

BlackRock[®]

Rapport intérimaire et états financiers non révisés

BlackRock Strategic Funds

R.C.S. Luxembourg: B 127481

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Les souscriptions ne doivent être faites que sur la base du Prospectus en vigueur et du Document d'informations clés pour l'investisseur (« DICI »), complétés par le rapport et les états financiers annuels révisés les plus récents ainsi que par le rapport intermédiaire et les états financiers non révisés, si ceux-ci sont publiés après ledit rapport annuel et les états financiers révisés.

Des exemplaires sont disponibles au siège de la Société auprès de l'équipe locale de Services aux Investisseurs, de l'Agent de Transfert, de la Société de Gestion ou de l'un des Distributeurs.

Pour de plus amples informations, veuillez consulter la section intitulée Informations générales. Le rapport semestriel et les comptes non-révisés sont présentés en anglais. La traduction française n'est publiée qu'à titre d'information.

Informations générales

Conseil d'administration

Paul Freeman, Président
Martha Boeckenfeld (a démissionné avec effet
le 31 octobre 2019)
Michael Gruener
Robert Hayes
Francine Keiser
Barry O'Dwyer
Geoffrey D. Radcliffe

Tous les Administrateurs sont des Administrateurs non exécutifs.

Robert Hayes, Geoffrey D. Radcliffe, Barry O'Dwyer et Michael Gruener sont des employés du BlackRock Group (le groupe de Sociétés BlackRock, dont la Société holding faitière est BlackRock, Inc., et dont la Société de Gestion et les Gestionnaires financiers par délégation font partie). Paul Freeman est un ancien employé du BlackRock Group.

Société de Gestion

BlackRock (Luxembourg) S.A.
35A, avenue J.F. Kennedy,
L-1855 Luxembourg,
Grand-Duché de Luxembourg

Gestionnaires financiers par délégation

BlackRock Financial Management, Inc.
Park Avenue Plaza,
55 East 52nd Street,
New York, NY 10055,
États-Unis

BlackRock Institutional Trust Company N.A.
400 Howard Street,
San Francisco CA 94105,
États-Unis

BlackRock Investment Management LLC
100 Bellevue Park,
Wilmington, Delaware 19809,
États-Unis

BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue,
Londres EC2N 2DL,
Royaume-Uni

BlackRock (Singapore) Limited
#18-01 Twenty Anson,
20 Anson Road,
Singapour, 079912

Gestionnaires délégués

BlackRock Asset Management North Asia Limited
16/F Cheung Kong Center,
2 Queen's Road Central,
Hong Kong

BlackRock Investment Management (Australia) Limited
Level 26, 101 Collins Street,
Melbourne 3000,
Australie

BlackRock Japan Co., Ltd.
1-8-3 Marunouchi,
Chiyoda-ku,
Tokyo 100-8217,
Japon

Distributeur Principal

BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue,
Londres EC2N 2DL,
Royaume-Uni

Dépositaire et Agent comptable

State Street Bank International GmbH
49 avenue J.F. Kennedy,
L-1855 Luxembourg,
Grand-Duché de Luxembourg

Agent de Transfert et Teneur de registre

J.P. Morgan Bank Luxembourg S.A.
European Bank & Business Centre,
6C, route de Trèves,
L-2633 Senningerberg,
Grand-Duché de Luxembourg

Cabinet de révision agréé

Deloitte Audit, S.à.r.l.
20, boulevard de Kockelscheuer
L-1821 Luxembourg,
Grand-Duché de Luxembourg

Conseillers juridiques

Linklaters LLP
35 avenue J.F. Kennedy,
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Grand-Duché de Luxembourg

Agent de prêt de titres

BlackRock Advisors (UK) Limited
12 Throgmorton Avenue,
Londres EC2N 2DL,
Royaume-Uni

Agents payeurs

Autriche
Raiffeisen Bank International AG
Am Stadtpark 9,
1030 Vienne,
Autriche

Belgique

J.P. Morgan Chase Bank, N.A.
Succursale de Bruxelles
1 Boulevard du Roi Albert II,
B-1210 Bruxelles,
Belgique

Informations générales suite

République tchèque

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Prague 4 – Michle, Želetavská 1525/1,
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République tchèque

France

CACEIS Bank
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75013 Paris,
France

Allemagne

J.P. Morgan AG
CIB / Investor Services – Trustee & Fiduciary
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60310 Francfort-sur-le-Main,
Allemagne

Irlande (chef de file)

J.P. Morgan Administration Services (Ireland) Limited
J.P. Morgan House, International Financial Services Centre,
Dublin 1,
Irlande

Italie

Allfunds Bank, S.A.
Succursale de Milan
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20123 Milan,
Italie

BNP Paribas Securities Services

Succursale de Milan
Piazza Lina Bo Bardi, 3
20124 Milan,
Italie

Société Générale Securities Services S.p.A.

Via Benigno Crespi
19/A, MAC II,
20159 Milan,
Italie

Banca Monte dei Paschi di Siena S.p.A.

Piazza Salimbeni 3,
53100 Siènnese,
Italie

State Street Bank International GmbH

Succursale Italia
Via Ferrante Aporti, 10,
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Banca Sella Holding S.p.A.

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CACEIS Bank S.A.

Succursale de Milan
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Malte

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Suède

BlackRock Investment Management (UK)
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Norrandsgatan 16
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Beethovenstrasse 19,
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Royaume-Uni

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Hampshire Building, 1st Floor,
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Bournemouth, BH7 7DA,
Royaume-Uni

Siège Social

49 avenue J.F. Kennedy,
L-1855 Luxembourg,
Grand-Duché de Luxembourg

Informations générales suite

Demandes de renseignements

En l'absence d'autres dispositions, les demandes de renseignements concernant la Société doivent être adressées comme suit :

Demandes de renseignements écrites :

BlackRock Investment Management (UK) Limited,
c/o BlackRock (Luxembourg) S.A.
P.O. Box 1058,
L-1010 Luxembourg,
Grand-Duché de Luxembourg

Autres demandes de renseignements :

Téléphone : + 44 207 743 3300,

Fax : + 44 207 743 1143.

Adresse e-mail : investor.services@blackrock.com

Prospectus en vigueur

Le Prospectus de BlackRock Strategic Funds (la « Société ») et les DICI correspondants ainsi que des exemplaires du Bulletin de Souscription sont disponibles auprès de l'équipe locale de Services aux Investisseurs, de la Société de Gestion ou de tout autre Représentant ou Distributeur. Des exemplaires des Statuts de la Société, ainsi que du Rapport annuel, des états financiers annuels révisés, du Rapport intermédiaire et des états financiers non révisés peuvent être également obtenus gratuitement auprès de ces bureaux et auprès de tout Agent Payeur. Tous ces documents sont également disponibles à l'adresse www.blackrockinternational.com.

Représentants

Le représentant au Danemark est BlackRock Copenhagen Branch, filiale de BlackRock Investment Management (UK) Limited, Royaume-Uni, Harbour House, Sundkrogsgade 21, Copenhague, DK 2100, Danemark.

Le représentant en Israël est le Groupe Altshuler Shaham, 19A Habarzel St, Ramat Hahayal, Tel Aviv, Israël.

Le représentant en Pologne est Dubinski Fabrycki Jelenski, ul. Zielna 37, 00-108 Varsovie, Pologne.

Le représentant en Suisse est BlackRock Asset Management Switzerland Limited, Bahnhofstrasse 39, 8001 Zurich, Suisse.

Portefeuille de titres

Le classement des actions est fait en fonction, essentiellement, du pays de constitution de l'entité dans laquelle le Compartiment (individuellement un « Compartiment », collectivement les « Compartiments ») détient des actions.

Le classement des titres à revenu fixe et à revenu variable des entreprises et des États est fait en fonction, essentiellement, du pays de constitution de l'émetteur.

Le classement des instruments de liquidités est fait en fonction, essentiellement, du pays de l'émetteur des instruments de liquidité.

Le classement des organismes de placement collectif (« OPC ») et des Exchange Traded Funds (« ETF ») est fait en fonction, essentiellement, du pays de domicile de l'OPC ou de l'ETF.

Achats et ventes

Une liste détaillée des titres de placement achetés et vendus pour n'importe quel Compartiment au cours de l'exercice est disponible, sur demande et gratuitement, au siège social ou dans les bureaux des représentants mentionnés ci-dessus.

Agréments

La Société est un organisme de placement collectif en valeurs mobilières (« OPCVM ») aux termes de la Partie I de la législation luxembourgeoise du 17 décembre 2010 telle qu'amendée. Les consentements réglementaires ont été obtenus ou les notifications appropriées ont été effectuées pour la distribution des Actions des Compartiments de la Société dans les pays suivants : Allemagne, Autriche, Belgique, Chili, Chine, Corée du Sud, Danemark, Émirats arabes unis, Espagne, Finlande, France, Grèce, Hongrie, Irlande, Islande, Italie, Luxembourg, Malte, Norvège, Pays-Bas, Pologne, Portugal, République slovaque, République tchèque, Singapour, Suède, Suisse, Taïwan et Royaume-Uni.

Les actions de certains Compartiments de la Société peuvent également être offertes à Singapour en placement privé.

La Société est dûment enregistrée auprès de la Comisión Nacional de Mercado de Valores en Espagne sous le numéro 626.

Lettre du président aux Actionnaires

Novembre 2019

Cher Actionnaire,

La présente lettre a pour but de vous communiquer nos récentes informations concernant les activités de BlackRock Strategic Funds (la « Société » ou « BSF »), au cours des six mois se terminant le 30 novembre 2019. Au 30 novembre 2019, la Société offrait les actions de 35 Compartiments (dénommés individuellement « Compartiment » et collectivement « Compartiments »).

Le pivot des taux d'intérêt de la Réserve fédérale (la « Fed ») et de la Banque centrale européenne (la « BCE ») a continué de soutenir les marchés face à des données économiques difficiles et à des tensions politiques persistantes. La majorité des marchés ont progressé au cours de la période de six mois considérée, les États-Unis, le Japon et le secteur de la technologie affichant une vigueur particulière.

Une politique monétaire souple a fait la différence. La Fed a maintenant baissé ses taux à trois reprises en 2019 : en juillet, septembre et octobre ; tandis que la BCE a repoussé toute perspective de hausse des taux d'intérêt jusqu'à mi-2020 et a repris son programme d'assouplissement quantitatif. La politique du Japon est restée inchangée. Le Royaume-Uni (« R.-U. ») a affiché une exception notable, mais le gouverneur de la Banque d'Angleterre, Mark Carney, a finalement admis que les taux pourraient devoir être réduits en cas de Brexit déstabilisant.

La baisse des taux a contribué à maintenir les marchés boursiers relativement dynamiques malgré des données économiques médiocres. Les données de production du monde entier ont souffert des tensions commerciales persistantes entre les États-Unis et la Chine. Les tarifs douaniers entre les deux pays se nuisent non seulement l'un à l'autre, mais aussi à plusieurs autres grands pays exportateurs. L'Allemagne a peut-être été la plus durement touchée. Elle a évité la récession, mais de très peu.

Les pourparlers sont en cours et un accord de « Phase un » semble avoir été conclu. Cela a permis de réduire les tensions entre les deux géants économiques, au moins à court terme. L'élection présidentielle imminente peut nécessiter une forme de compromis de la part du président Donald Trump, mais les candidats démocrates sont susceptibles de maintenir la politique.

Toutes les parties sont dans un passage délicat. Les exportations de la Chine ont à nouveau chuté en novembre, en particulier vers les États-Unis. Les exportations américaines ont chuté pendant 12 mois consécutifs et une nouvelle série de tarifs américains sur les produits chinois est attendue avant fin 2019. Aux États-Unis, le secteur manufacturier s'affaiblit également. L'indice ISM Manufacturing Index étroitement surveillé a chuté pour le quatrième mois consécutif en novembre 2019.

Les données géopolitiques ont également pesé sur la croissance économique ailleurs. Au Royaume-Uni, l'incertitude liée au Brexit continue de ralentir la croissance économique. En France, le programme de réforme du président Emmanuel Macron a été mis en échec par les manifestations dans la capitale. Les mouvements extrémistes continuent de faire leur apparition dans toute l'Europe. Cette conjoncture maintient un climat de risque extrême pour 2020. Après la fin de la période considérée, les tensions au Moyen-Orient ont recommencé à réapparaître.

Cependant, pour l'instant, les marchés ont réussi à surmonter bon nombre de ces difficultés. D'une manière générale, les marchés ont connu une croissance plus élevée au cours de la période de six mois. Alors que la plupart des régions et des secteurs ont progressé, le marché américain et certaines entreprises technologiques ont conservé leur place dominante. Cependant, à partir de septembre, un léger changement dans les acteurs dominants du marché s'est opéré en faveur de certaines entreprises du secteur « des valeurs ». Le secteur financier a notamment affiché une bonne activité.

Les rendements des obligations d'État, qui évoluent en sens inverse des prix, ont continué de baisser régulièrement au cours de la période. Le rendement du Trésor à 10 ans a chuté de plus de 2,5 % au début de la période considérée, mais est retombé à 1,8 % fin novembre. Les obligations de Sociétés se sont également particulièrement bien maintenues, soutenues par la politique monétaire.

Vous trouverez des informations plus détaillées sur la performance des Compartiments dans le rapport des Gestionnaires financiers par délégation, où nous présentons également notre point de vue sur les perspectives d'investissement.

Dans l'ensemble, les actifs sous gestion (« ASG ») de la Société ont augmenté de 2,99 %, passant de 26 396 millions d'USD au 31 mai 2019 à 27 186 millions d'USD, avec une vigueur particulière des portefeuilles d'indices gérés par le Compartiment.

La plus forte croissance a été enregistrée dans le Compartiment BlackRock European Unconstrained Equity Fund, qui a augmenté de 129,7 % pour atteindre 14 millions d'EUR. Le Compartiment BlackRock UK Emerging Companies Absolute Return Fund, qui a augmenté de 117,3 % pour atteindre 414 millions d'USD, et le Compartiment BlackRock UK Equity Absolute Return Fund, qui a augmenté de 75,9 % pour atteindre 126 millions de GBP, ont également enregistré de bons résultats.

Lettre du président aux Actionnaires

Novembre 2019 suite

Les Compartiments utilisant une stratégie Environnementale, Sociale et de Gouvernance (« ESG ») ont également affiché de bonnes performances. Le Compartiment BlackRock ESG Euro Bond Fund, initialement désigné BlackRock Sustainable Euro Bond Fund, a vu ses actifs augmenter de 80,5 % pour atteindre 243 millions d'EUR. Le nouveau Compartiment BlackRock ESG Euro Corporate Bond Fund a levé 159 millions d'EUR d'actifs sous gestion depuis le début des opérations jusqu'au 30 novembre 2019.

Les investisseurs recherchaient également des stratégies non corrélées dans des conditions de marché plus imprévisibles. Le Compartiment BlackRock Global Real Asset Securities Fund a vu ses actifs grimper de 234,2 % et ainsi atteindre 19 millions d'USD, tandis que le Compartiment BlackRock Global Event Driven Fund a augmenté de 35,4 % pour atteindre 3 010 millions d'USD.

Les Portefeuilles BlackRock Managed Index Portfolios ont également connu une hausse de leurs actifs. Le portefeuille « Défensif » a connu la plus forte hausse, soit 29,4 %, pour atteindre 180 millions d'EUR. Le portefeuille « Croissance » a augmenté de 22,3 % pour atteindre 259 millions d'EUR, tandis que le portefeuille « Modéré » a également augmenté de 21,8 % pour atteindre 671 millions d'EUR.

Les points faibles sont le Compartiment BlackRock Emerging Markets Flexi Dynamic Bond Fund, qui a perdu 26,0 % de ses actifs, tombant à 2 083 millions d'USD. Les actifs du Compartiment BlackRock European Diversified Equity Absolute Return Fund ont chuté de 83,0 % pour atteindre 7 millions d'EUR ; le Compartiment BlackRock Global Absolute Return Bond Fund était également faible, chutant de 45,3 % pour atteindre 221 millions d'USD.

Les changements réglementaires se sont poursuivis dans toute l'Europe, ce qui pourrait avoir des conséquences pour les investisseurs. Évolution importante au cours de la période :

- ▶ Les produits d'investissement packagés de détail et fondés sur l'assurance (« PRIIP ») : Le 7 juillet 2017, la Commission européenne a publié des orientations sur les documents d'informations clés pour les produits d'investissement de détail et fondés sur l'assurance. La nouvelle législation – qui régit la commercialisation et la distribution des produits financiers – est entrée en vigueur pour tous les Compartiments, à l'exception des Compartiments OPCVM, au début de l'année 2018. La Société bénéficiera de la période de transition disponible pour un OPCVM, qui est désormais prolongée jusqu'au 31 décembre 2021.

Si vous avez des questions sur l'un des sujets de la présente lettre, veuillez nous contacter sur notre site Internet à l'adresse suivante : www.blackrockinternational.com.

Veuillez agréer mes salutations distinguées,

Paul Freeman
30 novembre 2019

Rapport des Gestionnaires financiers par délégation

Aperçu de la performance

30 novembre 2019

Examen du marché

Après une période de volatilité, les marchés se sont renforcés au cours du semestre. Une politique monétaire favorable a contribué à compenser l'affaiblissement des perspectives de croissance économique et les tensions politiques persistantes. L'inflation a également été faible.

Pendant une grande partie de la période, les investisseurs ont continué de favoriser une croissance claire et prévisible. Les entreprises affichant une croissance de qualité, telles que les secteurs des technologies ou des biens de consommation de base, ont continué de récompenser les investisseurs ; tandis que les secteurs « des valeurs », telles que les banques, sont restés mal aimés. Cependant, alors que les évaluations prenaient des directions opposées, les investisseurs sont devenus de plus en plus nerveux et un retour aux secteurs des valeurs s'est opéré en septembre 2019.

D'une manière générale, il a été question d'une période de « prise de risque » et tous les secteurs des marchés obligataires et boursiers et toutes les régions se sont bien comportés. Cependant, le Japon s'est distingué au cours de la période, tout comme la Chine et l'Amérique du Nord. En ce qui concerne les secteurs, la technologie a continué de maintenir sa position dominante.

Les marchés européens et britanniques ont toutefois continué de voir leurs performances relatives se dégrader, compte tenu de la faiblesse de la plus grande économie européenne – l'Allemagne, et de l'incertitude persistante entourant le Brexit au Royaume-Uni, les deux secteurs ayant toutefois relativement bien résisté. Au Royaume-Uni, la livre sterling a rebondi, car les risques importants d'un gouvernement d'extrême gauche et d'un Brexit désordonné se sont quelque peu dissipés. Cela a permis de soutenir les actions britanniques tournées vers le marché intérieur qui avaient été durement touchées par la faiblesse de la devise.

Les marchés émergents mondiaux ont connu une période difficile, malgré la puissance relative de la Chine. Les évaluations semblaient favorables et les chiffres économiques des principales économies émergentes sont restés bons. Cependant, les investisseurs ont continué à craindre d'engager des capitaux dans des régions moins liquides et plus volatiles.

Les rendements obligataires, qui évoluent en sens inverse des prix, ont baissé dans un contexte de politique monétaire plus souple. Les taux d'intérêt américains ont chuté trois fois, tandis que la Banque centrale européenne a annulé sa politique d'assouplissement quantitatif et a maintenu les taux pendant au moins 12 mois supplémentaires. Du sommet au creux du marché, les rendements des bons du Trésor américain à 10 ans sont passés de 2,5% à 1,8%.

Les obligations de Sociétés ont également connu un semestre porteur, tout comme les obligations des marchés émergents, les investisseurs étant toujours à la recherche de rendement. Cependant, avec environ un tiers du marché obligataire mondial affichant désormais un rendement négatif, les marchés obligataires mondiaux pourraient connaître des temps plus difficiles.

Performance des Compartiments

Performance des Compartiments Actions

Le Compartiment BlackRock European Diversified Equity Absolute Return a chuté de 1,5% sur la période, juste derrière son indice de référence (taux LIBOR euro à 3 mois), qui a reculé de 0,2%. Le Compartiment BlackRock European Absolute Return Strategies a également chuté de 0,9% (EUR), juste derrière son indice de référence (taux LIBOR euro à 3 mois), qui a reculé de 0,2%. Le Compartiment BlackRock UK Equity Absolute Return Fund a augmenté de 1,4% comparativement à un rendement de référence de 0,4%. Le Compartiment BlackRock Asia Pacific Diversified Equity Absolute Return a chuté de 0,3% sur la période, derrière son indice de référence, qui était en hausse de 1,2%. Le Compartiment BlackRock Asia Pacific Absolute Return Fund a augmenté de 1,9%, comparativement à une hausse de l'indice de référence de 1,2%. Le Compartiment BlackRock Emerging Markets Absolute Return Fund a chuté de 4,2% sur la période, bien en deçà de son indice de référence, l'indice LIBOR à 3 mois (USD), en hausse de 1,2%. Le Compartiment BlackRock Americas Diversified Equity Absolute Return a chuté de 0,9% (USD), également derrière l'indice LIBOR à 3 mois (USD), en hausse de 1,2%.

Le Compartiment BlackRock Emerging Markets Equity Strategies a augmenté de 2,8%, en deçà de son indice de référence, l'indice MSCI Emerging Markets (USD), en hausse de 5,9%. Le Compartiment BlackRock Asia Extension Fund a augmenté de 3,4%, affichant une performance inférieure à son indice de référence, le MSCI All Country Asia ex Japan (USD), qui a enregistré un rendement de 6,9%. Le Compartiment BlackRock Global Long/Short Equity Fund a perdu 4,1% (USD), derrière son indice de référence, le BofA Merrill Lynch 3 Month US Treasury Bill (USD), en hausse de 1,1%. Le Compartiment BlackRock European Opportunities Extension Fund a augmenté de 13,0% (EUR) surperformant son indice de référence, l'indice S&P Europe BMI (marchés développés uniquement) (EUR), qui a augmenté de 11,3%.

Le Compartiment BlackRock European Select Strategies Fund a augmenté de 5,0%, tout comme son indice de référence. Le Compartiment BlackRock Global Event Driven Fund a augmenté de 3,4%, contre une hausse de 1,1% pour son indice de référence. Le Compartiment BlackRock Impact World Equity Fund a augmenté de 12,0%, derrière son indice de référence, qui a augmenté de 13,0%. Le Compartiment BlackRock Style Advantage Fund a chuté de 2,3%, contre un rendement de 1,2% pour son indice de référence. Le Compartiment BlackRock Systematic Global Equity Fund a augmenté de 10,1%, derrière son indice de référence, qui a augmenté de 12,1%.

Performance des Compartiments Obligations

Le Compartiment BlackRock Emerging Markets Flexi Dynamic Bond Fund, qui n'évalue pas sa performance par rapport à un indice de référence, a chuté de 4,5% (USD) sur la période. Le Compartiment BlackRock Fixed Income Strategies Fund a augmenté de 1,1% sur la période, devant son indice de référence (en EUR), l'Euro Overnight Index Average, en baisse de 0,2%. Le Compartiment BlackRock Global Absolute

Rapport des Gestionnaires financiers par délégation

Aperçu de la performance

30 novembre 2019 suite

Return Bond Fund a augmenté de 0,5% (EUR), devant son indice de référence, l'indice Euribor à 3 mois, en baisse de 0,2%. Le Compartiment BlackRock ESG Euro Bond Fund a augmenté de 3,1%, tout comme son indice de référence. Le Compartiment ESG Euro Corporate Bond Fund a augmenté de 1,0%, tout comme son indice de référence, l'indice Bloomberg Barclays MSCI Euro Corporate Sustainable SRI Index (EUR). Le Compartiment Fixed Income Credit Strategies Fund a chuté de 0,2%, affichant un rendement inférieur à son indice de référence, qui a enregistré un rendement de 1,5%.

Performance des Compartiments diversifiés

Le Compartiment BlackRock Dynamic Diversified Growth Fund a augmenté de 3,1% (EUR) sur l'année, surperformant son indice de référence, l'Euro Overnight Index Average (EUR), qui a chuté de 0,2%.

Performance des Compartiments de Compartiment

Les Compartiments BlackRock Managed Index Portfolios – Conservative, Defensive, Growth et Moderate – ont progressé respectivement de 7,2%, 5,5%, 11,3% et 9,0%. Les Portefeuilles de Compartiments de Compartiment ne mesurent pas leur performance par rapport à un indice de référence.

Perspective

L'apaisement apparent des frictions géopolitiques a contribué à soutenir les actifs à risque. À partir de là, il est possible que les statistiques mondiales du secteur de la production affichent une baisse ou que les problèmes s'étendent au-delà du secteur de la production dans la totalité du secteur des services importants. La politique de taux d'intérêt peut s'avérer moins importante d'ici, avec peu d'anticipations de nouvelles baisses de taux de la Fed.

Les différends commerciaux et les frictions géopolitiques sont devenus des moteurs clés de l'économie; les marchés et la politique commerciale américaine sont de plus en plus

imprévisibles. La récente volatilité géopolitique, notamment les attaques contre les infrastructures pétrolières saoudiennes, renforce cette situation. Le président Donald Trump pourrait être contraint de faire des compromis alors que l'élection présidentielle se profile.

L'incertitude persistante des politiques protectionnistes mine la confiance des entreprises et ralentit leurs dépenses. Cela ralentit certainement l'expansion économique, mais une croissance modérée est soutenue par des banques centrales accommodantes et un consommateur américain plutôt actif. Cela suggère qu'une prise de risque modérée sera probablement récompensée, bien que les investisseurs devront s'assurer de la résilience de leurs portefeuilles.

Dans l'ensemble, nous privilégions la réduction des risques dans le contexte de la poussée protectionniste en cours. Nous préférons ces Sociétés d'après des évaluations raisonnables et de qualité relativement élevée. Nous privilégions les obligations à rendement plus élevé, comme celles des marchés émergents, mais pensons que les obligations d'État des marchés développés peuvent s'avérer d'importants stabilisateurs de portefeuille dans ce contexte.

Dans cette optique, nos perspectives sont nuancées. D'une part, l'augmentation du risque géopolitique autour du secteur du commerce signifie que l'incertitude est en hausse. Les prix ont également beaucoup évolué. D'autre part, la politique des taux d'intérêt devrait prolonger le cycle.

La période est incertaine, mais cet environnement présentera toujours des opportunités. Il existe toujours des domaines de faible valorisation et des domaines peu appréciés par les investisseurs; il est donc primordial de faire preuve de discernement.

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Vous trouverez, dans le tableau ci-dessous, les rendements de la catégorie d'actions primaire pour chaque Compartiment, qui a été choisie à titre représentatif. Conformément aux objectifs d'investissement respectifs décrits dans le prospectus, les Compartiments ne cherchent pas à reproduire la performance d'un indice de référence spécifique. Les rendements de l'indice de référence inclus dans le tableau ci-dessous sont fournis à titre de référence uniquement aux fins du présent rapport intermédiaire et des états financiers non révisés. La catégorie d'actions primaire pour les Compartiments BlackRock Asia Pacific Absolute Return Fund, BlackRock Emerging Markets Absolute Return Fund, BlackRock UK Emerging Companies Absolute Return Fund est la catégorie D de capitalisation, pour le Compartiment BlackRock European Credit Strategies Fund la catégorie H de capitalisation, et pour les Compartiments BlackRock Managed Index Portfolios – Defensive, BlackRock Managed Index Portfolios – Growth et BlackRock Managed Index Portfolios – Moderate est la catégorie D de distribution. Pour tous les autres Compartiments, la catégorie d'actions primaire est la catégorie A de capitalisation. Le rendement de toute autre catégorie d'actions peut être mis à disposition sur demande.

La performance passée n'est pas indicatrice de la performance future et ne doit pas être le seul facteur pris en considération pour le choix d'un produit. Tous les investissements financiers comportent un élément de risque, si bien que la valeur de votre investissement et le revenu qui en découle varient et que le montant de votre investissement initial ne peut être garanti. Les Compartiments investissent une part importante d'actifs libellés en de multiples devises ; par conséquent, les variations du taux de change concerné affecteront la valeur de l'investissement. Les chiffres de la performance ne tiennent pas compte des frais et commissions qui peuvent être prélevés au moment de la souscription ou du rachat d'actions. Les taux et les bases d'imposition peuvent varier de temps à autre. Les souscriptions ne doivent être faites que sur la base du Prospectus en vigueur et du Document d'informations clés pour l'investisseur (« DICI »), complétés par le rapport et les états financiers annuels révisés les plus récents ainsi que par le rapport intermédiaire et les états financiers non révisés, si ceux-ci sont publiés après ledit rapport annuel et les comptes révisés. Des exemplaires sont disponibles auprès de l'équipe locale de Services aux Investisseurs*, de l'Agent de Transfert, de la Société de Gestion ou de l'un des Représentants ou Distributeurs ainsi qu'au siège de la Société. BSF est réservé aux non-ressortissants américains qui ne résident pas aux États-Unis. Les Compartiments ne sont pas offerts à la vente ni vendus aux États-Unis, pas plus que dans les territoires ou les possessions des États-Unis.

	Performance de l'exercice comptable au 30 novembre 2019				Date de lancement
	6 mois	2018	2017	2016	
BlackRock Americas Diversified Equity Absolute Return Fund 'A' Class Non Dist (USD)	(0,93) %	0,56 %	4,89 %	(1,17) %	17 février 2012
3 Month LIBOR Index (USD)	1,24 %	2,08 %	1,11 %	0,66 %	
BlackRock Asia Extension Fund 'A' Class Non Dist (USD)	3,41 %	(14,21) %	35,80 %	5,23 %	10 février 2012
MSCI All Country Asia ex Japan (USD)	6,88 %	(14,12) %	42,08 %	5,76 %	
BlackRock Asia Pacific Absolute Return Fund 'D' Class Non Dist (USD)	1,93 %	(4,19) %	0,18 %	7,88 %	31 août 2016
3 Month LIBOR Index (USD)	1,24 %	2,08 %	1,11 %	(0,11) %	
BlackRock Asia Pacific Diversified Equity Absolute Return Fund 'A' Class Non Dist (USD)	(0,34) %	5,16 %	(3,15) %	—	22 février 2017
3 Month LIBOR Index (USD)	1,24 %	2,08 %	0,97 %	—	
BlackRock Dynamic Diversified Growth Fund 'A' Class Non Dist (EUR)	3,06 %	(4,68) %	6,52 %	(3,50) %	28 janvier 2011
Euro Overnight Index Average (EUR)	(0,19) %	(0,35) %	(0,35) %	(0,31) %	
BlackRock Emerging Markets Absolute Return Fund 'D' Class Non Dist (USD)	(4,17) %	14,28 %	(6,76) %	3,72 %	15 novembre 2012
3 Month LIBOR Index (USD)	1,24 %	2,08 %	1,11 %	0,66 %	
BlackRock Emerging Markets Equity Strategies Fund 'A' Class Non Dist (USD)	2,77 %	(0,79) %	32,10 %	18,42 %	18 septembre 2015
MSCI Emerging Markets Index (USD)	5,87 %	(14,57) %	37,28 %	11,19 %	
BlackRock Emerging Markets Flexi Dynamic Bond Fund 'A' Class Non Dist (USD)	(4,51) %	(12,01) %	4,71 %	11,93 %	12 juin 2013
BlackRock Emerging Markets Short Duration Bond Fund 'A' Class Non Dist (USD)	(2,22) %	(0,45) %	0,25 %	—	6 décembre 2017
J.P. Morgan Emerging Markets Bond Index Global Diversified 1-3 year Index (USD)	(1,10) %	0,59 %	0,21 %	—	
BlackRock ESG Euro Bond Fund 'A' Class Non Dist (EUR)⁽¹⁾	3,14 %	(0,47) %	0,52 %	(2,29) %	23 août 2016
Bloomberg Barclays MSCI Euro Aggregate Sustainable SRI Index (EUR)	3,19 %	0,42 %	0,67 %	(2,48) %	
BlackRock ESG Euro Corporate Bond Fund 'A' Class Non Dist (EUR)⁽²⁾	0,97 %	—	—	—	21 juin 2019
Bloomberg Barclays MSCI Euro Corporate Sustainable SRI Index (EUR)	1,00 %	—	—	—	
BlackRock European Absolute Return Fund 'A' Class Non Dist (USD)	(0,91) %	3,69 %	2,88 %	(7,76) %	27 février 2009
3 Month LIBOR Index (EUR)	(0,21) %	(0,37) %	(0,37) %	(0,28) %	
BlackRock European Diversified Equity Absolute Return Fund 'A' Class Non Dist (EUR)	(1,46) %	(19,88) %	1,22 %	(11,82) %	6 août 2010
3 Month LIBOR Index (EUR)	(0,21) %	(0,37) %	(0,37) %	(0,28) %	

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	Performance de l'exercice comptable au 30 novembre 2019		Résultats par année civile		
	6 mois	2018	2017	2016	Date de lancement
BlackRock European Opportunities Extension Fund 'A' Class Non Dist (EUR)	13,04%	(10,71)%	18,24%	3,49%	31 août 2007
S&P Europe BMI Index (Developed Markets only) (EUR)	11,34%	(10,60)%	12,00%	3,05%	
BlackRock European Select Strategies Fund 'A' Class Non Dist (EUR)	4,95%	(4,95)%	3,81%	1,45%	19 août 2015
75% Barclays Pan European Aggregate Index (Hedged EUR) / 25% MSCI Europe Index (Hedged EUR)	4,71%	(2,60)%	3,79%	5,08%	
BlackRock European Unconstrained Equity Fund 'A' Class Non Dist (EUR)	13,87%	(1,89)%	—	—	6 décembre 2018
MSCI Europe Index (Nettogesamtrendite) (EUR)	10,94%	(1,62)%	—	—	
BlackRock Fixed Income Credit Strategies Fund 'A' Class Non Dist (EUR)⁽²⁾	1,34%	—	—	—	11 juin 2019
Euro Overnight Index Average (EUR)	(0,18)%	—	—	—	
BlackRock Fixed Income Strategies Fund 'A' Class Non Dist (EUR)	1,06%	(2,92)%	1,67%	0,66%	30 septembre 2009
Euro Overnight Index Average (EUR)	(0,19)%	(0,35)%	(0,35)%	(0,31)%	
BlackRock Global Absolute Return Bond Fund 'A' Class Non Dist (EUR)	0,50%	(3,69)%	0,97%	0,14%	25 mai 2012
3 month Euribor Index (EUR)	(0,18)%	(0,33)%	(0,33)%	(0,22)%	
BlackRock Global Equity Absolute Return Fund 'D' Class Non Dist (USD)	(0,13)%	(1,14)%	—	—	12 décembre 2018
3 Month LIBOR Index (USD)	1,24%	0,14%	—	—	
BlackRock Global Event Driven Fund 'A' Class Non Dist (EUR)	3,35%	4,35%	4,64%	2,56%	5 août 2015
BofA Merrill Lynch 3 Month US Treasury Bill (USD)	1,10%	1,87%	0,86%	0,33%	
BlackRock Global Long/Short Equity Fund 'A' Class Non Dist (USD)	(4,14)%	0,45%	11,03%	(5,80)%	2 juin 2014
BofA Merrill Lynch 3 Month US Treasury Bill (USD)	1,10%	1,87%	0,86%	0,33%	
BlackRock Global Real Asset Securities Fund 'A' Class Non Dist (USD)	8,39%	(6,34)%	1,41%	—	30 novembre 2017
FTSE Custom Developed Core Infrastructure 50/50 EPRA/Nareit Developed Dividend+ Net Index (USD)	6,18%	(6,46)%	0,64%	—	
BlackRock Impact World Equity Fund 'A' Class Non Dist (USD)	11,93%	(10,03)%	24,17%	5,90%	20 août 2015
MSCI World Index (Nettogesamtrendite) (USD)	12,95%	(8,71)%	22,40%	7,51%	
BlackRock Macro Opportunities Fund 'A' Class Non Dist (USD)	(1,38)%	(2,84)%	(0,56)%	—	29 novembre 2017
BlackRock Managed Index Portfolios – Conservative 'A' Class Non Dist (EUR)	7,16%	(7,01)%	—	—	26 janvier 2018
BlackRock Managed Index Portfolios – Defensive 'D' Class Dist (EUR)	5,53%	(3,86)%	3,56%	3,67%	10 avril 2015
BlackRock Managed Index Portfolios – Growth 'D' Class Dist (EUR)	11,33%	(8,40)%	11,75%	5,87%	10 avril 2015
BlackRock Managed Index Portfolios – Moderate 'D' Class Dist (EUR)	8,99%	(6,75)%	8,52%	5,33%	10 avril 2015
BlackRock Style Advantage Fund 'A' Class Non Dist (USD)	(2,39)%	(5,52)%	0,80%	8,68%	29 février 2016
3 month LIBOR Index (USD)	1,24%	2,08%	1,11%	0,56%	
BlackRock Style Advantage Screened Fund 'A' Class Non Dist (USD)	0,56%	1,94%	—	—	29 octobre 2018
3 month LIBOR Index (USD)	1,24%	0,40%	—	—	
BlackRock Systematic Global Equity Fund 'A' Class Non Dist (USD)	10,13%	(13,13)%	28,08%	5,14%	18 septembre 2015
MSCI All Country World Index (Net Total Return) (USD)	12,11%	(9,41)%	23,97%	7,86%	
BlackRock Total Advantage Fund 'A' Class Non Dist (EUR)	4,87%	(8,17)%	(1,24)%	—	11 décembre 2017
3 month Euribor Index (EUR)	(0,18)%	(0,33)%	(0,02)%	—	
BlackRock UK Emerging Companies Absolute Return Fund 'D' Class Non Dist (GBP)	5,99%	(2,38)%	—	—	17 octobre 2018
3 month LIBOR Index (GBP)	0,39%	0,18%	—	—	
BlackRock UK Equity Absolute Return Fund 'A' Class Non Dist (GBP)	1,42%	(5,39)%	0,30%	2,97%	18 août 2016
3 month LIBOR Index (GBP)	0,39%	0,72%	(3,50)%	0,95%	

* Les sociétés ou succursales locales du BlackRock Group ou leurs agents administratifs.

⁽¹⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

⁽²⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers. La performance indiquée représente la performance du Compartiment depuis sa date de lancement jusqu'au 30 novembre 2019.

Les rendements des Compartiments sont fondés sur les cours de négociation avec dividendes nets (après déduction de la retenue à la source) réinvestis et sont indiqués après déduction des commissions. Sources des indices : Indices – Financial Times, MSCI, Citigroup, DataStream, MorningStar ; Compartiments – BlackRock Investment Management (UK) Limited.

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		BlackRock Strategic Funds combinés	BlackRock Americas Diversified Equity Absolute Return Fund	BlackRock Asia Extension Fund	BlackRock Asia Pacific Absolute Return Fund	BlackRock Asia Pacific Diversified Equity Absolute Return Fund	BlackRock Dynamic Diversified Growth Fund
	Note	USD	USD	USD	USD	USD	EUR
Actif							
Portefeuille de titres au coût d'acquisition		24.787.875.591	1.237.442.241	154.130.029	25.855.529	25.220.133	900.545.738
Plus-values/(moins-values) non réalisée		797.925.219	(1.463.852)	137	1.580.292	—	81.270.535
Portefeuille de titres à la valeur de marché	2(a)	25.585.800.810	1.235.978.389	154.130.166	27.435.821	25.220.133	981.816.273
Avoir en banque	2(a)	1.313.225.845	5.680.769	—	1.576.992	567.790	43.170.116
Dus par le courtier	14	669.265.953	—	—	418.273	—	—
Intérêts et dividendes à recevoir	2(a),2(d)	121.052.745	2.073.357	512.114	27.684	169.827	624.635
A recevoir sur placements vendus	2(a),2(d)	1.199.150.997	277.188.881	10.161.028	279.251	5.136.484	3.044.748
A recevoir au titre des actions du Compartiment souscrites	2(a)	129.353.820	1.048.396	—	211.557	—	946.964
Plus-value nette non réalisée sur:							
Contrats à terme	2(d)	19.552.862	—	21.553	118.779	—	—
Opérations de change à terme en cours	2(d)	30.332.496	—	—	—	34.300	—
« <i>Contracts for difference</i> »	2(d)	36.433.994	1.244.656	—	87.116	—	—
Contrats sur titres à déterminer (TBAs)	2(d)	211.809.189	—	—	—	—	—
Swaps à la valeur de marché	2(d)	23.582.834	2.528.293	—	—	—	10.116.879
Options/swaptions achetées à la valeur de marché	2(d)	11.206.371	—	—	—	—	3.425.545
Autres éléments de l'actif		638.865	3.488	840	8.258	19.766	3.276
Total des actifs		29.351.406.781	1.525.746.229	164.825.701	30.163.731	31.148.300	1.043.148.436
Passif							
Sommes dues à la banque	2(a)	6.038.622	—	89.763	—	—	—
Dus au courtier	14	33.892.384	11.566.208	1.664.600	—	302.918	6.958.571
Intérêts et dividendes à payer	2(a),2(d)	35.473.068	2.460.302	468.563	10.712	205.623	551.424
Distribution de revenu payable	2(a)	81.860	—	—	—	—	—
Placements achetés à payer	2(a),2(d)	1.481.513.775	270.548.159	7.354.320	569.337	4.979.352	—
A payer au titre des actions du Compartiment rachetées	2(a)	177.674.968	15.420.922	—	194	—	541.855
Moins-value nette non réalisée sur:							
Contrats à terme	2(d)	29.530.487	—	—	—	—	926.527
Opérations de change à terme en cours	2(d)	123.284.383	1.799.311	15.071	7.858	—	5.019.095
« <i>Contracts for difference</i> »	2(d)	52.885.101	—	1.813.643	—	134.525	—
Swaps à la valeur de marché	2(d)	169.974.838	—	—	—	278.752	—
Options/swaptions vendues à la valeur de marché	2(d)	6.573.847	—	—	—	—	173.433
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	48.185.574	2.082.277	131.477	52.889	102.170	968.077
Total du passif		2.165.108.907	303.877.179	11.537.437	640.990	6.003.340	15.138.982
Total de l'actif net		27.186.297.874	1.221.869.050	153.288.264	29.522.741	25.144.960	1.028.009.454

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		BlackRock Emerging Markets Absolute Return Fund	BlackRock Emerging Markets Equity Strategies Fund	BlackRock Emerging Markets Flexi Dynamic Bond Fund	BlackRock Emerging Markets Short Duration Bond Fund	BlackRock ESG Euro Bond Fund ⁽¹⁾
	Note	USD	USD	USD	USD	EUR
Actif						
Portefeuille de titres au coût d'acquisition		32.250.431	892.870.399	2.093.159.849	78.854.926	234.122.992
Plus-values/(moins-values) non réalisée		(1.653.808)	4.373.893	(128.535.679)	(2.827.537)	6.078.011
Portefeuille de titres à la valeur de marché	2(a)	30.596.623	897.244.292	1.964.624.170	76.027.389	240.201.003
Avoir en banque	2(a)	—	636.186	82.876.614	763.645	—
Dus par le courtier	14	1.621.295	6.120.316	147.832.335	—	1.015.197
Intérêts et dividendes à recevoir	2(a),2(d)	41.648	953.633	48.883.421	1.493.699	982.593
A recevoir sur placements vendus	2(a),2(d)	922.655	7.562.668	44.369.264	—	4.165.575
A recevoir au titre des actions du Compartiment souscrites	2(a)	104	1.689.656	39.884	—	10.427.486
Plus-value nette non réalisée sur:						
Contrats à terme	2(d)	29.214	633.701	—	313.591	—
Opérations de change à terme en cours	2(d)	—	—	—	—	—
« <i>Contracts for difference</i> »	2(d)	—	—	—	—	—
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—	1.773.182
Swaps à la valeur de marché	2(d)	—	—	—	708.832	—
Options/swaptions achetées à la valeur de marché	2(d)	—	—	214.022	—	29.028
Autres éléments de l'actif		24.813	61.063	46.835	10.751	8.116
Total des actifs		33.236.352	914.901.515	2.288.886.545	79.317.907	258.602.180
Passif						
Sommes dues à la banque	2(a)	90.537	—	—	—	3.286.718
Dus au courtier	14	—	—	—	578.623	—
Intérêts et dividendes à payer	2(a),2(d)	70.554	143.654	9.909.608	142.988	25.339
Distribution de revenu payable	2(a)	—	—	24.498	—	—
Placements achetés à payer	2(a),2(d)	618.926	807.628	61.817	699.633	12.077.721
A payer au titre des actions du Compartiment rachetées	2(a)	25.570	534.961	85.648.317	—	23.516
Moins-value nette non réalisée sur:						
Contrats à terme	2(d)	—	—	202.314	—	116.389
Opérations de change à terme en cours	2(d)	70.943	658.498	2.145.209	19.593	18.862
« <i>Contracts for difference</i> »	2(d)	345.707	7.985.892	—	—	—
Swaps à la valeur de marché	2(d)	—	—	105.980.026	—	279.163
Options/swaptions vendues à la valeur de marché	2(d)	—	—	—	—	—
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	138.495	1.604.120	1.575.524	146.634	211.888
Total du passif		1.360.732	11.734.753	205.547.313	1.587.471	16.039.596
Total de l'actif net		31.875.620	903.166.762	2.083.339.232	77.730.436	242.562.584

⁽¹⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

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		BlackRock ESG Euro Corporate Bond Fund ⁽²⁾	BlackRock European Absolute Return Fund	BlackRock European Diversified Equity Absolute Return Fund	BlackRock European Opportunities Extension Fund	BlackRock European Select Strategies Fund
	Note	EUR	EUR	EUR	EUR	EUR
Actif						
Portefeuille de titres au coût d'acquisition		158.168.577	1.362.404.195	6.049.071	736.844.347	483.652.564
Plus-values/(moins-values) non réalisée		876.464	128.929.759	129	301.799.629	30.580.679
Portefeuille de titres à la valeur de marché	2(a)	159.045.041	1.491.333.954	6.049.200	1.038.643.976	514.233.243
Avoir en banque	2(a)	206.562	13.528.635	337.470	871.923	23.035.684
Dus par le courtier	14	705.188	40.247.487	3.665	2.599.971	5.625.121
Intérêts et dividendes à recevoir	2(a),2(d)	967.660	834.730	6.353	1.257.529	2.212.159
A recevoir sur placements vendus	2(a),2(d)	302.714	13.715.409	4.498.650	15.284.054	2.121.070
A recevoir au titre des actions du Compartiment souscrites	2(a)	16.789.417	6.984	597	—	1.942.215
Plus-value nette non réalisée sur:						
Contrats à terme	2(d)	180.933	—	—	—	605.272
Opérations de change à terme en cours	2(d)	—	517.460	43.444	2.750.047	—
« <i>Contracts for difference</i> »	2(d)	—	10.916.573	—	8.865.132	8.769
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—	3.601.426
Swaps à la valeur de marché	2(d)	—	—	—	—	—
Options/swaptions achetées à la valeur de marché	2(d)	—	—	—	—	157.019
Autres éléments de l'actif		363	9.347	—	36.132	28.329
Total des actifs		178.197.878	1.571.110.579	10.939.379	1.070.308.764	553.570.307
Passif						
Sommes dues à la banque	2(a)	—	—	—	—	—
Dus au courtier	14	—	—	—	—	—
Intérêts et dividendes à payer	2(a),2(d)	27.423	1.703.763	28.852	769.593	181.454
Distribution de revenu payable	2(a)	—	—	—	19.087	—
Placements achetés à payer	2(a),2(d)	18.016.434	54.481.818	3.253.692	17.454.437	6.309.419
A payer au titre des actions du Compartiment rachetées	2(a)	—	4.624.685	—	4.579.544	2.238.205
Moins-value nette non réalisée sur:						
Contrats à terme	2(d)	—	—	—	—	—
Opérations de change à terme en cours	2(d)	297.330	—	—	—	1.933.834
« <i>Contracts for difference</i> »	2(d)	—	—	137.218	—	—
Swaps à la valeur de marché	2(d)	351.874	—	—	—	2.409.930
Options/swaptions vendues à la valeur de marché	2(d)	—	—	—	—	27.540
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	103.224	2.251.329	110.744	4.072.967	936.223
Total du passif		18.796.285	63.061.595	3.530.506	26.895.628	14.036.605
Total de l'actif net		159.401.593	1.508.048.984	7.408.873	1.043.413.136	539.533.702

⁽²⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

Bilan

au 30 novembre 2019 suite

		BlackRock European Unconstrained Equity Fund	BlackRock Fixed Income Credit Strategies Fund ⁽²⁾	BlackRock Fixed Income Strategies Fund	BlackRock Global Absolute Return Bond Fund	BlackRock Global Equity Absolute Return Fund
	Note	EUR	EUR	EUR	EUR	USD
Actif						
Portefeuille de titres au coût d'acquisition		11.765.463	50.059.159	6.613.642.726	202.538.108	18.918.010
Plus-values/(moins-values) non réalisée		2.069.482	686.813	129.776.352	5.663.398	2.571.665
Portefeuille de titres à la valeur de marché	2(a)	13.834.945	50.745.972	6.743.419.078	208.201.506	21.489.675
Avoir en banque	2(a)	24.389	3.720.116	689.313.443	6.703.896	692.291
Dus par le courtier	14	—	1.647.414	128.415.864	12.113.848	911.114
Intérêts et dividendes à recevoir	2(a),2(d)	5.895	382.096	36.039.647	1.812.696	20.021
A recevoir sur placements vendus	2(a),2(d)	—	849.521	42.913.116	54.570.315	255.251
A recevoir au titre des actions du Compartiment souscrites	2(a)	39.986	19.786	12.871.550	—	—
Plus-value nette non réalisée sur:						
Contrats à terme	2(d)	—	272.334	15.415.343	260.850	—
Opérations de change à terme en cours	2(d)	13.071	—	—	—	18.497
« <i>Contracts for difference</i> »	2(d)	—	1.187	—	6.576	—
Contrats sur titres à déterminer (TBAs)	2(d)	—	1.359.751	111.252.239	41.878.158	—
Swaps à la valeur de marché	2(d)	—	—	—	—	—
Options/swaptions achetées à la valeur de marché	2(d)	—	6.932	3.277.199	1.137.521	—
Autres éléments de l'actif		51	43.146	36.848	1.577	6.298
Total des actifs		13.918.337	59.048.255	7.782.954.327	326.686.943	23.393.147
Passif						
Sommes dues à la banque	2(a)	—	—	—	—	—
Dus au courtier	14	—	—	—	—	—
Intérêts et dividendes à payer	2(a),2(d)	—	79.680	4.372.617	300.853	57.718
Distribution de revenu payable	2(a)	—	—	10	—	—
Placements achetés à payer	2(a),2(d)	—	2.945.214	210.361.772	98.472.996	736.411
A payer au titre des actions du Compartiment rachetées	2(a)	—	—	22.293.234	5.945	3.223
Moins-value nette non réalisée sur:						
Contrats à terme	2(d)	—	—	—	—	235.198
Opérations de change à terme en cours	2(d)	—	328.436	80.287.306	3.496.613	—
« <i>Contracts for difference</i> »	2(d)	—	—	—	—	237.612
Swaps à la valeur de marché	2(d)	—	1.005.518	45.074.139	1.998.384	—
Options/swaptions vendues à la valeur de marché	2(d)	—	25.943	1.178.738	1.568.063	—
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	23.214	107.632	6.864.923	285.966	53.599
Total du passif		23.214	4.492.423	370.432.719	106.128.820	1.323.761
Total de l'actif net		13.895.123	54.555.832	7.412.521.608	220.558.123	22.069.386

⁽²⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

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		BlackRock Global Event Driven Fund	BlackRock Global Long/Short Equity Fund	BlackRock Global Real Asset Securities Fund	BlackRock Impact World Equity Fund	BlackRock Macro Opportunities Fund
	Note	USD	USD	USD	USD	USD
Actif						
Portefeuille de titres au coût d'acquisition		2.875.041.657	87.992.648	17.679.657	177.068.147	106.414.235
Plus-values/(moins-values) non réalisée		11.116.650	—	553.038	16.993.650	(2.533.296)
Portefeuille de titres à la valeur de marché	2(a)	2.886.158.307	87.992.648	18.232.695	194.061.797	103.880.939
Avoir en banque	2(a)	83.690.277	15.619.892	360.123	2.950.512	13.422.614
Dus par le courtier	14	5.466.327	985.388	394.779	124.994	13.175.085
Intérêts et dividendes à recevoir	2(a),2(d)	5.012.938	113.621	27.865	472.289	838.634
A recevoir sur placements vendus	2(a),2(d)	76.137.425	8.819.447	222.434	4.859.238	136.648.782
A recevoir au titre des actions du Compartiment souscrites	2(a)	54.265.575	39.048	7.400	3.012.174	1.094
Plus-value nette non réalisée sur:						
Contrats à terme	2(d)	—	—	—	12.782	—
Opérations de change à terme en cours	2(d)	—	—	3.968	—	1.379.281
« <i>Contracts for difference</i> »	2(d)	966.396	—	—	—	—
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—	35.940.371
Swaps à la valeur de marché	2(d)	—	—	—	—	—
Options/swaptions achetées à la valeur de marché	2(d)	—	155.040	—	—	1.991.131
Autres éléments de l'actif		113.876	9.374	17.249	2.731	9.910
Total des actifs		3.111.811.121	113.734.458	19.266.513	205.496.517	307.287.841
Passif						
Sommes dues à la banque	2(a)	—	—	—	—	—
Dus au courtier	14	—	—	—	—	—
Intérêts et dividendes à payer	2(a),2(d)	5.735.491	80.253	—	—	118.487
Distribution de revenu payable	2(a)	—	—	36.365	—	—
Placements achetés à payer	2(a),2(d)	60.575.545	7.465.511	466.870	5.806.270	172.948.748
A payer au titre des actions du Compartiment rachetées	2(a)	8.971.115	252.923	—	3.363.568	2.683
Moins-value nette non réalisée sur:						
Contrats à terme	2(d)	1.811.052	71.027	—	—	984.530
Opérations de change à terme en cours	2(d)	3.617.905	410.500	—	5.868	—
« <i>Contracts for difference</i> »	2(d)	—	422.713	—	—	—
Swaps à la valeur de marché	2(d)	5.548.459	—	—	—	1.892.017
Options/swaptions vendues à la valeur de marché	2(d)	—	95.608	121.781	—	3.084.600
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	15.487.284	244.277	60.072	143.717	232.586
Total du passif		101.746.851	9.042.812	685.088	9.319.423	179.263.651
Total de l'actif net		3.010.064.270	104.691.646	18.581.425	196.177.094	128.024.190

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		BlackRock Managed Index Portfolios – Conservative	BlackRock Managed Index Portfolios – Defensive	BlackRock Managed Index Portfolios – Growth	BlackRock Managed Index Portfolios – Moderate	BlackRock Style Advantage Fund
	Note	EUR	EUR	EUR	EUR	USD
Actif						
Portefeuille de titres au coût d'acquisition		133.362.295	169.873.268	232.281.328	614.379.663	2.853.188.325
Plus-values/(moins-values) non réalisée		13.981.643	11.085.821	27.863.397	59.329.436	1.247.013
Portefeuille de titres à la valeur de marché	2(a)	147.343.938	180.959.089	260.144.725	673.709.099	2.854.435.338
Avoir en banque	2(a)	—	315.416	312.571	99.669	230.404.541
Dus par le courtier	14	—	—	—	—	276.336.046
Intérêts et dividendes à recevoir	2(a),2(d)	126.385	224.657	61.457	638.514	8.195.860
A recevoir sur placements vendus	2(a),2(d)	150.258	—	—	—	427.825.218
A recevoir au titre des actions du Compartiment souscrites	2(a)	82.019	1.556.732	1.410.734	4.780.516	94.845
Plus-value nette non réalisée sur:						
Contrats à terme	2(d)	—	—	—	—	—
Opérations de change à terme en cours	2(d)	—	—	—	—	24.762.238
« <i>Contracts for difference</i> »	2(d)	—	—	—	—	—
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—	—
Swaps à la valeur de marché	2(d)	—	—	—	—	8.942.509
Options/swaptions achetées à la valeur de marché	2(d)	—	—	—	—	—
Autres éléments de l'actif		5.724	12.917	10.692	17.340	25.772
Total des actifs		147.708.324	183.068.811	261.940.179	679.245.138	3.831.022.367
Passif						
Sommes dues à la banque	2(a)	6.798	—	—	—	—
Dus au courtier	14	—	—	—	—	—
Intérêts et dividendes à payer	2(a),2(d)	—	—	—	—	6.652.511
Distribution de revenu payable	2(a)	—	—	—	—	—
Placements achetés à payer	2(a),2(d)	—	1.117.196	1.172.790	3.252.086	453.681.527
A payer au titre des actions du Compartiment rachetées	2(a)	77.440	563.119	201.092	540.448	11.079.878
Moins-value nette non réalisée sur:						
Contrats à terme	2(d)	—	—	—	—	22.189.766
Opérations de change à terme en cours	2(d)	1.097.169	978.455	1.649.638	4.394.604	—
« <i>Contracts for difference</i> »	2(d)	—	—	—	—	41.136.092
Swaps à la valeur de marché	2(d)	—	—	—	—	—
Options/swaptions vendues à la valeur de marché	2(d)	—	—	—	—	—
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	131.824	159.479	230.454	454.488	1.853.165
Total du passif		1.313.231	2.818.249	3.253.974	8.641.626	536.592.939
Total de l'actif net		146.395.093	180.250.562	258.686.205	670.603.512	3.294.429.428

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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		BlackRock Style Advantage Screened Fund	BlackRock Systematic Global Equity Fund	BlackRock Total Advantage Fund	BlackRock UK Emerging Companies Absolute Return Fund	BlackRock UK Equity Absolute Return Fund
	Note	USD	USD	EUR	GBP	GBP
Actif						
Portefeuille de titres au coût d'acquisition		29.266.431	254.094.713	32.618.062	407.973.266	125.307.697
Plus-values/(moins-values) non réalisée		(216.283)	15.672.007	525.837	144.801	(2.926)
Portefeuille de titres à la valeur de marché	2(a)	29.050.148	269.766.720	33.143.899	408.118.067	125.304.771
Avoir en banque	2(a)	1.275.114	2.198.545	1.907.852	6.517.039	—
Dus par le courtier	14	296.655	78.829	2.384.544	—	967.696
Intérêts et dividendes à recevoir	2(a),2(d)	43.622	688.433	50.837	444.863	40.762
A recevoir sur placements vendus	2(a),2(d)	1.233.990	6.657.478	2.292.084	20.922.016	4.297.453
A recevoir au titre des actions du Compartiment souscrites	2(a)	6.825.207	—	—	4.763.770	—
Plus-value nette non réalisée sur:						
Contrats à terme	2(d)	—	13.196	—	—	—
Opérations de change à terme en cours	2(d)	85.863	—	355.927	—	—
« <i>Contracts for difference</i> »	2(d)	—	—	—	9.573.109	—
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—	—
Swaps à la valeur de marché	2(d)	247.748	—	—	—	—
Options/swaptions achetées à la valeur de marché	2(d)	—	—	—	—	—
Autres éléments de l'actif		17.550	14.455	3.200	680	4.767
Total des actifs		39.075.897	279.417.656	40.138.343	450.339.544	130.615.449
Passif						
Sommes dues à la banque	2(a)	—	—	—	—	1.731.749
Dus au courtier	14	—	—	—	9.380.593	—
Intérêts et dividendes à payer	2(a),2(d)	22.373	8	28.089	356.872	42.874
Distribution de revenu payable	2(a)	—	—	—	—	—
Placements achetés à payer	2(a),2(d)	1.230.262	6.180.823	2.479.910	9.340.128	112.544
A payer au titre des actions du Compartiment rachetées	2(a)	—	690.975	56.926	9.265.119	307.315
Moins-value nette non réalisée sur:						
Contrats à terme	2(d)	56.527	—	377.780	1.711.832	159.148
Opérations de change à terme en cours	2(d)	—	1.287	—	2.551.839	1.366.427
« <i>Contracts for difference</i> »	2(d)	160.236	—	200.975	—	214.334
Swaps à la valeur de marché	2(d)	—	—	35.498	—	—
Options/swaptions vendues à la valeur de marché	2(d)	—	—	—	—	—
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	79.116	426.870	62.885	3.493.739	453.185
Total du passif		1.548.514	7.299.963	3.242.063	36.100.122	4.387.576
Total de l'actif net		37.527.383	272.117.693	36.896.280	414.239.422	126.227.873

Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Americas Diversified Equity Absolute Return Fund					
Total de l'actif net	USD	1.221.869.050	1.240.896.160	934.604.752	664.750.490
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation en AUD	AUD	195,84	193,21	178,46	170,57
Action de Catégorie A de capitalisation en EUR	EUR	101,25	100,78	—	—
Action de Catégorie A de capitalisation couverte en SEK	SEK	122,18	125,05	129,93	124,73
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	USD	131,48	132,72	134,30	125,91
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	120,42	123,33	128,43	122,99
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP	GBP	161,64	167,39	160,17	155,06
Action de Catégorie D de capitalisation	USD	112,42	113,21	113,90	106,35
Action de Catégorie D de capitalisation couverte en CHF	CHF	100,58	102,97	107,08	102,39
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	124,06	126,74	131,30	125,28
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	109,15	110,81	113,49	107,32
Action de Catégorie E de capitalisation couverte en EUR	EUR	97,16	99,76	104,40	100,37
Action de Catégorie I de capitalisation couverte en EUR	EUR	101,00	103,04	106,44	101,34
Action de Catégorie I de capitalisation couverte en JPY	JPY	9.716,84	9.901,72	10.209,24	—
Action de Catégorie I de capitalisation couverte en SEK	SEK	93,32	95,14	—	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	USD	106,49	107,08	107,42	—
Action de Catégorie X de capitalisation	USD	156,91	156,99	155,83	141,86
BlackRock Asia Extension Fund					
Total de l'actif net	USD	153.288.264	146.921.082	166.964.057	137.635.592
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	145,14	140,35	162,38	136,12
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	136,17	133,10	157,62	134,41
Action de Catégorie D de capitalisation	USD	—	—	166,74	139,09
Action de Catégorie E de capitalisation	USD	139,99	135,70	157,79	132,94
Action de Catégorie X de capitalisation	USD	142,68	136,75	155,40	127,96
BlackRock Asia Pacific Absolute Return Fund					
Total de l'actif net	USD	29.522.741	27.168.138	26.836.633	30.089.540
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution couverte en EUR	EUR	93,37	93,12	95,55	100,85
Action de Catégorie A de capitalisation en EUR	EUR	102,32	99,22	94,62	101,03
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP	GBP	97,17	97,96	92,34	98,22
Action de Catégorie D de capitalisation	USD	103,41	101,45	100,48	102,41
Action de Catégorie D de capitalisation en EUR	EUR	105,18	101,66	96,33	102,35
Action de Catégorie D de capitalisation couverte en EUR	EUR	95,41	94,93	96,93	101,70
Action de Catégorie D de capitalisation couverte en GBP	GBP	97,55	96,50	97,44	101,37
Action de Catégorie E de capitalisation en EUR	EUR	100,84	98,05	93,90	101,01
Action de Catégorie E de capitalisation couverte en EUR	EUR	93,09	93,09	95,99	101,71
Action de Catégorie X de capitalisation	USD	107,65	104,93	102,57	103,74
Action de Catégorie Z de capitalisation	USD	103,60	101,50	100,25	102,43
Action de Catégorie Z de capitalisation couverte en CHF	CHF	94,64	94,24	96,30	101,16
Action de Catégorie Z de capitalisation couverte en EUR	EUR	95,75	95,15	96,89	101,42

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019 suite

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Asia Pacific Diversified Equity Absolute Return Fund					
Total de l'actif net	USD	25.144.960	23.413.208	22.269.801	20.078.542
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	101,81	102,16	99,78	98,51
Action de Catégorie A de capitalisation couverte en EUR	EUR	94,75	96,45	96,99	98,09
Action de Catégorie D de capitalisation	USD	103,22	103,31	100,42	98,64
Action de Catégorie D de capitalisation couverte en EUR	EUR	95,24	96,71	96,76	97,39
Action de Catégorie E de capitalisation couverte en EUR	EUR	93,50	95,40	96,39	97,96
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	USD	106,94	106,37	102,06	98,99
Action de Catégorie Z de capitalisation couverte en EUR	EUR	97,44	98,68	98,23	98,34
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	USD	104,41	104,24	100,79	98,66
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	99,13	99,72	98,19	97,52
BlackRock Dynamic Diversified Growth Fund					
Total de l'actif net	EUR	1.028.009.454	941.468.821	760.180.610	856.511.784
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	EUR	119,51	115,96	116,23	114,11
Action de Catégorie A de capitalisation couverte en SEK	SEK	121,59	117,97	118,35	116,42
Action de Catégorie AI de capitalisation ⁽¹⁾	EUR	100,58	—	—	—
Action de Catégorie D de capitalisation	EUR	126,09	121,93	121,40	118,38
Action de Catégorie E de capitalisation	EUR	114,97	111,85	112,68	111,19
Action de Catégorie I de capitalisation	EUR	129,00	124,61	123,73	120,38
Action de Catégorie I de capitalisation couverte en CAD	CAD	118,18	112,99	109,89	105,34
Action de Catégorie I de capitalisation couverte en JPY	JPY	10.365,89	10.000,51	—	—
Action de Catégorie I de capitalisation couverte en SEK	SEK	129,13	124,71	123,92	120,79
Action de Catégorie X de capitalisation	EUR	135,56	130,59	128,96	124,74
BlackRock Emerging Markets Absolute Return Fund					
Total de l'actif net	USD	31.875.620	34.564.157	20.718.883	65.725.617
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	104,66	110,63	100,76	107,55
Action de Catégorie A de capitalisation	USD	112,26	117,37	103,91	109,24
Action de Catégorie A de capitalisation couverte en EUR	EUR	100,98	107,09	97,69	105,06
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	108,68	114,60	103,80	110,21
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	120,08	125,31	111,06	116,17
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	109,37	115,69	105,22	112,54
Action de Catégorie E de capitalisation couverte en EUR	EUR	98,10	104,32	95,94	103,62
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en GBP	GBP	130,23	138,99	116,28	125,32
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	92,89	—	—	110,06
Action de Catégorie I de capitalisation en EUR	EUR	153,64	157,75	132,58	143,42
Action de Catégorie I de capitalisation couverte en EUR	EUR	112,23	118,46	107,47	114,67
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	USD	105,25	109,61	—	112,82
Action de Catégorie X de capitalisation	USD	118,32	122,61	106,19	—

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	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Emerging Markets Equity Strategies Fund					
Total de l'actif net	USD	903.166.762	614.966.478	138.921.851	69.101.234
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	186,99	181,95	173,70	151,90
Action de Catégorie A de capitalisation couverte en CHF	CHF	92,11	91,08	—	—
Action de Catégorie D de distribution	USD	98,41	95,52	—	—
Action de Catégorie D de capitalisation couverte en CHF	CHF	92,58	91,13	—	—
Action de Catégorie D de capitalisation couverte en EUR	EUR	164,40	161,91	159,02	141,90
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	178,30	173,07	164,39	143,04
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR	EUR	172,66	165,26	150,47	135,76
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en GBP	GBP	116,81	116,26	—	—
Action de Catégorie E de capitalisation en EUR	EUR	165,77	159,43	146,55	133,66
Action de Catégorie I de capitalisation	USD	103,38	100,20	—	—
Action de Catégorie I de capitalisation en EUR	EUR	103,69	99,09	—	—
Action de Catégorie X de capitalisation	USD	201,54	194,37	182,24	156,54
Action de Catégorie Z de capitalisation en GBP	GBP	122,75	121,78	108,87	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	USD	195,99	189,66	179,06	154,89
BlackRock Emerging Markets Flexi Dynamic Bond Fund					
Total de l'actif net	USD	2.083.339.232	2.816.904.920	3.448.675.564	2.042.255.082
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	84,40	89,19	96,74	103,24
Action de Catégorie A de capitalisation	USD	107,02	112,08	114,01	115,46
Action de Catégorie A de capitalisation couverte en EUR	EUR	96,84	102,90	108,21	112,29
Action de Catégorie A de capitalisation couverte en SEK	SEK	84,97	90,21	94,89	—
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	CHF	84,16	89,55	94,15	98,13
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	EUR	91,84	—	—	—
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	USD	92,33	98,60	104,96	110,02
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en EUR	EUR	95,15	100,15	101,75	—
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en EUR	EUR	84,35	90,85	98,80	—
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP	GBP	93,55	100,07	100,48	108,97
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	84,45	88,91	96,47	102,89
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	112,73	117,61	118,75	119,35
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	CHF	85,72	90,89	94,96	98,31
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	103,03	109,07	113,75	117,13
Action de Catégorie E de capitalisation	USD	103,71	108,89	111,32	113,31
Action de Catégorie E de capitalisation couverte en EUR	EUR	95,22	101,43	107,11	111,69
Action de Catégorie I de distribution en EUR	EUR	90,41	95,12	96,86	—
Action de Catégorie I de distribution couverte en EUR	EUR	84,60	89,49	98,16	105,67
Action de Catégorie I de distribution (G) couverte en EUR	EUR	79,63	86,24	94,81	—
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	USD	82,65	88,37	93,67	98,13
Action de Catégorie I de capitalisation couverte en EUR	EUR	89,49	94,66	98,56	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	USD	111,52	116,25	117,18	117,61
Action de Catégorie X de distribution en EUR	EUR	90,66	95,38	97,15	—
Action de Catégorie X de capitalisation	USD	121,08	125,75	125,81	125,33
Action de Catégorie X de capitalisation couverte en AUD	AUD	104,46	109,27	109,89	109,45
Action de Catégorie X de capitalisation couverte en CAD	CAD	90,83	94,72	95,62	—
Action de Catégorie X de capitalisation couverte en GBP	GBP	—	—	116,62	118,00

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	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Emerging Markets Short Duration Bond Fund					
Total de l'actif net	USD	77.730.436	69.720.601	58.201.298	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	103,09	105,43	99,56	—
Action de Catégorie AI de distribution couverte en EUR ⁽¹⁾	EUR	95,20	—	—	—
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	EUR	96,04	—	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	103,82	106,00	99,72	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	97,93	101,43	98,40	—
Action de Catégorie E de distribution en EUR	EUR	108,81	112,01	104,90	—
Action de Catégorie E de distribution couverte en EUR	EUR	91,47	96,78	98,22	—
Action de Catégorie E de capitalisation en EUR	EUR	114,25	115,53	104,96	—
Action de Catégorie E de capitalisation couverte en EUR	EUR	96,31	100,16	98,00	—
Action de Catégorie I de capitalisation couverte en EUR	EUR	98,04	101,50	98,43	—
Action de Catégorie X de capitalisation	USD	104,76	106,71	99,95	—
BlackRock ESG Euro Bond Fund⁽²⁾					
Total de l'actif net	EUR	242.562.584	134.380.021	31.530.831	35.690.553
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	104,11	100,95	97,59	97,54
Action de Catégorie A de capitalisation	EUR	104,18	101,01	97,66	97,56
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	105,36	101,97	98,24	97,80
Action de Catégorie E de capitalisation	EUR	102,49	99,62	96,79	97,25
Action de Catégorie I de capitalisation	EUR	105,85	102,38	98,49	97,92
Action de Catégorie X de capitalisation	EUR	107,16	103,44	99,11	98,18
Action de Catégorie Z de capitalisation	EUR	106,89	103,45	—	—
BlackRock ESG Euro Corporate Bond Fund⁽³⁾					
Total de l'actif net	EUR	159.401.593	—	—	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	EUR	100,97	—	—	—
Action de Catégorie AI de capitalisation	EUR	100,02	—	—	—
Action de Catégorie D de capitalisation	EUR	101,15	—	—	—
Action de Catégorie E de capitalisation	EUR	99,83	—	—	—
Action de Catégorie I de capitalisation	EUR	101,21	—	—	—
Action de Catégorie X de capitalisation	EUR	101,39	—	—	—
BlackRock European Absolute Return Fund					
Total de l'actif net	EUR	1.508.048.984	1.712.365.331	1.072.050.777	1.098.315.801
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	134,44	135,67	128,62	125,02
Action de Catégorie A de capitalisation	EUR	134,49	135,73	128,77	125,17
Action de Catégorie D de distribution	EUR	137,86	138,79	131,36	127,04
Action de Catégorie D de capitalisation	EUR	140,16	141,09	133,58	129,19
Action de Catégorie D de capitalisation couverte en CHF	CHF	136,26	137,57	130,60	126,99
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	147,65	147,50	138,17	132,34
Action de Catégorie E de capitalisation	EUR	128,84	130,35	124,06	121,19
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	EUR	142,60	143,35	135,51	130,68

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	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock European Diversified Equity Absolute Return Fund					
Total de l'actif net	EUR	7.408.873	43.682.999	254.103.460	598.978.706
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	EUR	102,51	104,03	119,43	118,58
Action de Catégorie A de capitalisation couverte en CHF	CHF	98,97	100,57	116,01	115,59
Action de Catégorie A de capitalisation couverte en SEK	SEK	105,02	106,54	122,35	121,63
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	107,63	108,97	123,94	122,07
Action de Catégorie D de capitalisation couverte en CHF	CHF	77,69	78,74	90,42	89,62
Action de Catégorie D de capitalisation couverte en USD	USD	114,12	113,88	126,32	122,37
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	105,60	106,88	122,06	120,58
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	114,75	114,78	129,04	126,33
Action de Catégorie E de capitalisation	EUR	98,64	100,33	115,79	115,52
Action de Catégorie I de capitalisation	EUR	110,25	111,45	126,98	125,08
Action de Catégorie I de capitalisation couverte en SEK	SEK	—	—	903,17	891,11
Action de Catégorie X de capitalisation	EUR	131,81	132,57	149,53	145,84
BlackRock European Opportunities Extension Fund					
Total de l'actif net	EUR	1.043.413.136	976.232.401	1.124.378.931	1.162.728.559
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en GBP	GBP	342,68	315,20	316,35	297,35
Action de Catégorie A de capitalisation	EUR	405,46	358,68	363,99	343,45
Action de Catégorie D de distribution (G)	EUR	148,69	131,74	135,63	129,49
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP	GBP	350,49	321,74	321,60	301,11
Action de Catégorie D de capitalisation	EUR	417,35	368,46	372,41	349,99
Action de Catégorie E de capitalisation	EUR	389,38	344,92	351,69	333,18
Action de Catégorie I de capitalisation	EUR	220,88	194,77	196,43	184,18
Action de Catégorie X de capitalisation	EUR	249,99	218,69	217,94	200,35
BlackRock European Select Strategies Fund					
Total de l'actif net	EUR	539.533.702	534.364.061	572.290.626	347.020.186
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	109,72	104,54	104,16	105,44
Action de Catégorie A de capitalisation	EUR	110,65	105,43	104,45	105,36
Action de Catégorie A de capitalisation couverte en CZK	CZK	1.084,06	1.022,14	1.000,65	1.017,79
Action de Catégorie AI de capitalisation ⁽¹⁾	EUR	101,72	—	—	—
Action de Catégorie D de distribution couverte en USD	USD	117,83	111,49	107,62	106,69
Action de Catégorie D de capitalisation	EUR	113,54	107,86	106,21	106,49
Action de Catégorie E de distribution	EUR	108,10	103,28	102,83	104,24
Action de Catégorie E de capitalisation	EUR	108,32	103,46	103,01	104,42
Action de Catégorie I de distribution	EUR	108,40	102,88	102,49	103,72
Action de Catégorie I de capitalisation	EUR	110,33	104,71	102,92	102,99
Action de Catégorie X de capitalisation	EUR	117,40	111,09	108,57	107,98
BlackRock European Unconstrained Equity Fund					
Total de l'actif net	EUR	13.895.123	6.048.155	—	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	EUR	134,08	117,75	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	134,70	117,98	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	134,97	118,16	—	—
Action de Catégorie E de capitalisation	EUR	131,46	115,84	—	—
Action de Catégorie I de capitalisation couverte en USD ⁽¹⁾	USD	102,03	—	—	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	EUR	134,99	118,01	—	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	135,38	118,19	—	—
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	EUR	139,27	120,87	—	—

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Fixed Income Credit Strategies Fund⁽³⁾					
Total de l'actif net	EUR	54.555.832	—	—	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	101,34	—	—	—
Action de Catégorie A de capitalisation	EUR	101,34	—	—	—
Action de Catégorie AI de capitalisation	EUR	100,55	—	—	—
Action de Catégorie D de distribution	EUR	101,60	—	—	—
Action de Catégorie D de capitalisation	EUR	101,54	—	—	—
Action de Catégorie E de capitalisation	EUR	101,07	—	—	—
Action de Catégorie I de capitalisation	EUR	101,64	—	—	—
Action de Catégorie X de capitalisation	EUR	101,91	—	—	—
BlackRock Fixed Income Strategies Fund					
Total de l'actif net	EUR	7.412.521.608	7.468.536.607	9.955.457.513	6.938.433.444
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	104,76	103,67	104,56	105,02
Action de Catégorie A de distribution couverte en CHF	CHF	101,17	100,36	101,67	102,54
Action de Catégorie A de distribution couverte en USD	USD	113,90	111,17	108,85	106,82
Action de Catégorie A de capitalisation couverte en CHF	CHF	101,48	100,67	101,98	102,86
Action de Catégorie A de capitalisation couverte en JPY	JPY	10.121,12	10.011,78	—	—
Action de Catégorie A de capitalisation couverte en USD	USD	114,31	111,57	109,24	107,23
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	120,28	119,02	120,04	120,58
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	105,44	103,72	103,48	103,04
Action de Catégorie AI de capitalisation ⁽¹⁾	EUR	100,15	—	—	—
Action de Catégorie D de distribution	EUR	103,86	102,59	103,54	104,01
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	107,91	106,33	106,18	105,68
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	USD	112,09	109,44	107,22	105,05
Action de Catégorie D de capitalisation couverte en CHF	CHF	102,97	101,95	102,86	103,34
Action de Catégorie D de capitalisation couverte en USD	USD	115,72	112,73	109,96	107,50
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	125,16	123,61	124,17	124,22
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	109,94	107,93	107,23	106,37
Action de Catégorie E de capitalisation	EUR	114,56	113,65	115,20	116,29
Action de Catégorie I de distribution	EUR	122,37	121,21	122,42	122,86
Action de Catégorie I de capitalisation	EUR	125,86	124,19	124,51	124,34
Action de Catégorie I de capitalisation couverte en SEK	SEK	1.057,02	1.046,06	1.048,88	1.049,13
Action de Catégorie I de capitalisation couverte en USD	USD	105,90	103,06	100,36	—
Action de Catégorie X de distribution	EUR	102,23	100,57	101,50	101,98
Action de Catégorie X de capitalisation	EUR	133,43	131,26	130,82	129,85
BlackRock Global Absolute Return Bond Fund					
Total de l'actif net	EUR	220.558.123	403.117.483	451.159.431	632.439.093
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	EUR	101,66	101,15	103,33	104,14
Action de Catégorie A de capitalisation couverte en SEK	SEK	992,36	986,30	1.007,84	1.018,19
Action de Catégorie A de capitalisation couverte en USD	USD	108,32	106,30	105,39	103,77
Action de Catégorie D de capitalisation	EUR	105,35	104,56	106,28	106,58
Action de Catégorie D de capitalisation couverte en CHF	CHF	98,11	97,61	99,65	100,39
Action de Catégorie E de capitalisation	EUR	98,03	97,78	100,39	101,69
Action de Catégorie I de capitalisation	EUR	101,67	100,81	102,28	102,37
Action de Catégorie I de capitalisation couverte en GBP	GBP	101,39	99,98	—	—
Action de Catégorie I de capitalisation couverte en SEK	SEK	1.009,97	1.000,48	1.015,24	1.018,16
Action de Catégorie X de capitalisation	EUR	111,62	110,41	111,46	111,01

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BlackRock Global Equity Absolute Return Fund					
Total de l'actif net	USD	22.069.386	20.798.321	—	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution couverte en EUR	EUR	99,37	101,20	—	—
Action de Catégorie D de capitalisation	USD	102,75	102,88	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR	EUR	107,12	105,74	—	—
Action de Catégorie E de capitalisation en EUR	EUR	106,19	105,38	—	—
Action de Catégorie I de capitalisation en EUR	EUR	103,13	101,62	—	—
Action de Catégorie X de capitalisation	USD	104,45	103,92	—	—
Action de Catégorie Z de capitalisation	USD	103,05	103,16	—	—
Action de Catégorie Z de capitalisation couverte en CHF	CHF	100,00	101,52	—	—
Action de Catégorie Z de capitalisation couverte en EUR	EUR	100,29	101,66	—	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	101,26	102,12	—	—
BlackRock Global Event Driven Fund					
Total de l'actif net	USD	3.010.064.270	2.222.743.667	1.379.841.769	358.838.226
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution couverte en EUR	EUR	103,21	101,25	97,81	—
Action de Catégorie A de capitalisation	USD	119,70	115,82	108,80	107,72
Action de Catégorie A de capitalisation couverte en CHF	CHF	108,17	106,38	102,79	104,70
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	107,39	105,36	101,60	102,89
Action de Catégorie D de capitalisation couverte en CHF	CHF	109,41	107,38	103,48	104,79
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	121,64	117,45	109,96	108,32
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	109,84	107,55	103,30	104,13
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	112,86	109,84	104,61	104,56
Action de Catégorie E de capitalisation en EUR	EUR	122,92	117,50	106,24	109,72
Action de Catégorie E de capitalisation couverte en EUR	EUR	108,39	106,56	103,02	104,85
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	USD	113,04	109,01	101,81	100,31
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en EUR	EUR	107,15	104,79	100,86	—
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	108,47	105,43	100,26	100,27
Action de Catégorie I de capitalisation couverte en BRL ⁽¹⁾	BRL	94,96	—	—	—
Action de Catégorie I de capitalisation couverte en JPY	JPY	10.597,04	10.350,96	9.902,97	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	USD	111,91	107,93	100,72	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	CHF	105,23	103,13	99,14	100,21
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	111,29	108,83	104,31	104,87
Action de Catégorie IA de capitalisation	USD	107,06	103,25	—	—
Action de Catégorie X de capitalisation	USD	133,88	127,82	116,86	113,52
Action de Catégorie Z de capitalisation couverte en CHF	CHF	113,83	111,30	106,78	107,64
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	USD	125,53	120,81	112,32	110,10
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	115,68	112,86	107,93	108,23
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	119,81	116,22	110,10	109,39

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019 suite

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Global Long/Short Equity Fund					
Total de l'actif net	USD	104.691.646	103.685.956	125.579.518	147.886.337
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	107,58	112,23	107,34	101,27
Action de Catégorie A de capitalisation couverte en EUR	EUR	94,93	100,48	98,90	95,42
Action de Catégorie A de capitalisation couverte en SEK	SEK	953,64	1.008,03	990,94	958,76
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	—	—	—	98,51
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	EUR	95,75	—	—	—
Action de Catégorie C de capitalisation	USD	98,19	102,95	99,45	94,76
Action de Catégorie D de capitalisation	USD	106,26	110,52	105,07	98,54
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	101,72	107,35	105,02	100,71
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	104,08	109,26	105,65	100,49
Action de Catégorie E de capitalisation couverte en EUR	EUR	95,75	101,60	100,51	97,45
Action de Catégorie I de capitalisation couverte en EUR	EUR	96,01	—	—	98,34
Action de Catégorie J de distribution	USD	111,16	115,62	109,94	103,12
Action de Catégorie X de capitalisation	USD	120,57	124,47	116,59	107,71
BlackRock Global Real Asset Securities Fund					
Total de l'actif net	USD	18.581.425	5.560.181	5.109.234	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution ⁽¹⁾	USD	99,96	—	—	—
Action de Catégorie A de distribution couverte en HKD ⁽¹⁾	HKD	101,32	—	—	—
Action de Catégorie A de distribution couverte en SGD ⁽¹⁾	SGD	101,22	—	—	—
Action de Catégorie A de capitalisation	USD	115,93	106,96	99,33	—
Action de Catégorie D de distribution ⁽¹⁾	USD	100,25	—	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	117,29	107,91	99,65	—
Action de Catégorie E de capitalisation en EUR	EUR	124,28	113,34	101,30	—
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	USD	119,31	109,29	100,06	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	USD	117,99	108,39	99,83	—
BlackRock Impact World Equity Fund					
Total de l'actif net	USD	196.177.094	186.266.828	191.191.688	250.403.999
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	144,21	128,84	130,51	114,14
Action de Catégorie D de capitalisation en EUR	EUR	148,76	130,80	126,43	114,26
Action de Catégorie E de capitalisation en EUR	EUR	151,82	134,07	130,76	119,17
Action de Catégorie I de capitalisation couverte en EUR	EUR	128,84	116,58	121,31	108,06
Action de Catégorie I de capitalisation en JPY	JPY	14.165,95	12.536,81	12.596,01	11.174,42
Action de Catégorie I de capitalisation couverte en JPY	JPY	14.508,38	13.076,90	13.560,05	12.020,65
Action de Catégorie X de distribution en AUD	AUD	—	—	265,59	238,61
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni en GBP	GBP	182,01	165,92	157,72	141,17

Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019 suite

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Macro Opportunities Fund					
Total de l'actif net	USD	128.024.190	159.152.959	173.983.915	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	96,77	98,12	99,85	—
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	EUR	96,18	—	—	—
Action de Catégorie D de capitalisation en EUR	EUR	102,38	102,05	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	98,00	99,10	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	95,61	98,06	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	94,76	96,75	—	—
Action de Catégorie E de capitalisation en EUR	EUR	107,30	107,53	105,40	—
Action de Catégorie E de capitalisation couverte en EUR	EUR	90,71	93,55	98,74	—
Action de Catégorie I de capitalisation couverte en BRL	USD	93,29	99,64	—	—
Action de Catégorie I de capitalisation en EUR	EUR	103,85	103,47	—	—
Action de Catégorie X de capitalisation	USD	99,46	100,18	100,54	—
Action de Catégorie Z de capitalisation couverte en BRL	USD	79,41	84,73	88,34	—
Action de Catégorie Z de capitalisation couverte en CHF	CHF	91,78	94,23	98,61	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	USD	98,13	99,17	100,20	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	92,46	94,77	98,83	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	94,34	96,26	99,31	—
BlackRock Managed Index Portfolios – Conservative					
Total de l'actif net	EUR	146.395.093	139.371.110	103.098.778	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	105,29	98,24	97,61	—
Action de Catégorie A de capitalisation	EUR	105,46	98,41	97,59	—
Action de Catégorie A de capitalisation couverte en USD	USD	111,16	102,32	98,49	—
Action de Catégorie D de distribution	EUR	105,34	98,43	97,71	—
Action de Catégorie D de capitalisation	EUR	106,69	99,25	97,79	—
Action de Catégorie D de capitalisation couverte en USD	USD	112,45	103,18	98,68	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	108,71	100,60	98,08	—
Action de Catégorie E de capitalisation ⁽¹⁾	EUR	100,73	—	—	—
Action de Catégorie IndexInvest Balance de distribution	EUR	105,29	98,25	97,59	—
Action de distribution de Catégorie Vermoegensstrategie Moderat - Ausgewogen	EUR	110,82	103,04	—	—
BlackRock Managed Index Portfolios – Defensive					
Total de l'actif net	EUR	180.250.562	139.233.055	117.356.110	58.777.460
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	108,53	103,16	102,19	102,89
Action de Catégorie A de capitalisation couverte en GBP	GBP	108,67	102,71	100,15	—
Action de Catégorie A de capitalisation couverte en USD	USD	122,22	114,60	109,60	107,50
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	110,77	105,28	103,71	103,96
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	EUR	104,27	99,41	98,49	99,04
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	108,68	103,01	100,99	100,72
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	USD	119,50	112,39	108,13	106,22
Action de Catégorie D de capitalisation couverte en CHF	CHF	106,90	101,58	99,88	99,93
Action de Catégorie D de capitalisation couverte en USD	USD	125,68	117,46	111,64	108,83
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	114,16	108,17	105,89	105,49
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	114,22	107,57	104,16	102,88
Action de Catégorie E de capitalisation ⁽¹⁾	EUR	100,33	—	—	—
Action de Catégorie I de capitalisation couverte en USD	USD	113,61	106,15	100,89	—
Action de Catégorie IndexInvest Substanz de distribution	EUR	103,79	98,65	97,72	—
Action de distribution de Catégorie Vermoegensstrategie Defensiv	EUR	108,80	103,12	—	—
Action de Catégorie X de capitalisation	EUR	111,91	105,82	103,15	102,31

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019 suite

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Managed Index Portfolios – Growth					
Total de l'actif net	EUR	258.686.205	211.502.093	153.450.033	32.297.310
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	128,40	115,69	116,45	110,69
Action de Catégorie A de capitalisation couverte en GBP	GBP	111,39	100,01	99,76	—
Action de Catégorie A de capitalisation couverte en USD	USD	149,65	132,97	129,86	120,90
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	125,26	112,86	113,60	107,98
Action de Catégorie D de distribution	EUR	121,98	109,60	109,64	103,59
Action de Catégorie D de distribution couverte en USD	USD	140,63	124,63	120,93	111,92
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	125,19	112,01	110,99	103,99
Action de Catégorie D de capitalisation	EUR	137,47	123,48	123,52	116,68
Action de Catégorie D de capitalisation couverte en CHF	CHF	119,54	107,63	108,14	102,43
Action de Catégorie D de capitalisation couverte en USD	USD	152,41	135,05	131,05	121,23
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	125,58	112,36	111,34	104,29
Action de Catégorie E de capitalisation ⁽¹⁾	EUR	101,24	—	—	—
Action de Catégorie I de capitalisation couverte en USD	USD	119,71	106,05	102,85	—
Action de Catégorie IndexInvest Chance de distribution	EUR	106,01	95,52	96,15	—
Action de distribution de Catégorie Vermoegensstrategie Wachstum	EUR	114,52	102,83	—	—
Action de Catégorie X de capitalisation	EUR	125,24	112,25	111,81	105,17
BlackRock Managed Index Portfolios – Moderate					
Total de l'actif net	EUR	670.603.512	550.633.567	418.711.443	146.505.148
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	EUR	121,08	111,44	111,05	107,95
Action de Catégorie A de capitalisation couverte en GBP	GBP	110,49	101,27	99,92	—
Action de Catégorie A de capitalisation couverte en USD	USD	138,26	125,54	121,39	115,50
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	119,56	110,05	109,65	106,59
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	EUR	114,49	105,36	104,95	101,88
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	GBP	118,25	108,19	106,72	102,70
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	USD	132,30	120,15	115,75	109,84
Action de Catégorie D de capitalisation couverte en CHF	CHF	114,63	105,42	104,84	101,62
Action de Catégorie D de capitalisation couverte en USD	USD	141,35	127,94	122,94	116,25
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	127,87	117,33	116,17	112,22
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	121,16	110,66	108,51	103,91
Action de Catégorie E de capitalisation ⁽¹⁾	EUR	100,92	—	—	—
Action de Catégorie I de distribution	EUR	111,50	102,26	101,79	—
Action de Catégorie I de capitalisation couverte en USD	USD	117,46	106,27	102,07	—
Action de Catégorie IndexInvest Wachstum de distribution	EUR	105,38	96,99	96,64	—
Action de distribution de Catégorie IndexInvest Wachstum couverte en CHF	CHF	114,61	105,74	—	—
Action de distribution de Catégorie Vermoegensstrategie Ausgewogen	EUR	112,37	103,11	—	—
Action de Catégorie X de capitalisation	EUR	120,14	109,97	108,38	104,21
Action de Catégorie X de capitalisation couverte en GBP	GBP	115,86	105,59	—	—
Action de Catégorie X de capitalisation couverte en USD	USD	118,30	106,85	—	—

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Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019 suite

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Style Advantage Fund⁽⁴⁾					
Total de l'actif net	USD	3.294.429.428	3.245.426.903	3.328.390.128	586.420.943
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution	USD	103,76	106,29	108,61	114,00
Action de Catégorie A de distribution couverte en EUR	EUR	95,66	99,40	104,64	112,56
Action de Catégorie A de capitalisation	USD	102,12	104,62	106,88	112,20
Action de Catégorie A de capitalisation couverte en EUR	EUR	84,55	87,87	92,47	—
Action de Catégorie A de capitalisation couverte en SEK	SEK	86,26	89,53	94,21	101,14
Action de Catégorie D de capitalisation couverte en CHF	CHF	86,61	89,83	94,16	—
Action de Catégorie D de capitalisation en EUR	EUR	105,88	106,55	103,48	111,81
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	USD	105,26	107,43	108,95	113,52
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	96,60	100,01	104,46	111,39
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	91,72	94,37	97,66	103,41
Action de Catégorie E de capitalisation en EUR	EUR	101,60	102,91	101,13	110,60
Action de Catégorie E de capitalisation couverte en EUR	EUR	92,93	96,82	102,41	110,56
Action de Catégorie I de capitalisation PF couverte en CHF	CHF	89,01	92,11	96,06	—
Action de Catégorie I de capitalisation PF couverte en EUR	EUR	98,16	101,38	105,47	111,91
Action de Catégorie I de capitalisation couverte en BRL	USD	77,40	83,34	86,97	—
Action de Catégorie I de capitalisation couverte en CHF	CHF	87,12	90,29	94,43	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	USD	93,49	95,35	96,53	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	97,25	100,61	104,90	111,67
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	92,14	94,73	97,80	103,35
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en JPY	JPY	9.850,39	10.175,36	10.592,54	11.245,06
Action de Catégorie X de capitalisation	USD	108,85	110,60	111,12	114,70
Action de Catégorie X de capitalisation couverte en AUD	AUD	109,66	111,75	112,90	116,22
Action de Catégorie X de capitalisation couverte en EUR	EUR	90,67	93,42	96,68	—
Action de Catégorie X de capitalisation couverte en NZD	NZD	108,71	110,98	112,02	115,16
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	104,11	106,63	109,28	114,64
Action de Catégorie Z de capitalisation	USD	105,83	107,92	109,28	113,59
Action de Catégorie Z de capitalisation couverte en EUR	EUR	97,19	100,55	104,87	111,68
BlackRock Style Advantage Screened Fund					
Total de l'actif net	USD	37.527.383	25.907.945	—	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	103,32	102,74	—	—
Action de Catégorie D de capitalisation	USD	103,98	103,10	—	—
Action de Catégorie D de capitalisation couverte en EUR	EUR	100,66	101,23	—	—
Action de Catégorie D de capitalisation couverte en GBP	GBP	101,99	101,87	—	—
Action de Catégorie E de capitalisation en EUR	EUR	107,66	105,82	—	—
Action de Catégorie I de capitalisation	USD	104,24	103,25	—	—
Action de Catégorie I de capitalisation en EUR	EUR	109,03	106,46	—	—
Action de Catégorie I de capitalisation couverte en EUR	EUR	100,92	101,38	—	—
Action de Catégorie I de capitalisation couverte en GBP	GBP	102,23	102,01	—	—
Action de Catégorie X de capitalisation	USD	104,88	103,59	—	—
Action de Catégorie X de capitalisation couverte en AUD ⁽¹⁾	AUD	98,83	—	—	—

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Récapitulatif des valeurs nettes d'inventaire sur trois ans

au 30 novembre 2019 suite

	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock Systematic Global Equity Fund					
Total de l'actif net	USD	272.117.693	288.073.809	585.615.102	279.133.927
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	USD	143,66	130,44	135,81	119,33
Action de Catégorie D de capitalisation en EUR	EUR	151,34	135,23	134,32	121,92
Action de Catégorie E de capitalisation en EUR	EUR	145,78	130,82	131,11	120,03
Action de Catégorie E de capitalisation couverte en EUR	EUR	128,42	118,56	128,22	116,03
Action de Catégorie I de capitalisation	USD	122,80	111,14	115,00	100,42
Action de Catégorie I de capitalisation en EUR	EUR	149,56	133,45	132,27	119,79
Action de Catégorie X de capitalisation	USD	110,44	99,76	102,79	—
Action de Catégorie X de capitalisation en EUR	EUR	119,89	106,77	105,39	—
Action de Catégorie X de capitalisation en GBP	GBP	181,42	167,99	163,96	147,29
Action de Catégorie X de capitalisation en JPY	JPY	10.426,86	9.353,57	—	—
BlackRock Total Advantage Fund					
Total de l'actif net	EUR	36.896.280	34.507.624	33.813.270	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation	EUR	101,40	96,69	95,99	—
Action de Catégorie D de capitalisation	EUR	102,51	97,48	96,23	—
Action de Catégorie D de capitalisation couverte en USD	USD	108,22	101,48	97,36	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	GBP	104,79	99,00	96,66	—
Action de Catégorie E de capitalisation	EUR	105,61	100,70	99,53	—
Action de Catégorie I de capitalisation	EUR	102,92	97,75	96,32	—
Action de Catégorie X de capitalisation	EUR	104,01	98,55	96,60	—
BlackRock UK Emerging Companies Absolute Return Fund					
Total de l'actif net	GBP	414.239.422	190.609.615	—	—
Valeur Nette d'Inventaire par:					
Action de Catégorie A de capitalisation couverte en CHF	CHF	105,66	100,86	—	—
Action de Catégorie A de capitalisation couverte en EUR	EUR	108,16	102,99	—	—
Action de Catégorie A de capitalisation couverte en USD	USD	107,47	101,05	—	—
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	GBP	106,83	100,96	—	—
Action de Catégorie D de capitalisation couverte en CHF	CHF	107,79	102,76	—	—
Action de Catégorie D de capitalisation couverte en EUR	EUR	108,56	103,10	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	GBP	109,90	103,69	—	—
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en USD	USD	111,75	104,86	—	—
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni ⁽¹⁾	GBP	103,19	—	—	—
Action de Catégorie I de capitalisation couverte en CHF	CHF	108,33	103,16	—	—
Action de Catégorie I de capitalisation couverte en EUR	EUR	108,96	103,34	—	—
Action de Catégorie I de capitalisation couverte en USD	USD	112,49	105,37	—	—
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	GBP	110,47	104,08	—	—
Action de Catégorie S de capitalisation de fonds déclarant au Royaume-Uni	GBP	110,03	103,72	—	—
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	GBP	114,06	105,72	—	—
Action de Catégorie Z de capitalisation couverte en CHF	CHF	108,81	103,35	—	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	GBP	111,25	104,58	—	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	EUR	109,58	103,66	—	—
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en USD	USD	112,97	105,59	—	—

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	Devises	30 novembre 2019	31 mai 2019	31 mai 2018	31 mai 2017
BlackRock UK Equity Absolute Return Fund					
Total de l'actif net	GBP	126.227.873	71.743.502	139.647.625	146.561.755
Valeur Nette d'Inventaire par:					
Action de Catégorie A de distribution couverte en EUR	EUR	102,68	101,66	100,95	102,50
Action de Catégorie A de capitalisation couverte en EUR	EUR	103,36	102,32	101,56	103,09
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	GBP	106,54	105,05	103,11	103,71
Action de Catégorie D de capitalisation couverte en CHF	CHF	104,15	103,10	101,98	103,21
Action de Catégorie D de capitalisation en EUR	EUR	111,25	105,22	103,89	104,10
Action de Catégorie D de capitalisation couverte en EUR	EUR	105,50	104,29	102,75	103,56
Action de Catégorie D de capitalisation couverte en USD	USD	110,34	107,62	102,89	101,40
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	GBP	108,85	107,00	104,24	104,17
Action de Catégorie E de capitalisation en EUR	EUR	105,12	99,92	99,94	101,42
Action de Catégorie E de capitalisation couverte en EUR	EUR	101,20	100,41	100,16	102,20
Action de Catégorie I de capitalisation couverte en EUR	EUR	102,27	100,98	99,21	—
Action de Catégorie I de capitalisation couverte en JPY	JPY	10.694,93	10.557,09	10.358,51	10.380,70
Action de Catégorie I de capitalisation couverte en USD	USD	107,27	104,53	100,96	—
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	GBP	114,02	111,25	107,28	106,03

⁽¹⁾ Nouvelle Catégorie d'actions lancée, pour plus d'informations voir l'Annexe I.

⁽²⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

⁽³⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

⁽⁴⁾ VL par action à la valorisation Close, voir point 2 de l'Annexe pour de plus amples informations.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019

Note	BlackRock Strategic Funds combinés	BlackRock Americas Diversified Equity Absolute Return Fund	BlackRock Asia Extension Fund	BlackRock Asia Pacific Absolute Return Fund
	USD	USD	USD	USD
Actif net au début de l'exercice	26.396.414.284	1.240.896.160	146.921.082	27.168.138
Revenus				
Intérêt bancaire	2(c) 9.317.433	2.453.028	207.968	2.333
Intérêts obligataires	2(c) 414.292.640	12.221.462	1.417.899	134.619
Intérêts sur contrats for difference	2(c), 2(d) 197.824	—	—	38.121
Intérêts et dividendes des swaps	2(c) 3.039.952	238.279	—	—
Dividendes, après déduction des retenues à la source	2(c) 34.785.128	—	—	198.742
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) 132.625.379	32.907.988	2.902.382	8.526
Prêts de titres	2(c) 957.038	—	—	1.233
Remise sur la commission de gestion	4 1.432.580	—	—	—
Autre revenu	64.969	—	—	63
Total des revenus	596.712.943	47.820.757	4.528.249	383.637
Frais				
Intérêt bancaire	2(c) 1.831.092	—	—	—
Intérêts sur contrats for difference	2(c), 2(d) 63.412.930	9.735.462	2.219.466	—
Intérêts et dividendes des swaps	2(c) 28.937.617	—	—	—
Rendement négatif sur actifs financiers	2(c) 185.139.432	—	—	—
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) 127.555.792	38.952.962	670.478	192.364
Commissions d'administration	5 15.473.418	1.154.981	38.023	15.117
Commissions du Dépositaire	2(i), 6 6.115.329	511.763	111.858	34.431
Fiscalité	8 3.428.376	217.121	7.887	2.830
Commissions de performance	7 17.039.490	105	—	—
Commissions de distribution	4 3.411.089	65.390	195	1.281
Commissions d'engagement de prêt	13 113.325	4.408	1.249	—
Commissions de gestion et commissions des gestionnaires délégués externes	4 88.605.525	7.513.243	1.941	27.398
Autres frais	39.433	—	—	—
Total des dépenses avant remboursement	541.102.848	58.155.435	3.051.097	273.421
Remboursement des dépenses	4 1.364.691	—	—	26.949
Total des dépenses après remboursement	539.738.157	58.155.435	3.051.097	246.472
Revenu/(déficit) net de l'investissement	56.974.786	(10.334.678)	1.477.152	137.165
Plus-values/(moins-values) nettes réalisées sur :				
Placements	2(a), 2(b) 548.123.628	3.650.768	34.447	(1.137.804)
Contrats sur titres à déterminer (TBAs)	2(d) 125.910	—	—	—
« Contracts for difference »	2(d) (173.719.121)	(13.406.531)	2.979.864	(39.642)
Contrats à terme	2(d) (181.126.856)	—	(556.376)	(83.716)
Devises étrangères et opérations de change à terme	2(d), 2(e), 2(j) (86.390.466)	(24.700.263)	(40.584)	(141.800)
Opérations de swap	2(d) (116.021.593)	1.888.520	—	—
Contrats d'option	2(d) (5.168.135)	—	—	—
Plus-values/(moins-values) nettes pour la période considérée	(14.176.633)	(32.567.506)	2.417.351	(1.402.962)
Variation nette des plus-values/(moins-values) non réalisées sur :				
Placements	2(a) 236.958.335	(1.434.964)	137	2.100.325
Contrats sur titres à déterminer (TBAs)	2(d) 464.748	—	—	—
« Contracts for difference »	2(d) 5.552.893	8.813.938	2.367.832	(251.294)
Contrats à terme	2(d) (1.131.608)	—	107.623	54.838
Devises étrangères et opérations de change à terme	2(d), 2(e), 2(j) (90.685.417)	(580.589)	(2.913)	3.188
Opérations de swap	2(d) 5.275.152	522.594	—	—
Non réalisé sur Options	2(d) (7.957.027)	—	—	—
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée	148.477.076	7.320.979	2.472.679	1.907.057
Augmentation/(diminution) de l'actif net résultant d'opérations	191.275.229	(35.581.205)	6.367.182	641.260
Mouvements du capital social				
Encaissement net sur l'émission d'actions	4.881.772.033	414.256.489	0	2.019.718
Paiements nets résultant du rachat d'actions	(4.261.512.120)	(397.702.394)	0	(306.375)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social	620.259.913	16.554.095	0	1.713.343
Dividendes déclarés	11 (7.635.934)	—	—	—
Ajustement de change	2(f) (14.015.618) ⁽¹⁾	—	—	—
Actif net à la clôture de l'exercice	27.186.297.874	1.221.869.050	153.288.264	29.522.741

⁽¹⁾ Les chiffres combinés ont été calculés à l'aide des taux de change moyens tout au long de la période. L'ajustement des taux de change obtenu, de (14 015 618) USD, représente la variation des taux de change entre le 31 mai 2019 et le 30 novembre 2019. Il s'agit d'un montant notionnel, qui n'a aucun impact sur l'actif net de chacun des Compartiments.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

	Note	BlackRock Asia Pacific Diversified Equity Absolute Return Fund	BlackRock Dynamic Diversified Growth Fund	BlackRock Emerging Markets Absolute Return Fund	BlackRock Emerging Markets Equity Strategies Fund
		USD	EUR	USD	USD
Actif net au début de l'exercice		23.413.208	941.468.821	34.564.157	614.966.478
Revenus					
Intérêt bancaire	2(c)	30.919	—	5.216	123.243
Intérêts obligataires	2(c)	236.216	752.482	31.346	—
Intérêts sur contrats for difference	2(c), 2(d)	—	—	110.051	—
Intérêts et dividendes des swaps	2(c)	62.433	—	—	—
Dividendes, après déduction des retenues à la source	2(c)	—	2.539.357	508.680	12.113.241
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d)	1.070.763	—	24.720	3.747.474
Prêts de titres	2(c)	—	10.759	12.520	177.486
Remise sur la commission de gestion	4	—	57.731	—	—
Autre revenu		—	7.430	—	—
Total des revenus		1.400.331	3.367.759	692.533	16.161.444
Frais					
Intérêt bancaire	2(c)	—	114.771	—	—
Intérêts sur contrats for difference	2(c), 2(d)	680.361	—	—	1.295.520
Intérêts et dividendes des swaps	2(c)	—	1.250.664	—	—
Rendement négatif sur actifs financiers	2(c)	—	—	—	—
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d)	1.000.119	—	372.752	3.824.271
Commissions d'administration	5	15.186	444.807	38.985	980.363
Commissions du Dépositaire	2(i),6	82.288	101.753	85.826	487.130
Fiscalité	8	2.780	76.119	6.647	184.472
Commissions de performance	7	20	—	3.415	—
Commissions de distribution	4	549	291.379	11.659	139.412
Commissions d'engagement de prêt	13	186	—	2.547	4.419
Commissions de gestion et commissions des gestionnaires délégués externes	4	19.436	3.108.333	203.877	4.104.979
Autres frais		—	32.902	—	—
Total des dépenses avant remboursement		1.800.925	5.420.728	725.708	11.020.566
Remboursement des dépenses	4	74.652	—	28.091	174.215
Total des dépenses après remboursement		1.726.273	5.420.728	697.617	10.846.351
Revenu/(déficit) net de l'investissement		(325.942)	(2.052.969)	(5.084)	5.315.093
Plus-values/(moins-values) nettes réalisées sur:					
Placements	2(a),2(b)	2.573	1.910.073	(24.271)	(13.926.414)
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	716.339	—	(955.454)	(10.553.994)
Contrats à terme	2(d)	—	(2.191.742)	(266.271)	(371.851)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	(150.454)	(5.380.583)	(831.080)	(2.715.681)
Opérations de swap	2(d)	(70.511)	1.314.629	—	—
Contrats d'option	2(d)	—	289.051	—	—
Plus-values/(moins-values) nettes pour la période considérée		497.947	(4.058.572)	(2.077.076)	(27.567.940)
Variation nette des plus-values/(moins-values) non réalisées sur :					
Placements	2(a)	—	31.886.362	885.733	42.074.637
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	334.152	—	(1.436.049)	(3.007.648)
Contrats à terme	2(d)	—	(722.546)	(22.563)	2.402.536
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	257.230	(6.761.504)	95.795	(448.854)
Opérations de swap	2(d)	(513.224)	15.932.783	—	—
Non réalisé sur Options	2(d)	—	(1.093.747)	—	—
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée		78.158	39.241.348	(477.084)	41.020.671
Augmentation/(diminution) de l'actif net résultant d'opérations		250.163	33.129.807	(2.559.244)	18.767.824
Mouvements du capital social					
Encaissement net sur l'émission d'actions		1.557.421	104.324.005	14.272.172	412.249.701
Paiements nets résultant du rachat d'actions		(75.832)	(50.913.179)	(14.401.465)	(142.817.241)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		1.481.589	53.410.826	(129.293)	269.432.460
Dividendes déclarés	11	—	—	—	—
Ajustement de change	2(f)	—	—	—	—
Actif net à la clôture de l'exercice		25.144.960	1.028.009.454	31.875.620	903.166.762

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

Note	BlackRock	BlackRock	BlackRock	BlackRock ESG
	Emerging Markets Flexi Dynamic Bond Fund	Emerging Markets Short Duration Bond Fund	BlackRock ESG Euro Bond Fund ⁽²⁾	BlackRock ESG Euro Corporate Bond Fund ⁽³⁾
	USD	USD	EUR	EUR
Actif net au début de l'exercice	2.816.904.920	69.720.601	134.380.021	0
Revenus				
Intérêt bancaire	2(c) —	—	—	—
Intérêts obligataires	2(c) 105.294.447	2.240.071	728.488	510.234
Intérêts sur contrats for difference	2(c), 2(d) —	—	—	—
Intérêts et dividendes des swaps	2(c) —	—	—	—
Dividendes, après déduction des retenues à la source	2(c) —	—	—	—
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) —	—	—	—
Prêts de titres	2(c) 170.120	7.328	2.064	—
Remise sur la commission de gestion	4 —	—	—	—
Autre revenu	—	—	—	—
Total des revenus	105.464.567	2.247.399	730.552	510.234
Frais				
Intérêt bancaire	2(c) 339.202	9.855	1.439	267
Intérêts sur contrats for difference	2(c), 2(d) —	—	—	—
Intérêts et dividendes des swaps	2(c) 17.112.442	166.191	53.789	24.791
Rendement négatif sur actifs financiers	2(c) 11.162.881	—	78.004	—
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) —	—	—	—
Commissions d'administration	5 914.317	20.008	102.316	30.256
Commissions du Dépositaire	2(i),6 293.808	104.136	104.413	49.311
Fiscalité	8 196.274	6.174	34.573	9.421
Commissions de performance	7 —	—	—	—
Commissions de distribution	4 134.576	3.729	8.657	8
Commissions d'engagement de prêt	13 19.236	506	717	583
Commissions de gestion et commissions des gestionnaires délégués externes	4 6.018.369	96.950	313.343	241.811
Autres frais	—	—	—	—
Total des dépenses avant remboursement	36.191.105	407.549	697.251	356.448
Remboursement des dépenses	4 —	57.279	62.989	—
Total des dépenses après remboursement	36.191.105	350.270	634.262	356.448
Revenu/(déficit) net de l'investissement	69.273.462	1.897.129	96.290	153.786
Plus-values/(moins-values) nettes réalisées sur :				
Placements	2(a),2(b) 88.860.928	(55.939)	2.428.281	863.361
Contrats sur titres à déterminer (TBAs)	2(d) —	—	—	—
« Contracts for difference »	2(d) —	—	—	—
Contrats à terme	2(d) (20.637.314)	(564.973)	(393.783)	(208.793)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j) (35.797.378)	(750.659)	(9.798)	(38.479)
Opérations de swap	2(d) (118.285.206)	(807.507)	(69.820)	(28.160)
Contrats d'option	2(d) (11.007.557)	(120.258)	33.089	50.783
Plus-values/(moins-values) nettes pour la période considérée	(96.866.527)	(2.299.336)	1.987.969	638.712
Variation nette des plus-values/(moins-values) non réalisées sur :				
Placements	2(a) (67.406.273)	(2.584.961)	2.152.862	876.464
Contrats sur titres à déterminer (TBAs)	2(d) —	—	2.031	—
« Contracts for difference »	2(d) —	—	—	—
Contrats à terme	2(d) (12.537.906)	416.740	(102.820)	180.933
Devises étrangères et opérations de change à terme	2(d),2(e),2(j) 14.211.386	273.125	(18.113)	(293.450)
Opérations de swap	2(d) (30.398.671)	(269.425)	37.057	(52.060)
Non réalisé sur Options	2(d) (2.532.060)	(46.381)	(22.550)	—
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée	(98.663.524)	(2.210.902)	2.048.467	711.887
Augmentation/(diminution) de l'actif net résultant d'opérations	(126.256.589)	(2.613.109)	4.132.726	1.504.385
Mouvements du capital social				
Encaissement net sur l'émission d'actions	58.336.061	17.110.985	120.483.469	159.368.289
Paiements nets résultant du rachat d'actions	(658.857.133)	(6.485.927)	(16.433.632)	(1.471.081)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social	(600.521.072)	10.625.058	104.049.837	157.897.208
Dividendes déclarés	11 (6.788.027)	(2.114)	—	—
Ajustement de change	2(f) —	—	—	—
Actif net à la clôture de l'exercice	2.083.339.232	77.730.436	242.562.584	159.401.593

⁽²⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

⁽³⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

	Note	BlackRock European Absolute Return Fund	BlackRock European Diversified Equity Absolute Return Fund	BlackRock European Opportunities Extension Fund	BlackRock European Select Strategies Fund
		EUR	EUR	EUR	EUR
Actif net au début de l'exercice		1.712.365.331	43.682.999	976.232.401	534.364.061
Revenus					
Intérêt bancaire	2(c)	—	—	—	—
Intérêts obligataires	2(c)	177.931.413	4.071	—	2.607.146
Intérêts sur contracts for difference	2(c), 2(d)	—	—	—	—
Intérêts et dividendes des swaps	2(c)	—	—	—	—
Dividendes, après déduction des retenues à la source	2(c)	2.802.954	—	3.380.121	1.905.390
Dividendes des contracts for difference, après déduction des retenues à la source	2(c), 2(d)	1.886.845	752.099	2.583.095	—
Prêts de titres	2(c)	39.314	—	64.294	11.769
Remise sur la commission de gestion	4	—	—	—	6.200
Autre revenu		8.478	3.244	—	—
Total des revenus		182.669.004	759.414	6.027.510	4.530.505
Frais					
Intérêt bancaire	2(c)	13.746	2.563	8.936	44.133
Intérêts sur contracts for difference	2(c), 2(d)	5.151.984	195.242	2.622.238	8.722
Intérêts et dividendes des swaps	2(c)	—	—	—	260.200
Rendement négatif sur actifs financiers	2(c)	179.728.700	51.846	249.634	260.704
Dividendes des contracts for difference, après déduction des retenues à la source	2(c), 2(d)	8.293.128	593.181	4.115.207	5.315
Commissions d'administration	5	1.709.981	17.550	1.324.596	359.257
Commissions du Dépositaire	2(i),6	250.597	66.951	192.481	312.911
Fiscalité	8	302.480	2.795	239.779	91.048
Commissions de performance	7	50.864	—	2.522.439	—
Commissions de distribution	4	74.609	10.973	227.734	659.433
Commissions d'engagement de prêt	13	—	—	7.003	3.809
Commissions de gestion et commissions des gestionnaires délégués externes	4	10.085.285	135.409	6.145.249	2.607.055
Autres frais		—	—	—	—
Total des dépenses avant remboursement		205.661.374	1.076.510	17.655.296	4.612.587
Remboursement des dépenses	4	—	43.703	—	161.282
Total des dépenses après remboursement		205.661.374	1.032.807	17.655.296	4.451.305
Revenu/(déficit) net de l'investissement		(22.992.370)	(273.393)	(11.627.786)	79.200
Plus-values/(moins-values) nettes réalisées sur:					
Placements	2(a),2(b)	15.869.248	137.061	28.600.125	14.140.399
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	(51.084.739)	(185.210)	3.569.669	(82.109)
Contrats à terme	2(d)	—	—	—	(3.776.664)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	(2.142.201)	(91.107)	(3.578.240)	(2.044.134)
Opérations de swap	2(d)	—	—	—	(873.201)
Contrats d'option	2(d)	—	(43.669)	—	223.455
Plus-values/(moins-values) nettes pour la période considérée		(37.357.692)	(182.925)	28.591.554	7.587.746
Variation nette des plus-values/(moins-values) non réalisées sur :					
Placements	2(a)	68.207.132	(309)	90.294.717	21.721.124
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	4.811
« Contracts for difference »	2(d)	(21.924.875)	(717.014)	7.558.689	(83.958)
Contrats à terme	2(d)	—	—	—	1.535.352
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	856.855	11.426	10.103.976	(3.720.008)
Opérations de swap	2(d)	—	—	—	(82.958)
Non réalisé sur Options	2(d)	—	21.590	—	(803.464)
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée		47.139.112	(684.307)	107.957.382	18.570.899
Augmentation/(diminution) de l'actif net résultant d'opérations		(13.210.950)	(1.140.625)	124.921.150	26.237.845
Mouvements du capital social					
Encaissement net sur l'émission d'actions		113.831.564	2.875.372	3.517.630	75.765.915
Paiements nets résultant du rachat d'actions		(304.936.961)	(38.008.873)	(61.023.509)	(96.801.969)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		(191.105.397)	(35.133.501)	(57.505.879)	(21.036.054)
Dividendes déclarés	11	—	—	(234.536)	(32.150)
Ajustement de change	2(f)	—	—	—	—
Actif net à la clôture de l'exercice		1.508.048.984	7.408.873	1.043.413.136	539.533.702

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

Note	BlackRock European Unconstrained Equity Fund	BlackRock Fixed Income Credit Strategies Fund ⁽³⁾	BlackRock Fixed Income Strategies Fund	BlackRock Global Absolute Return Bond Fund
	EUR	EUR	EUR	EUR
Actif net au début de l'exercice	6.048.155	0	7.468.536.607	403.117.483
Revenus				
Intérêt bancaire	2(c) —	—	—	—
Intérêts obligataires	2(c) —	288.334	67.534.851	6.065.599
Intérêts sur contrats for difference	2(c), 2(d) —	20	—	—
Intérêts et dividendes des swaps	2(c) —	—	—	—
Dividendes, après déduction des retenues à la source	2(c) 51.945	32.848	2.306.756	179.406
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) —	—	—	—
Prêts de titres	2(c) —	—	130.063	7.380
Remise sur la commission de gestion	4 —	3.034	314.932	18.285
Autre revenu	—	—	—	4.143
Total des revenus	51.945	324.236	70.286.602	6.274.813
Frais				
Intérêt bancaire	2(c) —	14.193	1.395.390	17.802
Intérêts sur contrats for difference	2(c), 2(d) —	—	—	—
Intérêts et dividendes des swaps	2(c) —	150.082	9.272.630	556.222
Rendement négatif sur actifs financiers	2(c) —	—	11.555.089	1.262.687
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) —	—	—	—
Commissions d'administration	5 3.774	12.511	4.965.650	73.946
Commissions du Dépositaire	2(i),6 8.235	99.729	1.228.941	166.494
Fiscalité	8 846	3.728	1.238.829	5.803
Commissions de performance	7 12.114	—	—	—
Commissions de distribution	4 104	1.822	1.809.334	1.500
Commissions d'engagement de prêt	13 31	225	19.168	—
Commissions de gestion et commissions des gestionnaires délégués externes	4 5.057	3.824	26.032.848	350.593
Autres frais	2.304	—	—	—
Total des dépenses avant remboursement	32.465	286.114	57.517.879	2.435.047
Remboursement des dépenses	4 —	92.803	—	—
Total des dépenses après remboursement	32.465	193.311	57.517.879	2.435.047
Revenu/(déficit) net de l'investissement	19.480	130.925	12.768.723	3.839.766
Plus-values/(moins-values) nettes réalisées sur:				
Placements	2(a),2(b) 107.473	1.083.823	373.330.850	2.192.580
Contrats sur titres à déterminer (TBAs)	2(d) —	—	—	59.654
« Contracts for difference »	2(d) —	(2.861)	—	136
Contrats à terme	2(d) —	(755.682)	(150.000.302)	(4.521.056)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j) 11.659	(52.971)	37.753.269	3.955.536
Opérations de swap	2(d) —	86.243	(51.473.820)	(641.247)
Contrats d'option	2(d) —	46.502	7.881.188	7.060
Plus-values/(moins-values) nettes pour la période considérée	119.132	405.054	217.491.185	1.052.663
Variation nette des plus-values/(moins-values) non réalisées sur :				
Placements	2(a) 1.205.944	686.813	(61.453.733)	3.643.737
Contrats sur titres à déterminer (TBAs)	2(d) —	396	148.604	335.515
« Contracts for difference »	2(d) —	1.187	—	6.576
Contrats à terme	2(d) —	272.334	43.253.251	1.571.350
Devises étrangères et opérations de change à terme	2(d),2(e),2(j) 13.378	(323.957)	(114.400.669)	(8.367.810)
Opérations de swap	2(d) —	(168.416)	12.170.335	(330.789)
Non réalisé sur Options	2(d) —	(42.301)	(4.423.119)	(263.116)
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée	1.219.322	426.056	(124.705.331)	(3.404.537)
Augmentation/(diminution) de l'actif net résultant d'opérations	1.357.934	962.035	105.554.577	1.487.892
Mouvements du capital social				
Encaissement net sur l'émission d'actions	7.368.341	53.593.797	1.464.591.847	14.618.192
Paiements nets résultant du rachat d'actions	(879.307)	0	(1.625.807.633)	(198.665.444)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social	6.489.034	53.593.797	(161.215.786)	(184.047.252)
Dividendes déclarés	11 —	—	(353.790)	—
Ajustement de change	2(f) —	—	—	—
Actif net à la clôture de l'exercice	13.895.123	54.555.832	7.412.521.608	220.558.123

⁽³⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

	Note	BlackRock Global Equity Absolute Return Fund	BlackRock Global Event Driven Fund	BlackRock Global Long/Short Equity Fund	BlackRock Global Real Asset Securities Fund
		USD	USD	USD	USD
Actif net au début de l'exercice		20.798.321	2.222.743.667	103.685.956	5.560.181
Revenus					
Intérêt bancaire	2(c)	4.610	4.914.700	40.707	—
Intérêts obligataires	2(c)	—	26.490.700	930.538	—
Intérêts sur contrats for difference	2(c), 2(d)	49.634	—	—	—
Intérêts et dividendes des swaps	2(c)	—	—	—	—
Dividendes, après déduction des retenues à la source	2(c)	103.319	316.725	—	137.348
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d)	70.492	7.366.933	1.232.051	—
Prêts de titres	2(c)	—	233.583	—	783
Remise sur la commission de gestion	4	—	—	—	—
Autre revenu		—	—	1.928	—
Total des revenus		228.055	39.322.641	2.205.224	138.131
Frais					
Intérêt bancaire	2(c)	—	—	—	266
Intérêts sur contrats for difference	2(c), 2(d)	—	14.451.233	328.922	—
Intérêts et dividendes des swaps	2(c)	—	1.042.961	—	—
Rendement négatif sur actifs financiers	2(c)	—	—	—	—
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d)	151.252	7.979.057	1.103.329	—
Commissions d'administration	5	6.146	2.211.998	144.847	7.574
Commissions du Dépositaire	2(i),6	48.085	187.496	69.835	44.934
Fiscalité	8	1.266	409.851	23.734	2.335
Commissions de performance	7	—	12.049.040	—	—
Commissions de distribution	4	42	223.422	44.588	203
Commissions d'engagement de prêt	13	—	16.234	—	52
Commissions de gestion et commissions des gestionnaires délégués externes	4	1.962	14.137.409	798.868	12.288
Autres frais		—	7.780	—	—
Total des dépenses avant remboursement		208.753	52.716.481	2.514.123	67.652
Remboursement des dépenses	4	64.794	57	11.982	42.859
Total des dépenses après remboursement		143.959	52.716.424	2.502.141	24.793
Revenu/(déficit) net de l'investissement		84.096	(13.393.783)	(296.917)	113.338
Plus-values/(moins-values) nettes réalisées sur:					
Placements	2(a),2(b)	999.972	13.286.200	5.588	398.229
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	(1.462.589)	50.834.612	(4.421.956)	—
Contrats à terme	2(d)	(493.997)	854.711	890.620	(85)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	169.023	(51.561.828)	(2.226.783)	(47.582)
Opérations de swap	2(d)	—	(259.305)	—	—
Contrats d'option	2(d)	—	(431.999)	(479)	(43.396)
Plus-values/(moins-values) nettes pour la période considérée		(787.591)	12.722.391	(5.753.010)	307.166
Variation nette des plus-values/(moins-values) non réalisées sur :					
Placements	2(a)	1.611.969	27.151.485	—	359.361
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	(405.311)	13.744.288	(622.640)	—
Contrats à terme	2(d)	(377.009)	(1.889.061)	(18.696)	—
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	7.805	19.778.102	175.913	4.533
Opérations de swap	2(d)	—	(1.951.361)	—	—
Non réalisé sur Options	2(d)	—	131.079	(57.988)	(18.028)
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée		837.454	56.964.532	(523.411)	345.866
Augmentation/(diminution) de l'actif net résultant d'opérations		133.959	56.293.140	(6.573.338)	766.370
Mouvements du capital social					
Encaissement net sur l'émission d'actions		1.140.329	953.788.175	33.944.430	17.658.095
Paiements nets résultant du rachat d'actions		(3.223)	(222.760.712)	(26.365.402)	(5.320.302)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		1.137.106	731.027.463	7.579.028	12.337.793
Dividendes déclarés	11	—	—	—	(82.919)
Ajustement de change	2(f)	—	—	—	—
Actif net à la clôture de l'exercice		22.069.386	3.010.064.270	104.691.646	18.581.425

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

	Note	BlackRock Impact World Equity Fund	BlackRock Macro Opportunities Fund	BlackRock Managed Index Portfolios – Conservative	BlackRock Managed Index Portfolios – Defensive
		USD	USD	EUR	EUR
Actif net au début de l'exercice		186.266.828	159.152.959	139.371.110	139.233.055
Revenus					
Intérêt bancaire	2(c)	1.542	646	—	—
Intérêts obligataires	2(c)	—	1.304.007	—	—
Intérêts sur contracts for difference	2(c), 2(d)	—	—	—	—
Intérêts et dividendes des swaps	2(c)	—	—	—	—
Dividendes, après déduction des retenues à la source	2(c)	1.685.499	534.076	728.514	1.045.638
Dividendes des contracts for difference, après déduction des retenues à la source	2(c), 2(d)	—	—	—	—
Prêts de titres	2(c)	17.787	7.874	14.149	13.935
Remise sur la commission de gestion	4	—	26.437	141.290	152.660
Autre revenu		1.500	—	—	—
Total des revenus		1.706.328	1.873.040	883.953	1.212.233
Frais					
Intérêt bancaire	2(c)	—	—	1.229	1.307
Intérêts sur contracts for difference	2(c), 2(d)	—	—	—	—
Intérêts et dividendes des swaps	2(c)	—	215.926	—	—
Rendement négatif sur actifs financiers	2(c)	—	156.562	—	—
Dividendes des contracts for difference, après déduction des retenues à la source	2(c), 2(d)	—	—	—	—
Commissions d'administration	5	58.521	132.134	42.239	44.606
Commissions du Dépositaire	2(i),6	95.601	131.976	29.861	62.555
Fiscalité	8	14.635	32.549	33.052	35.928
Commissions de performance	7	—	63	—	—
Commissions de distribution	4	5.840	742	1	1
Commissions d'engagement de prêt	13	—	1.309	1.082	1.079
Commissions de gestion et commissions des gestionnaires délégués externes	4	69.884	370.370	613.479	556.736
Autres frais		—	—	—	—
Total des dépenses avant remboursement		244.481	1.041.631	720.943	702.212
Remboursement des dépenses	4	31.469	33.978	23.073	48.487
Total des dépenses après remboursement		213.012	1.007.653	697.870	653.725
Revenu/(déficit) net de l'investissement		1.493.316	865.387	186.083	558.508
Plus-values/(moins-values) nettes réalisées sur:					
Placements	2(a),2(b)	7.727.632	4.813.308	4.905.170	4.556.365
Contrats sur titres à déterminer (TBAs)	2(d)	—	72.281	—	—
« Contracts for difference »	2(d)	3	—	—	—
Contrats à terme	2(d)	1.828	203.311	—	—
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	(1.061.492)	(7.441.407)	(850.217)	554.538
Opérations de swap	2(d)	—	(4.938.745)	—	—
Contrats d'option	2(d)	—	(1.194.701)	—	—
Plus-values/(moins-values) nettes pour la période considérée		6.667.971	(8.485.953)	4.054.953	5.110.903
Variation nette des plus-values/(moins-values) non réalisées sur :					
Placements	2(a)	14.083.373	(2.222.408)	6.739.011	4.751.060
Contrats sur titres à déterminer (TBAs)	2(d)	—	23.018	—	—
« Contracts for difference »	2(d)	—	—	—	—
Contrats à terme	2(d)	102.661	(486.112)	—	—
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	131.095	3.384.544	(757.191)	(781.786)
Opérations de swap	2(d)	—	804.286	—	—
Non réalisé sur Options	2(d)	—	523.870	—	—
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée		14.317.129	2.027.198	5.981.820	3.969.274
Augmentation/(diminution) de l'actif net résultant d'opérations		22.478.416	(5.593.368)	10.222.856	9.638.685
Mouvements du capital social					
Encaissement net sur l'émission d'actions		18.738.454	24.139.887	9.833.942	51.374.516
Paiements nets résultant du rachat d'actions		(31.306.604)	(49.675.288)	(13.025.077)	(19.944.630)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		(12.568.150)	(25.535.401)	(3.191.135)	31.429.886
Dividendes déclarés	11	—	—	(7.738)	(51.064)
Ajustement de change	2(f)	—	—	—	—
Actif net à la clôture de l'exercice		196.177.094	128.024.190	146.395.093	180.250.562

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

Note	BlackRock Managed Index Portfolios – Growth	BlackRock Managed Index Portfolios – Moderate	BlackRock Style Advantage Fund	BlackRock Style Advantage Screened Fund
	EUR	EUR	USD	USD
Actif net au début de l'exercice	211.502.093	550.633.567	3.245.426.903	25.907.945
Revenus				
Intérêt bancaire	2(c) —	—	1.363.194	—
Intérêts obligataires	2(c) —	—	32.387.317	92.249
Intérêts sur contrats for difference	2(c), 2(d) —	—	—	—
Intérêts et dividendes des swaps	2(c) —	—	2.687.951	51.289
Dividendes, après déduction des retenues à la source	2(c) 309.241	2.793.227	—	—
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) —	—	75.644.319	489.470
Prêts de titres	2(c) 18.460	23.620	—	—
Remise sur la commission de gestion	4 237.111	632.870	—	—
Autre revenu	—	—	—	—
Total des revenus	564.812	3.449.717	112.082.781	633.008
Frais				
Intérêt bancaire	2(c) 7.372	9.857	—	4.555
Intérêts sur contrats for difference	2(c), 2(d) —	—	26.005.440	157.807
Intérêts et dividendes des swaps	2(c) —	—	—	—
Rendement négatif sur actifs financiers	2(c) —	—	—	49.995
Dividendes des contrats for difference, après déduction des retenues à la source	2(c), 2(d) —	—	58.746.419	340.821
Commissions d'administration	5 69.770	172.952	988.156	6.749
Commissions du Dépositaire	2(i),6 70.556	109.445	756.605	72.921
Fiscalité	8 57.245	140.363	212.152	1.414
Commissions de performance	7 —	—	—	—
Commissions de distribution	4 1	1	2.840	13
Commissions d'engagement de prêt	13 1.643	4.319	26.004	113
Commissions de gestion et commissions des gestionnaires délégués externes	4 953.291	2.149.214	5.540.063	169
Autres frais	—	—	—	—
Total des dépenses avant remboursement	1.159.878	2.586.151	92.277.679	634.557
Remboursement des dépenses	4 48.836	54.085	44.383	71.533
Total des dépenses après remboursement	1.111.042	2.532.066	92.233.296	563.024
Revenu/(déficit) net de l'investissement	(546.230)	917.651	19.849.485	69.984
Plus-values/(moins-values) nettes réalisées sur:				
Placements	2(a),2(b) 7.672.047	21.077.064	583.452	2.448
Contrats sur titres à déterminer (TBAs)	2(d) —	—	—	—
« Contracts for difference »	2(d) —	—	(168.023.213)	(424.510)
Contrats à terme	2(d) —	—	(15.490.972)	15.446
Devises étrangères et opérations de change à terme	2(d),2(e),2(j) (104.667)	(341.565)	22.561.686	570.795
Opérations de swap	2(d) —	—	52.226.781	237.866
Contrats d'option	2(d) —	—	—	—
Plus-values/(moins-values) nettes pour la période considérée	7.567.380	20.735.499	(108.142.266)	402.045
Variation nette des plus-values/(moins-values) non réalisées sur :				
Placements	2(a) 20.171.299	36.440.335	166.629	(3.250)
Contrats sur titres à déterminer (TBAs)	2(d) —	—	—	—
« Contracts for difference »	2(d) —	—	(6.311.695)	26.519
Contrats à terme	2(d) —	—	(28.094.356)	104.259
Devises étrangères et opérations de change à terme	2(d),2(e),2(j) (1.057.298)	(1.396.328)	(4.755.846)	(427.254)
Opérations de swap	2(d) —	—	12.436.743	(42.433)
Non réalisé sur Options	2(d) —	—	—	—
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée	19.114.001	35.044.007	(26.558.525)	(342.159)
Augmentation/(diminution) de l'actif net résultant d'opérations	26.135.151	56.697.157	(114.851.306)	129.870
Mouvements du capital social				
Encaissement net sur l'émission d'actions	73.207.111	136.378.755	478.546.749	11.489.568
Paiements nets résultant du rachat d'actions	(52.152.714)	(72.942.100)	(314.692.918)	0
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social	21.054.397	63.436.655	163.853.831	11.489.568
Dividendes déclarés	11 (5.436)	(163.867)	—	—
Ajustement de change	2(f) —	—	—	—
Actif net à la clôture de l'exercice	258.686.205	670.603.512	3.294.429.428	37.527.383

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2019 suite

	Note	BlackRock Systematic Global Equity Fund USD	BlackRock Total Advantage Fund EUR	BlackRock UK Emerging Companies Absolute Return Fund GBP	BlackRock UK Equity Absolute Return Fund GBP
Actif net au début de l'exercice		288.073.809	34.507.624	190.609.615	71.743.502
Revenus					
Intérêt bancaire	2(c)	2.528	—	165.831	43.033
Intérêts obligataires	2(c)	—	70.984	882.658	274.299
Intérêts sur contracts for difference	2(c), 2(d)	—	—	—	—
Intérêts et dividendes des swaps	2(c)	—	—	—	—
Dividendes, après déduction des retenues à la source	2(c)	2.804.532	—	131.683	34.771
Dividendes des contracts for difference, après déduction des retenues à la source	2(c), 2(d)	—	408.095	1.823.342	804.720
Prêts de titres	2(c)	26.374	—	73	—
Remise sur la commission de gestion	4	—	—	—	—
Autre revenu		3.330	—	46.588	—
Total des revenus		2.836.764	479.079	3.050.175	1.156.823
Frais					
Intérêt bancaire	2(c)	—	10.157	—	—
Intérêts sur contracts for difference	2(c), 2(d)	—	137.172	1.372.628	183.861
Intérêts et dividendes des swaps	2(c)	—	—	—	—
Rendement négatif sur actifs financiers	2(c)	—	105.877	—	—
Dividendes des contracts for difference, après déduction des retenues à la source	2(c), 2(d)	—	312.816	2.206.810	607.622
Commissions d'administration	5	76.580	9.291	260.401	24.999
Commissions du Dépositaire	2(i),6	274.391	52.988	98.724	37.318
Fiscalité	8	15.672	1.939	52.495	5.476
Commissions de performance	7	—	—	3.002.852	331.179
Commissions de distribution	4	2.152	293	—	310
Commissions d'engagement de prêt	13	—	275	987	467
Commissions de gestion et commissions des gestionnaires délégués externes	4	361.752	954	1.415.248	346.993
Autres frais		—	—	—	—
Total des dépenses avant remboursement		730.547	631.762	8.410.145	1.538.225
Remboursement des dépenses	4	125.334	44.226	46.357	23.966
Total des dépenses après remboursement		605.213	587.536	8.363.788	1.514.259
Revenu/(déficit) net de l'investissement		2.231.551	(108.457)	(5.313.613)	(357.436)
Plus-values/(moins-values) nettes réalisées sur:					
Placements	2(a),2(b)	9.189.565	23.801	3.895.430	91.178
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	1	(672.830)	15.594.674	2.689.374
Contrats à terme	2(d)	255.810	2.028.989	(1.109.686)	(399.827)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	(1.298.669)	764.327	(5.560.339)	(2.531.568)
Opérations de swap	2(d)	—	502.264	—	—
Contrats d'option	2(d)	—	—	—	—
Plus-values/(moins-values) nettes pour la période considérée		8.146.707	2.646.551	12.820.079	(150.843)
Variation nette des plus-values/(moins-values) non réalisées sur :					
Placements	2(a)	18.000.991	228.689	(492.114)	(4.307)
Contrats sur titres à déterminer (TBAs)	2(d)	—	—	—	—
« Contracts for difference »	2(d)	—	(50.529)	7.141.665	339.580
Contrats à terme	2(d)	70.756	(602.962)	(2.072.279)	(139.421)
Devises étrangères et opérations de change à terme	2(d),2(e),2(j)	180	(149.012)	(6.780.275)	(3.965.881)
Opérations de swap	2(d)	—	(47.610)	—	—
Non réalisé sur Options	2(d)	—	—	—	—
Variation nette des plus-values/(moins-values) non réalisées pour la période considérée		18.071.927	(621.424)	(2.203.003)	(3.770.029)
Augmentation/(diminution) de l'actif net résultant d'opérations		28.450.185	1.916.670	5.303.463	(4.278.308)
Mouvements du capital social					
Encaissement net sur l'émission d'actions		8.120.319	722.311	262.719.235	68.003.720
Paiements nets résultant du rachat d'actions		(52.526.620)	(250.325)	(44.392.891)	(9.241.041)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		(44.406.301)	471.986	218.326.344	58.762.679
Dividendes déclarés	11	—	—	—	—
Ajustement de change	2(f)	—	—	—	—
Actif net à la clôture de l'exercice		272.117.693	36.896.280	414.239.422	126.227.873

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Americas Diversified Equity Absolute Return Fund				
Action de Catégorie A de capitalisation en AUD	352	—	—	352
Action de Catégorie A de capitalisation en EUR	45	—	—	45
Action de Catégorie A de capitalisation couverte en SEK	2.068.419	460.076	379.025	2.149.470
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	497.634	237.335	245.743	489.226
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1.828.301	1.160.584	705.333	2.283.552
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP	91	4.689	24	4.756
Action de Catégorie D de capitalisation	857.994	184.628	147.121	895.501
Action de Catégorie D de capitalisation couverte en CHF	37.363	8.161	5.391	40.133
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	971.369	421.356	612.190	780.535
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1.425	490	42	1.873
Action de Catégorie E de capitalisation couverte en EUR	272.226	7.312	67.478	212.060
Action de Catégorie I de capitalisation couverte en EUR	754.683	481.483	564.053	672.113
Action de Catégorie I de capitalisation couverte en JPY	2.684.886	429.148	222.037	2.891.997
Action de Catégorie I de capitalisation couverte en SEK	11.795.860	105.150	4.092.254	7.808.756
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	1.515.571	341.907	270.155	1.587.323
Action de Catégorie X de capitalisation	101.926	9.547	18.288	93.185
BlackRock Asia Extension Fund				
Action de Catégorie A de capitalisation	1.223	—	—	1.223
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	32	—	—	32
Action de Catégorie E de capitalisation	563	—	—	563
Action de Catégorie X de capitalisation	1.072.533	—	—	1.072.533
BlackRock Asia Pacific Absolute Return Fund				
Action de Catégorie A de distribution couverte en EUR	44	—	—	44
Action de Catégorie A de capitalisation en EUR	1.186	—	—	1.186
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP	41	—	—	41
Action de Catégorie D de capitalisation	50	—	—	50
Action de Catégorie D de capitalisation en EUR	45	—	—	45
Action de Catégorie D de capitalisation couverte en EUR	45	—	—	45
Action de Catégorie D de capitalisation couverte en GBP	3.515	235	2.571	1.179
Action de Catégorie E de capitalisation en EUR	118	17.943	21	18.040
Action de Catégorie E de capitalisation couverte en EUR	222	21	26	217
Action de Catégorie X de capitalisation	199.650	—	—	199.650
Action de Catégorie Z de capitalisation	43.765	—	—	43.765
Action de Catégorie Z de capitalisation couverte en CHF	11.958	—	—	11.958
Action de Catégorie Z de capitalisation couverte en EUR	339	—	—	339
BlackRock Asia Pacific Diversified Equity Absolute Return Fund				
Action de Catégorie A de capitalisation	100	—	—	100
Action de Catégorie A de capitalisation couverte en EUR	94	—	—	94
Action de Catégorie D de capitalisation	100	—	—	100
Action de Catégorie D de capitalisation couverte en EUR	47	—	—	47
Action de Catégorie E de capitalisation couverte en EUR	754	5.179	588	5.345
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	155.700	3.265	99	158.866
Action de Catégorie Z de capitalisation couverte en EUR	94	—	—	94
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	4.633	11	—	4.644
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	49.722	5.174	—	54.896
BlackRock Dynamic Diversified Growth Fund				
Action de Catégorie A de capitalisation	460.582	4.762	20.081	445.263
Action de Catégorie A de capitalisation couverte en SEK	2.647.329	66.489	859.780	1.854.038
Action de Catégorie AI de capitalisation ⁽¹⁾	—	4.841	—	4.841
Action de Catégorie D de capitalisation	15.167	7.620	—	22.787
Action de Catégorie E de capitalisation	984.225	275.135	151.224	1.108.136
Action de Catégorie I de capitalisation	4.926.802	490.183	120.330	5.296.655
Action de Catégorie I de capitalisation couverte en CAD	68	—	—	68
Action de Catégorie I de capitalisation couverte en JPY	381.375	—	—	381.375
Action de Catégorie I de capitalisation couverte en SEK	320.485	—	156.409	164.076
Action de Catégorie X de capitalisation	746.231	58.610	32.815	772.026

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Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Emerging Markets Absolute Return Fund				
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP	586	400	200	786
Action de Catégorie A de capitalisation	55.828	5.437	38.279	22.986
Action de Catégorie A de capitalisation couverte en EUR	26.849	4.595	94	31.350
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	121	—	—	121
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	7.730	21.434	20.804	8.360
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	71.383	20.962	12.852	79.493
Action de Catégorie E de capitalisation couverte en EUR	30.779	21.377	11.266	40.890
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en GBP	33	—	—	33
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP	—	39	—	39
Action de Catégorie I de capitalisation en EUR	234	—	—	234
Action de Catégorie I de capitalisation couverte en EUR	31.905	13.545	35.152	10.298
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	58.452	1.746	2.395	57.803
Action de Catégorie X de capitalisation	2.172	27.684	1.951	27.905
BlackRock Emerging Markets Equity Strategies Fund				
Action de Catégorie A de capitalisation	567.779	578.939	72.711	1.074.007
Action de Catégorie A de capitalisation couverte en CHF	12.390	1.271	12.209	1.452
Action de Catégorie D de distribution	50	16.874	11.784	5.140
Action de Catégorie D de capitalisation couverte en CHF	1.222	13.700	—	14.922
Action de Catégorie D de capitalisation couverte en EUR	132.140	224.596	67.135	289.601
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	877.712	509.684	262.477	1.124.919
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR	351.297	203.751	152.820	402.228
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en GBP	72.958	65.114	10.674	127.398
Action de Catégorie E de capitalisation en EUR	235.287	193.899	61.743	367.443
Action de Catégorie I de capitalisation	704.892	567.354	257.577	1.014.669
Action de Catégorie I de capitalisation en EUR	180.045	262.730	160	442.615
Action de Catégorie X de capitalisation	133.569	6.558	10.085	130.042
Action de Catégorie Z de capitalisation en GBP	2.797	—	90	2.707
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	540.021	—	15.929	524.092
BlackRock Emerging Markets Flexi Dynamic Bond Fund				
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP	5.539	—	—	5.539
Action de Catégorie A de capitalisation	160.978	10.680	23.635	148.023
Action de Catégorie A de capitalisation couverte en EUR	55.670	103	14.515	41.258
Action de Catégorie A de capitalisation couverte en SEK	1.380	2.997	1.864	2.513
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	51	—	—	51
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	—	45	—	45
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	480.704	33.522	139.565	374.661
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en EUR	141	—	100	41
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en EUR	2.720	15.739	205	18.254
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP	70.085	7.078	19.241	57.922
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	843.625	90.648	68.342	865.931
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	336.994	14.138	220.950	130.182
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	3.134	—	—	3.134
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	811.970	90.250	281.745	620.475
Action de Catégorie E de capitalisation	81.066	2.768	18.634	65.200
Action de Catégorie E de capitalisation couverte en EUR	446.653	7.399	102.158	351.894
Action de Catégorie I de distribution en EUR	257.991	—	10.009	247.982
Action de Catégorie I de distribution couverte en EUR	6.166.870	148.951	2.988.717	3.327.104
Action de Catégorie I de distribution (G) couverte en EUR	2.061.077	—	771.476	1.289.601
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	509.975	—	453.980	55.995
Action de Catégorie I de capitalisation couverte en EUR	701.961	24.617	535.373	191.205
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	3.125.449	81.918	793.589	2.413.778
Action de Catégorie X de distribution en EUR	44	—	—	44
Action de Catégorie X de capitalisation	3.127.196	3.135	137.819	2.992.512
Action de Catégorie X de capitalisation couverte en AUD	7.184.515	—	—	7.184.515
Action de Catégorie X de capitalisation couverte en CAD	2.600.064	—	—	2.600.064

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Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Emerging Markets Short Duration Bond Fund				
Action de Catégorie A de capitalisation	741	—	—	741
Action de Catégorie AI de distribution couverte en EUR ⁽¹⁾	—	45	—	45
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	—	45	—	45
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	88.737	32.294	37.574	83.457
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	12.317	108	1.922	10.503
Action de Catégorie E de distribution en EUR	340	4	—	344
Action de Catégorie E de distribution couverte en EUR	631	263	—	894
Action de Catégorie E de capitalisation en EUR	3.645	11.555	532	14.668
Action de Catégorie E de capitalisation couverte en EUR	43	85	—	128
Action de Catégorie I de capitalisation couverte en EUR	279.043	109.000	20.000	368.043
Action de Catégorie X de capitalisation	249.750	—	—	249.750
BlackRock ESG Euro Bond Fund⁽²⁾				
Action de Catégorie A de distribution	4.211	18.078	23	22.266
Action de Catégorie A de capitalisation	157	29.536	18.289	11.404
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	48.243	28.110	1.537	74.816
Action de Catégorie E de capitalisation	16.450	40.614	2.508	54.556
Action de Catégorie I de capitalisation	57.236	377.444	17.407	417.273
Action de Catégorie X de capitalisation	278.669	329.840	116.541	491.968
Action de Catégorie Z de capitalisation	896.002	309.334	174	1.205.162
BlackRock ESG Euro Corporate Bond Fund⁽³⁾				
Action de Catégorie A de capitalisation	—	44	—	44
Action de Catégorie AI de capitalisation	—	44	—	44
Action de Catégorie D de capitalisation	—	44	—	44
Action de Catégorie E de capitalisation	—	44	—	44
Action de Catégorie I de capitalisation	—	1.425.774	14.457	1.411.317
Action de Catégorie X de capitalisation	—	163.115	—	163.115
BlackRock European Absolute Return Fund				
Action de Catégorie A de distribution	115.247	—	6.786	108.461
Action de Catégorie A de capitalisation	5.018.059	782.104	643.633	5.156.530
Action de Catégorie D de distribution	30.107	—	169	29.938
Action de Catégorie D de capitalisation	1.888.261	11.055	292.897	1.606.419
Action de Catégorie D de capitalisation couverte en CHF	61.563	—	2.607	58.956
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	2.024	—	145	1.879
Action de Catégorie E de capitalisation	241.773	426	24.572	217.627
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	4.922.399	41.476	1.211.838	3.752.037
BlackRock European Diversified Equity Absolute Return Fund				
Action de Catégorie A de capitalisation	29.486	4.401	20.483	13.404
Action de Catégorie A de capitalisation couverte en CHF	159	15	79	95
Action de Catégorie A de capitalisation couverte en SEK	249.639	2.871	43.069	209.441
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1.059	—	—	1.059
Action de Catégorie D de capitalisation couverte en CHF	176	—	100	76
Action de Catégorie D de capitalisation couverte en USD	380	—	84	296
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	12.291	3.444	11.129	4.606
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	2	—	—	2
Action de Catégorie E de capitalisation	36.015	21.106	24.131	32.990
Action de Catégorie I de capitalisation	264.145	—	264.070	75
Action de Catégorie X de capitalisation	26.792	216	26.938	70
BlackRock European Opportunities Extension Fund				
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en GBP	5.719	—	—	5.719
Action de Catégorie A de capitalisation	996.374	1.029	66.156	931.247
Action de Catégorie D de distribution (G)	476.519	16	3.199	473.336
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP	23.951	—	630	23.321
Action de Catégorie D de capitalisation	862.633	7.574	42.583	827.624
Action de Catégorie E de capitalisation	257.859	438	13.845	244.452
Action de Catégorie I de capitalisation	711.330	—	64.150	647.180
Action de Catégorie X de capitalisation	37	—	—	37

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock European Select Strategies Fund				
Action de Catégorie A de distribution	38.166	19.970	3.508	54.628
Action de Catégorie A de capitalisation	203.260	32.866	40.978	195.148
Action de Catégorie A de capitalisation couverte en CZK	55.358	—	779	54.579
Action de Catégorie AI de capitalisation ⁽¹⁾	—	6.976	—	6.976
Action de Catégorie D de distribution couverte en USD	4.987	—	—	4.987
Action de Catégorie D de capitalisation	80.122	48.093	28.775	99.440
Action de Catégorie E de distribution	1.083.702	78.052	291.515	870.239
Action de Catégorie E de capitalisation	1.613.448	127.155	326.101	1.414.502
Action de Catégorie I de distribution	327.050	25.000	34.000	318.050
Action de Catégorie I de capitalisation	1.767.844	358.289	174.536	1.951.597
Action de Catégorie X de capitalisation	43	—	—	43
BlackRock European Unconstrained Equity Fund				
Action de Catégorie A de capitalisation	50	7.494	—	7.544
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	50	760	—	810
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	45	232	148	129
Action de Catégorie E de capitalisation	44	1.982	400	1.626
Action de Catégorie I de capitalisation couverte en USD ⁽¹⁾	—	19.115	—	19.115
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	50	3.800	—	3.850
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	45	—	—	45
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	49.750	29.600	5.820	73.530
BlackRock Fixed Income Credit Strategies Fund⁽³⁾				
Action de Catégorie A de distribution	—	50	—	50
Action de Catégorie A de capitalisation	—	50	—	50
Action de Catégorie AI de capitalisation	—	46	—	46
Action de Catégorie D de distribution	—	50	—	50
Action de Catégorie D de capitalisation	—	50	—	50
Action de Catégorie E de capitalisation	—	34.634	—	34.634
Action de Catégorie I de capitalisation	—	1.035	—	1.035
Action de Catégorie X de capitalisation	—	499.700	—	499.700
BlackRock Fixed Income Strategies Fund				
Action de Catégorie A de distribution	4.093.317	181.148	495.466	3.778.999
Action de Catégorie A de distribution couverte en CHF	75.380	27.480	6.728	96.132
Action de Catégorie A de distribution couverte en USD	19.109	5.674	954	23.829
Action de Catégorie A de capitalisation couverte en CHF	1.082.892	17.639	98.268	1.002.263
Action de Catégorie A de capitalisation couverte en JPY	56	89.678	76.212	13.522
Action de Catégorie A de capitalisation couverte en USD	469.508	74.055	65.025	478.538
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	11.575.781	2.784.120	1.722.586	12.637.315
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	22.290	8.374	1.224	29.440
Action de Catégorie AI de capitalisation ⁽¹⁾	—	284	—	284
Action de Catégorie D de distribution	2.458.844	305.826	137.278	2.627.392
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	52.964	6.428	5.571	53.821
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	9.792	2.520	1.750	10.562
Action de Catégorie D de capitalisation couverte en CHF	786.821	29.957	139.483	677.295
Action de Catégorie D de capitalisation couverte en USD	449.591	53.672	32.818	470.445
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	10.473.915	1.087.014	3.504.758	8.056.171
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	94.390	1.506	23.211	72.685
Action de Catégorie E de capitalisation	7.118.696	224.535	1.866.762	5.476.469
Action de Catégorie I de distribution	360.184	1.568.304	114.138	1.814.350
Action de Catégorie I de capitalisation	17.236.561	4.569.568	4.580.369	17.225.760
Action de Catégorie I de capitalisation couverte en SEK	3.001	—	3.000	1
Action de Catégorie I de capitalisation couverte en USD	3.005.596	1.216.268	342.677	3.879.187
Action de Catégorie X de distribution	1.487.937	—	—	1.487.937
Action de Catégorie X de capitalisation	3.104.221	66.543	291.822	2.878.942

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Global Absolute Return Bond Fund				
Action de Catégorie A de capitalisation	14.743	656	763	14.636
Action de Catégorie A de capitalisation couverte en SEK	1.658.040	570	1.649.630	8.980
Action de Catégorie A de capitalisation couverte en USD	740	574	201	1.113
Action de Catégorie D de capitalisation	166.206	8.372	76.429	98.149
Action de Catégorie D de capitalisation couverte en CHF	2.728	21	651	2.098
Action de Catégorie E de capitalisation	7.608	120	2.270	5.458
Action de Catégorie I de capitalisation	1.158.042	70.042	212.229	1.015.855
Action de Catégorie I de capitalisation couverte en GBP	33.555	361	3.616	30.300
Action de Catégorie I de capitalisation couverte en SEK	31.683	2.676	4.108	30.251
Action de Catégorie X de capitalisation	951.216	55.227	135.138	871.305
BlackRock Global Equity Absolute Return Fund				
Action de Catégorie A de distribution couverte en EUR	44	—	—	44
Action de Catégorie D de capitalisation	50	—	—	50
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR	44	—	—	44
Action de Catégorie E de capitalisation en EUR	44	512	27	529
Action de Catégorie I de capitalisation en EUR	45	—	—	45
Action de Catégorie X de capitalisation	199.700	—	—	199.700
Action de Catégorie Z de capitalisation	50	2.824	—	2.874
Action de Catégorie Z de capitalisation couverte en CHF	49	—	—	49
Action de Catégorie Z de capitalisation couverte en EUR	44	—	—	44
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	40	6.253	—	6.293
BlackRock Global Event Driven Fund				
Action de Catégorie A de distribution couverte en EUR	3.277	835	21	4.091
Action de Catégorie A de capitalisation	138.935	206.907	17.161	328.681
Action de Catégorie A de capitalisation couverte en CHF	36.420	20.194	2.385	54.229
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	3.058.227	2.346.314	68.919	5.335.622
Action de Catégorie D de capitalisation couverte en CHF	325.729	143.169	113.140	355.758
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	1.038.428	630.984	173.738	1.495.674
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1.362.680	555.328	273.133	1.644.875
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	972.889	512.139	48.151	1.436.877
Action de Catégorie E de capitalisation en EUR	250.884	129.890	65.857	314.917
Action de Catégorie E de capitalisation couverte en EUR	294.231	464.939	97.149	662.021
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	166.232	45.654	12.753	199.133
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en EUR	4.351	2.099	19	6.431
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP	1.911.748	790.529	120.858	2.581.419
Action de Catégorie I de capitalisation couverte en BRL ⁽¹⁾	—	30.031	—	30.031
Action de Catégorie I de capitalisation couverte en JPY	1.455.057	—	248.772	1.206.285
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	1.380.391	451.060	145.102	1.686.349
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	154.959	40.564	17.605	177.918
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	4.606.165	1.322.969	184.705	5.744.429
Action de Catégorie IA de capitalisation	458.956	64.659	—	523.615
Action de Catégorie X de capitalisation	7.443	48.704	3.687	52.460
Action de Catégorie Z de capitalisation couverte en CHF	52.882	—	100	52.782
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	128.324	—	598	127.726
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	650.069	—	270.396	379.673
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	229.269	—	1.218	228.051

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Global Long/Short Equity Fund				
Action de Catégorie A de capitalisation	48.717	10.299	3.362	55.654
Action de Catégorie A de capitalisation couverte en EUR	345.640	47.654	51.595	341.699
Action de Catégorie A de capitalisation couverte en SEK	553	263	481	335
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	—	45	—	45
Action de Catégorie C de capitalisation	3.457	1	511	2.947
Action de Catégorie D de capitalisation	80.817	5.060	14.951	70.926
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	179.653	177.471	99.667	257.457
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	7.085	1.792	3.966	4.911
Action de Catégorie E de capitalisation couverte en EUR	149.425	26.487	24.177	151.735
Action de Catégorie I de capitalisation couverte en EUR ⁽¹⁾	—	20.318	2.020	18.298
Action de Catégorie J de distribution	62.693	—	10.686	52.007
Action de Catégorie X de capitalisation	27.615	7.854	20.414	15.055
BlackRock Global Real Asset Securities Fund				
Action de Catégorie A de distribution ⁽¹⁾	—	50	—	50
Action de Catégorie A de distribution couverte en HKD ⁽¹⁾	—	395	—	395
Action de Catégorie A de distribution couverte en SGD ⁽¹⁾	—	68	—	68
Action de Catégorie A de capitalisation	838	—	102	736
Action de Catégorie D de distribution ⁽¹⁾	—	116.786	41.976	74.810
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	50	30.499	9.016	21.533
Action de Catégorie E de capitalisation en EUR	135	1.043	92	1.086
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	49.800	—	—	49.800
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	50	20.002	—	20.052
BlackRock Impact World Equity Fund				
Action de Catégorie A de capitalisation	22.955	5.820	4.638	24.137
Action de Catégorie D de capitalisation en EUR	73.864	65.194	22.527	116.531
Action de Catégorie E de capitalisation en EUR	11.704	10.234	1.457	20.481
Action de Catégorie I de capitalisation couverte en EUR	132.384	—	132.335	49
Action de Catégorie I de capitalisation en JPY	7.422	1.961	405	8.978
Action de Catégorie I de capitalisation couverte en JPY	5.745	1.981	542	7.184
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni en GBP	728.309	25.677	38.449	715.537
BlackRock Macro Opportunities Fund				
Action de Catégorie A de capitalisation	382	—	332	50
Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	—	45	—	45
Action de Catégorie D de capitalisation en EUR	758	50	616	192
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	43.144	28.756	4.057	67.843
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	22.835	59.806	9.891	72.750
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	100.591	50.554	69.580	81.565
Action de Catégorie E de capitalisation en EUR	818	370	211	977
Action de Catégorie E de capitalisation couverte en EUR	1.460	1.234	453	2.241
Action de Catégorie I de capitalisation couverte en BRL	22.233	36.444	46.294	12.383
Action de Catégorie I de capitalisation en EUR	40.683	38.375	—	79.058
Action de Catégorie X de capitalisation	193.530	—	193.479	51
Action de Catégorie Z de capitalisation couverte en BRL	672.870	—	3.768	669.102
Action de Catégorie Z de capitalisation couverte en CHF	50	—	—	50
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	4.674	—	2.986	1.688
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	278.857	—	22.341	256.516
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	218.494	—	105.213	113.281

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Managed Index Portfolios – Conservative				
Action de Catégorie A de distribution	5.501	3.428	10	8.919
Action de Catégorie A de capitalisation	5.512	4.620	138	9.994
Action de Catégorie A de capitalisation couverte en USD	644	135	—	779
Action de Catégorie D de distribution	15.697	3.483	788	18.392
Action de Catégorie D de capitalisation	140.456	29.195	15.473	154.178
Action de Catégorie D de capitalisation couverte en USD	120.868	10.955	1.794	130.029
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	50	—	—	50
Action de Catégorie E de capitalisation ⁽¹⁾	—	45	—	45
Action de Catégorie IndexInvest Balance de distribution	1.135.500	43.675	109.478	1.069.697
Action de distribution de Catégorie Vermoegensstrategie Moderat - Ausgewogen	45	—	—	45
BlackRock Managed Index Portfolios – Defensive				
Action de Catégorie A de distribution	301.072	59.837	24.893	336.016
Action de Catégorie A de capitalisation couverte en GBP	4.505	12.358	4.989	11.874
Action de Catégorie A de capitalisation couverte en USD	76.735	77.319	8.993	145.061
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	82.771	34.112	13.305	103.578
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	43.458	82.165	5.998	119.625
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	3.529	1.197	87	4.639
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	19.111	70.890	1.306	88.695
Action de Catégorie D de capitalisation couverte en CHF	6.560	7.156	1.102	12.614
Action de Catégorie D de capitalisation couverte en USD	290.140	75.424	60.902	304.662
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	70.531	17.097	4.503	83.125
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	57.286	7.299	6.709	57.876
Action de Catégorie E de capitalisation ⁽¹⁾	—	45	—	45
Action de Catégorie I de capitalisation couverte en USD	55.096	11.087	7.315	58.868
Action de Catégorie IndexInvest Substanz de distribution	338.902	18.105	45.219	311.788
Action de distribution de Catégorie Vermoegensstrategie Defensiv	45	2.320	—	2.365
Action de Catégorie X de capitalisation	50	—	—	50
BlackRock Managed Index Portfolios – Growth				
Action de Catégorie A de distribution	450.230	106.311	40.769	515.772
Action de Catégorie A de capitalisation couverte en GBP	2.722	6.649	3.307	6.064
Action de Catégorie A de capitalisation couverte en USD	112.695	243.029	217.243	138.481
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	113.184	35.692	4.387	144.489
Action de Catégorie D de distribution	130.099	63.826	11.275	182.650
Action de Catégorie D de distribution couverte en USD	8.827	4.772	1.743	11.856
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	2.464	124	—	2.588
Action de Catégorie D de capitalisation	80.915	26.498	3.025	104.388
Action de Catégorie D de capitalisation couverte en CHF	1.890	12.950	616	14.224
Action de Catégorie D de capitalisation couverte en USD	183.946	30.687	27.893	186.740
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	66.056	19.117	10.546	74.627
Action de Catégorie E de capitalisation ⁽¹⁾	—	45	—	45
Action de Catégorie I de capitalisation couverte en USD	19.883	1.966	659	21.190
Action de Catégorie IndexInvest Chance de distribution	781.392	38.101	107.498	711.995
Action de distribution de Catégorie Vermoegensstrategie Wachstum	45	—	—	45
Action de Catégorie X de capitalisation	43	—	—	43

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Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Managed Index Portfolios – Moderate				
Action de Catégorie A de distribution	732.873	191.209	32.184	891.898
Action de Catégorie A de capitalisation couverte en GBP	7.913	10.762	4.110	14.565
Action de Catégorie A de capitalisation couverte en USD	263.712	120.392	35.070	349.034
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	357.132	138.270	26.700	468.702
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	272.118	60.472	22.743	309.847
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	223.284	—	222.711	573
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	22.082	114.379	1.805	134.656
Action de Catégorie D de capitalisation couverte en CHF	10.887	10.483	6.527	14.843
Action de Catégorie D de capitalisation couverte en USD	603.609	75.554	82.409	596.754
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	213.002	86.104	9.400	289.706
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	442.280	182.503	21.197	603.586
Action de Catégorie E de capitalisation ⁽¹⁾	—	45	—	45
Action de Catégorie I de distribution	263.186	—	—	263.186
Action de Catégorie I de capitalisation couverte en USD	105.963	35.552	9.060	132.455
Action de Catégorie IndexInvest Wachstum de distribution	1.554.914	88.052	152.054	1.490.912
Action de distribution de Catégorie IndexInvest Wachstum couverte en CHF	3.312	12.548	—	15.860
Action de distribution de Catégorie Vermoegensstrategie Ausgewogen	20.154	30.027	410	49.771
Action de Catégorie X de capitalisation	50	—	—	50
Action de Catégorie X de capitalisation couverte en GBP	957	101	11	1.047
Action de Catégorie X de capitalisation couverte en USD	161	52	—	213
BlackRock Style Advantage Fund				
Action de Catégorie A de distribution	1.585	51	679	957
Action de Catégorie A de distribution couverte en EUR	2.014	143	98	2.059
Action de Catégorie A de capitalisation	13.673	102	3.618	10.157
Action de Catégorie A de capitalisation couverte en EUR	64.678	—	89	64.589
Action de Catégorie A de capitalisation couverte en SEK	440	—	—	440
Action de Catégorie D de capitalisation couverte en CHF	5.369	—	—	5.369
Action de Catégorie D de capitalisation en EUR	1.106	—	—	1.106
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	139.627	54.824	42.270	152.181
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1.750.961	173.168	354.630	1.569.499
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	12.888	1.706	3.251	11.343
Action de Catégorie E de capitalisation en EUR	1.307	1.853	1.056	2.104
Action de Catégorie E de capitalisation couverte en EUR	9.435	40	1.367	8.108
Action de Catégorie I de capitalisation PF couverte en CHF	288.992	—	—	288.992
Action de Catégorie I de capitalisation PF couverte en EUR	19.122	774.619	—	793.741
Action de Catégorie I de capitalisation couverte en BRL	179.141	4.269	117.044	66.366
Action de Catégorie I de capitalisation couverte en CHF	257.389	29.226	43.276	243.339
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	786.275	7.279	149.037	644.517
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	3.890.337	97.144	347.949	3.639.532
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1.716.312	137.101	157.845	1.695.568
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en JPY	5.634.109	—	1.449.871	4.184.238
Action de Catégorie X de capitalisation	231.662	679.435	136.988	774.109
Action de Catégorie X de capitalisation couverte en AUD	—	18.650.648	—	18.650.648
Action de Catégorie X de capitalisation couverte en EUR	42	81.126	568	80.600
Action de Catégorie X de capitalisation couverte en NZD	952.003	—	—	952.003
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	2.800.648	87.253	2.950	2.884.951
Action de Catégorie Z de capitalisation	50	—	—	50
Action de Catégorie Z de capitalisation couverte en EUR	79.409	—	—	79.409

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock Style Advantage Screened Fund				
Action de Catégorie A de capitalisation	50	—	—	50
Action de Catégorie D de capitalisation	50	—	—	50
Action de Catégorie D de capitalisation couverte en EUR	44	—	—	44
Action de Catégorie D de capitalisation couverte en GBP	39	—	—	39
Action de Catégorie E de capitalisation en EUR	44	—	—	44
Action de Catégorie I de capitalisation	50	—	—	50
Action de Catégorie I de capitalisation en EUR	44	—	—	44
Action de Catégorie I de capitalisation couverte en EUR	44	—	—	44
Action de Catégorie I de capitalisation couverte en GBP	39	—	—	39
Action de Catégorie X de capitalisation	249.650	—	—	249.650
Action de Catégorie X de capitalisation couverte en AUD ⁽¹⁾	—	169.775	—	169.775
BlackRock Systematic Global Equity Fund				
Action de Catégorie A de capitalisation	53	—	—	53
Action de Catégorie D de capitalisation en EUR	21.007	14.017	3.702	31.322
Action de Catégorie E de capitalisation en EUR	3.665	1.617	1.489	3.793
Action de Catégorie E de capitalisation couverte en EUR	2.296	867	468	2.695
Action de Catégorie I de capitalisation	1.566.895	8.062	384.804	1.190.153
Action de Catégorie I de capitalisation en EUR	76.509	4.933	19.341	62.101
Action de Catégorie X de capitalisation	2.190	537	251	2.476
Action de Catégorie X de capitalisation en EUR	554.701	21.816	22.920	553.597
Action de Catégorie X de capitalisation en GBP	53.612	2.604	2.296	53.920
Action de Catégorie X de capitalisation en JPY	241.206	5.530	—	246.736
BlackRock Total Advantage Fund				
Action de Catégorie A de capitalisation	50	—	—	50
Action de Catégorie D de capitalisation	50	3.933	2.447	1.536
Action de Catégorie D de capitalisation couverte en USD	60	—	—	60
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	45	—	—	45
Action de Catégorie E de capitalisation	142	3.060	—	3.202
Action de Catégorie I de capitalisation	50	—	—	50
Action de Catégorie X de capitalisation	349.750	—	—	349.750
BlackRock UK Emerging Companies Absolute Return Fund				
Action de Catégorie A de capitalisation couverte en CHF	51	—	—	51
Action de Catégorie A de capitalisation couverte en EUR	580	8.069	—	8.649
Action de Catégorie A de capitalisation couverte en USD	50	2.000	—	2.050
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	38	—	—	38
Action de Catégorie D de capitalisation couverte en CHF	9.413	7.349	—	16.762
Action de Catégorie D de capitalisation couverte en EUR	45.203	167.652	20.954	191.901
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	135.443	204.279	2.048	337.674
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en USD	17.651	353.325	140.024	230.952
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni ⁽¹⁾	—	28.619	—	28.619
Action de Catégorie I de capitalisation couverte en CHF	138.308	27.720	—	166.028
Action de Catégorie I de capitalisation couverte en EUR	623.430	1.254.791	46.709	1.831.512
Action de Catégorie I de capitalisation couverte en USD	304.700	164.679	134.000	335.379
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	18.112	2.853	4.499	16.466
Action de Catégorie S de capitalisation de fonds déclarant au Royaume-Uni	69.901	500.395	18.569	551.727
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	73.904	—	73.859	45
Action de Catégorie Z de capitalisation couverte en CHF	145.999	—	4.000	141.999
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	134.722	—	2.404	132.318
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	271.847	—	17.391	254.456
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en USD	99.271	—	10.000	89.271

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2019 suite

	Actions en circulation au début de la période considérée	Actions émises	Actions rachetées	Actions en circulation à la clôture de la période considérée
BlackRock UK Equity Absolute Return Fund				
Action de Catégorie A de distribution couverte en EUR	49	—	—	49
Action de Catégorie A de capitalisation couverte en EUR	45	—	—	45
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	39	—	—	39
Action de Catégorie D de capitalisation couverte en CHF	49	—	—	49
Action de Catégorie D de capitalisation en EUR	2.269	1.146	3.366	49
Action de Catégorie D de capitalisation couverte en EUR	10.323	3.259	5.247	8.335
Action de Catégorie D de capitalisation couverte en USD	50	—	—	50
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	3.386	—	2.387	999
Action de Catégorie E de capitalisation en EUR	95	783	303	575
Action de Catégorie E de capitalisation couverte en EUR	1.167	50	—	1.217
Action de Catégorie I de capitalisation couverte en EUR	175.744	64.166	61.375	178.535
Action de Catégorie I de capitalisation couverte en JPY	674.914	681.779	31.197	1.325.496
Action de Catégorie I de capitalisation couverte en USD	28.142	26.688	—	54.830
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	37	44.242	2.099	42.180

⁽¹⁾ Nouvelle Catégorie d'actions lancée, pour plus d'informations voir l'Annexe I.

⁽²⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

⁽³⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
États-Unis							
16.641	10X Genomics Inc 'A'	1.049.714	0,08	USD 13.000.000	Japon suite Norinchukin Bank/New York 2,43% 5/12/2019	13.001.192	1,06
11.719	Adaptive Biotechnologies Corp	321.804	0,03	USD 15.000.000	Norinchukin Bank/New York 2,30% 11/12/2019	15.000.000	1,23
49.481	Cloudflare Inc 'A'	958.447	0,08	USD 22.500.000	Norinchukin Bank/New York 2,10% 7/2/2020	22.500.000	1,84
12.345	Datadog Inc 'A'	509.601	0,04	USD 15.000.000	Sumitomo Mitsui Banking Corp/New York 1,95% 17/4/2020	14.999.976	1,23
11.776	GreenSky Inc 'A'	88.320	0,01	USD 8.350.000	Sumitomo Mitsui Trust Bank Ltd/New York 1,95% 27/1/2020	8.350.791	0,68
4.769	Lyft Inc 'A'	235.112	0,02			133.587.841	10,93
3.375	Pinterest Inc 'A'	66.302	0,00				
157.800	SmileDirectClub Inc	1.568.532	0,13				
		4.797.832	0,39				
Total des actions ordinaires						4.797.832	0,39
OBLIGATIONS							
États-Unis							
USD 75.000.000	United States Treasury Bill 9/1/2020 (Zero Coupon)	74.832.083	6,13	USD 5.000.000	Suède Skandinaviska Enskilda Banken AB 2,10% 14/4/2020	5.000.000	0,41
USD 25.000.000	United States Treasury Bill 6/2/2020 (Zero Coupon)	24.908.153	2,04	USD 12.250.000	Svenska Handelsbanken AB/ New York FRN 19/12/2019	12.250.000	1,00
USD 15.000.000	United States Treasury Bill 5/3/2020 (Zero Coupon)	14.925.120	1,22			17.250.000	1,41
USD 20.000.000	United States Treasury Bill 12/3/2020 (Zero Coupon)	19.892.565	1,63	11.400.000 USD	Royaume-Uni Oversea-Chinese Banking Corporation 1,87% 4/8/2020	11.400.000	0,93
USD 20.200.000	United States Treasury Bill 9/4/2020 (Zero Coupon)	20.080.370	1,64			11.400.000	0,93
USD 25.600.000	United States Treasury Bill 16/4/2020 (Zero Coupon)	25.443.968	2,08	USD 12.000.000	États-Unis Nordea Bank Abp/New York 2,53% 21/2/2020	12.000.000	0,98
USD 15.000.000	United States Treasury Bill- When Issued 13/2/2020 (Zero Coupon)	14.951.844	1,22			12.000.000	0,98
USD 20.350.000	United States Treasury Note 1,375% 15/2/2020	20.333.704	1,67	Total des certificats de dépôt			
USD 23.000.000	United States Treasury Note 1,375% 31/3/2020	22.976.641	1,88			250.738.442	20,52
		238.344.448	19,51	BILLETS DE TRÉSORERIE			
Total des obligations						238.344.448	19,51
CERTIFICATS DE DÉPÔT							
Belgique							
USD 26.500.000	KBC Bank NV/New York 2,02% 10/1/2020	26.500.601	2,17	USD 10.000.000	Canada Ontario Teachers' Finance Trust 6/1/2020 (Zero Coupon)	9.977.594	0,82
		26.500.601	2,17	USD 13.000.000	Ontario Teachers' Finance Trust 14/2/2020 (Zero Coupon)	12.944.837	1,06
Canada							
USD 3.750.000	Bank Of Montreal/Chicago 3,12% 3/12/2019	3.750.000	0,31	USD 13.000.000	Ontario Teachers' Finance Trust 13/3/2020 (Zero Coupon)	12.917.378	1,06
USD 26.000.000	Bank Of Montreal/Chicago 1,85% 10/2/2020	26.000.000	2,13	USD 15.500.000	Ontario Teachers' Finance Trust 23/3/2020 (Zero Coupon)	15.401.833	1,26
		29.750.000	2,44	USD 2.500.000	Ontario Teachers' Finance Trust 30/4/2020 (Zero Coupon)	2.480.050	0,20
France							
USD 20.250.000	Credit Industriel Et Commercial SA 1,88% 4/5/2020	20.250.000	1,66	USD 10.250.000	Province Of Alberta 6/2/2020 (Zero Coupon)	10.211.471	0,83
		20.250.000	1,66	USD 14.000.000	PSP Capital Inc 5/3/2020 (Zero Coupon)	13.925.707	1,14
Japon							
USD 11.000.000	Mizuho Bank Ltd/New York 2,22% 15/1/2020	11.000.000	0,90			77.858.870	6,37
USD 15.250.000	Mizuho Bank Ltd/New York 2,00% 24/1/2020	15.249.982	1,25	USD 6.480.000	France Antalis SA 3/12/2019 (Zero Coupon)	6.478.844	0,53
USD 15.700.000	Mizuho Bank Ltd/New York 2,31% 6/3/2020	15.702.050	1,28			6.478.844	0,53
USD 17.750.000	MUFG Bank Ltd/New York 2,80% 26/2/2020	17.783.850	1,46	USD 14.000.000	Allemagne Erste Abwicklungsanstalt 24/1/2020 (Zero Coupon)	13.955.511	1,14
				USD 20.000.000	Erste Abwicklungsanstalt 10/2/2020 (Zero Coupon)	19.918.000	1,63
						33.873.511	2,77

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Luxembourg				États-Unis suite			
USD 23.000.000	European Investment Bank 4/5/2020 (Zero Coupon)	22.799.973	1,86	USD 26.500.000	NRW.Bank 9/3/2020 (Zero Coupon)	26.353.514	2,16
		22.799.973	1,86	USD 5.000.000	Old Line Funding LLC 20/1/2020 (Zero Coupon)	4.985.962	0,41
Singapour				USD 4.200.000	Pfizer Inc 20/3/2020 (Zero Coupon)	4.173.453	0,34
USD 8.000.000	DBS Bank Ltd 28/2/2020 (Zero Coupon)	7.956.600	0,65	USD 25.000.000	Regency Markets No 1 LLC 9/12/2019 (Zero Coupon)	24.989.062	2,04
USD 11.700.000	DBS Bank Ltd 20/8/2020 (Zero Coupon)	11.541.270	0,95	USD 11.500.000	Ridgefield Funding Company LLC 3/4/2020 (Zero Coupon)	11.424.132	0,93
USD 26.000.000	Oversea-Chinese Banking Corporation 17/4/2020 (Zero Coupon)	25.805.246	2,11	USD 6.000.000	Sheffield Receivables Corp 6/12/2019 (Zero Coupon)	5.997.870	0,49
USD 32.825.000	United Overseas Bank Ltd 22/1/2020 (Zero Coupon)	32.730.765	2,68	USD 10.000.000	Starbird Funding Corp 10/12/2019 (Zero Coupon)	9.994.139	0,82
		78.033.881	6,39	USD 8.500.000	Suncorp Metway Ltd 24/2/2020 (Zero Coupon)	8.457.561	0,69
Royaume-Uni				USD 7.000.000	Suncorp Metway Ltd 11/3/2020 (Zero Coupon)	6.960.928	0,57
USD 20.250.000	Santander UK Plc 3/2/2020 (Zero Coupon)	20.175.047	1,65	USD 8.000.000	Suncorp Metway Ltd 6/5/2020 (Zero Coupon)	7.933.289	0,65
		20.175.047	1,65	USD 35.400.000	Thunder Bay Funding LLC 16/3/2020 (Zero Coupon)	35.193.775	2,88
États-Unis				USD 15.100.000	Toyota Motor Credit Corp FRN 9/3/2020	15.100.000	1,24
USD 15.000.000	ABN Amro Funding USA LLC 28/2/2020 (Zero Coupon)	14.918.625	1,22			502.877.541	41,16
USD 15.000.000	Albion Capital Corporation SA 27/1/2020 (Zero Coupon)	14.952.875	1,22	Total des billets de trésorerie		742.097.667	60,73
USD 15.000.000	Bedford Row Funding Corp 14/1/2020 (Zero Coupon)	14.961.938	1,22	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		1.235.978.389	101,15
USD 5.000.000	Bennington Stark Capital Company LLC 17/1/2020 (Zero Coupon)	4.987.667	0,41	Portefeuille de titres à la valeur de marché		1.235.978.389	101,15
USD 25.000.000	Cancara Asset Secur LLC 31/1/2020 (Zero Coupon)	24.912.597	2,04	Autres éléments du passif net		(14.109.339)	(1,15)
USD 15.000.000	Chariot Funding LLC 7/1/2020 (Zero Coupon)	14.968.096	1,22	Total de l'actif net (USD)		1.221.869.050	100,00
USD 30.000.000	Chariot Funding LLC 21/1/2020 (Zero Coupon)	29.913.767	2,45				
USD 11.150.000	Ciesco LLC 15/1/2020 (Zero Coupon)	11.119.796	0,91				
USD 5.000.000	Crown Point Capital Co LLC 8/1/2020 (Zero Coupon)	4.988.788	0,41				
USD 18.000.000	Federation Des Caisses Desjardins 10/2/2020 (Zero Coupon)	17.933.400	1,47				
USD 27.000.000	Jupiter Securitization Company LLC 6/1/2020 (Zero Coupon)	26.944.777	2,21				
USD 6.500.000	KfW International Finance Inc 10/3/2020 (Zero Coupon)	6.464.257	0,53				
USD 30.000.000	LMA Americas LLC 10/1/2020 (Zero Coupon)	29.930.983	2,45				
USD 12.500.000	LMA Americas LLC 5/2/2020 (Zero Coupon)	12.451.030	1,02				
USD 11.000.000	Macquarie Bank Ltd 24/2/2020 (Zero Coupon)	10.950.072	0,90				
USD 17.500.000	Macquarie Bank Ltd 2/3/2020 (Zero Coupon)	17.413.652	1,43				
USD 16.000.000	Manhattan Asset Funding Co LLC 10/12/2019 (Zero Coupon)	15.990.667	1,31				
USD 14.000.000	Manhattan Asset Funding Co LLC 23/1/2020 (Zero Coupon)	13.958.000	1,14				
USD 16.000.000	Metlife Short Term Fund 2/1/2020 (Zero Coupon)	15.974.480	1,31				
USD 7.000.000	Mont Blanc Capital Corp 5/2/2020 (Zero Coupon)	6.974.856	0,57				
USD 17.200.000	Mont Blanc Capital Corp 6/2/2020 (Zero Coupon)	17.133.398	1,40				
USD 13.500.000	NRW.Bank 13/1/2020 (Zero Coupon)	13.470.135	1,10				

BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Brésil				Brésil suite			
60.574	AES Tiete Energia SA (Unit)	Goldman Sachs	3.516	(110.877)	BK Brasil Operacao e Assessoria a		
524.788	AES Tiete Energia SA (Unit)	Morgan Stanley	3.984		Restaurantes SA	Morgan Stanley	12.299
13.100	Agrenco Ltd	Morgan Stanley	(501)		BR Malls Participacoes SA	Goldman Sachs	2.815
(117.666)	Alliar Medicos A Frente SA	Goldman Sachs	3.470	(1.018.711)	BR Malls Participacoes SA	Morgan Stanley	340
(337.417)	Alliar Medicos A Frente SA	Morgan Stanley	27.856	(14.460)	BR Properties SA	Goldman Sachs	(2.663)
(64.200)	Alpargatas SA (Pref)	Goldman Sachs	(32.622)	(76.488)	BR Properties SA	Morgan Stanley	53.400
(183.356)	Alpargatas SA (Pref)	Morgan Stanley	(6.384)	(557.135)	Braskem SA 'A' (Pref)	HSBC	18.414
(604.935)	Alupar Investimento SA (Unit)	Morgan Stanley	(58.733)	(21.500)	Camil Alimentos SA	Goldman Sachs	5.804
115.500	Ambev SA	HSBC	12.097	88.884	Camil Alimentos SA	Morgan Stanley	5.496
42.700	Ambev SA	Morgan Stanley	(2.659)	(47.500)	CCR SA	Goldman Sachs	(743)
(49.314)	Anima Holding SA	Goldman Sachs	(890)	(23.100)	CCR SA	HSBC	1.527
(25.250)	Anima Holding SA	Morgan Stanley	(1.250)	(57.800)	Centrais Eletricas Brasileiras SA	HSBC	58.596
(2.700)	Arezzo Industria e Comercio SA	HSBC	(658)	(170.000)	Centrais Eletricas Brasileiras SA	Morgan Stanley	42.961
(120.791)	Arezzo Industria e Comercio SA	Morgan Stanley	101.699	(11.832)	Centrais Eletricas Brasileiras SA (Right)	HSBC	(336)
183.300	Atacadao Distribuicao Comercio e Industria Ltda	Goldman Sachs	(10.245)	(34.802)	Centrais Eletricas Brasileiras SA (Right)	Morgan Stanley	1.923
299.300	Atacadao Distribuicao Comercio e Industria Ltda	Morgan Stanley	(13.314)	6.400	Cia Brasileira de Distribuicao (Pref)	HSBC	(3.512)
7.100	Azul SA (Pref)	Goldman Sachs	3.169	(525.927)	Cia de Locacao das Americas	Morgan Stanley	10.337
1.300	Azul SA (Pref)	HSBC	372	(24.800)	Cia de Saneamento Basico do Estado de Sao Paulo	Goldman Sachs	(22.173)
60.900	Azul SA (Pref)	Morgan Stanley	(28.985)	(15.300)	Cia de Saneamento Basico do Estado de Sao Paulo	HSBC	(17.208)
(79.629)	B2W Cia Digital	Goldman Sachs	(36.832)	(5.000)	Cia de Saneamento Basico do Estado de Sao Paulo	Morgan Stanley	(3.148)
(17.592)	B2W Cia Digital	HSBC	(12.053)	57.722	Cia de Saneamento de Minas Gerais-COPASA	Goldman Sachs	38.769
(141.778)	B2W Cia Digital	Morgan Stanley	(135.934)	17.900	Cia de Saneamento de Minas Gerais-COPASA	HSBC	5.009
162.900	B3 SA - Brasil Bolsa Balcao	HSBC	(64.321)	145.400	Cia de Saneamento de Minas Gerais-COPASA	Morgan Stanley	48.936
132.193	Banco ABC Brasil SA (Pref)	Goldman Sachs	(7.873)	304.270	Cia de Saneamento do Parana (Pref)	Goldman Sachs	23.021
65.039	Banco ABC Brasil SA (Pref)	Morgan Stanley	(6.382)	270.839	Cia de Saneamento do Parana (Pref)	Morgan Stanley	(13.251)
37.500	Banco Bradesco SA (Pref)	HSBC	(13.483)	28.831	Cia de Saneamento do Parana (Unit)	Goldman Sachs	(2.778)
184.780	Banco Bradesco SA (Pref)	Morgan Stanley	(24.485)	62.000	Cia de Saneamento do Parana (Unit)	Morgan Stanley	(21.782)
(1.100)	Banco BTG Pactual SA (Unit)	Goldman Sachs	(310)	110.574	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Goldman Sachs	47.151
(4.000)	Banco BTG Pactual SA (Unit)	HSBC	(1.037)	189.133	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Morgan Stanley	50.767
(44.300)	Banco BTG Pactual SA (Unit)	Morgan Stanley	25.571	(6.200)	Cia Hering	Goldman Sachs	(142)
225.200	Banco do Brasil SA	Morgan Stanley	30.172	(57.700)	Cia Hering	Morgan Stanley	8.670
491.200	Banco do Estado do Rio Grande do Sul SA 'B' (Pref)	Goldman Sachs	(67.372)	(254.700)	Cielo SA	Goldman Sachs	(4.860)
21.900	Banco do Estado do Rio Grande do Sul SA 'B' (Pref)	HSBC	(12.263)	(344.400)	Cielo SA	HSBC	8.978
190.599	Banco do Estado do Rio Grande do Sul SA 'B' (Pref)	Morgan Stanley	(40.961)	(294.900)	Cogna Educacao	Goldman Sachs	2.795
(12.700)	Banco Inter SA (Pref)	Goldman Sachs	289	(584.800)	Cogna Educacao	HSBC	(43.894)
(29.900)	Banco Inter SA (Pref)	Morgan Stanley	1.292	(415.700)	Cogna Educacao	Morgan Stanley	20.608
(8.902)	Banco Inter SA (Pref) '144A'	HSBC	1.577	255.900	Construtora Tenda SA	Goldman Sachs	(123.671)
(15.600)	Banco Pan SA (Pref)	HSBC	723	7.500	Construtora Tenda SA	HSBC	(3.691)
(168.500)	Banco Pan SA (Pref)	Morgan Stanley	(3.447)	287.178	Construtora Tenda SA	Morgan Stanley	(148.012)
4.800	Banco Santander Brasil SA (Unit)	HSBC	(3.937)	4.500	Cosan Logistica SA	Goldman Sachs	(149)
73.800	Banco Santander Brasil SA (Unit)	Morgan Stanley	(46.496)	5.000	Cosan SA	HSBC	808
(141.900)	BB Seguridade Participacoes SA	Goldman Sachs	(10.641)	19.200	Cosan SA	Morgan Stanley	(7.766)
(3.900)	BB Seguridade Participacoes SA	Morgan Stanley	974	120.000	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Goldman Sachs	(17.376)
(35.600)	BK Brasil Operacao e Assessoria a Restaurantes SA	Goldman Sachs	493	29.700	Cyrela Brazil Realty SA Empreendimentos e Participacoes	HSBC	(9.141)
(2.100)	BK Brasil Operacao e Assessoria a Restaurantes SA	HSBC	1.123				

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BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Brésil suite				Brésil suite			
127.500	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Morgan Stanley	(21.107)	(416.600)	Itausa - Investimentos Itau SA (Pref)	Goldman Sachs	(12.541)
(832.473)	Direcional Engenharia SA	Morgan Stanley	101.351	(675.800)	Itausa - Investimentos Itau SA (Pref)	HSBC	126.113
313.400	Duratex SA	HSBC	93.986	524.600	JBS SA	Goldman Sachs	245.046
79.300	Duratex SA	Morgan Stanley	8.394	193.400	JBS SA	Morgan Stanley	150.176
(707.500)	EcoRodovias Infraestrutura e Logistica SA	Goldman Sachs	7.251	(12.700)	JHSF Participacoes SA	HSBC	(1.890)
(142.300)	EcoRodovias Infraestrutura e Logistica SA	HSBC	(2.439)	(21.600)	JHSF Participacoes SA	Morgan Stanley	481
(439.400)	EcoRodovias Infraestrutura e Logistica SA	Morgan Stanley	7.135	8.600	Klabin SA (Unit)	Goldman Sachs	(43)
(85.700)	Embraer SA	Goldman Sachs	(12.081)	13.700	Laep Investments Ltd*	Goldman Sachs	(916)
(106.100)	Embraer SA	HSBC	(7.997)	24.300	Laep Investments Ltd*	Morgan Stanley	(1.627)
212.600	Enauta Participacoes SA	Goldman Sachs	16.854	(88.100)	Linx SA	Goldman Sachs	(22.230)
142.300	Enauta Participacoes SA	Morgan Stanley	(17.410)	(146.498)	Linx SA	Morgan Stanley	(23.939)
25.700	Energisa SA (Unit)	HSBC	2.054	(384.300)	Localiza Rent a Car SA	Goldman Sachs	(287.644)
29.900	Energisa SA (Unit)	Morgan Stanley	(8.597)	(6.900)	Localiza Rent a Car SA	Morgan Stanley	99
(29.800)	Engie Brasil Energia SA	Goldman Sachs	(15.897)	59.700	Log-in Logistica Intermodal SA	Goldman Sachs	(31.966)
(206.100)	Engie Brasil Energia SA	HSBC	(84.802)	10.300	Log-in Logistica Intermodal SA	HSBC	(6.151)
(10.100)	Engie Brasil Energia SA	Morgan Stanley	(3.729)	41.200	Log-in Logistica Intermodal SA	Morgan Stanley	(23.079)
(238.065)	Equatorial Energia SA	Goldman Sachs	20.471	(657.000)	Lojas Americanas SA (Pref)	Goldman Sachs	(358.995)
(5.500)	Equatorial Energia SA	HSBC	(85)	(93.700)	Lojas Americanas SA (Pref)	HSBC	(51.223)
7.300	Even Construtora e Incorporadora SA	Morgan Stanley	(1.530)	(223.400)	Lojas Americanas SA (Pref)	Morgan Stanley	(85.010)
(61.409)	Ez Tec Empreendimentos e Participacoes SA	Goldman Sachs	11.152	156.750	Lojas Renner SA	Morgan Stanley	(3.625)
(1.400)	Ez Tec Empreendimentos e Participacoes SA	HSBC	(156)	(3.279)	LPS Brasil Consultoria de Imoveis SA	Goldman Sachs	(185)
(76.520)	Ez Tec Empreendimentos e Participacoes SA	Morgan Stanley	23.492	(29.100)	LPS Brasil Consultoria de Imoveis SA	HSBC	(927)
(12.800)	Fleury SA	Goldman Sachs	(4.126)	(75.902)	LPS Brasil Consultoria de Imoveis SA	Morgan Stanley	(5.115)
(37.400)	Gerdau SA (Pref)	Goldman Sachs	(14.628)	(182.635)	M Dias Branco SA	Goldman Sachs	7.730
(263.300)	Gerdau SA (Pref)	HSBC	(91.334)	(76.400)	M Dias Branco SA	HSBC	59.587
(300)	Gerdau SA (Pref)	Morgan Stanley	(13)	(244.496)	M Dias Branco SA	Morgan Stanley	28.308
17.271	Grendene SA	Goldman Sachs	2.829	(23.600)	Magazine Luiza SA	Morgan Stanley	2.361
702.884	Grendene SA	Morgan Stanley	65.181	(145.800)	Mahle-Metal Leve SA	Goldman Sachs	(1.051)
32.571	Grupo SBF SA	Goldman Sachs	(4.271)	(4.400)	Mahle-Metal Leve SA	HSBC	573
82.800	Grupo SBF SA	HSBC	(17.820)	(58.200)	Mahle-Metal Leve SA	Morgan Stanley	164
(4.761)	Hapvida Participacoes e Investimentos SA '144A'	Goldman Sachs	104	(639.757)	Marcopolo SA (Pref)	Goldman Sachs	(3.444)
(89.078)	Hapvida Participacoes e Investimentos SA '144A'	Morgan Stanley	63.788	(1.481.349)	Marcopolo SA (Pref)	Morgan Stanley	18.954
174.400	Hypera SA	Goldman Sachs	(36.058)	(104.600)	Marfrig Global Foods SA	Goldman Sachs	5.342
40.700	Hypera SA	Morgan Stanley	(15.793)	(322.300)	Marfrig Global Foods SA	Morgan Stanley	(7.512)
(9.500)	Iguatemi Empresa de Shopping Centers SA	Goldman Sachs	(1.418)	(95.300)	Marisa Lojas SA	Goldman Sachs	(39.109)
(3.100)	Iguatemi Empresa de Shopping Centers SA	HSBC	576	(245.954)	Marisa Lojas SA	Morgan Stanley	(41.122)
(172.100)	Iguatemi Empresa de Shopping Centers SA	Morgan Stanley	19.554	1.664.500	Metalurgica Gerdau SA (Pref)	Goldman Sachs	266.005
(12.600)	Instituto Hermes Pardini SA	Goldman Sachs	(2.309)	110.200	Metalurgica Gerdau SA (Pref)	HSBC	16.814
(149.000)	Instituto Hermes Pardini SA	Morgan Stanley	530	217.500	Metalurgica Gerdau SA (Pref)	Morgan Stanley	322
302.177	International Meal Co Alimentacao SA 'A'	Goldman Sachs	(974)	400.900	Minerva SA/Brazil	Goldman Sachs	233.203
34.903	International Meal Co Alimentacao SA 'A'	HSBC	(1.355)	222.900	Minerva SA/Brazil	Morgan Stanley	99.775
323.408	International Meal Co Alimentacao SA 'A'	Morgan Stanley	(9.692)	(39.039)	Movida Participacoes SA	Goldman Sachs	2.578
388.487	lochpe Maxion SA	Goldman Sachs	63.265	(243.300)	Movida Participacoes SA	Morgan Stanley	32.266
308.200	lochpe Maxion SA	HSBC	27.699	80.800	MRV Engenharia e Participacoes SA	Goldman Sachs	14.727
271.214	lochpe Maxion SA	Morgan Stanley	10.999	265.113	MRV Engenharia e Participacoes SA	Morgan Stanley	(42.250)
34.800	IRB Brasil Resseguros S/A	HSBC	8.353	(547.140)	Multiplan Empreendimentos Imobiliarios SA	Morgan Stanley	103.715
72.500	IRB Brasil Resseguros S/A	Morgan Stanley	26.422	(35.900)	Natura Cosmeticos SA	HSBC	8.796
118.400	Itau Unibanco Holding SA (Pref)	HSBC	(66.462)	(143.900)	Natura Cosmeticos SA	Morgan Stanley	(31.896)
8.300	Itau Unibanco Holding SA (Pref)	Morgan Stanley	(2.791)	64.100	Neoenergia SA	Goldman Sachs	(2.307)
				55.900	Neoenergia SA	HSBC	(5.386)
				113.700	Neoenergia SA	Morgan Stanley	(12.088)
				16.500	Notre Dame Intermedica Participacoes SA	Goldman Sachs	(4.915)

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Brésil suite				Brésil suite			
7.000	Notre Dame Intermedica Participacoes SA	HSBC	(1.160)	566.121	Transmissora Alianca de Energia Eletrica SA (Unit)	Morgan Stanley	(2.287)
10.800	Notre Dame Intermedica Participacoes SA	Morgan Stanley	(10.568)	(34.700)	Trisul SA	Morgan Stanley	2.294
44.500	Odontoprev SA	Goldman Sachs	(1.395)	67.100	Tupy SA	Goldman Sachs	(1.325)
249.200	Odontoprev SA	Morgan Stanley	(14.787)	25.000	Tupy SA	HSBC	(2.003)
(1.355.600)	Oi SA	HSBC	22.493	128.500	Tupy SA	Morgan Stanley	(8.188)
(4.230.260)	Oi SA	Morgan Stanley	59.334	(60.200)	Ultrapar Participacoes SA	HSBC	(12.924)
(159.571)	Omega Geracao SA	Goldman Sachs	13.729	(8.234)	Unipar Carbocloro SA (Pref)	Morgan Stanley	(1.747)
(262.265)	Omega Geracao SA	Morgan Stanley	72.895	(2.012.200)	Usinas Siderurgicas de Minas Gerais SA		
(52.200)	Petro Rio SA	Goldman Sachs	(43.881)		Usiminas 'A' (Pref)	Goldman Sachs	(534.473)
(12.000)	Petro Rio SA	HSBC	(8.187)	(10.300)	Usinas Siderurgicas de Minas Gerais SA		
(198.510)	Petro Rio SA	Morgan Stanley	(106.914)		Usiminas 'A' (Pref)	HSBC	(1.304)
278.800	Petrobras Distribuidora SA	Goldman Sachs	24.754	(571.300)	Usinas Siderurgicas de Minas Gerais SA		
85.700	Petrobras Distribuidora SA	HSBC	(3.584)		Usiminas 'A' (Pref)	Morgan Stanley	(57.096)
266.900	Petrobras Distribuidora SA	Morgan Stanley	27.680	40.000	Vale SA	Goldman Sachs	18.854
(200.200)	Petroleo Brasileiro SA (Pref)	HSBC	68.318	41.100	Vale SA	HSBC	(1.630)
57.600	Porto Seguro SA	Morgan Stanley	(22.835)	(63.560)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Goldman Sachs	13.108
478.300	Qualicorp Consultoria e Corretora de Seguros SA	Morgan Stanley	24.279	(145.223)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Morgan Stanley	51.287
10.600	Raia Drogasil SA	Goldman Sachs	6.010	(7.200)	WEG SA	HSBC	(1.306)
16.800	Raia Drogasil SA	HSBC	10.565	(202.179)	WEG SA	Morgan Stanley	(12.154)
(18.900)	Randon SA Implementos e Participacoes (Pref)	Goldman Sachs	(979)	(86.100)	Wiz Solucoes e Corretagem de Seguros SA	Goldman Sachs	(23.459)
(28.783)	Randon SA Implementos e Participacoes (Pref)	Morgan Stanley	697	(269.300)	Wiz Solucoes e Corretagem de Seguros SA	Morgan Stanley	(3.205)
(600.738)	Rumo SA	Goldman Sachs	(46.244)	152.600	YDUQS Part	Goldman Sachs	146.575
(35.700)	Santos Brasil Participacoes SA	Goldman Sachs	1.830	4.600	YDUQS Part	HSBC	4.152
(269.125)	Santos Brasil Participacoes SA	Morgan Stanley	15.246	80.300	YDUQS Part	Morgan Stanley	77.031
270.946	Sao Martinho SA	Goldman Sachs	91.002				(88.876)
494.717	Sao Martinho SA	Morgan Stanley	132.614	Canada			
28.100	Scandic Hotels Group AB	HSBC	13.002	(187.342)	Advantage Oil & Gas Ltd	Goldman Sachs	13.291
68.000	Ser Educacional SA '144A'	Goldman Sachs	(4.208)	(239.283)	Advantage Oil & Gas Ltd	Morgan Stanley	(5.122)
135.700	Ser Educacional SA '144A'	HSBC	(26.279)	744	Advanz Pharma Corp	Morgan Stanley	(2.574)
106.300	Ser Educacional SA '144A'	Morgan Stanley	(14.713)	118.496	Aecon Group Inc	Morgan Stanley	2.076
(14.700)	SLC Agricola SA	Goldman Sachs	(3.445)	(12.990)	Ag Growth International Inc	Goldman Sachs	6.968
(89.500)	SLC Agricola SA	HSBC	(8.230)	(11.356)	Ag Growth International Inc	HSBC	(1.892)
(79.200)	SLC Agricola SA	Morgan Stanley	(17.023)	(19.164)	Ag Growth International Inc	Morgan Stanley	6.334
14.400	Smiles Fidelidade SA	HSBC	(1.094)	(14.564)	Agnico Eagle Mines Ltd	Morgan Stanley	20.712
22.300	Smiles Fidelidade SA	Morgan Stanley	(1.281)	(20.294)	Aimia Inc	Goldman Sachs	(3.841)
(9.400)	Sul America SA (Unit)	Goldman Sachs	(2.206)	(64.028)	Aimia Inc	Morgan Stanley	602
(63.500)	Sul America SA (Unit)	Morgan Stanley	(6.596)	249	Air Canada	Goldman Sachs	183
(292.700)	Suzano Papel e Celulose SA	Goldman Sachs	(5.974)	21.546	Air Canada	HSBC	27.386
(2.900)	Suzano Papel e Celulose SA	Morgan Stanley	326	1.522	Air Canada	Morgan Stanley	1.624
(139.500)	Suzano SA	HSBC	19.357	33.473	AKITA Drilling Ltd 'A'	Morgan Stanley	489
(12.800)	Taurus Armas SA (Pref)	Goldman Sachs	(986)	(49.901)	Alacer Gold Corp	Goldman Sachs	(21.501)
(15.583)	Taurus Armas SA (Pref)	HSBC	(2.417)	(2.783)	Alacer Gold Corp	HSBC	(814)
(21.600)	Taurus Armas SA (Pref)	Morgan Stanley	1.527	(31.015)	Alacer Gold Corp	Morgan Stanley	(14.131)
107.300	Tecnisa SA	Goldman Sachs	921	53.688	Alamos Gold Inc 'A'	Goldman Sachs	8.457
145.500	Tecnisa SA	HSBC	4.518	41.150	Alamos Gold Inc 'A'	Morgan Stanley	4.809
281.384	Tegma Gestao Logistica SA	Goldman Sachs	27.542	32.608	Alaris Royalty Corp	Morgan Stanley	(3.780)
193.387	Tegma Gestao Logistica SA	Morgan Stanley	(19.557)	329.962	Algonquin Power & Utilities Corp	Goldman Sachs	60.977
18.900	Telefonica Brasil SA (Pref)	Goldman Sachs	(743)	7.596	Algonquin Power & Utilities Corp	HSBC	3.943
35.500	Telefonica Brasil SA (Pref)	HSBC	10.621	134.216	Algonquin Power & Utilities Corp	Morgan Stanley	10.919
24.700	Telefonica Brasil SA (Pref)	Morgan Stanley	2.653	71.054	Alimentation Couche-Tard Inc 'B'	Goldman Sachs	115.107
20.600	TIM Participacoes SA	Goldman Sachs	1.792	22.070	Alimentation Couche-Tard Inc 'B'	HSBC	57.287
121.300	TIM Participacoes SA	HSBC	17.383				
14.200	TIM Participacoes SA	Morgan Stanley	(335)				
76.054	TOTVS SA	Goldman Sachs	(6.125)				
7.300	TOTVS SA	HSBC	3.922				
211.700	TOTVS SA	Morgan Stanley	(67.188)				
381.193	Transmissora Alianca de Energia Eletrica SA (Unit)	Goldman Sachs	(10.786)				
31.600	Transmissora Alianca de Energia Eletrica SA (Unit)	HSBC	(3.318)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Canada suite				Canada suite			
104.185	Alimentation Couche-Tard Inc 'B'	Morgan Stanley	171.079	15.754	Brookfield Business Partners LP	Goldman Sachs	3.408
(54.400)	Allied Properties Real Estate Investment Trust (Reit)	Goldman Sachs	42.194	3.475	Brookfield Business Partners LP	HSBC	4.184
(13.997)	Allied Properties Real Estate Investment Trust (Reit)	HSBC	2.116	27.251	Brookfield Business Partners LP	Morgan Stanley	(930)
(51.769)	Allied Properties Real Estate Investment Trust (Reit)	Morgan Stanley	49.247	24.870	Brookfield Infrastructure Partners LP	Morgan Stanley	(6.632)
(65.960)	AltaGas Ltd	Morgan Stanley	7.579	55.217	Brookfield Property Partners LP	Morgan Stanley	3.061
30.639	Altius Minerals Corp	Goldman Sachs	3.884	24.419	Brookfield Renewable Partners LP	Morgan Stanley	9.384
114.945	Altius Minerals Corp	Morgan Stanley	24.472	6.009	BRP Inc	HSBC	23.307
(19.767)	Altus Group Ltd/Canada	Goldman Sachs	(16.156)	2.549	BRP Inc	Morgan Stanley	8.647
(30.951)	Altus Group Ltd/Canada	Morgan Stanley	(17.385)	38.702	CAE Inc	Morgan Stanley	18.119
138.949	ARC Resources Ltd	Morgan Stanley	25.696	113.642	Calfrac Well Services Ltd	Goldman Sachs	(21.034)
17.725	Aritzia Inc	Goldman Sachs	(7.077)	21.999	Calfrac Well Services Ltd	HSBC	(6.910)
8.364	Aritzia Inc	HSBC	1.395	125.522	Calfrac Well Services Ltd	Morgan Stanley	(10.441)
19.428	Aritzia Inc	Morgan Stanley	3.770	(37.482)	Cameco Corp	Goldman Sachs	9.931
(116.029)	Artis Real Estate Investment Trust (Reit)	Goldman Sachs	(951)	(3.837)	Cameco Corp	HSBC	1.062
(43.091)	Artis Real Estate Investment Trust (Reit)	Morgan Stanley	(4.943)	(72.870)	Cameco Corp	Morgan Stanley	11.950
(22.881)	Atco Ltd/Canada 'I'	Morgan Stanley	(11.156)	25.551	Canaccord Genuity Group Inc	Goldman Sachs	3.513
124.101	Atlantic Power Corp	Goldman Sachs	(3.577)	47.324	Canaccord Genuity Group Inc	Morgan Stanley	3.448
15.156	Atlantic Power Corp	HSBC	(110)	(133.070)	Canacol Energy Ltd	Goldman Sachs	45.753
146.943	Atlantic Power Corp	Morgan Stanley	(3.543)	(90.236)	Canacol Energy Ltd	HSBC	37.355
(20.473)	ATS Automation Tooling Systems Inc	Goldman Sachs	7.144	(52.492)	Canacol Energy Ltd	Morgan Stanley	8.405
(1.678)	ATS Automation Tooling Systems Inc	HSBC	953	(8.990)	Canada Goose Holdings Inc	Goldman Sachs	(26.644)
(20.752)	ATS Automation Tooling Systems Inc	Morgan Stanley	508	(9.156)	Canada Goose Holdings Inc	Morgan Stanley	(15.552)
(14.507)	Aurinia Pharmaceuticals Inc	Morgan Stanley	(19.690)	26.813	Canadian Apartment Properties REIT (Reit)	Goldman Sachs	13.419
(10.597)	AutoCanada Inc	Goldman Sachs	(4.441)	13.121	Canadian Apartment Properties REIT (Reit)	HSBC	8.514
103.706	B2Gold Corp	Goldman Sachs	11.976	95.374	Canadian Apartment Properties REIT (Reit)	Morgan Stanley	78.548
107.861	B2Gold Corp	Morgan Stanley	8.679	6.024	Canadian Imperial Bank of Commerce	Goldman Sachs	(1.851)
8.758	Bank of Montreal	Goldman Sachs	2.973	2.783	Canadian Imperial Bank of Commerce	HSBC	743
2.407	Bank of Montreal	HSBC	1.935	15.691	Canadian Imperial Bank of Commerce	Morgan Stanley	545
48.299	Bank of Montreal	Morgan Stanley	44.508	(9.690)	Canadian National Railway Co	Goldman Sachs	20.180
23.642	Bank of Nova Scotia/The	Goldman Sachs	(27.631)	(8.421)	Canadian National Railway Co	HSBC	14.047
(28.802)	Barrick Gold Corp	Goldman Sachs	(3.355)	(34.481)	Canadian National Railway Co	Morgan Stanley	(38.459)
(7.597)	Barrick Gold Corp	HSBC	(2.495)	(32.532)	Canadian Natural Resources Ltd	Goldman Sachs	(2.650)
(4.137)	Barrick Gold Corp	Morgan Stanley	(796)	(28.308)	Canadian Natural Resources Ltd	HSBC	(4.730)
(1.250)	Bausch Health Cos Inc	Morgan Stanley	(984)	(23.105)	Canadian Natural Resources Ltd	Morgan Stanley	(2.714)
307.229	Baytex Energy Corp	Goldman Sachs	(47.659)	2.822	Canadian Pacific Railway Ltd	Goldman Sachs	(9.140)
204.491	Baytex Energy Corp	HSBC	(13.573)	2.900	Canadian Pacific Railway Ltd	HSBC	9.446
218.513	Baytex Energy Corp	Morgan Stanley	(9.196)	12.275	Canadian Pacific Railway Ltd	Morgan Stanley	34.982
43.540	BCE Inc	Goldman Sachs	(13.479)	(11.289)	Canadian Tire Corp Ltd 'A'	Goldman Sachs	16.756
92.653	BCE Inc	Morgan Stanley	31.309	(6.165)	Canadian Tire Corp Ltd 'A'	HSBC	(3.709)
1.858	Bellatrix Exploration Ltd'	Morgan Stanley	(517)	(14.436)	Canadian Tire Corp Ltd 'A'	Morgan Stanley	(4.787)
79.140	Birchcliff Energy Ltd	Goldman Sachs	1.342	(47.429)	Canadian Utilities Ltd 'A'	Goldman Sachs	23.754
189.560	Birchcliff Energy Ltd	Morgan Stanley	24.762	(1.567)	Canadian Utilities Ltd 'A'	HSBC	(273)
(67.714)	BlackBerry Ltd	Goldman Sachs	(3.499)	(103.181)	Canadian Utilities Ltd 'A'	Morgan Stanley	(14.364)
(76.506)	BlackBerry Ltd	Morgan Stanley	7.179	(33.779)	Canadian Western Bank	Morgan Stanley	10.999
42.749	Boardwalk Real Estate Investment Trust (Reit)	Goldman Sachs	28.584	(64.706)	Canfor Pulp Products Inc	Goldman Sachs	13.607
3.407	Boardwalk Real Estate Investment Trust (Reit)	HSBC	12.148	(2.301)	Canfor Pulp Products Inc	HSBC	752
37.554	Boardwalk Real Estate Investment Trust (Reit)	Morgan Stanley	23.709				
(217.058)	Bombardier Inc 'B'	Goldman Sachs	13.347				
(109.080)	Bombardier Inc 'B'	HSBC	3.483				
(271.912)	Bombardier Inc 'B'	Morgan Stanley	8.445				
240.475	Bonavista Energy Corp	Morgan Stanley	(56)				
(160.617)	Boralex Inc 'A'	Morgan Stanley	(34.973)				
22.926	Brookfield Asset Management Inc 'A'	Morgan Stanley	27.266				

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Canada suite				Canada suite			
(112.534)	Canfor Pulp Products Inc	Morgan Stanley	3.845	(14.230)	Continental Gold Inc	HSBC	(3.259)
(63.956)	CanWel Building Materials Group Ltd	Goldman Sachs	(16.374)	(18.056)	Continental Gold Inc	Morgan Stanley	(5.259)
46.856	Capital Power Corp	Goldman Sachs	24.840	11.140	Corby Spirit and Wine Ltd	Morgan Stanley	922
6.103	Capital Power Corp	HSBC	7.601	16.599	Corus Entertainment Inc 'B'	Goldman Sachs	1.600
112.806	Capital Power Corp	Morgan Stanley	42.336	63.998	Corus Entertainment Inc 'B'	Morgan Stanley	(3.548)
5.740	Cardinal Energy Ltd	HSBC	(11)	(34.634)	Cott Corp	Goldman Sachs	(18.048)
(6.331)	Cargojet Inc	Goldman Sachs	3.488	(4.842)	Cott Corp	Morgan Stanley	41
(4.112)	Cargojet Inc	HSBC	11.490	18.282	Crescent Point Energy Corp	Goldman Sachs	(8.527)
(1.853)	Cargojet Inc	Morgan Stanley	645	116.451	Crescent Point Energy Corp	Morgan Stanley	(26.553)
(3.008)	Cascades Inc	Goldman Sachs	(259)	138.377	Crew Energy Inc	Morgan Stanley	492
(4.685)	Cascades Inc	HSBC	(165)	111.261	Crombie Real Estate Investment Trust (Reit)	Goldman Sachs	(3.418)
(14.551)	Cascades Inc	Morgan Stanley	(789)	96.489	Crombie Real Estate Investment Trust (Reit)	Morgan Stanley	18.138
(842)	CCL Industries Inc 'B'	HSBC	(157)	146.598	CT Real Estate Investment Trust (Reit)	Goldman Sachs	(11.812)
(20.452)	CCL Industries Inc 'B'	Morgan Stanley	(1.279)	126.080	CT Real Estate Investment Trust (Reit)	Morgan Stanley	10.461
(80.338)	Celestica Inc	Goldman Sachs	12.054	(9.050)	Descartes Systems Group Inc/The	Goldman Sachs	(17.998)
(103.084)	Celestica Inc	Morgan Stanley	(14.229)	(37.629)	Descartes Systems Group Inc/The	Morgan Stanley	(32.801)
(16.071)	Cenovus Energy Inc	Goldman Sachs	5.560	(6.867)	Detour Gold Corp	Morgan Stanley	(8.138)
(18.386)	Cenovus Energy Inc	HSBC	4.213	(59.729)	DIRTT Environmental Solutions	Morgan Stanley	576
(139.970)	Cenovus Energy Inc	Morgan Stanley	5.013	(17.110)	Dollarama Inc	Goldman Sachs	(18.657)
(13.870)	Centerra Gold Inc	Goldman Sachs	(4.020)	(6.847)	Dollarama Inc	HSBC	(10.153)
(9.113)	Centerra Gold Inc	HSBC	(1.975)	(49.881)	Dollarama Inc	Morgan Stanley	(61.135)
(40.950)	Centerra Gold Inc	Morgan Stanley	(10.257)	18.480	Domtar Corp	Goldman Sachs	(9.546)
(9.741)	Ceridian HCM Holding Inc	Goldman Sachs	(44.856)	1.588	Domtar Corp	HSBC	(870)
108.710	CES Energy Solutions Corp	Morgan Stanley	(5.007)	18.201	Domtar Corp	Morgan Stanley	4.902
27.485	CGI Inc	Goldman Sachs	44.095	34.832	Dorel Industries Inc 'B'	Goldman Sachs	26.781
4.737	CGI Inc	HSBC	14.019	24.366	Dorel Industries Inc 'B'	Morgan Stanley	10.566
37.280	CGI Inc	Morgan Stanley	66.747	71.840	Dream Industrial Real Estate Investment Trust (Reit)	Goldman Sachs	11.414
(7.374)	Chesswood Group Ltd	Morgan Stanley	(267)	26.530	Dream Industrial Real Estate Investment Trust (Reit)	HSBC	12.320
(124.676)	Choice Properties Real Estate Investment Trust (Reit)	Goldman Sachs	(9.601)	253.759	Dream Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	57.479
(57.434)	Choice Properties Real Estate Investment Trust (Reit)	HSBC	(13.281)	(80.079)	Dream Office Real Estate Investment Trust (Reit)	Goldman Sachs	(32.817)
(171.555)	Choice Properties Real Estate Investment Trust (Reit)	Morgan Stanley	(20.811)	(2.023)	Dream Office Real Estate Investment Trust (Reit)	HSBC	(548)
(74.269)	CI Financial Corp	Goldman Sachs	6.663	(109.097)	Dream Office Real Estate Investment Trust (Reit)	Morgan Stanley	(29.607)
42.969	Cineplex Inc	Goldman Sachs	(3.163)	21.500	Dundee Precious Metals Inc	Morgan Stanley	4.803
1.651	Cineplex Inc	HSBC	(234)	(16.208)	ECN Capital Corp	Goldman Sachs	(1.268)
23.810	Cineplex Inc	Morgan Stanley	(8.712)	(86.570)	ECN Capital Corp	HSBC	974
5.343	Cogeco Communications Inc	Goldman Sachs	(9.014)	(94.153)	ECN Capital Corp	Morgan Stanley	(864)
34.992	Cogeco Communications Inc	HSBC	96.586	(669)	Eldorado Gold Corp	HSBC	(9)
3.049	Cogeco Inc	Goldman Sachs	(7.853)	(19.905)	Eldorado Gold Corp	Morgan Stanley	(2.299)
3.304	Cogeco Inc	HSBC	3.904	(34.944)	Element Fleet Management Corp	Morgan Stanley	3.086
20.529	Cogeco Inc	Morgan Stanley	(62.344)	(32.059)	Emera Inc	Goldman Sachs	(22.739)
15.528	Colliers International Group Inc	Goldman Sachs	31.384	(12.679)	Emera Inc	HSBC	(19.504)
10.938	Colliers International Group Inc	HSBC	28.895	(73.446)	Emera Inc	Morgan Stanley	14.655
15.384	Colliers International Group Inc	Morgan Stanley	31.583	36.971	Empire Co Ltd 'A'	Goldman Sachs	36.508
13.816	Columbia Care Inc	HSBC	(11.480)	2.211	Empire Co Ltd 'A'	HSBC	1.806
(95.310)	Cominar Real Estate Investment Trust (Reit)	Goldman Sachs	(683)	53.082	Empire Co Ltd 'A'	Morgan Stanley	58.999
(126.510)	Cominar Real Estate Investment Trust (Reit)	Morgan Stanley	(1.036)	(43.485)	Enbridge Inc	Goldman Sachs	13.030
(13.412)	Computer Modelling Group Ltd	HSBC	(8.716)	(34.092)	Enbridge Inc	HSBC	(13.958)
(40.676)	Computer Modelling Group Ltd	Morgan Stanley	3.224	(22.648)	Enbridge Inc	Morgan Stanley	(11.211)
(2.214)	Constellation Software Inc/Canada	Goldman Sachs	(126.969)	(5.784)	Encana Corp	Goldman Sachs	2.405
(341)	Constellation Software Inc/Canada	Morgan Stanley	(6.443)	(125.716)	Encana Corp	Morgan Stanley	19.238
(2.071)	Continental Gold Inc	Goldman Sachs	(577)	8.757	Endeavour Mining Corp	HSBC	11.310
				1.678	Endeavour Mining Corp	Morgan Stanley	1.280

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
Canada suite				Canada suite			
41.844	Enerflex Ltd	Goldman Sachs	6.691	(10.221)	Golden Star Resources Ltd	Goldman Sachs	84
62.603	Enerflex Ltd	Morgan Stanley	5.761	(29.179)	Golden Star Resources Ltd	Morgan Stanley	(3.454)
53.370	Enerplus Corp	Goldman Sachs	(8.363)	27.542	Gran Tierra Energy Inc	Goldman Sachs	881
57.171	Enerplus Corp	HSBC	(14.316)	159.536	Gran Tierra Energy Inc	Morgan Stanley	(104)
123.383	Enerplus Corp	Morgan Stanley	(13.492)	(11.229)	Granite Real Estate Investment Trust (Reit)	Goldman Sachs	(4.409)
4.256	Enghouse Systems Ltd	Goldman Sachs	8.889	(16.941)	Granite Real Estate Investment Trust (Reit)	Morgan Stanley	(7.088)
21.669	Enghouse Systems Ltd	Morgan Stanley	9.346	(4.027)	Great Canadian Gaming Corp	Goldman Sachs	(8.618)
25.918	Ensign Energy Services Inc	Morgan Stanley	494	(11.069)	Great Canadian Gaming Corp	HSBC	(24.879)
(945)	Equitable Group Inc	HSBC	1.957	(22.563)	Great Canadian Gaming Corp	Morgan Stanley	(2.087)
(3.481)	Equitable Group Inc	Morgan Stanley	1.824	(28.871)	Great-West Lifeco Inc	Goldman Sachs	2.399
6.091	ERO Copper Corp	Goldman Sachs	5.075	(42.432)	Great-West Lifeco Inc	Morgan Stanley	(16.241)
5.783	ERO Copper Corp	HSBC	7.098	41.325	H&R Real Estate Investment Trust (Reit)	Goldman Sachs	(12.281)
25.633	ERO Copper Corp	Morgan Stanley	10.738	44.882	High Arctic Energy Services Inc	Morgan Stanley	1.309
67.346	Essential Energy Services Trust	Morgan Stanley	244	(12.907)	Home Capital Group Inc	Morgan Stanley	(659)
1.702	Exchange Income Corp	Goldman Sachs	540	(54.778)	Hudbay Minerals Inc	Goldman Sachs	13.867
9.191	Exchange Income Corp	HSBC	12.444	(5.382)	Hudbay Minerals Inc	Morgan Stanley	(232)
8.968	Exchange Income Corp	Morgan Stanley	754	(106.014)	Husky Energy Inc	Goldman Sachs	11.683
(96.045)	Extencicare Inc	Goldman Sachs	7.848	(116.993)	Husky Energy Inc	HSBC	69.948
(150.948)	Extencicare Inc	Morgan Stanley	7.430	(161.089)	Hydro One Ltd	Goldman Sachs	(58.921)
2.083	Fairfax Financial Holdings Ltd	Goldman Sachs	5.976	(96.126)	Hydro One Ltd	Morgan Stanley	(9.691)
73	Fairfax Financial Holdings Ltd	HSBC	(401)	(2.022)	Hydro One Ltd '144A'	HSBC	(1.522)
155	Fairfax Financial Holdings Ltd	Morgan Stanley	1.367	(16.975)	iA Financial Corp Inc	Goldman Sachs	1.526
109.760	Fiera Capital Corp	Goldman Sachs	(25.217)	(2.639)	iA Financial Corp Inc	HSBC	(2.902)
(1.205)	Finning International Inc	HSBC	121	(2.349)	iA Financial Corp Inc	Morgan Stanley	(1.921)
(74.505)	Finning International Inc	Morgan Stanley	(4.741)	56.148	IAMGOLD Corp	HSBC	14.048
(81.630)	First Capital Realty Inc	Goldman Sachs	5.144	(42.061)	IGM Financial Inc	Morgan Stanley	4.572
(199.024)	First Capital Realty Inc	Morgan Stanley	(38.359)	41.625	Imperial Oil Ltd	Goldman Sachs	(27.375)
(4.371)	First Majestic Silver Corp	Morgan Stanley	(234)	14.996	Imperial Oil Ltd	HSBC	(23.102)
212	First National Financial Corp	Goldman Sachs	(402)	14.981	Imperial Oil Ltd	Morgan Stanley	1.676
3.801	First National Financial Corp	HSBC	(3.267)	(69.997)	Innergex Renewable Energy Inc	Goldman Sachs	(2.804)
7.413	First National Financial Corp	Morgan Stanley	(11.697)	(9.995)	Innergex Renewable Energy Inc	HSBC	(476)
(42.300)	First Quantum Minerals Ltd	Goldman Sachs	(9.589)	(305.630)	Innergex Renewable Energy Inc	Morgan Stanley	(34.287)
(57.940)	First Quantum Minerals Ltd	Morgan Stanley	(527)	(6.339)	Intact Financial Corp	Morgan Stanley	(5.735)
3.647	FirstService Corp	Goldman Sachs	17.320	(28.656)	Inter Pipeline Ltd	Goldman Sachs	(1.271)
1.149	FirstService Corp	HSBC	8.139	(166.629)	Inter Pipeline Ltd	HSBC	(40.007)
21.124	FirstService Corp	Morgan Stanley	40.994	(32.589)	Inter Pipeline Ltd	Morgan Stanley	(388)
26.714	Fortis Inc/Canada	Goldman Sachs	(39.312)	(3.251)	Interfor Corp	Goldman Sachs	(467)
10.789	Fortis Inc/Canada	HSBC	(7.714)	(10.306)	Interfor Corp	HSBC	(5.402)
126.711	Fortis Inc/Canada	Morgan Stanley	(98.528)	(40.420)	Interfor Corp	Morgan Stanley	(9.425)
37.086	Fortuna Silver Mines Inc	Goldman Sachs	4.939	(77.839)	InterRent Real Estate Investment Trust (Reit)	Goldman Sachs	(1.025)
9.492	Fortuna Silver Mines Inc	HSBC	892	(92.029)	InterRent Real Estate Investment Trust (Reit)	HSBC	(28.780)
46.849	Fortuna Silver Mines Inc	Morgan Stanley	6.604	(29.924)	InterRent Real Estate Investment Trust (Reit)	Morgan Stanley	(1.902)
9.108	Franco-Nevada Corp	Goldman Sachs	(5.673)	(532)	Intertape Polymer Group Inc	HSBC	414
2.477	Franco-Nevada Corp	HSBC	6.780	(34.001)	Intertape Polymer Group Inc	Morgan Stanley	3.846
12.877	Franco-Nevada Corp	Morgan Stanley	19.442	226.627	Ivanhoe Mines Ltd 'A'	Goldman Sachs	(41.107)
189.812	Freehold Royalties Ltd	Goldman Sachs	(24.125)	69.904	Ivanhoe Mines Ltd 'A'	Morgan Stanley	(9.586)
87.815	Freehold Royalties Ltd	HSBC	(5.387)	8.534	Jamieson Wellness Inc	Goldman Sachs	(1.302)
163.873	Freehold Royalties Ltd	Morgan Stanley	(9.161)	4.294	Jamieson Wellness Inc	HSBC	3.641
44.317	Frontera Energy Corp	Goldman Sachs	(28.486)	27.755	Jamieson Wellness Inc	Morgan Stanley	(7.449)
5.204	Frontera Energy Corp	HSBC	(4.557)	(72.670)	Just Energy Group Inc	Goldman Sachs	(19.781)
46.259	Frontera Energy Corp	Morgan Stanley	(878)	(8.080)	Kelt Exploration Ltd	Goldman Sachs	(1.044)
(18.630)	Genworth MI Canada Inc	Morgan Stanley	(8.752)	(8.592)	Kelt Exploration Ltd	HSBC	(487)
27.822	George Weston Ltd	Goldman Sachs	56.671	(123.600)	Kelt Exploration Ltd	Morgan Stanley	(3.492)
51.607	George Weston Ltd	Morgan Stanley	71.110	18.576	Keyera Corp	Goldman Sachs	(20.010)
149.020	Gibson Energy Inc	Goldman Sachs	(102.793)	3.512	Keyera Corp	HSBC	(236)
81.728	Gibson Energy Inc	Morgan Stanley	(3.443)				
(871)	Gildan Activewear Inc	Goldman Sachs	(1.854)				
(25.108)	Gildan Activewear Inc	HSBC	(49.622)				
(18.080)	Gildan Activewear Inc	Morgan Stanley	(38.847)				
(5.356)	goeasy Ltd	Goldman Sachs	(13.571)				
(1.278)	goeasy Ltd	Morgan Stanley	(3.208)				

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Canada suite				Canada suite			
74.909	Keyera Corp	Morgan Stanley	(45.702)	20.899	Morguard North American Residential Real Estate Investment Trust (Reit)	Goldman Sachs	(2.488)
110.655	Killam Apartment Real Estate Investment Trust (Reit)	Goldman Sachs	23.726	525	Morguard North American Residential Real Estate Investment Trust (Reit)	HSBC	2
29.520	Killam Apartment Real Estate Investment Trust (Reit)	HSBC	7.269	12.488	Morguard North American Residential Real Estate Investment Trust (Reit)	Morgan Stanley	2.142
155.745	Killam Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	34.834	(890)	Morguard Real Estate Investment Trust (Reit)	Morgan Stanley	(59)
(2.014)	Kinaxis Inc	Goldman Sachs	(5.308)	18.735	Morneau Shepell Inc	Goldman Sachs	13.090
(12.434)	Kinaxis Inc	Morgan Stanley	(3.760)	32.328	Morneau Shepell Inc	HSBC	28.840
(77.477)	Kinder Morgan Canada Ltd '144A'	Goldman Sachs	30.528	51.755	Morneau Shepell Inc	Morgan Stanley	4.247
(25.295)	Kinder Morgan Canada Ltd '144A'	Morgan Stanley	3.029	(17.812)	MTY Food Group Inc	Goldman Sachs	15.823
82.012	Kinross Gold Corp	Goldman Sachs	3.342	(3.518)	MTY Food Group Inc	HSBC	(9.131)
2.241	Kinross Gold Corp	HSBC	(206)	(17.720)	MTY Food Group Inc	Morgan Stanley	(18.922)
7.500	Kirkland Lake Gold Ltd	Goldman Sachs	(53.608)	(22.496)	Mullen Group Ltd	Morgan Stanley	1.782
1.159	Kirkland Lake Gold Ltd	Morgan Stanley	(7.653)	(23.812)	National Bank of Canada	Goldman Sachs	(15.176)
19.675	Knight Therapeutics Inc	Goldman Sachs	(55)	(67.773)	National Bank of Canada	Morgan Stanley	(9.928)
49.535	Knight Therapeutics Inc	HSBC	(22.382)	(17.957)	Newmont Mining Corp	Goldman Sachs	(10.887)
83.321	Knight Therapeutics Inc	Morgan Stanley	(2.189)	(23.055)	Nexa Resources SA	Goldman Sachs	13.476
34.732	Labrador Iron Ore Royalty Corp	Goldman Sachs	52.950	(34.450)	Nexa Resources SA	Morgan Stanley	(9.150)
2.783	Labrador Iron Ore Royalty Corp	HSBC	2.957	202.215	NexGen Energy Ltd	Goldman Sachs	(6.012)
12.106	Labrador Iron Ore Royalty Corp	Morgan Stanley	3.678	265.777	NexGen Energy Ltd	Morgan Stanley	(8.210)
(48.807)	Laurentian Bank of Canada	Morgan Stanley	14.669	(24.413)	NFI Group Inc	Goldman Sachs	21.168
(9.210)	Lightspeed POS Inc	Goldman Sachs	(23.499)	(12.438)	NFI Group Inc	HSBC	27.431
(2.360)	Lightspeed POS Inc	HSBC	(6.621)	(43.991)	NFI Group Inc	Morgan Stanley	40.625
(5.593)	Linamar Corp	Goldman Sachs	3.186	(8.739)	Norbord Inc	Goldman Sachs	(2.026)
(3.383)	Linamar Corp	HSBC	567	(7.225)	Norbord Inc	HSBC	1.544
(41.378)	Linamar Corp	Morgan Stanley	(54.227)	(58.913)	Norbord Inc	Morgan Stanley	1.611
26.177	Lithium Americas Corp	Goldman Sachs	(2.016)	10.489	North American Construction Group Ltd	Morgan Stanley	1.110
49.421	Lithium Americas Corp	HSBC	(4.994)	6.998	North American Palladium Ltd	Goldman Sachs	(64)
43.987	Lithium Americas Corp	Morgan Stanley	3.229	3.544	North American Palladium Ltd	HSBC	(29)
(61.549)	Loblaw Cos Ltd	Goldman Sachs	(68.603)	4.044	North American Palladium Ltd	Morgan Stanley	235
(27.707)	Loblaw Cos Ltd	Morgan Stanley	(20.105)	(14.278)	North West Co Inc/The	Goldman Sachs	(2.144)
1.637	Lundin Gold Inc	Goldman Sachs	139	(2.262)	North West Co Inc/The	HSBC	(1.090)
1.393	Lundin Gold Inc	HSBC	254	(82.005)	North West Co Inc/The	Morgan Stanley	(42.076)
1.982	Lundin Gold Inc	Morgan Stanley	336	97.094	Northland Power Inc	Morgan Stanley	(27.589)
(108.533)	Lundin Mining Corp	Goldman Sachs	40.277	(49.476)	Northview Apartment Real Estate Investment Trust (Reit)	Goldman Sachs	(7.397)
(73.876)	Lundin Mining Corp	HSBC	24.255	(3.138)	Northview Apartment Real Estate Investment Trust (Reit)	HSBC	(2.978)
(178.001)	Lundin Mining Corp	Morgan Stanley	24.724	(97.494)	Northview Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	(15.451)
(5.494)	MAG Silver Corp	Morgan Stanley	(2.444)	226.204	NorthWest Healthcare Properties Real Estate Investment Trust (Reit)	Goldman Sachs	44.413
23.481	Magna International Inc	Goldman Sachs	(12.024)	110.810	NorthWest Healthcare Properties Real Estate Investment Trust (Reit)	HSBC	43.098
2.415	Magna International Inc	HSBC	(3.180)	198.054	NorthWest Healthcare Properties Real Estate Investment Trust (Reit)	Morgan Stanley	10.742
1.965	Magna International Inc	Morgan Stanley	2.489	(58.328)	Novagold Resources Inc	Goldman Sachs	(12.652)
59.175	Manulife Financial Corp	Morgan Stanley	14.619	(14.295)	Novagold Resources Inc	HSBC	(5.265)
64.685	Maple Leaf Foods Inc	Morgan Stanley	58.131	(7.709)	Novagold Resources Inc	Morgan Stanley	(1.600)
(11.616)	Martinrea International Inc	HSBC	(6.634)	17.382	Nutrien Ltd	Goldman Sachs	(19.833)
(96.926)	Martinrea International Inc	Morgan Stanley	(43.191)	18.741	Nutrien Ltd	HSBC	(30.024)
9.135	Maxar Technologies Inc	HSBC	(12.339)	67.237	Nutrien Ltd	Morgan Stanley	60.698
4.487	Maxar Technologies Inc	Morgan Stanley	(4.014)	40.945	NuVista Energy Ltd	Goldman Sachs	(2.277)
19.197	McCoy Global Inc	Morgan Stanley	283				
11.468	Medical Facilities Corp	Morgan Stanley	(717)				
10.354	MediPharm Labs Corp	Goldman Sachs	(2.205)				
27.569	MediPharm Labs Corp	HSBC	(30.735)				
31.211	MediPharm Labs Corp	Morgan Stanley	(5.224)				
(18.606)	MEG Energy Corp	Goldman Sachs	1.279				
20.735	Methanex Corp	Goldman Sachs	(74.652)				
373	Methanex Corp	HSBC	(1.468)				
19.637	Methanex Corp	Morgan Stanley	(16.721)				
(49.288)	Metro Inc/CN	Goldman Sachs	(82.004)				
(2.129)	Metro Inc/CN	HSBC	(4.246)				
(59.366)	Metro Inc/CN	Morgan Stanley	(65.790)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Canada suite				Canada suite			
175.499	NuVista Energy Ltd	HSBC	(3.265)	40.311	Resolute Forest Products Inc	HSBC	5.407
25.930	NuVista Energy Ltd	Morgan Stanley	(1.591)	55.726	Resolute Forest Products Inc	Morgan Stanley	17.470
2.399	OceanaGold Corp	Goldman Sachs	(117)	40.265	Restaurant Brands International Inc	Goldman Sachs	(36.095)
48.595	OceanaGold Corp	Morgan Stanley	8.717	20.580	Restaurant Brands International Inc	HSBC	(13.657)
(6.748)	Onex Corp	Goldman Sachs	7.926	7.413	Restaurant Brands International Inc	Morgan Stanley	5.602
5.112	Open Text Corp	Goldman Sachs	1.813	21.103	Richelieu Hardware Ltd	Goldman Sachs	(10.082)
67.665	Open Text Corp	Morgan Stanley	54.115	64.953	Richelieu Hardware Ltd	HSBC	(35.078)
(6.593)	Osisko Gold Royalties Ltd	Goldman Sachs	(522)	(48.597)	RioCan Real Estate Investment Trust (Reit)	Goldman Sachs	(9.458)
(7.898)	Osisko Gold Royalties Ltd	Morgan Stanley	(1.086)	(189.204)	RioCan Real Estate Investment Trust (Reit)	Morgan Stanley	(54.477)
36.804	Osisko Mining Inc	Goldman Sachs	(996)	20.348	Ritchie Bros Auctioneers Inc	Goldman Sachs	7.119
78.511	Osisko Mining Inc	HSBC	8.493	6.057	Ritchie Bros Auctioneers Inc	HSBC	234
35.998	Osisko Mining Inc	Morgan Stanley	494	52.057	Rogers Communications Inc 'B'	Goldman Sachs	(11.901)
(33.003)	Pan American Silver Corp	Goldman Sachs	(14.672)	(201.972)	Rogers Sugar Inc	Goldman Sachs	45.706
(7.855)	Pan American Silver Corp	HSBC	(9.905)	(9.403)	Rogers Sugar Inc	HSBC	3.697
(6.229)	Pan American Silver Corp	Morgan Stanley	(2.644)	(291.731)	Rogers Sugar Inc	Morgan Stanley	(36.645)
11.525	Paramount Resources Ltd 'A'	Goldman Sachs	(564)	(39.950)	Royal Bank of Canada	Morgan Stanley	18.624
23.225	Paramount Resources Ltd 'A'	HSBC	(5.053)	(104.439)	Russel Metals Inc	Goldman Sachs	74.766
13.117	Paramount Resources Ltd 'A'	Morgan Stanley	(730)	(9.011)	Russel Metals Inc	HSBC	2.636
(24.669)	Parex Resources Inc	Goldman Sachs	18.515	(33.739)	Russel Metals Inc	Morgan Stanley	22.197
(10.354)	Park Lawn Corp	Goldman Sachs	(5.016)	54.006	Sandstorm Gold Ltd	Morgan Stanley	992
(241)	Park Lawn Corp	HSBC	(63)	(5.042)	Saputo Inc	Goldman Sachs	(912)
(7.621)	Park Lawn Corp	Morgan Stanley	798	(83.790)	Saputo Inc	Morgan Stanley	(65.200)
43.484	Parkland Fuel Corp	Goldman Sachs	(23.631)	(42.261)	Savaria Corp	Goldman Sachs	2.935
44.002	Parkland Fuel Corp	HSBC	1.337	(66.186)	Savaria Corp	Morgan Stanley	2.949
15.890	Parkland Fuel Corp	Morgan Stanley	5.139	(4.837)	Seabridge Gold Inc	Goldman Sachs	(965)
64.899	Pason Systems Inc	Goldman Sachs	(31.597)	(685)	Seabridge Gold Inc	Morgan Stanley	(464)
15.044	Pason Systems Inc	HSBC	(10.240)	12.100	Sears Canada Inc*	Morgan Stanley	(5.623)
132.557	Pason Systems Inc	Morgan Stanley	2.165	226.376	Secure Energy Services Inc	Goldman Sachs	(27.037)
(40.993)	Pattern Energy Group Inc 'A'	Morgan Stanley	(6.989)	50.727	Secure Energy Services Inc	HSBC	(1.927)
(13.866)	Pembina Pipeline Corp	Goldman Sachs	19.975	237.603	Secure Energy Services Inc	Morgan Stanley	(27.306)
(17.452)	Pembina Pipeline Corp	HSBC	9.055	63.970	SEMAFO Inc	Goldman Sachs	(1.237)
(22.973)	Pembina Pipeline Corp	Morgan Stanley	8.986	5.965	Seven Generations Energy Ltd 'A'	Goldman Sachs	(1.813)
(93.501)	Peyto Exploration & Development Corp	Goldman Sachs	15.284	49.742	Seven Generations Energy Ltd 'A'	Morgan Stanley	(4.294)
(3.652)	Peyto Exploration & Development Corp	HSBC	739	(93.984)	Shaw Communications Inc 'B'	Goldman Sachs	8.967
(146.548)	Peyto Exploration & Development Corp	Morgan Stanley	15.640	(110.793)	Shaw Communications Inc 'B'	Morgan Stanley	(26.048)
(26.058)	Poseidon Concepts Corp*	Morgan Stanley	5.292	(83.152)	ShawCor Ltd	Goldman Sachs	(39.453)
(88.032)	Power Corp of Canada	Goldman Sachs	12.154	(39.450)	ShawCor Ltd	HSBC	31.895
(114.357)	Power Corp of Canada	Morgan Stanley	(55.884)	(87.178)	ShawCor Ltd	Morgan Stanley	(19.800)
125.319	Power Financial Corp	Goldman Sachs	(73.408)	(69)	Shopify Inc 'A'	HSBC	(1.939)
111.511	Power Financial Corp	Morgan Stanley	17.558	(2.236)	Shopify Inc 'A'	Morgan Stanley	(59.129)
(41.389)	PrairieSky Royalty Ltd	Goldman Sachs	(978)	17.877	Sienna Senior Living Inc	Goldman Sachs	2.360
(144.625)	PrairieSky Royalty Ltd	Morgan Stanley	12.937	39.583	Sienna Senior Living Inc	Morgan Stanley	5.604
13.453	Premier Gold Mines Ltd	Goldman Sachs	(469)	(46.985)	Sierra Wireless Inc	Goldman Sachs	(31.781)
44.255	Premier Gold Mines Ltd	Morgan Stanley	1.790	(3.457)	Sierra Wireless Inc	HSBC	(756)
(2.579)	Premium Brands Holdings Corp	Goldman Sachs	(7.470)	(21.088)	Sierra Wireless Inc	Morgan Stanley	4.402
(1.175)	Premium Brands Holdings Corp	HSBC	(3.328)	(54.918)	Silvercorp Metals Inc	HSBC	(42.366)
(20.299)	Premium Brands Holdings Corp	Morgan Stanley	(48.785)	(10.354)	Silvercorp Metals Inc	Morgan Stanley	(3.395)
(15.058)	Pretium Resources Inc	Goldman Sachs	(7.308)	6.219	SilverCrest Metals Inc	Goldman Sachs	4.071
(16.062)	Pretium Resources Inc	HSBC	(13.194)	12.807	SilverCrest Metals Inc	HSBC	5.833
(3.803)	Pretium Resources Inc	Morgan Stanley	(1.522)	12.756	SilverCrest Metals Inc	Morgan Stanley	2.160
(62.899)	Quebecor Inc 'B'	Goldman Sachs	31.290	(15.161)	Slate Office REIT (Reit)	Goldman Sachs	843
(57.547)	Quebecor Inc 'B'	HSBC	(24.942)	(36.281)	Slate Office REIT (Reit)	Morgan Stanley	376
(49.303)	Quebecor Inc 'B'	Morgan Stanley	14.883	49.531	Slate Retail 'U' (Reit)	Morgan Stanley	1.554
17.222	Real Matters Inc	Goldman Sachs	28.817	42	Sleep Country Canada Holdings Inc '144A'	Goldman Sachs	(18)
33.229	Real Matters Inc	HSBC	63.769	38.211	Sleep Country Canada Holdings Inc '144A'	Morgan Stanley	8.551
(1.601)	Recipe Unlimited Corp	Goldman Sachs	290				
(640)	Recipe Unlimited Corp	Morgan Stanley	(6)				
59.453	Resolute Forest Products Inc	Goldman Sachs	1.073				

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Canada suite				Canada suite			
(61.170)	SmartCentres Real Estate Investment Trust (Reit)	Goldman Sachs	(4.276)	(8.248)	Tourmaline Oil Corp	Goldman Sachs	5.927
(34.180)	SmartCentres Real Estate Investment Trust (Reit)	HSBC	(11.326)	(13.294)	TransAlta Corp	Goldman Sachs	709
(107.683)	SmartCentres Real Estate Investment Trust (Reit)	Morgan Stanley	(36.826)	(98.390)	TransAlta Corp	Morgan Stanley	(5.503)
(71.957)	SNC-Lavalin Group Inc	Morgan Stanley	(26.782)	107.406	TransAlta Renewables Inc	Goldman Sachs	26.383
8.328	Spin Master Corp	Goldman Sachs	10.449	15.000	TransAlta Renewables Inc	HSBC	4.517
1.804	Spin Master Corp	Morgan Stanley	643	170.139	TransAlta Renewables Inc	Morgan Stanley	26.939
145.971	Sprott Inc	Goldman Sachs	7.039	(21.484)	Transat AT Inc	Goldman Sachs	(5.485)
14.094	Sprott Inc	HSBC	642	(52.156)	Transcontinental Inc 'A'	Goldman Sachs	49.388
11.406	Sprott Inc	Morgan Stanley	499	(93.078)	Transcontinental Inc 'A'	Morgan Stanley	6.951
(6.044)	SSR Mining Inc	Goldman Sachs	(3.353)	238.872	Trican Well Service Ltd	Morgan Stanley	7.084
(30.228)	SSR Mining Inc	Morgan Stanley	(21.994)	26.663	Tricon Capital Group Inc	Goldman Sachs	4.763
(16.507)	Stantec Inc	Goldman Sachs	(4.850)	(108)	Tucows Inc 'A'	HSBC	224
(3.351)	Stantec Inc	HSBC	(2.085)	(6.339)	Tucows Inc 'A'	Morgan Stanley	(15.510)
(877)	Stars Group Inc/The	HSBC	(1.960)	569.234	Turquoise Hill Resources Ltd	Morgan Stanley	8.398
(3.387)	Stelco Holdings Inc	Goldman Sachs	2.921	(65.284)	Uni-Select Inc	Goldman Sachs	24.614
(2.646)	Stelco Holdings Inc	HSBC	1.512	(8.800)	Uni-Select Inc	HSBC	9.010
(14.941)	Stelco Holdings Inc	Morgan Stanley	2.550	(54.953)	Uni-Select Inc	Morgan Stanley	8.543
8.563	Stella-Jones Inc	Goldman Sachs	(1.294)	(30.702)	Uranium Participation Corp	Morgan Stanley	1.911
13.855	Stella-Jones Inc	HSBC	(6.927)	(24.098)	Valeura Energy Inc	Goldman Sachs	(8.976)
9.501	Stella-Jones Inc	Morgan Stanley	612	(114.247)	Vermilion Energy Inc	Goldman Sachs	31.921
11.294	STEP Energy Services Ltd '144A'	Goldman Sachs	(643)	(24.630)	Vermilion Energy Inc	HSBC	11.368
26.849	STEP Energy Services Ltd '144A'	Morgan Stanley	(214)	(33.194)	Vermilion Energy Inc	Morgan Stanley	10.799
9.880	Summit Industrial Income REIT (Reit)	Morgan Stanley	1.426	10.172	Village Farms International Inc	Goldman Sachs	2.773
28.287	Sun Life Financial Inc	Morgan Stanley	(6.998)	7.401	Village Farms International Inc	HSBC	(9.528)
(70.453)	Suncor Energy Inc	Goldman Sachs	70.221	14.377	Waste Connections Inc	Goldman Sachs	25.475
(13.156)	Suncor Energy Inc	HSBC	8.925	14.621	Waste Connections Inc	Morgan Stanley	23.465
(25.102)	Suncor Energy Inc	Morgan Stanley	590	29.500	Wesdome Gold Mines Ltd	Morgan Stanley	7.930
136.748	Superior Plus Corp	Goldman Sachs	(118)	(10.173)	West Fraser Timber Co Ltd	Goldman Sachs	1.143
7.386	Superior Plus Corp	HSBC	800	(13.700)	West Fraser Timber Co Ltd	HSBC	566
80.716	Superior Plus Corp	Morgan Stanley	7.410	(18.795)	West Fraser Timber Co Ltd	Morgan Stanley	(1.316)
66.307	Tamarack Valley Energy Ltd	Goldman Sachs	(2.521)	(475.823)	Western Forest Products Inc	Morgan Stanley	14.600
70.622	Tamarack Valley Energy Ltd	Morgan Stanley	(593)	95.113	Westport Fuel Systems Inc	Goldman Sachs	(18.994)
(19.540)	TC Energy Corp	Goldman Sachs	10.116	12.223	Westport Fuel Systems Inc	HSBC	(3.399)
(820)	TC Energy Corp	HSBC	(499)	26.009	Westport Fuel Systems Inc	Morgan Stanley	(2.585)
(30.568)	TC Energy Corp	Morgan Stanley	(5.675)	(15.728)	Westshore Terminals Investment Corp	Goldman Sachs	7.752
(65.409)	Teck Resources Ltd 'B'	Goldman Sachs	52.660	(23.979)	Westshore Terminals Investment Corp	HSBC	32.757
(11.019)	Teck Resources Ltd 'B'	HSBC	15.566	(76.303)	Westshore Terminals Investment Corp	Morgan Stanley	4.241
(11.784)	Teck Resources Ltd 'B'	Morgan Stanley	2.068	(25.509)	Wheaton Precious Metals Corp	Goldman Sachs	(14.899)
(124.449)	TELUS Corp	Goldman Sachs	51.760	648.763	Whitecap Resources Inc	Goldman Sachs	(31.106)
(1.380)	TELUS Corp	HSBC	(162)	31.765	Whitecap Resources Inc	HSBC	(2.530)
(3.037)	TELUS Corp	Morgan Stanley	(772)	362.012	Whitecap Resources Inc	Morgan Stanley	4.731
26.518	Teranga Gold Corp	Goldman Sachs	1.378	3.977	Winpak Ltd	Goldman Sachs	(583)
58.857	Teranga Gold Corp	Morgan Stanley	5.159	1.731	Winpak Ltd	HSBC	(714)
46.045	TFI International Inc	Goldman Sachs	29.948	33.341	Winpak Ltd	Morgan Stanley	10.294
14.032	TFI International Inc	HSBC	4.460	32.144	WPT Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	5.143
79.255	TFI International Inc	Morgan Stanley	11.442	30.172	WSP Global Inc	Goldman Sachs	3.817
22.821	Theratechnologies Inc	Morgan Stanley	470	4.129	WSP Global Inc	HSBC	338
(8.299)	Thomson Reuters Corp	Goldman Sachs	(1.485)	20.775	WSP Global Inc	Morgan Stanley	10.233
(3.700)	Thomson Reuters Corp	HSBC	(12.219)	2.696	Yamana Gold Inc	Goldman Sachs	312
(56.113)	Thomson Reuters Corp	Morgan Stanley	34.628	69.500	Yamana Gold Inc	Morgan Stanley	5.595
62.439	Timbercreek Financial Corp	Goldman Sachs	1.606	16.142	Yangarra Resources Ltd	Goldman Sachs	(810)
22.472	Timbercreek Financial Corp	HSBC	1.863	21.273	Yangarra Resources Ltd	Morgan Stanley	629
221.254	Timbercreek Financial Corp	Morgan Stanley	7.276	3.913	Zymeworks Inc*	Goldman Sachs	72.067
(1.905)	TMX Group Ltd	Morgan Stanley	8.083	205	Zymeworks Inc*	HSBC	3.773
75.953	TORC Oil & Gas Ltd	Goldman Sachs	(5.222)	11.400	Zymeworks Inc*	Morgan Stanley	211.395
19.026	TORC Oil & Gas Ltd	HSBC	(613)				556.259
262.885	TORC Oil & Gas Ltd	Morgan Stanley	(34.096)	Chili			
6.122	Torex Gold Resources Inc	Goldman Sachs	2.860	893.499	AES Gener SA	HSBC	(16.051)
5.707	Torex Gold Resources Inc	Morgan Stanley	3.210	5.330.204	AES Gener SA	Morgan Stanley	(166.345)
33.858	Toromont Industries Ltd	Morgan Stanley	14.679	2.122.222	Aguas Andinas SA 'A'	HSBC	(28.052)
61.799	Toronto-Dominion Bank/The	Goldman Sachs	(3.854)				
2.700	Toronto-Dominion Bank/The	HSBC	97				
46.695	Toronto-Dominion Bank/The	Morgan Stanley	(1.380)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Chili suite				Mexique suite			
935.537	Aguas Andinas SA 'A'	Morgan Stanley	(27.377)	58.500	Banco Santander Mexico		
10.642.377	Banco de Chile	Morgan Stanley	(85.054)		SA Institucion de Banca		
2.077	CAP SA	HSBC	(1.665)		Multiple Grupo Financiero		
47.828	CAP SA	Morgan Stanley	(13.438)		Santand 'B'	HSBC	(2.484)
(89.244)	Cencosud SA	HSBC	3.167	(3.800)	Becele SAB de CV	Goldman Sachs	5
1.951	Cia Cervecerias Unidas SA	HSBC	(587)	(3.572.630)	Cemex SAB de CV	Morgan Stanley	(38.449)
132.945	Cia Cervecerias Unidas SA	Morgan Stanley	16.134	(482.035)	Bolsa Mexicana de Valores		
1.526.568	Colbun SA	HSBC	(30.841)		SAB de CV	Goldman Sachs	2.183
4.017.105	Colbun SA	Morgan Stanley	(57.742)	(144.827)	Bolsa Mexicana de Valores		
151.618	Embotelladora Andina SA				SAB de CV	HSBC	3.323
	'B' (Pref)	Morgan Stanley	(15.913)	(59.908)	Bolsa Mexicana de Valores		
32.925	Empresas CMPC SA	HSBC	(9.516)		SAB de CV	Morgan Stanley	98
625.402	Empresas CMPC SA	Morgan Stanley	(72.499)	218.147	Cemex SAB de CV (Unit)	Goldman Sachs	1.396
(21.219)	Empresas COPEC SA	HSBC	23.946	833.800	Cemex SAB de CV (Unit)	HSBC	(5.927)
(552.353)	Enel Chile SA	HSBC	2.863	488.700	Cemex SAB de CV (Unit)	Morgan Stanley	5.200
46.768	Engie Energia Chile SA	HSBC	(7.335)	245.770	Coca-Cola Femsa SAB de CV (Unit)	HSBC	324
34.168	Inversiones Aguas			54.700	Coca-Cola Femsa SAB de CV (Unit)	Morgan Stanley	1.253
	Metropolitanas SA	HSBC	(2.352)	569.164	Concentradora Fibra		
337.103	Inversiones Aguas				Danhos SA de CV (Reit)	Goldman Sachs	847
	Metropolitanas SA	Morgan Stanley	(30.716)	492.567	Concentradora Fibra		
83.665	Inversiones La Construccion SA	Morgan Stanley	(50.000)	(279.937)	Danhos SA de CV (Reit)	Morgan Stanley	5.031
6.367.200	Itau CorpBanca	Morgan Stanley	447		Concentradora Fibra		
18.498	Latam Airlines Group SA	Morgan Stanley	(5.674)		Hoteleria Mexicana SA de CV (Reit)	Goldman Sachs	(4.515)
930.556	Parque Arauco SA	Morgan Stanley	(103.247)	(340.449)	Concentradora Fibra		
2.303.148	Ripley Corp SA	Morgan Stanley	(176.223)		Hoteleria Mexicana SA de CV (Reit)	Morgan Stanley	1.231
57.780	SACI Falabella	HSBC	(12.848)	(331.879)	Concentradora Hipotecaria		
37.084	SACI Falabella	Morgan Stanley	(10.260)		SAPI de CV (Reit)	Morgan Stanley	26
253.412	Salfacorp SA	Morgan Stanley	(14.048)	888.884	Consortio ARA SAB de CV	Goldman Sachs	13.846
1.096.146	SONDA SA	Morgan Stanley	(36.259)	927.401	Consortio ARA SAB de CV	Morgan Stanley	7.905
			(927.485)	(169.600)	Controladora Vuela Cia de Aviacion SAB de CV 'A'	Goldman Sachs	6.563
	Colombie			(716.000)	Controladora Vuela Cia de Aviacion SAB de CV 'A'	Morgan Stanley	9.379
499.610	Avianca Holdings SA (Pref)	Morgan Stanley	(9.480)	43.500	Corp Inmobiliaria Vesta SAB de CV	Goldman Sachs	(489)
1.896.357	Ecopetrol SA	Morgan Stanley	1.898	18.640	Corp Inmobiliaria Vesta SAB de CV	HSBC	(222)
			(7.582)	235.400	Corp Inmobiliaria Vesta SAB de CV	Morgan Stanley	3.662
	Mexique			242.400	Credito Real SAB de CV SOFOM ER	Goldman Sachs	8.375
211.300	Alfa SAB de CV 'A'	HSBC	1.517	490.960	Credito Real SAB de CV SOFOM ER	Morgan Stanley	(938)
4.108.264	Alfa SAB de CV 'A'	Morgan Stanley	75.539	105.700	Fibra Uno Administracion SA de CV (Reit)	Goldman Sachs	1.217
668.441	Alpek SAB de CV	Goldman Sachs	37.523	456.300	Fibra Uno Administracion SA de CV (Reit)	HSBC	8.638
1.010.866	Alpek SAB de CV	Morgan Stanley	60.635	728.600	Fibra Uno Administracion SA de CV (Reit)	Morgan Stanley	(42.424)
(62.948)	Alsea SAB de CV	Goldman Sachs	1.306	54.557	Fomento Economico Mexicano SAB de CV (Unit)	Goldman Sachs	(7.654)
(475.846)	Alsea SAB de CV	HSBC	16.540	123.100	Fomento Economico Mexicano SAB de CV (Unit)	Morgan Stanley	(13.609)
(319.405)	Alsea SAB de CV	Morgan Stanley	5.565	(328.662)	Genomma Lab Internacional SAB de CV 'B'	Goldman Sachs	22.340
979.860	America Movil SAB de CV 'L'	Goldman Sachs	(24.955)	(595.899)	Genomma Lab Internacional SAB de CV 'B'	Morgan Stanley	21.474
89.700	America Movil SAB de CV 'L'	HSBC	(2.629)	(17.402)	Gentera SAB de CV	Goldman Sachs	533
1.124.339	America Movil SAB de CV 'L'	Morgan Stanley	(19.691)	(546.820)	Gentera SAB de CV	Morgan Stanley	1.312
(955)	Arca Continental SAB de CV	Goldman Sachs	150				
(10.700)	Arca Continental SAB de CV	HSBC	370				
(372.610)	Arca Continental SAB de CV	Morgan Stanley	43.873				
(764.595)	Axtel SAB de CV (Unit)	Morgan Stanley	4.444				
(914)	Banco del Bajío SA '144A'	Goldman Sachs	3				
(11.100)	Banco del Bajío SA '144A'	HSBC	(185)				
(385.774)	Banco del Bajío SA '144A'	Morgan Stanley	15.024				
612.975	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	Goldman Sachs	(9.698)				
216.900	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	Morgan Stanley	(8.374)				

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Mexique suite				Mexique suite			
(326.979)	GMexico Transportes SAB de CV '144A'	Goldman Sachs	(17.593)	480.461	Industrias Bachoco SAB de CV 'B'	Morgan Stanley	84.712
(1.123.591)	GMexico Transportes SAB de CV '144A'	Morgan Stanley	(54.039)	18.754	Industrias Penoles SAB de CV	Goldman Sachs	(27.438)
(7.234)	Gruma SAB de CV 'B'	Goldman Sachs	2.275	16.933	Industrias Penoles SAB de CV	Morgan Stanley	(11.583)
(105.039)	Gruma SAB de CV 'B'	HSBC	45.627	(183)	Infraestructura Energetica Nova SAB de CV	Goldman Sachs	25
(16.977)	Gruma SAB de CV 'B'	Morgan Stanley	4.719	(313.571)	Infraestructura Energetica Nova SAB de CV	HSBC	87.229
138.794	Grupo Aeromexico SAB de CV	Goldman Sachs	8.359	(1.278.719)	Infraestructura Energetica Nova SAB de CV	Morgan Stanley	66.770
174.947	Grupo Aeromexico SAB de CV	Morgan Stanley	9.881	213.600	Kimberly-Clark de Mexico SAB de CV 'A'	Goldman Sachs	(7.572)
24.566	Grupo Aeroportuario del Centro Norte SAB de CV	Goldman Sachs	(3.061)	352.200	Kimberly-Clark de Mexico SAB de CV 'A'	HSBC	(12.453)
230.615	Grupo Aeroportuario del Centro Norte SAB de CV	Morgan Stanley	(13.430)	1.783.718	Kimberly-Clark de Mexico SAB de CV 'A'	Morgan Stanley	(33.951)
28.700	Grupo Aeroportuario del Pacifico SAB de CV 'B'	HSBC	(7.910)	(73.074)	La Comer SAB de CV	Goldman Sachs	824
138.834	Grupo Aeroportuario del Pacifico SAB de CV 'B'	Morgan Stanley	6.633	(1.653.140)	La Comer SAB de CV	Morgan Stanley	19.932
2.310	Grupo Aeroportuario del Sureste SAB de CV 'B'	Goldman Sachs	376	1.655.664	Macquarie Mexico Real Estate Management SA de CV (Reit) '144A'	Goldman Sachs	9.765
25.100	Grupo Aeroportuario del Sureste SAB de CV 'B'	HSBC	6.815	785.285	Macquarie Mexico Real Estate Management SA de CV (Reit) '144A'	Morgan Stanley	14.505
(116.100)	Grupo Bimbo SAB de CV 'A'	Goldman Sachs	12.037	170.411	Megacable Holdings SAB de CV (Unit)	Goldman Sachs	(69.578)
(784.830)	Grupo Bimbo SAB de CV 'A'	HSBC	119.519	17.900	Megacable Holdings SAB de CV (Unit)	HSBC	(10.197)
(1.741.814)	Grupo Bimbo SAB de CV 'A'	Morgan Stanley	51.305	305.917	Megacable Holdings SAB de CV (Unit)	Morgan Stanley	(66.569)
(233.154)	Grupo Carso SAB de CV 'A1'	HSBC	24.927	(193.500)	Orbia Advance Corp SAB de CV	Goldman Sachs	1.194
(5.286)	Grupo Carso SAB de CV 'A1'	Morgan Stanley	407	(36.730)	Orbia Advance Corp SAB de CV	Morgan Stanley	2.266
9.400	Grupo Cementos de Chihuahua SAB de CV	Goldman Sachs	(135)	791.060	PLA Administradora Industrial S de RL de CV (Reit)	Goldman Sachs	5.478
59.600	Grupo Cementos de Chihuahua SAB de CV	Morgan Stanley	(2.538)	1.056.616	PLA Administradora Industrial S de RL de CV (Reit)	Morgan Stanley	(3.843)
253.660	Grupo Comercial Chedraui SA de CV	Goldman Sachs	15.219	311.865	Prologis Property Mexico SA de CV (Reit)	Goldman Sachs	(23.493)
492.775	Grupo Comercial Chedraui SA de CV	Morgan Stanley	13.929	744.027	Prologis Property Mexico SA de CV (Reit)	Morgan Stanley	(13.356)
(36.121)	Grupo Elektra SAB DE CV	Morgan Stanley	(17.289)	124.268	Promotora y Operadora de Infraestructura SAB de CV	Goldman Sachs	(2.535)
(570.500)	Grupo Financiero Banorte SAB de CV 'O'	HSBC	52.367	276.367	Promotora y Operadora de Infraestructura SAB de CV	Morgan Stanley	(62.966)
(925.264)	Grupo Financiero Inbursa SAB de CV 'O'	Goldman Sachs	54.883	31.700	Qualitas Controladora SAB de CV	Goldman Sachs	(401)
(58.100)	Grupo Financiero Inbursa SAB de CV 'O'	HSBC	5.919	361.540	Qualitas Controladora SAB de CV	HSBC	(26.718)
(124.157)	Grupo GICSA SAB de CV	Goldman Sachs	(7.069)	40.400	Qualitas Controladora SAB de CV	Morgan Stanley	(544)
(330.808)	Grupo GICSA SAB de CV	Morgan Stanley	(11.448)	(4.764)	Regional SAB de CV	Goldman Sachs	(675)
(638.815)	Grupo Herdez SAB de CV	Goldman Sachs	28.453	(605.261)	Regional SAB de CV	Morgan Stanley	51.689
(4.098)	Grupo Herdez SAB de CV	Morgan Stanley	(34)	(588.425)	Telesites SAB de CV	Goldman Sachs	(14.358)
(1.255.786)	Grupo Lala SAB de CV	Goldman Sachs	(30.679)	(2.673.897)	Telesites SAB de CV	Morgan Stanley	(131)
(2.360.431)	Grupo Lala SAB de CV	Morgan Stanley	(180.842)	(1.557.999)	TV Azteca SAB de CV (Unit)	Morgan Stanley	3.507
179.815	Grupo Mexico SAB de CV 'B'	HSBC	(21.658)	(7.400)	Unifin Financiera SAB de CV	Goldman Sachs	512
54.200	Grupo Mexico SAB de CV 'B'	Morgan Stanley	(2.762)	(63.888)	Unifin Financiera SAB de CV	Morgan Stanley	986
(277.315)	Grupo Rotoplas SAB de CV	Goldman Sachs	(4.115)				
(412.410)	Grupo Rotoplas SAB de CV	Morgan Stanley	384				
(2.800)	Grupo Televisa SAB (Unit)	Goldman Sachs	157				
(355.800)	Grupo Televisa SAB (Unit)	HSBC	41.431				
(396.353)	Grupo Televisa SAB (Unit)	Morgan Stanley	10.957				
(3.289)	Hoteles City Express SAB de CV	Goldman Sachs	39				
(1.387.222)	Hoteles City Express SAB de CV	Morgan Stanley	11.180				
241.352	Industrias Bachoco SAB de CV 'B'	Goldman Sachs	14.462				
27.474	Industrias Bachoco SAB de CV 'B'	HSBC	2.867				

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Mexique suite				États-Unis suite			
63.900	Wal-Mart de Mexico SAB de CV	HSBC	(10.918)	(16.473)	Abbott Laboratories - CDI	Goldman Sachs	11.531
148.813	Wal-Mart de Mexico SAB de CV	Morgan Stanley	(9.770)	(9.336)	Abbott Laboratories - CDI	HSBC	(11.857)
			317.277	(3.606)	Abbott Laboratories - CDI	Morgan Stanley	(4.580)
				1.635	AbbVie Inc	Bank of America	
				18.850	AbbVie Inc	Merrill Lynch	(1.585)
				17.135	AbbVie Inc	Barclays Bank	32.799
447	Credicorp Ltd	Morgan Stanley	2.324	1.168	AbbVie Inc	Goldman Sachs	(4.954)
7.452	Tahoe Resources Inc.	Morgan Stanley	1.565	(4.842)	Abeona Therapeutics Inc	HSBC	2.266
			3.889			Bank of America	
						Merrill Lynch	(6.730)
				(69.443)	Abeona Therapeutics Inc	Goldman Sachs	(96.526)
(480)	10X Genomics Inc 'A'	Goldman Sachs	2.290	(31.440)	Abeona Therapeutics Inc	HSBC	(33.955)
(754)	10X Genomics Inc 'A'	HSBC	171	(109.590)	Abeona Therapeutics Inc	Morgan Stanley	(123.837)
11.898	1-800-Flowers.com Inc 'A'	Bank of America		(5.558)	Abercrombie & Fitch Co 'A'	Barclays Bank	(1.000)
		Merrill Lynch	7.853	(16.181)	Abercrombie & Fitch Co 'A'	Goldman Sachs	37.864
8.880	1-800-Flowers.com Inc 'A'	Barclays Bank	5.239	(4.956)	Abercrombie & Fitch Co 'A'	Morgan Stanley	(892)
24.309	1-800-Flowers.com Inc 'A'	Goldman Sachs	16.044	199	Abiomed Inc	Bank of America	
11.342	1-800-Flowers.com Inc 'A'	HSBC	3.853			Merrill Lynch	2.335
20.096	1-800-Flowers.com Inc 'A'	Morgan Stanley	11.857	(340)	Abiomed Inc	Barclays Bank	(5.999)
100	1st Constitution Bancorp	Bank of America		(417)	Abiomed Inc	Goldman Sachs	9.835
		Merrill Lynch	64	(584)	Abiomed Inc	HSBC	11.665
1.273	1st Constitution Bancorp	Barclays Bank	528	(50.424)	ABM Industries Inc	Bank of America	
500	1st Constitution Bancorp	Goldman Sachs	318			Merrill Lynch	(26.725)
14.993	1st Constitution Bancorp	HSBC	10.120	(11.953)	ABM Industries Inc	Barclays Bank	(9.323)
13.104	1st Constitution Bancorp	Morgan Stanley	5.438	(43.913)	ABM Industries Inc	Goldman Sachs	(22.961)
(6.457)	1st Source Corp	Barclays Bank	(2.500)	(44.812)	ABM Industries Inc	Morgan Stanley	(34.953)
(12.032)	1st Source Corp	Goldman Sachs	(1.149)	(1.940)	Acacia Communications Inc	HSBC	(1.009)
(16.706)	1st Source Corp	HSBC	7.518	(1.686)	Acadia Healthcare Co Inc	Bank of America	
(2.229)	1st Source Corp	Morgan Stanley	(1.092)			Merrill Lynch	(1.517)
4.206	2U Inc	Morgan Stanley	5.131	(2.415)	Acadia Healthcare Co Inc	Barclays Bank	(96)
(32.784)	3D Systems Corp	Bank of America		(912)	Acadia Healthcare Co Inc	Goldman Sachs	(821)
		Merrill Lynch	22.293	(19.911)	Acadia Healthcare Co Inc	Morgan Stanley	(797)
(19.809)	3D Systems Corp	Barclays Bank	8.716	817	ACADIA Pharmaceuticals Inc	Bank of America	
(19.064)	3D Systems Corp	Goldman Sachs	12.964			Merrill Lynch	98
(11.576)	3D Systems Corp	HSBC	12.849	6.849	ACADIA Pharmaceuticals Inc	Barclays Bank	(5.890)
(6.902)	3D Systems Corp	Morgan Stanley	3.037				
(1.731)	3M Co	Barclays Bank	(3.514)	2.851	ACADIA Pharmaceuticals Inc	Goldman Sachs	(1.918)
(2.119)	3M Co	Goldman Sachs	(811)	(203)	ACADIA Pharmaceuticals Inc	HSBC	(733)
(8.103)	3M Co	Morgan Stanley	(16.450)				
6.650	8x8 Inc	Bank of America		8.880	ACADIA Pharmaceuticals Inc	HSBC	21.238
		Merrill Lynch	(1.596)	(3.583)	ACADIA Pharmaceuticals Inc		
10.142	8x8 Inc	Barclays Bank	2.738			Morgan Stanley	3.081
6.775	8x8 Inc	Goldman Sachs	(1.626)	7.638	ACADIA Pharmaceuticals Inc		
9.936	8x8 Inc	HSBC	1.827			Morgan Stanley	(6.859)
13.422	8x8 Inc	Morgan Stanley	3.624	18.938	Acadia Realty Trust (Reit)	Bank of America	
(126.670)	A. Schulman Inc CVR COM'	Bank of America				Merrill Lynch	(9.848)
		Merrill Lynch	(54.848)	45.192	Acadia Realty Trust (Reit)	Barclays Bank	18.529
90.754	A10 Networks Inc	Bank of America		139.558	Acadia Realty Trust (Reit)	Goldman Sachs	(72.570)
		Merrill Lynch	(22.235)	64.783	Acadia Realty Trust (Reit)	HSBC	(21.379)
(10.000)	AAON Inc	Bank of America		240.441	Acadia Realty Trust (Reit)	Morgan Stanley	98.342
		Merrill Lynch	11.600	5.708	Acceleron Pharma Inc	Goldman Sachs	41.326
(6.473)	AAON Inc	Barclays Bank	(5.146)	11.347	Acceleron Pharma Inc	Morgan Stanley	43.573
(6.906)	AAON Inc	Goldman Sachs	8.316	2.625	Accenture Plc 'A'	Bank of America	
(24.879)	AAON Inc	HSBC	25.136			Merrill Lynch	9.127
(14.722)	AAON Inc	Morgan Stanley	(11.704)	(129)	Accenture Plc 'A'	Barclays Bank	(560)
1.195	AAR Corp	Bank of America		4.208	Accenture Plc 'A'	Barclays Bank	18.263
		Merrill Lynch	(203)	(7.153)	Accenture Plc 'A'	Goldman Sachs	(29.971)
12.094	AAR Corp	Barclays Bank	5.079	(1.677)	Accenture Plc 'A'	HSBC	(18.950)
19.077	AAR Corp	Goldman Sachs	(2.929)	4.397	Accenture Plc 'A'	HSBC	11.738
10.107	AAR Corp	HSBC	5.856	(3.543)	Accenture Plc 'A'	Morgan Stanley	(15.377)
19.604	AAR Corp	Morgan Stanley	8.234	8.048	Accenture Plc 'A'	Morgan Stanley	34.928
(10.979)	Aaron's Inc	Bank of America		29.046	ACCO Brands Corp	Barclays Bank	1.162
		Merrill Lynch	(659)	3.494	ACCO Brands Corp	HSBC	(629)
(22.133)	Aaron's Inc	Barclays Bank	(35.931)	10.524	ACCO Brands Corp	Morgan Stanley	421
(21.343)	Aaron's Inc	Goldman Sachs	(7.391)	18.221	Accuray Inc	Bank of America	
(1.502)	Aaron's Inc	HSBC	(1.134)			Merrill Lynch	5.102
(13.644)	Aaron's Inc	Morgan Stanley	(22.103)	7.877	Accuray Inc	Barclays Bank	1.575
(5.940)	Abbott Laboratories - CDI	Bank of America					
		Merrill Lynch	4.158				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
34.072	Accuray Inc	Goldman Sachs	9.540	(2.520)	Adaptive Biotechnologies Corp	Morgan Stanley	2.974
24.924	Accuray Inc	HSBC	6.480	(6.990)	Addus HomeCare Corp	Bank of America	
20.266	Accuray Inc	Morgan Stanley	4.053			Merrill Lynch	(69.271)
93.135	Acer Therapeutics Inc	Barclays Bank	4.657	(1.653)	Addus HomeCare Corp	Barclays Bank	(7.025)
3.062	Acer Therapeutics Inc	Goldman Sachs	306	(7.469)	Addus HomeCare Corp	Goldman Sachs	(74.018)
3.597	Acer Therapeutics Inc	Morgan Stanley	180	(3.402)	Addus HomeCare Corp	HSBC	(12.931)
(3.234)	ACI Worldwide Inc	Bank of America		(584)	Addus HomeCare Corp	Morgan Stanley	(2.482)
		Merrill Lynch	155	(9.173)	Adesto Technologies Corp	Barclays Bank	(1.376)
(13.711)	ACI Worldwide Inc	Barclays Bank	(10.785)	(14.622)	Adesto Technologies Corp	Merrill Lynch	47
(15.292)	ACI Worldwide Inc	Goldman Sachs	(36.019)	(13.580)	Adesto Technologies Corp	Goldman Sachs	1.229
1.879	ACI Worldwide Inc	HSBC	6.144	(37.771)	Adesto Technologies Corp	Morgan Stanley	(5.666)
(13.143)	ACI Worldwide Inc	HSBC	(27.478)	1.262	Adient Plc	Bank of America	
20.240	ACI Worldwide Inc	Morgan Stanley	21.050			Merrill Lynch	1.678
(11.591)	ACI Worldwide Inc	Morgan Stanley	(7.818)	7.834	Adient Plc	Barclays Bank	4.622
(29.751)	Aclaris Therapeutics Inc	Bank of America		5.389	Adient Plc	Goldman Sachs	7.167
		Merrill Lynch	5.950	1.494	Adient Plc	HSBC	2.776
(15.408)	Aclaris Therapeutics Inc	Barclays Bank	308	1.847	Adient Plc	Morgan Stanley	1.090
(18.298)	Aclaris Therapeutics Inc	Goldman Sachs	3.660	(17.988)	ADMA Biologics Inc	HSBC	(8.274)
(44.773)	Aclaris Therapeutics Inc	HSBC	11.842	4.573	Adobe Inc	Bank of America	
(9.932)	Aclaris Therapeutics Inc	Morgan Stanley	199			Merrill Lynch	52.041
5.092	ACM Research Inc 'A'	HSBC	(3.615)	646	Adobe Inc	Barclays Bank	6.189
2.677	ACM Research Inc 'A'	Morgan Stanley	(428)	1.552	Adobe Inc	Goldman Sachs	17.662
1.046	ACNB Corp	Bank of America		6.784	Adobe Inc	Morgan Stanley	64.991
		Merrill Lynch	(582)	23.921	ADT Inc	Barclays Bank	16.505
1.963	ACNB Corp	Barclays Bank	(255)	33.868	ADT Inc	Goldman Sachs	33.529
3.598	ACNB Corp	Goldman Sachs	(2.087)	65.849	ADT Inc	Morgan Stanley	45.436
10.166	ACNB Corp	HSBC	(2.587)	(62.492)	Adtalem Global Education Inc	Bank of America	
6.709	ACNB Corp	Morgan Stanley	(872)			Merrill Lynch	(16.873)
34.768	Acorda Therapeutics Inc	Goldman Sachs	(2.608)	(10.050)	Adtalem Global Education Inc	Barclays Bank	1.608
26.141	Acorda Therapeutics Inc	Morgan Stanley	(3.921)	(12.599)	Adtalem Global Education Inc	Goldman Sachs	(3.402)
2.588	Activision Blizzard Inc	Bank of America		(26.342)	Adtalem Global Education Inc	HSBC	(49.337)
		Merrill Lynch	3.759	(7.242)	Adtalem Global Education Inc	Morgan Stanley	1.158
1.483	Activision Blizzard Inc	Barclays Bank	1.393	28.133	ADTRAN Inc	HSBC	(10.691)
11.798	Activision Blizzard Inc	Goldman Sachs	21.119	11.145	ADTRAN Inc	Morgan Stanley	5.015
2.804	Activision Blizzard Inc	HSBC	6.316	13.541	Aduro Biotech Inc	Bank of America	
1.323	Actua Corp*	Bank of America				Merrill Lynch	812
		Merrill Lynch	(734)	43.576	Aduro Biotech Inc	Goldman Sachs	2.615
(53.077)	Actuant Corp 'A'	Bank of America		106.165	Aduro Biotech Inc	Morgan Stanley	8.493
		Merrill Lynch	(6.900)	(1.802)	Advance Auto Parts Inc	Barclays Bank	(721)
(51.986)	Actuant Corp 'A'	Barclays Bank	(36.910)	(2.464)	Advance Auto Parts Inc	Goldman Sachs	10.817
(119.582)	Actuant Corp 'A'	Goldman Sachs	(16.178)	1.288	Advance Auto Parts Inc	Goldman Sachs	(5.654)
(21.104)	Actuant Corp 'A'	HSBC	27.596	(1.436)	Advance Auto Parts Inc	HSBC	13.111
(99.318)	Actuant Corp 'A'	Morgan Stanley	(69.753)	(1.703)	Advance Auto Parts Inc	Morgan Stanley	(681)
(1.245)	Acuity Brands Inc	Bank of America		490	Advance Auto Parts Inc	Morgan Stanley	196
		Merrill Lynch	(5.316)	9.597	Advanced Drainage Systems Inc	Bank of America	
(1.448)	Acuity Brands Inc	Goldman Sachs	(6.183)			Merrill Lynch	13.531
5.323	Acuity Brands Inc	HSBC	24.326	23.534	Advanced Drainage Systems Inc	Barclays Bank	32.006
(1.105)	Acuity Brands Inc	HSBC	(5.050)	13.167	Advanced Drainage Systems Inc	Goldman Sachs	18.697
1.143	Acuity Brands Inc	Morgan Stanley	6.104	29.361	Advanced Drainage Systems Inc	HSBC	20.953
(1.432)	Acuity Brands Inc	Morgan Stanley	(7.647)	48.340	Advanced Drainage Systems Inc	Morgan Stanley	65.742
(38.420)	Acushnet Holdings Corp	Bank of America		(16.383)	Advanced Emissions Solutions Inc	Bank of America	
		Merrill Lynch	7.300	(8.711)		Merrill Lynch	(7.372)
(14.502)	Acushnet Holdings Corp	Goldman Sachs	2.755	(16.175)	Advanced Emissions Solutions Inc	Barclays Bank	4.617
(33.478)	Acushnet Holdings Corp	HSBC	670	(69.868)	Advanced Emissions Solutions Inc	HSBC	40.599
(30.004)	Acushnet Holdings Corp	Morgan Stanley	(11.101)	(1.741)	Advanced Energy Industries Inc	Morgan Stanley	37.030
(29.989)	Adamas Pharmaceuticals Inc	Barclays Bank	(10.946)			Bank of America	
230	Adams Resources & Energy Inc	Barclays Bank	232			Merrill Lynch	1.619
6.457	Adams Resources & Energy Inc	HSBC	(1.485)				
3.128	Adams Resources & Energy Inc	Morgan Stanley	3.159				
(385)	Adaptive Biotechnologies Corp	Bank of America					
(18.473)	Adaptive Biotechnologies Corp	Merrill Lynch	404				
(789)	Adaptive Biotechnologies Corp	Barclays Bank	21.798				
		HSBC	(155)				

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(3.311)	Advanced Energy Industries Inc	Barclays Bank	(13.840)	(9.727)	Aflac Inc	Bank of America Merrill Lynch	(4.766)
6.713	Advanced Energy Industries Inc	Barclays Bank	25.591	(29.538)	Aflac Inc	Barclays Bank	(26.584)
1.313	Advanced Energy Industries Inc	Goldman Sachs	1.453	(24.084)	Aflac Inc	Goldman Sachs	(11.801)
(967)	Advanced Energy Industries Inc	Goldman Sachs	(16)	(27.343)	Aflac Inc	HSBC	(20.507)
(5.528)	Advanced Energy Industries Inc	HSBC	(4.798)	23.190	AG Mortgage Investment Trust Inc (Reit)	Bank of America Merrill Lynch	696
6.101	Advanced Energy Industries Inc	HSBC	15.016	12.630	AGCO Corp	Bank of America Merrill Lynch	(20.587)
(2.406)	Advanced Energy Industries Inc	Morgan Stanley	(10.057)	4.759	AGCO Corp	Goldman Sachs	(7.757)
16.338	Advanced Energy Industries Inc	Morgan Stanley	65.600	5.812	AGCO Corp	HSBC	(7.672)
(1.583)	Advanced Micro Devices Inc	Barclays Bank	(158)	4.082	AGCO Corp	Morgan Stanley	(4.939)
(7.456)	Advanced Micro Devices Inc	Goldman Sachs	(5.145)	9.939	Agenus Inc	Bank of America Merrill Lynch	4.025
(578)	Advanced Micro Devices Inc	HSBC	(85)	43.183	Agenus Inc	Goldman Sachs	17.489
(9.353)	Advanced Micro Devices Inc	Morgan Stanley	(935)	95.589	Agenus Inc	Morgan Stanley	8.125
(1.308)	AdvanSix Inc	Barclays Bank	(353)	5.571	Agilent Technologies Inc	Bank of America Merrill Lynch	14.485
(3.742)	AdvanSix Inc	Goldman Sachs	6.287	3.563	Agilent Technologies Inc	Barclays Bank	6.200
(33.859)	AdvanSix Inc	HSBC	136.790	(3.339)	Agilent Technologies Inc	Goldman Sachs	(8.681)
(10.432)	AdvanSix Inc	Morgan Stanley	(2.817)	15.512	Agilent Technologies Inc	Goldman Sachs	40.331
(11.722)	Adverum Biotechnologies Inc	Barclays Bank	(14.184)	(995)	Agilent Technologies Inc	HSBC	(2.782)
(5.380)	Adverum Biotechnologies Inc	Goldman Sachs	(9.146)	5.132	Agilent Technologies Inc	HSBC	21.569
(36.216)	Adverum Biotechnologies Inc	HSBC	(85.289)	(13.060)	Agilent Technologies Inc	Morgan Stanley	(22.724)
(4.598)	Adverum Biotechnologies Inc	Morgan Stanley	(5.564)	10.823	Agilent Technologies Inc	Morgan Stanley	18.832
(2.411)	Aecom	Barclays Bank	(2.483)	6.922	Agilysys Inc	Barclays Bank	2.284
7.040	Aecom	Goldman Sachs	3.520	2.979	Agilysys Inc	Goldman Sachs	1.273
46.379	Aecom	Morgan Stanley	47.770	5.635	Agilysys Inc	Morgan Stanley	1.141
(2.716)	Aecom	Morgan Stanley	(2.797)	1.232	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	3.955
(81.580)	Aegion Corp	Bank of America Merrill Lynch	4.487	726	Agios Pharmaceuticals Inc	Barclays Bank	1.133
(7.598)	Aegion Corp	HSBC	1.368	15.878	Agios Pharmaceuticals Inc	Goldman Sachs	50.969
(9.647)	Aegion Corp	Morgan Stanley	(7.042)	8.765	Agios Pharmaceuticals Inc	Morgan Stanley	13.673
4.089	Aeglea BioTherapeutics Inc	Goldman Sachs	2.740	(61.353)	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	3.242
5.031	Aeglea BioTherapeutics Inc	Morgan Stanley	352	(30.424)	AGNC Investment Corp (Reit)	Barclays Bank	761
(9.402)	AerCap Holdings NV	Goldman Sachs	(17.488)	(68.924)	AGNC Investment Corp (Reit)	Goldman Sachs	3.784
(2.075)	AerCap Holdings NV	HSBC	(2.739)	(18.610)	AGNC Investment Corp (Reit)	HSBC	279
(21.183)	AerCap Holdings NV	Morgan Stanley	(35.376)	(70.610)	AGNC Investment Corp (Reit)	Morgan Stanley	1.765
(15.708)	Aerie Pharmaceuticals Inc	Barclays Bank	(6.283)	18.754	Agree Realty Corp (Reit)	Barclays Bank	22.505
(1.556)	Aerie Pharmaceuticals Inc	Goldman Sachs	(180)	36.471	Agree Realty Corp (Reit)	Goldman Sachs	(971)
(8.300)	Aerie Pharmaceuticals Inc	HSBC	817	(427)	Agree Realty Corp (Reit)	HSBC	(128)
(76)	AeroVironment Inc	Bank of America Merrill Lynch	119	37.300	Agree Realty Corp (Reit)	HSBC	15.985
(2.439)	AeroVironment Inc	Goldman Sachs	3.805	(1.749)	Agree Realty Corp (Reit)	Morgan Stanley	(2.099)
(10.823)	AeroVironment Inc	HSBC	7.143	3.108	Agree Realty Corp (Reit)	Morgan Stanley	3.730
(6.269)	AeroVironment Inc	Morgan Stanley	(17.052)	9.752	AH Belo Corp 'A'	Bank of America Merrill Lynch	(2.389)
10.151	Aerpio Pharmaceuticals Inc	Bank of America Merrill Lynch	548	1.507	AH Belo Corp 'A'	Morgan Stanley	(271)
(169.289)	AES Corp/VA	Bank of America Merrill Lynch	(62.637)	3.492	Aimmune Therapeutics Inc	Bank of America Merrill Lynch	4.505
(4.200)	AES Corp/VA	Barclays Bank	42	6.599	Aimmune Therapeutics Inc	Barclays Bank	2.970
(70.665)	AES Corp/VA	Morgan Stanley	707	2.135	Aimmune Therapeutics Inc	Goldman Sachs	1.321
1.166	Affiliated Managers Group Inc	Bank of America Merrill Lynch	222	(1.509)	Aimmune Therapeutics Inc	Goldman Sachs	(1.947)
4.130	Affiliated Managers Group Inc	Barclays Bank	3.221	2.368	Aimmune Therapeutics Inc	HSBC	770
3.483	Affiliated Managers Group Inc	Goldman Sachs	884	4.433	Aimmune Therapeutics Inc	Morgan Stanley	1.995
2.352	Affiliated Managers Group Inc	HSBC	(3.928)	(26.294)	Air Lease Corp	Goldman Sachs	(23.665)
4.559	Affiliated Managers Group Inc	Morgan Stanley	3.556	(64.543)	Air Lease Corp	Morgan Stanley	(31.626)
				4.114	Air Products & Chemicals Inc	Bank of America Merrill Lynch	(16.744)
				5.016	Air Products & Chemicals Inc	Barclays Bank	(3.762)
				1.284	Air Products & Chemicals Inc	Goldman Sachs	(5.226)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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États-Unis suite				États-Unis suite			
2.466	Air Products & Chemicals Inc	HSBC	7.349	55.997	Alcoa Corp	Morgan Stanley	(20.159)
(11.567)	Air Transport Services Group Inc	Barclays Bank	1.157	(3.821)	Alcon Inc	Bank of America	
(1.998)	Air Transport Services Group Inc	Goldman Sachs	(1.219)	(2.729)	Alcon Inc	Merrill Lynch	6.470
(31.722)	Air Transport Services Group Inc	HSBC	(35.584)	(1.145)	Alcon Inc	Barclays Bank	4.257
(11.124)	Air Transport Services Group Inc	Morgan Stanley	1.112	(3.566)	Alcon Inc	Goldman Sachs	4.202
(5.819)	Airgain Inc	Barclays Bank	4.655	(25.555)	Aldeyra Therapeutics Inc	HSBC	8.442
(20.478)	Airgain Inc	Goldman Sachs	29.284	(3.800)	Aldeyra Therapeutics Inc	Bank of America	
3.493	AK Steel Holding Corp	Goldman Sachs	768	(7.095)	Aldeyra Therapeutics Inc	Merrill Lynch	(44.210)
67.560	AK Steel Holding Corp	HSBC	(2.027)	(8.095)	Aldeyra Therapeutics Inc	Barclays Bank	(6.080)
62.993	AK Steel Holding Corp	Morgan Stanley	13.229	(38.135)	Aldeyra Therapeutics Inc	Goldman Sachs	(12.274)
(4.080)	Akamai Technologies Inc	Barclays Bank	3.590	(8.809)	Aldeyra Therapeutics Inc	HSBC	(69.125)
(8.914)	Akamai Technologies Inc	Goldman Sachs	5.527	7.764	Alector Inc	Morgan Stanley	(14.094)
(4.170)	Akamai Technologies Inc	HSBC	(10.675)	2.405	Alector Inc	Barclays Bank	27.252
(5.179)	Akamai Technologies Inc	Morgan Stanley	4.558	11.153	Alector Inc	HSBC	5.387
4.700	Akazoo SA	Bank of America		(80.234)	Alexander & Baldwin Inc	Morgan Stanley	35.207
		Merrill Lynch	(1.128)	(64.264)	Alexander & Baldwin Inc	Bank of America	
5.417	Akazoo SA	Barclays Bank	(217)	(55.220)	Alexander & Baldwin Inc	Merrill Lynch	36.908
11.200	Akazoo SA	Goldman Sachs	(2.688)	(103.136)	Alexander & Baldwin Inc	Barclays Bank	(183)
4.594	Akazoo SA	HSBC	(643)	(120.573)	Alexander & Baldwin Inc	Goldman Sachs	22.185
7.099	Akazoo SA	Morgan Stanley	(284)	(1.877)	Alexander's Inc (Reit)	HSBC	87.026
9.372	Akcea Therapeutics Inc	Goldman Sachs	(6.279)	(534)	Alexander's Inc (Reit)	Morgan Stanley	(1.206)
18.639	Akebia Therapeutics Inc	Bank of America		(66)	Alexander's Inc (Reit)	Bank of America	
		Merrill Lynch	55.917	(1.996)	Alexandria Real Estate	Merrill Lynch	(10.511)
81.421	Akebia Therapeutics Inc	HSBC	187.268	13.694	Equities Inc (Reit)	Goldman Sachs	795
6.996	Akero Therapeutics Inc	HSBC	(6.786)	9.548	Alexandria Real Estate	HSBC	(440)
4.307	Akero Therapeutics Inc	Morgan Stanley	(3.575)	656	Equities Inc (Reit)	Morgan Stanley	(13.972)
(26.815)	Akorn Inc	Bank of America		8.529	Alexandria Real Estate	Barclays Bank	50.257
		Merrill Lynch	6.704	1.821	Equities Inc (Reit)	Goldman Sachs	43.730
(5.656)	Alamo Group Inc	Barclays Bank	7.183	2.406	Alexion Pharmaceuticals Inc	HSBC	5.434
(3.122)	Alamo Group Inc	Goldman Sachs	1.271	2.044	Alexion Pharmaceuticals Inc	Morgan Stanley	31.301
(4.196)	Alamo Group Inc	HSBC	(21.944)	1.164	Alexion Pharmaceuticals Inc	Bank of America	
(5.464)	Alamo Group Inc	Morgan Stanley	6.939	5.692	Alexion Pharmaceuticals Inc	Merrill Lynch	10.529
(6.819)	Alarm.com Holdings Inc	Bank of America		586	Alico Inc	Barclays Bank	8.060
		Merrill Lynch	3.751	2.346	Alico Inc	Goldman Sachs	12.284
(1.483)	Alarm.com Holdings Inc	Barclays Bank	(2.165)	7.687	Alico Inc	HSBC	4.179
6.296	Alarm.com Holdings Inc	Barclays Bank	9.192	(783)	Align Technology Inc	Morgan Stanley	19.068
14.841	Alarm.com Holdings Inc	Goldman Sachs	267	(1.178)	Align Technology Inc	Barclays Bank	(3.369)
(1.800)	Alarm.com Holdings Inc	HSBC	3.354	(171)	Align Technology Inc	Goldman Sachs	210
2.812	Alarm.com Holdings Inc	HSBC	1.543	(136)	Align Technology Inc	HSBC	(2.358)
11.819	Alarm.com Holdings Inc	Morgan Stanley	17.256	(190)	Align Technology Inc	Morgan Stanley	(543)
(2.318)	Alaska Air Group Inc	Bank of America		5.415	Alkermes Plc	Barclays Bank	704
		Merrill Lynch	1.217	3.328	Alkermes Plc	Goldman Sachs	466
(566)	Alaska Air Group Inc	Barclays Bank	(396)	4.374	Alkermes Plc	HSBC	4.505
(2.158)	Alaska Air Group Inc	Goldman Sachs	1.985	(5.937)	Allakos Inc	Barclays Bank	(56.698)
10.837	Alaska Air Group Inc	HSBC	(18.531)	(1.640)	Allakos Inc	Goldman Sachs	(39.114)
(2.781)	Alaska Air Group Inc	HSBC	3.329	(5.935)	Allakos Inc	HSBC	(123.072)
11.912	Alaska Air Group Inc	Morgan Stanley	8.338	(1.566)	Allakos Inc	Morgan Stanley	(14.955)
10.882	Albany International Corp 'A'	Bank of America		70	Alleghany Corp	Goldman Sachs	1.504
		Merrill Lynch	(22.559)	154	Alleghany Corp	Morgan Stanley	325
3.202	Albany International Corp 'A'	Barclays Bank	(513)	9.910	Allegheny Technologies Inc	Bank of America	
8.209	Albany International Corp 'A'	Goldman Sachs	(15.098)	(10.995)	Allegheny Technologies Inc	Merrill Lynch	(4.856)
3.217	Albany International Corp 'A'	HSBC	(8.592)	8.568	Allegheny Technologies Inc	Barclays Bank	(3.298)
1.016	Albany International Corp 'A'	Morgan Stanley	(163)	(5.150)	Allegheny Technologies Inc	Goldman Sachs	1.814
(8.828)	Albemarle Corp	HSBC	21.982	3.870	Allegheny Technologies Inc	Goldman Sachs	(1.896)
(18.968)	Albireo Pharma Inc	Bank of America		(9.218)	Allegheny Technologies Inc	HSBC	1.677
		Merrill Lynch	(69.423)	(60.178)	Allegheny Technologies Inc	Morgan Stanley	(18.054)
17.265	Alcoa Corp	Bank of America		10.932	Allegheny Technologies Inc	Morgan Stanley	3.280
		Merrill Lynch	(11.913)	(4.780)	Allegiance Bancshares Inc	Barclays Bank	(1.004)
48.988	Alcoa Corp	Barclays Bank	(17.635)				
55.826	Alcoa Corp	HSBC	(130.075)				

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États-Unis suite				États-Unis suite			
(11.278)	Allegiance Bancshares Inc	Goldman Sachs	(9.699)	(4.921)	Allstate Corp/The	Morgan Stanley	(9.940)
(15.271)	Allegiance Bancshares Inc	HSBC	(4.106)	59.563	Ally Financial Inc	Barclays Bank	(7.744)
(9.383)	Allegiance Bancshares Inc	Morgan Stanley	(1.112)	14.430	Ally Financial Inc	Goldman Sachs	17.749
1.198	Allegiant Travel Co	Bank of America		10.359	Ally Financial Inc	HSBC	5.594
		Merrill Lynch	2.194	509	Alnylam Pharmaceuticals	Bank of America	
2.429	Allegiant Travel Co	Barclays Bank	5.125		Inc	Merrill Lynch	13.321
(1.022)	Allegiant Travel Co	Barclays Bank	(2.156)	1.476	Alnylam Pharmaceuticals		
1.218	Allegiant Travel Co	Goldman Sachs	1.255		Inc	Barclays Bank	16.694
1.739	Allegiant Travel Co	HSBC	4.996	(1.421)	Alnylam Pharmaceuticals		
(312)	Allegiant Travel Co	HSBC	(1.200)		Inc	HSBC	(35.795)
729	Allegiant Travel Co	Morgan Stanley	512	497	Alnylam Pharmaceuticals		
(1.775)	Allegiant Travel Co	Morgan Stanley	(3.745)		Inc	HSBC	13.142
12.569	Allegion Plc	Barclays Bank	19.231	(3.900)	Alnylam Pharmaceuticals		
27.459	Allegion Plc	Goldman Sachs	40.090		Inc	Morgan Stanley	(44.109)
7.307	Allegion Plc	Morgan Stanley	11.180	(5.899)	Alpha & Omega		
(459)	Allergan Plc	Goldman Sachs	(638)		Semiconductor Ltd	Barclays Bank	(944)
(1.633)	Allergan Plc	Morgan Stanley	(1.976)	(22.654)	Alpha & Omega		
8.707	Allete Inc	Bank of America			Semiconductor Ltd	Goldman Sachs	21.521
		Merrill Lynch	(1.567)	(6.753)	Alpha & Omega		
(4.404)	Allete Inc	Bank of America			Semiconductor Ltd	Morgan Stanley	(1.080)
		Merrill Lynch	(2.499)	(352)	Alphabet Inc - CDI 'A'	Bank of America	
8.864	Allete Inc	Barclays Bank	7.268			Merrill Lynch	8.920
(25.789)	Allete Inc	Barclays Bank	(20.926)	(357)	Alphabet Inc - CDI 'A'	Barclays Bank	(5.187)
3.649	Allete Inc	Goldman Sachs	(657)	(461)	Alphabet Inc - CDI 'A'	HSBC	(607)
(55.051)	Allete Inc	Goldman Sachs	9.251	(591)	Alphabet Inc - CDI 'A'	Morgan Stanley	(8.587)
(37.681)	Allete Inc	HSBC	(23.793)	(36.450)	Alphatec Holdings Inc	Morgan Stanley	6.197
4.017	Allete Inc	Morgan Stanley	3.294	(1.236)	Altair Engineering Inc 'A'	Bank of America	
(43.896)	Allete Inc	Morgan Stanley	(36.035)			Merrill Lynch	(5.238)
416	Alliance Data Systems Corp	Bank of America		(5.021)	Altair Engineering Inc 'A'	Barclays Bank	(7.481)
		Merrill Lynch	622	(21.992)	Altair Engineering Inc 'A'	Goldman Sachs	(86.711)
(1.890)	Alliance Data Systems Corp	Barclays Bank	(3.478)	(13.688)	Altair Engineering Inc 'A'	HSBC	(53.094)
(788)	Alliance Data Systems Corp	Goldman Sachs	(3.217)	(37.326)	Altair Engineering Inc 'A'	Morgan Stanley	(55.615)
901	Alliance Data Systems Corp	Goldman Sachs	2.523	(986)	Alteryx Inc 'A'	Barclays Bank	(6.439)
(813)	Alliance Data Systems Corp	HSBC	1.341	(4.754)	Alteryx Inc 'A'	Goldman Sachs	(68.790)
1.316	Alliance Data Systems Corp	Morgan Stanley	2.421	(451)	Alteryx Inc 'A'	HSBC	(8.519)
444	Alliant Energy Corp	Bank of America		(12.663)	Alteryx Inc 'A'	Morgan Stanley	(82.689)
		Merrill Lynch	102	3.154	Altice USA Inc 'A'	Barclays Bank	(1.135)
21.803	Alliant Energy Corp	Barclays Bank	(6.105)	6.000	Altice USA Inc 'A'	HSBC	(3.180)
76.298	Alliant Energy Corp	Goldman Sachs	17.548	(15.743)	Altice USA Inc 'A'	HSBC	8.344
25.827	Alliant Energy Corp	HSBC	37.157	8.917	Altice USA Inc 'A'	Morgan Stanley	(3.210)
108.117	Alliant Energy Corp	Morgan Stanley	(30.273)	(4.361)	Altice USA Inc 'A'	Morgan Stanley	1.570
(4.791)	Allied Motion Technologies			(57.901)	Altisource Portfolio	Bank of America	
	Inc	Goldman Sachs	(7.857)		Solutions SA	Merrill Lynch	(13.896)
(5.932)	Allied Motion Technologies			1.951	Altra Industrial Motion Corp	Bank of America	
	Inc	HSBC	(415)			Merrill Lynch	295
(14.504)	Allied Motion Technologies			3.513	Altra Industrial Motion Corp	Barclays Bank	(158)
	Inc	Morgan Stanley	(6.672)	13.204	Altra Industrial Motion Corp	Goldman Sachs	(2.105)
18.259	Allison Transmission			35.518	Altra Industrial Motion Corp	HSBC	(6.390)
	Holdings Inc	Goldman Sachs	40.535	7.537	Altra Industrial Motion Corp	Morgan Stanley	(339)
10.503	Allison Transmission			(4.113)	Altria Group Inc	Bank of America	
	Holdings Inc	HSBC	19.850			Merrill Lynch	(4.505)
38.465	Allison Transmission			(3.331)	Altria Group Inc	Barclays Bank	(2.232)
	Holdings Inc	Morgan Stanley	53.467	2.636	Altria Group Inc	Goldman Sachs	4.481
2.299	Allogene Therapeutics Inc	Barclays Bank	2.598	8.013	Altria Group Inc	HSBC	26.122
3.592	Allogene Therapeutics Inc	HSBC	2.945	46.046	Altus Midstream Co 'A'	HSBC	(6.907)
7.301	Allogene Therapeutics Inc	Morgan Stanley	8.250	12.307	Altus Midstream Co 'A'	Morgan Stanley	738
25.459	Allscripts Healthcare			(5.006)	AMAG Pharmaceuticals Inc	Goldman Sachs	(4.355)
	Solutions Inc	Bank of America		10.949	Amalgamated Bank 'A'	Barclays Bank	1.861
		Merrill Lynch	(2.800)	24.048	Amalgamated Bank 'A'	Goldman Sachs	3.367
39.915	Allscripts Healthcare			14.388	Amalgamated Bank 'A'	HSBC	9.091
	Solutions Inc	HSBC	(11.975)	14.654	Amalgamated Bank 'A'	Morgan Stanley	2.491
111.945	Allscripts Healthcare			518	Amazon.com Inc - CDI 'A'	Goldman Sachs	41.476
	Solutions Inc	Morgan Stanley	2.826	238	Amazon.com Inc - CDI 'A'	HSBC	8.016
3.123	Allstate Corp/The	Bank of America		364	Amazon.com Inc - CDI 'A'	Morgan Stanley	26.878
		Merrill Lynch	2.775	(53.730)	Ambac Financial Group Inc	Bank of America	
3.473	Allstate Corp/The	Barclays Bank	6.793			Merrill Lynch	(22.029)
6.186	Allstate Corp/The	Goldman Sachs	5.939	(27.351)	Ambac Financial Group Inc	Barclays Bank	(8.262)
573	Allstate Corp/The	HSBC	1.017	(52.905)	Ambac Financial Group Inc	Goldman Sachs	(20.852)
(1.719)	Allstate Corp/The	HSBC	(6.653)	(16.307)	Ambac Financial Group Inc	HSBC	(1.130)
5.352	Allstate Corp/The	Morgan Stanley	10.811				

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États-Unis suite				États-Unis suite			
(42.944)	Ambac Financial Group Inc	Morgan Stanley	(13.742)	4.837	American Assets Trust Inc (Reit)	Morgan Stanley	6.288
6.622	Ambarella Inc	Bank of America		(17.479)	American Assets Trust Inc (Reit)	Morgan Stanley	(21.845)
		Merrill Lynch	(23.442)	23.047	American Axle & Manufacturing Holdings Inc	Barclays Bank	7.721
2.513	Ambarella Inc	Barclays Bank	326	19.070	American Axle & Manufacturing Holdings Inc	Goldman Sachs	858
19.665	Ambarella Inc	Goldman Sachs	(67.067)	24.681	American Axle & Manufacturing Holdings Inc	HSBC	(26.038)
20.881	Ambarella Inc	HSBC	(27.376)	20.045	American Axle & Manufacturing Holdings Inc	Morgan Stanley	6.715
9.780	Ambarella Inc	Morgan Stanley	1.271	7.499	American Campus Communities Inc (Reit)	Bank of America	9.055
19.432	Ambev SA ADR	HSBC	3.109	32.594	American Campus Communities Inc (Reit)	Barclays Bank	52.150
172.682	Ambev SA ADR	Morgan Stanley	(5.180)	7.036	American Campus Communities Inc (Reit)	Goldman Sachs	13.584
5.350	AMC Networks Inc 'A'	Goldman Sachs	(5.618)	4.982	American Campus Communities Inc (Reit)	HSBC	5.797
32.426	AMC Networks Inc 'A'	HSBC	(91.117)	812	American Campus Communities Inc (Reit)	Morgan Stanley	968
22.635	AMC Networks Inc 'A'	Morgan Stanley	(27.615)	(6.001)	American Eagle Outfitters Inc	Bank of America	9.482
(21.119)	Amcor Plc	Barclays Bank	(4.224)	3.475	American Eagle Outfitters Inc	Merrill Lynch	1.182
(16.702)	Amcor Plc	Goldman Sachs	(4.008)	(9.913)	American Eagle Outfitters Inc	Barclays Bank	(3.370)
(18.718)	Amcor Plc	HSBC	(9.172)	8.391	American Eagle Outfitters Inc	Goldman Sachs	(13.258)
(159.063)	Amcor Plc	Morgan Stanley	(31.813)	14.499	American Eagle Outfitters Inc	HSBC	(18.994)
4.672	Amdocs Ltd	Bank of America		(13.779)	American Eagle Outfitters Inc	HSBC	18.050
		Merrill Lynch	1.775	8.162	American Eagle Outfitters Inc	Morgan Stanley	2.775
14.853	Amdocs Ltd	Barclays Bank	9.060	(13.741)	American Eagle Outfitters Inc	Morgan Stanley	(4.672)
40.408	Amdocs Ltd	Goldman Sachs	15.355	(53.380)	American Electric Power Co Inc	Bank of America	(113.743)
12.629	Amdocs Ltd	Morgan Stanley	7.704	(15.651)	American Electric Power Co Inc	HSBC	(41.141)
(954)	Amedisys Inc	Bank of America		(17.046)	American Electric Power Co Inc	Morgan Stanley	(3.920)
		Merrill Lynch	(10.666)	5.028	American Express Co	Bank of America	(201)
(3.703)	Amedisys Inc	Barclays Bank	(19.663)	(2.305)	American Express Co	Barclays Bank	(3.826)
(4.422)	Amedisys Inc	Goldman Sachs	(47.694)	4.714	American Express Co	Goldman Sachs	(189)
(8.312)	Amedisys Inc	HSBC	(120.462)	(8.088)	American Express Co	Goldman Sachs	(1.941)
(10.328)	Amedisys Inc	Morgan Stanley	(54.842)	(1.973)	American Express Co	Morgan Stanley	(3.275)
(4.433)	Amerant Bancorp Inc	Barclays Bank	(3.901)	(62.718)	American Finance Trust Inc (Reit)	Barclays Bank	(22.578)
(2.869)	Amerant Bancorp Inc	HSBC	(3.471)	(10.186)	American Finance Trust Inc (Reit)	HSBC	(2.343)
821	AMERCO	Bank of America		10.920	American Financial Group Inc/OH	Bank of America	19.984
		Merrill Lynch	(2.815)	(1.169)	American Financial Group Inc/OH	Bank of America	(2.129)
320	AMERCO	Barclays Bank	1.120	(1.634)	American Financial Group Inc/OH	Barclays Bank	(4.918)
945	AMERCO	Goldman Sachs	(3.475)	(2.044)	American Financial Group Inc/OH	Goldman Sachs	(5.196)
1.476	AMERCO	HSBC	(25.873)	(989)	American Financial Group Inc/OH	Morgan Stanley	(2.977)
1.618	AMERCO	Morgan Stanley	5.663				
2.663	Ameren Corp	Bank of America					
		Merrill Lynch	(5.752)				
40.668	Ameren Corp	Barclays Bank	(19.928)				
26.259	Ameren Corp	Goldman Sachs	(56.720)				
23.494	Ameren Corp	HSBC	13.181				
101.166	Ameren Corp	Morgan Stanley	(49.572)				
(3.726)	Ameresco Inc 'A'	Bank of America					
		Merrill Lynch	(149)				
(4.611)	Ameresco Inc 'A'	Barclays Bank	(277)				
(33.746)	Ameresco Inc 'A'	Goldman Sachs	(3.030)				
(17.440)	Ameresco Inc 'A'	HSBC	(11.197)				
(24.319)	Ameresco Inc 'A'	Morgan Stanley	(1.459)				
4.652	America Movil SAB de CV 'L' ADR	HSBC	(2.698)				
73.188	America Movil SAB de CV 'L' ADR	Morgan Stanley	(26.348)				
9.398	American Airlines Group Inc	Goldman Sachs	3.792				
8.078	American Airlines Group Inc	HSBC	1.342				
(27.353)	American Airlines Group Inc	Morgan Stanley	(11.762)				
4.821	American Assets Trust Inc (Reit)	Bank of America					
		Merrill Lynch	1.979				
5.902	American Assets Trust Inc (Reit)	Barclays Bank	7.673				
(8.008)	American Assets Trust Inc (Reit)	Barclays Bank	(10.410)				
(39.640)	American Assets Trust Inc (Reit)	Goldman Sachs	(4.975)				
5.405	American Assets Trust Inc (Reit)	Goldman Sachs	1.294				
9.063	American Assets Trust Inc (Reit)	HSBC	5.886				
(115.927)	American Assets Trust Inc (Reit)	HSBC	(66.078)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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États-Unis suite				États-Unis suite			
(32.793)	American Homes 4 Rent (Reit) 'A'	Bank of America Merrill Lynch	(16.069)	(2.253)	American Water Works Co Inc	Bank of America Merrill Lynch	(7.300)
(40.994)	American Homes 4 Rent (Reit) 'A'	Barclays Bank	(30.336)	191	American Water Works Co Inc	HSBC	472
(37.374)	American Homes 4 Rent (Reit) 'A'	Goldman Sachs	(18.313)	(2.316)	American Water Works Co Inc	HSBC	(11.997)
(77.817)	American Homes 4 Rent (Reit) 'A'	HSBC	(100.384)	9.624	American Water Works Co Inc	Morgan Stanley	23.483
(20.036)	American Homes 4 Rent (Reit) 'A'	Morgan Stanley	(14.827)	(435)	American Water Works Co Inc	Morgan Stanley	(1.061)
(11.271)	American Homes 4 Rent 'A' (Reit)	Bank of America Merrill Lynch	(5.523)	(4.510)	American Woodmark Corp	Barclays Bank	(7.890)
(12.437)	American Homes 4 Rent 'A' (Reit)	Goldman Sachs	(6.094)	(3.271)	American Woodmark Corp	Goldman Sachs	(8.756)
(16.784)	American International Group Inc	Bank of America Merrill Lynch	15.273	(9.014)	American Woodmark Corp	HSBC	(34.211)
(4.812)	American International Group Inc	Barclays Bank	1.347	(5.854)	American Woodmark Corp	Morgan Stanley	(12.996)
(12.370)	American International Group Inc	HSBC	35.749	7.918	America's Car-Mart Inc/TX	Bank of America Merrill Lynch	171.425
(25.702)	American International Group Inc	Morgan Stanley	7.196	5.830	America's Car-Mart Inc/TX	Goldman Sachs	126.220
20.663	American National Bankshares Inc	Bank of America Merrill Lynch	5.786	(123.251)	Americold Realty Trust (Reit)	Bank of America Merrill Lynch	(156.529)
5.857	American National Bankshares Inc	Goldman Sachs	1.640	5.653	Americold Realty Trust (Reit)	Barclays Bank	7.123
3.157	American National Insurance Co	Bank of America Merrill Lynch	(4.009)	(830)	Americold Realty Trust (Reit)	HSBC	(1.967)
1.367	American National Insurance Co	HSBC	(1.914)	2.404	Americold Realty Trust (Reit)	HSBC	5.697
8.634	American National Insurance Co	Morgan Stanley	(4.490)	(145.591)	Americold Realty Trust (Reit)	Morgan Stanley	(183.445)
(1.771)	American Public Education Inc	HSBC	(2.196)	(1.624)	Ameriprise Financial Inc	Bank of America Merrill Lynch	(6.593)
(8.276)	American Public Education Inc	Morgan Stanley	8.524	(4.350)	Ameriprise Financial Inc	Barclays Bank	(19.401)
(2.026)	American Realty Investors Inc	Barclays Bank	(1.033)	(9.836)	Ameriprise Financial Inc	Goldman Sachs	(39.934)
10.091	American Renal Associates Holdings Inc	Morgan Stanley	2.119	(1.411)	Ameriprise Financial Inc	HSBC	(8.029)
52.864	American Software Inc/GA 'A'	Bank of America Merrill Lynch	(53.393)	(1.714)	Ameriprise Financial Inc	Morgan Stanley	(7.644)
4.443	American States Water Co	Bank of America Merrill Lynch	5.687	28.320	Ameris Bancorp	Morgan Stanley	21.523
20.872	American States Water Co	Barclays Bank	16.071	10.623	AmerisourceBergen Corp	Bank of America Merrill Lynch	12.641
32.296	American States Water Co	Goldman Sachs	32.564	6.280	AmerisourceBergen Corp	Barclays Bank	(11.116)
39.839	American States Water Co	HSBC	10.327	7.490	AmerisourceBergen Corp	Goldman Sachs	8.913
11.779	American States Water Co	Morgan Stanley	9.070	4.606	AmerisourceBergen Corp	Morgan Stanley	(8.153)
(8.187)	American Superconductor Corp	Bank of America Merrill Lynch	(5.731)	(1.565)	Ames National Corp	Bank of America Merrill Lynch	360
(3.393)	American Superconductor Corp	Barclays Bank	746	(1.871)	Ames National Corp	Barclays Bank	187
(13.424)	American Superconductor Corp	HSBC	(7.383)	(3.169)	Ames National Corp	Goldman Sachs	729
(39.594)	American Superconductor Corp	Morgan Stanley	8.711	(1.650)	Ames National Corp	HSBC	(875)
(1.580)	American Tower Corp (Reit)	Barclays Bank	(7.489)	(2.821)	Ames National Corp	Morgan Stanley	282
4.474	American Tower Corp (Reit)	Barclays Bank	21.207	30.492	Ametek Inc	Morgan Stanley	29.882
(16.699)	American Tower Corp (Reit)	Goldman Sachs	(9.333)	10.465	AMETEK Inc	Bank of America Merrill Lynch	7.430
(3.484)	American Tower Corp (Reit)	HSBC	7.617	11.183	AMETEK Inc	HSBC	26.169
10.309	American Tower Corp (Reit)	HSBC	92.575	14.890	AMETEK Inc	Morgan Stanley	14.592
(16.186)	American Vanguard Corp	Bank of America Merrill Lynch	(14.567)	3.890	Amgen Inc	Goldman Sachs	53.782
(5.916)	American Vanguard Corp	Barclays Bank	(7.454)	(3.714)	Amgen Inc	HSBC	(51.476)
(24.405)	American Vanguard Corp	Goldman Sachs	(21.965)	3.166	Amgen Inc	Morgan Stanley	13.392
(25.777)	American Vanguard Corp	HSBC	(4.898)	7.608	Amicus Therapeutics Inc	Bank of America Merrill Lynch	7.950
(10.927)	American Vanguard Corp	Morgan Stanley	(13.768)	29.047	Amicus Therapeutics Inc	Barclays Bank	26.432
39.281	American Water Works Co Inc	Bank of America Merrill Lynch	127.270	72.042	Amicus Therapeutics Inc	Goldman Sachs	75.284
				13.924	Amicus Therapeutics Inc	HSBC	23.392
				25.635	Amicus Therapeutics Inc	Morgan Stanley	23.328
				166.448	Amkor Technology Inc	Bank of America Merrill Lynch	(128.997)
				44.730	Amkor Technology Inc	Goldman Sachs	(32.702)
				9.005	AMN Healthcare Services Inc	Barclays Bank	2.636
				10.959	AMN Healthcare Services Inc	Goldman Sachs	4.274
				25.748	AMN Healthcare Services Inc	HSBC	(10.369)

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États-Unis suite				États-Unis suite			
65.317	AMN Healthcare Services Inc	Morgan Stanley	28.086	(26.160)	Anterix Inc	Bank of America Merrill Lynch	(30.869)
9.458	Amneal Pharmaceuticals Inc	Bank of America Merrill Lynch	(515)	(51.099)	Antero Midstream Corp	Barclays Bank	5.365
11.502	Amneal Pharmaceuticals Inc	Barclays Bank	2.645	(10.259)	Antero Midstream Corp	Morgan Stanley	1.324
66.128	Amneal Pharmaceuticals Inc	HSBC	41.113	42.961	Antero Resources Corp	HSBC	(34.584)
72.508	Amneal Pharmaceuticals Inc	Morgan Stanley	16.677	160.812	Antero Resources Corp	Morgan Stanley	(18.493)
15.634	Amphastar Pharmaceuticals Inc	Bank of America Merrill Lynch	32.988	1.722	Anthem Inc	Goldman Sachs	(14.603)
2.004	Amphastar Pharmaceuticals Inc	Barclays Bank	1.376	6.528	Anthem Inc	HSBC	47.328
12.430	Amphastar Pharmaceuticals Inc	HSBC	11.436	6.264	Anthem Inc	Morgan Stanley	(15.597)
34.002	Amphastar Pharmaceuticals Inc	Morgan Stanley	43.978	47.274	Anworth Mortgage Asset Corp (Reit)	Bank of America Merrill Lynch	6.618
(6.248)	Amphenol Corp 'A'	Goldman Sachs	(8.622)	38.672	Anworth Mortgage Asset Corp (Reit)	Barclays Bank	2.320
(4.694)	Amphenol Corp 'A'	HSBC	(4.365)	30.037	Anworth Mortgage Asset Corp (Reit)	Goldman Sachs	4.205
(26.850)	Amphenol Corp 'A'	Morgan Stanley	(50.747)	59.412	Anworth Mortgage Asset Corp (Reit)	HSBC	8.912
(11.909)	Amplify Energy Corp	HSBC	12.504	71.672	Anworth Mortgage Asset Corp (Reit)	Morgan Stanley	4.300
(25.786)	Amplify Energy Corp	Morgan Stanley	8.252	2.711	AO Smith Corp	Bank of America Merrill Lynch	(5.856)
(26.665)	Amyris Inc	Goldman Sachs	(3.200)	5.850	AO Smith Corp	Barclays Bank	2.457
2.060	Analog Devices Inc	Bank of America Merrill Lynch	7.308	3.767	AO Smith Corp	Goldman Sachs	1.047
9.803	Analog Devices Inc	Barclays Bank	23.919	(7.539)	AO Smith Corp	HSBC	26.085
12.638	Analog Devices Inc	Goldman Sachs	(1.259)	2.042	AO Smith Corp	HSBC	(7.065)
3.792	Analog Devices Inc	HSBC	265	(13.359)	AO Smith Corp	Morgan Stanley	(5.611)
12.527	Analog Devices Inc	Morgan Stanley	30.566	3.369	AO Smith Corp	Morgan Stanley	1.415
(4.608)	Anaplan Inc	Bank of America Merrill Lynch	(27.740)	5.429	Aon Plc	Barclays Bank	21.553
744	Anaplan Inc	Bank of America Merrill Lynch	3.247	4.678	Aon Plc	Goldman Sachs	22.642
(7.570)	Anaplan Inc	HSBC	(46.026)	2.057	Aon Plc	HSBC	18.472
3.384	Anaplan Inc	HSBC	15.115	(2.700)	Aon Plc	Morgan Stanley	(10.719)
(2.156)	Anaplan Inc	Morgan Stanley	(1.250)	406	Apache Corp	HSBC	(678)
(2.726)	AnaplysBio Inc	Morgan Stanley	(4.062)	14.899	Apache Corp	Morgan Stanley	(9.684)
(10.053)	Anavex Life Sciences Corp	Morgan Stanley	(503)	(10.526)	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	3.368
7.001	Andersons Inc/The	HSBC	16.802	(48.292)	Apartment Investment & Management Co 'A' (Reit)	Barclays Bank	(32.355)
36.175	Andersons Inc/The	Morgan Stanley	(2.713)	(35.804)	Apartment Investment & Management Co 'A' (Reit)	Goldman Sachs	11.457
(6.199)	ANGI Homeservices Inc 'A'	Bank of America Merrill Lynch	(1.426)	(40.226)	Apartment Investment & Management Co 'A' (Reit)	HSBC	(29.365)
(22.033)	ANGI Homeservices Inc 'A'	Morgan Stanley	(4.517)	(10.344)	Apartment Investment & Management Co 'A' (Reit)	Morgan Stanley	(6.930)
1.859	AngioDynamics Inc	Bank of America Merrill Lynch	(112)	1.100	Apellis Pharmaceuticals Inc	Bank of America Merrill Lynch	(365)
3.344	AngioDynamics Inc	Barclays Bank	468	7.689	Apellis Pharmaceuticals Inc	Barclays Bank	6.382
9.241	AngioDynamics Inc	Goldman Sachs	(554)	15.370	Apellis Pharmaceuticals Inc	Goldman Sachs	(1.936)
3.044	AngioDynamics Inc	HSBC	883	3.049	Apellis Pharmaceuticals Inc	HSBC	(999)
11.174	AngioDynamics Inc	Morgan Stanley	1.564	8.145	Apellis Pharmaceuticals Inc	Morgan Stanley	5.130
(2.924)	ANI Pharmaceuticals Inc	Barclays Bank	(12.310)	(3.566)	Apergy Corp	Barclays Bank	1.034
(5.849)	ANI Pharmaceuticals Inc	Goldman Sachs	(35.620)	(13.348)	Apergy Corp	Goldman Sachs	(3.470)
(1.457)	ANI Pharmaceuticals Inc	HSBC	(8.430)	(19.179)	Apergy Corp	HSBC	26.850
(11.701)	Anika Therapeutics Inc	HSBC	41.188	(36.687)	Apergy Corp	Morgan Stanley	10.639
(3.943)	Anika Therapeutics Inc	Morgan Stanley	3.549	3.744	Apogee Enterprises Inc	Goldman Sachs	(1.310)
(284.100)	Annaly Capital Management Inc (Reit)	Barclays Bank	(18.467)	33.220	Apogee Enterprises Inc	HSBC	(19.268)
(62.434)	Annaly Capital Management Inc (Reit)	HSBC	(9.053)	12.697	Apogee Enterprises Inc	Morgan Stanley	10.539
(41.035)	Annaly Capital Management Inc (Reit)	Morgan Stanley	(2.667)	(89.613)	Apollo Commercial Real Estate Finance Inc (Reit)	Barclays Bank	(30.191)
2.617	ANSYS Inc	Barclays Bank	23.841	(20.366)	Apollo Commercial Real Estate Finance Inc (Reit)	Goldman Sachs	(5.020)
(1.124)	ANSYS Inc	HSBC	(35.046)	(88.529)	Apollo Commercial Real Estate Finance Inc (Reit)	HSBC	(25.604)
1.968	ANSYS Inc	HSBC	58.578	(113.084)	Apollo Commercial Real Estate Finance Inc (Reit)	Morgan Stanley	(37.433)
(2.540)	ANSYS Inc	Morgan Stanley	(23.139)	(4.715)	Apollo Medical Holdings Inc	Barclays Bank	(6.271)
(196.948)	Antares Pharma Inc	Bank of America Merrill Lynch	(124.077)	(10.872)	Apollo Medical Holdings Inc	HSBC	(31.855)
				(4.192)	Apollo Medical Holdings Inc	Morgan Stanley	(5.575)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
726	Appfolio Inc 'A'	Bank of America		(18.130)	Aramark	Goldman Sachs	(4.170)
		Merrill Lynch	7.870	(7.532)	Aramark	HSBC	1.016
5.266	Appfolio Inc 'A'	Goldman Sachs	56.605	(6.834)	Aramark	Morgan Stanley	(5.467)
5.744	Appfolio Inc 'A'	HSBC	94.948	4.273	Aravive Inc	Goldman Sachs	7.905
4.205	Appfolio Inc 'A'	Morgan Stanley	21.614	9.563	Aravive Inc	Morgan Stanley	(8.607)
(2.494)	Appian Corp	Bank of America		64.070	Arbor Realty Trust Inc (Reit)	Morgan Stanley	14.736
		Merrill Lynch	1.796	184.181	ARC Document Solutions Inc	Bank of America	
(3.459)	Appian Corp	Barclays Bank	(8.751)			Merrill Lynch	(22.102)
(1.618)	Appian Corp	Goldman Sachs	1.165	1.386	ArcBest Corp	Bank of America	
(9.772)	Appian Corp	HSBC	(11.531)			Merrill Lynch	(596)
7.147	Apple Hospitality REIT Inc (Reit)	Barclays Bank	4.217	3.124	ArcBest Corp	HSBC	(7.529)
(48.614)	Apple Hospitality REIT Inc (Reit)	Barclays Bank	(28.682)	7.673	ArcBest Corp	Morgan Stanley	4.220
64.760	Apple Hospitality REIT Inc (Reit)	Goldman Sachs	20.723	1.492	Arch Capital Group Ltd	Bank of America	
(24.006)	Apple Hospitality REIT Inc (Reit)	Goldman Sachs	(7.682)			Merrill Lynch	2.074
32.805	Apple Hospitality REIT Inc (Reit)	HSBC	984	(554)	Arch Capital Group Ltd	Barclays Bank	(654)
2.140	Apple Hospitality REIT Inc (Reit)	Morgan Stanley	1.263	1.032	Arch Capital Group Ltd	Barclays Bank	1.218
(21.200)	Apple Hospitality REIT Inc (Reit)	Morgan Stanley	(12.508)	(703)	Arch Capital Group Ltd	Goldman Sachs	(977)
532	Apple Inc	Bank of America		12.851	Arch Capital Group Ltd	HSBC	17.379
		Merrill Lynch	920	(5.555)	Arch Capital Group Ltd	Morgan Stanley	(6.555)
9.374	Apple Inc	HSBC	65.490	2.792	Arch Coal Inc	Goldman Sachs	(6.477)
453	Apple Inc	Morgan Stanley	2.587	6.139	Arch Coal Inc	Morgan Stanley	(4.297)
22.234	Applied Genetic Technologies Corp/DE	Bank of America		(776)	Arch Coal Inc 'A'	Bank of America	
16.861	Applied Genetic Technologies Corp/DE	Merrill Lynch	222			Merrill Lynch	954
43.791	Applied Industrial Technologies Inc	Morgan Stanley	1.012	(952)	Arch Coal Inc 'A'	Barclays Bank	666
4.499	Applied Industrial Technologies Inc	Bank of America		1.812	Arch Coal Inc 'A'	Barclays Bank	(1.268)
45.709	Applied Materials Inc	Merrill Lynch	104.660	(1.636)	Arch Coal Inc 'A'	HSBC	7.371
		Goldman Sachs	(5.096)	(22.536)	Archer-Daniels-Midland Co	Bank of America	
1.274	Applied Materials Inc	HSBC	11.429			Merrill Lynch	676
5.630	Applied Materials Inc	Morgan Stanley	16.564	(39.916)	Archer-Daniels-Midland Co	Barclays Bank	(4.790)
7.813	Applied Materials Inc	HSBC	(719)	(40.950)	Archer-Daniels-Midland Co	Goldman Sachs	1.228
3.268	Applied Optoelectronics Inc	Morgan Stanley	3.939	(38.564)	Archer-Daniels-Midland Co	HSBC	18.125
9.378	Applied Optoelectronics Inc	Bank of America		(55.634)	Archer-Daniels-Midland Co	Morgan Stanley	(6.676)
210	AptarGroup Inc	Merrill Lynch	584	54.791	Archrock Inc	Bank of America	
13.550	AptarGroup Inc	Barclays Bank	35.501			Merrill Lynch	1.644
5.205	AptarGroup Inc	Goldman Sachs	14.470	32.850	Archrock Inc	Goldman Sachs	986
1.319	AptarGroup Inc	HSBC	3.790	75.308	Archrock Inc	Morgan Stanley	14.309
7.515	AptarGroup Inc	Morgan Stanley	19.690	(86.714)	Arconic Inc	Bank of America	
8.424	Aptinix Inc	Bank of America				Merrill Lynch	(26.881)
		Merrill Lynch	4.886	(7.999)	Arconic Inc	HSBC	(17.598)
9.002	Aptinix Inc	Barclays Bank	7.292	(158.906)	Arconic Inc	Morgan Stanley	(98.522)
38.875	Aptinix Inc	Goldman Sachs	22.548	20.587	Arcos Dorados Holdings Inc 'A'	Goldman Sachs	(4.323)
47.777	Aptinix Inc	HSBC	32.488	50.723	Arcos Dorados Holdings Inc 'A'	HSBC	4.058
74.531	Aptinix Inc	Morgan Stanley	60.370	22.960	Arcos Dorados Holdings Inc 'A'	Morgan Stanley	459
(7.879)	Aptiv Plc	Goldman Sachs	(13.000)	(12.368)	Arcosa Inc	Barclays Bank	(12.739)
(847)	Aptiv Plc	Morgan Stanley	(2.109)	(8.001)	Arcosa Inc	Goldman Sachs	(8.674)
(4.197)	Apyx Medical Corp	Goldman Sachs	(1.721)	(6.436)	Arcosa Inc	HSBC	(2.832)
(9.175)	Apyx Medical Corp	Morgan Stanley	(6.790)	(23.201)	Arcosa Inc	Morgan Stanley	(23.897)
1.012	Aqua America Inc	Bank of America		350	Arcturus Therapeutics Holdings Inc	Barclays Bank	322
		Merrill Lynch	769	2.580	Arcturus Therapeutics Holdings Inc	Goldman Sachs	4.309
2.010	Aqua America Inc	Barclays Bank	2.090	2.449	Arcturus Therapeutics Holdings Inc	Morgan Stanley	2.253
(3.869)	Aqua America Inc	Goldman Sachs	(2.940)	14.608	Arcus Biosciences Inc	Bank of America	
4.770	Aqua America Inc	HSBC	4.102			Merrill Lynch	10.810
943	Aqua America Inc	Morgan Stanley	871	4.147	Arcus Biosciences Inc	Barclays Bank	(1.617)
(49.096)	Aqua Metals Inc	Goldman Sachs	11.292	49.389	Arcus Biosciences Inc	Goldman Sachs	36.548
(139.354)	Aqua Metals Inc	Morgan Stanley	12.542	31.021	Arcus Biosciences Inc	Morgan Stanley	(12.098)
(3.111)	Aramark	Barclays Bank	1.301	6.627	Ardagh Group SA	Goldman Sachs	(4.573)
				36.549	Ardagh Group SA	Morgan Stanley	(4.386)
				(9.300)	Ardelyx Inc	Barclays Bank	(7.440)
				(6.772)	Ardelyx Inc	Goldman Sachs	(7.314)
				(12.653)	Ardelyx Inc	Morgan Stanley	(10.122)
				86.441	Ardmore Shipping Corp	Goldman Sachs	(8.644)

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États-Unis suite				États-Unis suite			
(2.818)	Arena Pharmaceuticals Inc	Bank of America Merrill Lynch	(6.171)	(38.575)	ArQule Inc	Bank of America Merrill Lynch	(63.649)
(1.163)	Arena Pharmaceuticals Inc	Barclays Bank	(1.663)	(9.277)	ArQule Inc	Barclays Bank	(12.431)
(4.348)	Arena Pharmaceuticals Inc	Goldman Sachs	(6.207)	(3.636)	ArQule Inc	Goldman Sachs	(4.934)
(8.023)	Arena Pharmaceuticals Inc	HSBC	(4.814)	(2.960)	ArQule Inc	HSBC	(5.535)
(9.016)	Arena Pharmaceuticals Inc	Morgan Stanley	(12.893)	(32.218)	ArQule Inc	Morgan Stanley	(43.172)
126.981	Ares Commercial Real Estate Corp (Reit)	Bank of America Merrill Lynch	25.396	(8.538)	Arrow Electronics Inc	Bank of America Merrill Lynch	(3.167)
7.500	Ares Commercial Real Estate Corp (Reit)	HSBC	1.682	(4.089)	Arrow Electronics Inc	Barclays Bank	(4.089)
584	Ares Management Corp 'A'	Bank of America Merrill Lynch	835	(11.444)	Arrow Electronics Inc	Goldman Sachs	(3.061)
21.489	Ares Management Corp 'A'	Barclays Bank	18.696	(12.327)	Arrow Electronics Inc	HSBC	15.089
2.622	Ares Management Corp 'A'	Goldman Sachs	2.332	(37.776)	Arrow Electronics Inc	Morgan Stanley	(37.776)
(3.852)	Ares Management Corp 'A'	HSBC	(5.431)	9.528	Arrow Financial Corp	HSBC	2.001
2.610	Ares Management Corp 'A'	HSBC	2.657	6.619	Arrow Financial Corp	Morgan Stanley	728
2.938	Ares Management Corp 'A'	Morgan Stanley	1.540	(9.427)	Arrowhead Pharmaceuticals Inc	HSBC	(253.775)
(36.591)	Argan Inc	Bank of America Merrill Lynch	152.219	5.392	Arrowhead Pharmaceuticals Inc	Morgan Stanley	9.372
(5.367)	Argan Inc	Barclays Bank	2.361	3.014	Artesian Resources Corp 'A'	Bank of America Merrill Lynch	2.743
(3.199)	Argan Inc	Goldman Sachs	13.308	5.290	Artesian Resources Corp 'A'	Goldman Sachs	4.814
(6.358)	Argan Inc	HSBC	27.608	5.349	Artesian Resources Corp 'A'	HSBC	909
(3.154)	Argan Inc	Morgan Stanley	1.388	11.910	Artesian Resources Corp 'A'	Morgan Stanley	7.503
(8.786)	Argo Group International Holdings Ltd	HSBC	(26.797)	17.200	Arthur J Gallagher & Co	Bank of America Merrill Lynch	25.628
(5.771)	Argo Group International Holdings Ltd	Morgan Stanley	(16.043)	(8.609)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	(14.037)
(322)	Arista Networks Inc	Bank of America Merrill Lynch	(902)	(2.461)	Arthur J Gallagher & Co	Barclays Bank	(2.057)
(938)	Arista Networks Inc	Goldman Sachs	(2.227)	5.575	Artisan Partners Asset Management Inc 'A'	Bank of America Merrill Lynch	8.864
(3.748)	Arista Networks Inc	HSBC	(9.445)	8.926	Artisan Partners Asset Management Inc 'A'	Barclays Bank	1.864
(227)	Arista Networks Inc	Morgan Stanley	(220)	17.189	Artisan Partners Asset Management Inc 'A'	Goldman Sachs	24.577
(142.140)	Arlington Asset Investment Corp 'A' (Reit)	Goldman Sachs	(15.635)	18.641	Artisan Partners Asset Management Inc 'A'	HSBC	7.798
(31.918)	Arlington Asset Investment Corp 'A' (Reit)	HSBC	—	32.816	Artisan Partners Asset Management Inc 'A'	Morgan Stanley	10.173
23.236	Arlo Technologies Inc	Goldman Sachs	7.436	40	Arvinas Holding Co LLC	Barclays Bank	120
9.374	Arlo Technologies Inc	HSBC	3.937	5.516	Arvinas Holding Co LLC	Goldman Sachs	39.660
24.856	Arlo Technologies Inc	Morgan Stanley	10.688	4.418	Arvinas Holding Co LLC	Morgan Stanley	13.298
92.285	Armada Hoffer Properties Inc (Reit)	Bank of America Merrill Lynch	18.650	26.639	Asbury Automotive Group Inc	Bank of America Merrill Lynch	46.885
34.059	Armada Hoffer Properties Inc (Reit)	Barclays Bank	21.117	2.001	Asbury Automotive Group Inc	Barclays Bank	4.142
117.177	Armada Hoffer Properties Inc (Reit)	Goldman Sachs	23.997	6.672	Asbury Automotive Group Inc	HSBC	18.014
196.208	Armada Hoffer Properties Inc (Reit)	HSBC	113.856	(116.890)	Ascena Retail Group Inc	Bank of America Merrill Lynch	(7.750)
189.564	Armada Hoffer Properties Inc (Reit)	Morgan Stanley	117.530	(1.240)	ASGN Inc	Barclays Bank	(1.984)
(36.672)	ARMOUR Residential Inc (Reit)	Barclays Bank	(8.435)	8.682	ASGN Inc	Barclays Bank	13.891
(2.750)	ARMOUR Residential Inc (Reit)	Goldman Sachs	(853)	6.502	ASGN Inc	Goldman Sachs	(3.109)
(37.772)	ARMOUR Residential Inc (Reit)	HSBC	(8.310)	(10.124)	ASGN Inc	HSBC	7.087
(71.001)	ARMOUR Residential Inc (Reit)	Morgan Stanley	(16.330)	35.257	ASGN Inc	HSBC	(23.234)
(17.942)	Armstrong Flooring Inc	Morgan Stanley	(4.486)	(2.574)	ASGN Inc	Morgan Stanley	(4.118)
(13.579)	Armstrong World Industries Inc	Bank of America Merrill Lynch	37.939	44.049	ASGN Inc	Morgan Stanley	70.478
(1.986)	Armstrong World Industries Inc	Barclays Bank	(4.946)	(110.118)	Ashford Hospitality Trust Inc (Reit)	HSBC	7.460
(10.136)	Armstrong World Industries Inc	Goldman Sachs	14.259	(20.072)	Ashford Hospitality Trust Inc (Reit)	Morgan Stanley	(3.412)
(3.938)	Armstrong World Industries Inc	HSBC	(1.352)	(905)	Ashford Inc	Bank of America Merrill Lynch	(1.855)
(5.352)	Armstrong World Industries Inc	Morgan Stanley	(13.326)	(141)	Ashford Inc	HSBC	(423)
				(8.670)	Ashford Inc	Morgan Stanley	13.352
				(4.371)	Ashland Global Holdings Inc	Barclays Bank	44
				(2.290)	Ashland Global Holdings Inc	Goldman Sachs	10.245
				(3.615)	Ashland Global Holdings Inc	HSBC	23.100

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États-Unis suite				États-Unis suite			
(11.535)	Ashland Global Holdings Inc	Morgan Stanley	115	(10.780)	Athenex Inc	Morgan Stanley	3.450
65.304	Aspen Aerogels Inc	Morgan Stanley	(8.490)	121.797	Athersys Inc	Bank of America	
(19.713)	Aspen Technology Inc	Bank of America				Merrill Lynch	(8.526)
		Merrill Lynch	(137.202)	145.283	Athersys Inc	Goldman Sachs	(10.170)
(3.063)	Aspen Technology Inc	Barclays Bank	(18.072)	8.111	Atkore International Group	Bank of America	
(6.893)	Aspen Technology Inc	Goldman Sachs	(38.760)		Inc	Merrill Lynch	20.508
(3.205)	Aspen Technology Inc	HSBC	(30.792)	28.955	Atkore International Group	Barclays Bank	10.408
(5.147)	Aspen Technology Inc	Morgan Stanley	(30.367)		Inc		
(9.567)	Assembly Biosciences Inc	Barclays Bank	(17.603)	6.486	Atkore International Group	Goldman Sachs	26.904
(1.648)	Assembly Biosciences Inc	Goldman Sachs	(4.845)		Inc		
(60.584)	Assertio Therapeutics Inc	Bank of America		17.131	Atkore International Group	HSBC	63.022
		Merrill Lynch	(854)		Inc		
(36.817)	Assertio Therapeutics Inc	Morgan Stanley	(1.653)	3.995	Atkore International Group		
11.932	Assetmark Financial				Inc	Morgan Stanley	2.676
	Holdings Inc	Barclays Bank	5.011	27.857	Atlantic Capital Bancshares	Bank of America	
4.794	Assetmark Financial	Goldman Sachs	3.068		Inc	Merrill Lynch	2.507
	Holdings Inc			15.279	Atlantic Capital Bancshares		
3.167	Assetmark Financial				Inc	Goldman Sachs	1.375
	Holdings Inc	Morgan Stanley	1.330	50.976	Atlantic Power Corp	Bank of America	
35.480	Associated Banc Corp	Bank of America				Merrill Lynch	(2.039)
		Merrill Lynch	(2.306)	68.306	Atlantic Power Corp	Goldman Sachs	(2.732)
13.762	Associated Banc Corp	Barclays Bank	(1.583)	71.673	Atlantic Power Corp	Morgan Stanley	(2.867)
34.891	Associated Banc Corp	Goldman Sachs	(2.059)	(63.586)	Atlantic Union Bankshares	Bank of America	
23.922	Associated Banc Corp	HSBC	(4.431)		Corp	Merrill Lynch	3.815
15.873	Associated Banc Corp	Morgan Stanley	(1.825)	(131.020)	Atlantic Union Bankshares		
(4.476)	Associated Capital Group	Bank of America			Corp	Barclays Bank	(18.343)
	Inc 'A'	Merrill Lynch	8.124	(37.056)	Atlantic Union Bankshares	Goldman Sachs	1.547
(1.528)	Associated Capital Group				Corp		
	Inc 'A'	Barclays Bank	466	(36.170)	Atlantic Union Bankshares	HSBC	19.770
(830)	Associated Capital Group	Goldman Sachs	1.506	(105.501)	Atlantic Union Bankshares		
	Inc 'A'				Corp	Morgan Stanley	(14.170)
(1.345)	Associated Capital Group	HSBC	4.149	(9.230)	Atlas Air Worldwide		
	Inc 'A'	Bank of America			Holdings Inc	Barclays Bank	(10.793)
(626)	Assurant Inc	Merrill Lynch	(1)	(6.778)	Atlas Air Worldwide		
		Barclays Bank	(1.077)		Holdings Inc	Goldman Sachs	(6.965)
(1.007)	Assurant Inc	Goldman Sachs	(7.739)	(4.507)	Atlas Air Worldwide	HSBC	1.532
(7.703)	Assurant Inc	HSBC	(9.890)		Holdings Inc		
(3.737)	Assurant Inc	Morgan Stanley	(12.817)	(15.057)	Atlas Air Worldwide		
(9.026)	Assurant Inc	Bank of America			Holdings Inc	Morgan Stanley	(20.176)
(2.965)	Assured Guaranty Ltd	Merrill Lynch	(4.210)	6.406	Atlas Financial Holdings Inc	Bank of America	
		Barclays Bank	(4.903)			Merrill Lynch	(65)
(4.669)	Assured Guaranty Ltd	Goldman Sachs	(6.958)	5.972	Atlas Financial Holdings Inc	Goldman Sachs	(60)
(4.900)	Assured Guaranty Ltd	HSBC	(14.972)	4.204	Atlas Financial Holdings Inc	Morgan Stanley	121
(9.981)	Assured Guaranty Ltd	Morgan Stanley	(10.222)	(1.691)	Atlassian Corp Plc 'A'	Morgan Stanley	17
(9.735)	Assured Guaranty Ltd				756	Atlassian Corp Plc 'A'	(8)
(41.454)	Astec Industries Inc	Bank of America		(9.647)	Atmos Energy Corp	Barclays Bank	(579)
		Merrill Lynch	(5.389)	(29.999)	Atmos Energy Corp	Goldman Sachs	63.298
(654)	Astec Industries Inc	Barclays Bank	(98)	(6.629)	Atmos Energy Corp	HSBC	426
(3.615)	Astec Industries Inc	Goldman Sachs	(470)	(21.425)	Atmos Energy Corp	Morgan Stanley	(1.285)
(2.521)	Astec Industries Inc	Morgan Stanley	(378)	2.072	ATN International Inc	Barclays Bank	1.761
(15.928)	Astronics Corp	HSBC	21.264	908	ATN International Inc	Morgan Stanley	772
(12.444)	Astronics Corp	Morgan Stanley	(10.515)	4.975	Atreca Inc 'A'	HSBC	(12.139)
4.618	AstroNova Inc	HSBC	(6.673)	10.386	Atreca Inc 'A'	Morgan Stanley	(415)
(10.199)	At Home Group Inc	HSBC	1.479	1.263	AtriCure Inc	Barclays Bank	1.415
(23.737)	At Home Group Inc	Morgan Stanley	(7.715)	3.898	AtriCure Inc	Goldman Sachs	3.976
(21.593)	AT&T Inc	Bank of America		24.852	AtriCure Inc	HSBC	47.343
		Merrill Lynch	38.220	28.769	AtriCure Inc	Morgan Stanley	32.221
16.010	AT&T Inc	HSBC	(26.417)	(180)	Atrion Corp	Bank of America	
(3.119)	AT&T Inc					Merrill Lynch	4.838
9.464	AT&T Inc	Morgan Stanley	(189)	(1.406)	Atrion Corp	Barclays Bank	21.715
(3.200)	Atara Biotherapeutics Inc	Barclays Bank	(992)	(388)	Atrion Corp	Goldman Sachs	10.429
(4.928)	Atara Biotherapeutics Inc	Goldman Sachs	(4.706)	(305)	Atrion Corp	HSBC	7.888
(1.301)	Athene Holding Ltd 'A'	Barclays Bank	(1.132)	(310)	Atrion Corp	Morgan Stanley	5.075
1.679	Athene Holding Ltd 'A'	Barclays Bank	1.461	1.706	Audentes Therapeutics Inc	Bank of America	
(4.400)	Athene Holding Ltd 'A'	Goldman Sachs	(5.324)			Merrill Lynch	6.064
(5.331)	Athene Holding Ltd 'A'	HSBC	(6.184)	4.244	Audentes Therapeutics Inc	Barclays Bank	1.935
(15.265)	Athene Holding Ltd 'A'	Morgan Stanley	(13.281)	10.116	Audentes Therapeutics Inc	Goldman Sachs	30.181
(9.583)	Athenex Inc	Barclays Bank	3.067	4.646	Audentes Therapeutics Inc	HSBC	4.520
(6.597)	Athenex Inc	HSBC	733				

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États-Unis suite				États-Unis suite			
12.543	Audentes Therapeutics Inc	Morgan Stanley	7.776	(36.977)	Avaya Holdings Corp	Morgan Stanley	(32.540)
(1.173)	Autodesk Inc	Bank of America		(623)	Avery Dennison Corp	Bank of America	
		Merrill Lynch	(20.492)			Merrill Lynch	878
(1.612)	Autodesk Inc	Barclays Bank	(19.683)	(1.332)	Avery Dennison Corp	Goldman Sachs	1.878
(6.814)	Autodesk Inc	Goldman Sachs	(119.041)	(9.957)	Avery Dennison Corp	HSBC	31.464
(9.679)	Autodesk Inc	HSBC	(238.942)	(15.958)	Avery Dennison Corp	Morgan Stanley	(22.501)
(6.022)	Autodesk Inc	Morgan Stanley	(73.529)	(57.730)	Avid Bioservices Inc	Goldman Sachs	(13.855)
(5.366)	Autoliv Inc	Bank of America		(25.668)	Avid Technology Inc	Bank of America	
		Merrill Lynch	7.459			Merrill Lynch	(9.240)
(4.123)	Autoliv Inc	Goldman Sachs	5.731	(6.348)	Avid Technology Inc	Barclays Bank	381
(24.998)	Autoliv Inc	HSBC	108.991	(5.199)	Avid Technology Inc	HSBC	(1.768)
(33.153)	Autoliv Inc	Morgan Stanley	(331)	(11.955)	Avid Technology Inc	Morgan Stanley	717
305	Automatic Data Processing Inc	Bank of America		(4.320)	Avis Budget Group Inc	Barclays Bank	(3.348)
		Merrill Lynch	15	(1.477)	Avis Budget Group Inc	Goldman Sachs	2.348
(2.270)	Automatic Data Processing Inc	Barclays Bank	(1.449)	1.426	Avis Budget Group Inc	HSBC	(1.055)
16.574	Automatic Data Processing Inc	Goldman Sachs	829	(12.833)	Avis Budget Group Inc	HSBC	3.481
11.669	Automatic Data Processing Inc	Morgan Stanley	18.320	(25.429)	Avis Budget Group Inc	Morgan Stanley	(19.707)
1.835	AutoNation Inc	Bank of America		109.948	Avista Corp	Bank of America	
		Merrill Lynch	(532)	3.114	Avista Corp	Merrill Lynch	52.809
4.289	AutoNation Inc	Barclays Bank	(257)	18.421	Avista Corp	Barclays Bank	2.085
(1.046)	AutoNation Inc	Barclays Bank	63	2.058	Avista Corp	Goldman Sachs	8.842
2.082	AutoNation Inc	Goldman Sachs	(291)	5.539	Avista Corp	HSBC	2.021
(1.302)	AutoNation Inc	Goldman Sachs	1.888	9.349	Avnet Inc	Morgan Stanley	5.705
8.902	AutoNation Inc	HSBC	(7.120)	8.083	Avnet Inc	Bank of America	
5.382	AutoNation Inc	Morgan Stanley	(323)	3.995	Avnet Inc	Merrill Lynch	(729)
820	AutoZone Inc	Bank of America		27.514	Avnet Inc	Barclays Bank	4.405
		Merrill Lynch	14.854	26.516	Avnet Inc	Goldman Sachs	(420)
213	AutoZone Inc	Barclays Bank	4.087	1.742	Avrobio Inc	HSBC	(13.082)
294	AutoZone Inc	Goldman Sachs	2.533	2.015	Avrobio Inc	Morgan Stanley	14.451
242	AutoZone Inc	HSBC	4.410	1.935	Avrobio Inc	Barclays Bank	(784)
699	AutoZone Inc	Morgan Stanley	13.413	2.120	AXA Equitable Holdings Inc	Goldman Sachs	5.501
(1.299)	Avalara Inc	Barclays Bank	(3.273)	11.055	AXA Equitable Holdings Inc	Bank of America	(871)
2.932	Avalara Inc	Goldman Sachs	19.175	4.939	AXA Equitable Holdings Inc	Merrill Lynch	2.353
(828)	Avalara Inc	HSBC	(82)	35.331	AXA Equitable Holdings Inc	Barclays Bank	5.749
(4.838)	AvalonBay Communities Inc (Reit)	Bank of America		15.877	AXA Equitable Holdings Inc	Goldman Sachs	5.482
		Merrill Lynch	(7.993)	2.886	Axalta Coating Systems Ltd	HSBC	55.901
(14.462)	AvalonBay Communities Inc (Reit)	Barclays Bank	(63.922)	503	Axalta Coating Systems Ltd	Morgan Stanley	8.256
(20.484)	AvalonBay Communities Inc (Reit)	HSBC	(119.831)	3.933	Axalta Coating Systems Ltd	Goldman Sachs	(1.905)
(9.852)	AvalonBay Communities Inc (Reit)	Morgan Stanley	(43.546)	(7.477)	Axcelsis Technologies Inc	HSBC	(780)
(51.442)	Avangrid Inc	Bank of America		(10.648)	Axcelsis Technologies Inc	Morgan Stanley	2.674
		Merrill Lynch	(12.861)	(17.111)	Axcelsis Technologies Inc	Barclays Bank	(4.935)
26.408	Avangrid Inc	Bank of America		(4.242)	Axcelsis Technologies Inc	Goldman Sachs	13.855
		Merrill Lynch	6.924	(2.351)	Axis Capital Holdings Ltd	HSBC	20.202
(426)	Avangrid Inc	Barclays Bank	(320)	(3.400)	Axis Capital Holdings Ltd	Morgan Stanley	(2.800)
13.577	Avangrid Inc	Barclays Bank	10.183	(10.690)	Axis Capital Holdings Ltd	Bank of America	(1.805)
(6.108)	Avangrid Inc	Goldman Sachs	(1.527)	(28.256)	Axis Capital Holdings Ltd	Merrill Lynch	(1.805)
11.639	Avangrid Inc	Goldman Sachs	2.910	(46.403)	Axis Capital Holdings Ltd	Barclays Bank	(3.230)
21.426	Avangrid Inc	HSBC	13.284	2.402	Axogen Inc	Goldman Sachs	(5.863)
(30.217)	Avangrid Inc	Morgan Stanley	(22.663)	9.555	Axogen Inc	HSBC	33.680
20.916	Avangrid Inc	Morgan Stanley	15.687	2.677	Axogen Inc	Morgan Stanley	(44.083)
(24.743)	Avanos Medical Inc	Bank of America		3.901	Axogen Inc	Bank of America	
		Merrill Lynch	(53.662)	4.632	Axogen Inc	Merrill Lynch	2.618
(15.361)	Avanos Medical Inc	Barclays Bank	(4.916)	(1.520)	Axon Enterprise Inc	Barclays Bank	10.702
(10.119)	Avanos Medical Inc	Goldman Sachs	(23.151)	(2.000)	Axon Enterprise Inc	Goldman Sachs	2.918
(18.263)	Avanos Medical Inc	HSBC	(5.997)	(6.259)	Axon Enterprise Inc	HSBC	7.958
(35.960)	Avanos Medical Inc	Morgan Stanley	(11.508)	(7.500)	Axon Enterprise Inc	Morgan Stanley	5.188
(17.360)	Avantor Inc	Barclays Bank	2.083	(23.118)	Axon Enterprise Inc	Bank of America	(67.854)
11.007	Avantor Inc	HSBC	29.499	(3.837)	Axonics Modulation Technologies Inc	Merrill Lynch	7.751
(5.335)	Avantor Inc	Morgan Stanley	640	(7.156)	Axonics Modulation Technologies Inc	Goldman Sachs	(3.618)
19.640	Avantor Inc	Morgan Stanley	(2.357)				
(26.680)	Avaya Holdings Corp	Goldman Sachs	(12.540)				
(5.230)	Avaya Holdings Corp	HSBC	(2.301)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.481)	Axonics Modulation Technologies Inc	HSBC	(3.421)	(1.763)	Banco Santander Chile ADR	Goldman Sachs	3.663
(2.746)	Axonics Modulation Technologies Inc	Morgan Stanley	(7.167)	(72.333)	Banco Santander Chile ADR	Morgan Stanley	67.270
(30.325)	Axos Financial Inc	Bank of America		(20.393)	Banco Santander SA ADR	Morgan Stanley	1.428
(5.709)	Axos Financial Inc	Merrill Lynch	(12.130)	(10.698)	Bancolumbia SA ADR	Goldman Sachs	35.795
(12.050)	Axsome Therapeutics Inc	Morgan Stanley	(1.256)	(19.329)	Bancolumbia SA ADR	Morgan Stanley	44.319
(15.197)	Axsome Therapeutics Inc	Barclays Bank	(62.642)	1.637	Bancorp Inc/The	Bank of America	
(1.083)	Axsome Therapeutics Inc	Goldman Sachs	(173.094)	29.433	Bancorp Inc/The	Merrill Lynch	(49)
(9.688)	AXT Inc	HSBC	(14.740)	34.077	Bancorp Inc/The	Goldman Sachs	(883)
(74.078)	AXT Inc	Bank of America	(872)	76.359	Bancorp Inc/The	HSBC	(8.345)
(75.520)	AXT Inc	Merrill Lynch	(6.667)	91.907	BancorpSouth Bank	Morgan Stanley	31.291
3.715	AZZ Inc	Goldman Sachs	(15.104)	10.147	BancorpSouth Bank	Bank of America	
1.756	AZZ Inc	Morgan Stanley	2.563	17.345	BancorpSouth Bank	Merrill Lynch	5.348
19.871	AZZ Inc	Barclays Bank	31	1.275	BancorpSouth Bank	Barclays Bank	2.508
11.647	AZZ Inc	Goldman Sachs	(33.292)	11.928	BancorpSouth Bank	Goldman Sachs	867
(44.584)	B&G Foods Inc	HSBC	8.036	(987)	Bandwidth Inc 'A'	HSBC	342
(16.697)	B&G Foods Inc	Barclays Bank	(27.196)	(3.584)	Bandwidth Inc 'A'	Morgan Stanley	3.225
(11.333)	B&G Foods Inc	Goldman Sachs	(6.897)	3.593	Bandwidth Inc 'A'	Bank of America	(1.569)
(31.858)	B. Riley Financial Inc	HSBC	3.776	(7.020)	Bandwidth Inc 'A'	Merrill Lynch	(1.569)
(11.549)	B. Riley Financial Inc	Bank of America	(29.309)	(1.559)	Bandwidth Inc 'A'	Barclays Bank	(7.025)
(29.651)	Babcock & Wilcox Enterprises Inc	Merrill Lynch	(924)	(16.017)	Bank First Corp	Goldman Sachs	4.195
2.749	Badger Meter Inc	Morgan Stanley	26.389	(3.371)	Bank First Corp	Goldman Sachs	(11.162)
5.399	Badger Meter Inc	Goldman Sachs	4.261	(140)	Bank First Corp	Morgan Stanley	(3.056)
3.916	Badger Meter Inc	Barclays Bank	14.065	(4.349)	Bank First Corp	Barclays Bank	961
7.842	Badger Meter Inc	HSBC	6.099	(56.464)	Bank of America Corp	Goldman Sachs	927
(21.649)	Baker Hughes Co	Morgan Stanley	12.155	(11.227)	Bank of America Corp	HSBC	(22)
(29.875)	Baker Hughes Co	Bank of America	4.763	(31.013)	Bank of America Corp	Morgan Stanley	261
(10.989)	Baker Hughes Co	Merrill Lynch	(1.494)	(14.154)	Bank of America Corp	Barclays Bank	(10.164)
(9.483)	Baker Hughes Co	Barclays Bank	1.361	118.807	Bank of Commerce Holdings	Goldman Sachs	(4.828)
(1.360)	Baker Hughes Co	Goldman Sachs	(2.338)	32.368	Bank of Commerce Holdings	HSBC	(3.102)
(6.099)	Balchem Corp	HSBC	(68)	35.663	Bank of Commerce Holdings	Morgan Stanley	(2.548)
(864)	Balchem Corp	Morgan Stanley	7.258	8.966	Bank of Hawaii Corp	Bank of America	
(7.122)	Balchem Corp	Merrill Lynch	(830)	(885)	Bank of Hawaii Corp	Merrill Lynch	13.628
(2.840)	Balchem Corp	Barclays Bank	8.475	(11.051)	Bank of Hawaii Corp	Bank of America	
(12.370)	Balchem Corp	Goldman Sachs	7.093	1.947	Bank of Hawaii Corp	Merrill Lynch	(374)
(2.132)	Ball Corp	HSBC	(11.875)	(430)	Bank of Hawaii Corp	Barclays Bank	(7.625)
(12.610)	Ball Corp	Morgan Stanley	(874)	1.386	Bank of Hawaii Corp	Goldman Sachs	2.959
(5.234)	Ball Corp	Bank of America	(3.805)	(16.554)	Bank of Hawaii Corp	Goldman Sachs	(172)
(11.878)	Ball Corp	Merrill Lynch	(1.460)	1.620	Bank of Hawaii Corp	HSBC	1.261
(29.830)	Ball Corp	Barclays Bank	(6.554)	(1.531)	Bank of Hawaii Corp	HSBC	(15.064)
(18.228)	Banc of California Inc	Morgan Stanley	(8.352)	2.735	Bank of Marin Bancorp	Morgan Stanley	1.118
(84.924)	Banc of California Inc	Bank of America	(12.760)	7.850	Bank of Marin Bancorp	Morgan Stanley	(1.056)
(39.634)	Banc of California Inc	Merrill Lynch	(83.226)	7.022	Bank of Marin Bancorp	Barclays Bank	848
(50.305)	BancFirst Corp	HSBC	(15.061)	3.383	Bank of Marin Bancorp	Goldman Sachs	(3.576)
(503)	BancFirst Corp	Bank of America	(30.183)	5.885	Bank of New York Mellon Corp/The	HSBC	238
(5.319)	BancFirst Corp	Merrill Lynch	(332)	12.367	Bank of New York Mellon Corp/The	Morgan Stanley	1.049
(825)	BancFirst Corp	Barclays Bank	(3.223)	1.263	Bank of New York Mellon Corp/The	Bank of America	59
(23.989)	Banco BBVA Argentina SA ADR	Goldman Sachs	(545)	21.182	Bank of New York Mellon Corp/The	Merrill Lynch	
35.641	Banco Bradesco SA ADR	Goldman Sachs	(19.431)	7.725	Bank of New York Mellon Corp/The	Barclays Bank	253
29.606	Banco Bradesco SA ADR	HSBC	3.174	(4.047)	Bank of Princeton/The	Goldman Sachs	
156.180	Banco Bradesco SA ADR	HSBC	(9.030)	(1.126)	Bank of Princeton/The	HSBC	(4.802)
5.155	Banco de Chile ADR	Morgan Stanley	(16.399)	(1.049)	Bank of Princeton/The	Morgan Stanley	(232)
5.612	Banco de Chile ADR	HSBC	(20.517)	(8.614)	Bank of Princeton/The	Barclays Bank	1.416
3.831	Banco Santander Brasil SA ADR	Morgan Stanley	(6.566)		Bank of Princeton/The	Merrill Lynch	529
105.206	Banco Santander Brasil SA ADR	HSBC	(2.816)		Bank of Princeton/The	HSBC	462
		Morgan Stanley	(60.493)			Morgan Stanley	4.049

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
1.500	Bank OZK	Bank of America		(15.429)	Baxter International Inc	Barclays Bank	(1.235)
		Merrill Lynch	1.425	(11.556)	Baxter International Inc	Goldman Sachs	(1.690)
3.122	Bank OZK	Barclays Bank	593	(13.623)	Baxter International Inc	HSBC	(48.907)
9.440	Bank OZK	Goldman Sachs	8.968	(3.634)	Baxter International Inc	Morgan Stanley	(291)
20.834	Bank OZK	HSBC	4.792	(31.612)	Baycom Corp	HSBC	1.581
12.895	Bank OZK	Morgan Stanley	2.450	(158)	BB&T Corp	Bank of America	
463	Bank7 Corp	Bank of America		(16.993)	BB&T Corp	Merrill Lynch	(40)
		Merrill Lynch	(127)	(5.568)	BB&T Corp	Barclays Bank	(3.229)
2.857	Bank7 Corp	Goldman Sachs	(792)	(27.211)	BB&T Corp	HSBC	445
10.408	Bank7 Corp	HSBC	(1.509)	15.835	BCB Bancorp Inc	Morgan Stanley	(5.170)
816	Bank7 Corp	Morgan Stanley	(355)	6.733	BCB Bancorp Inc	Bank of America	
49.261	BankFinancial Corp	Bank of America		24.896	BCB Bancorp Inc	Merrill Lynch	7.601
		Merrill Lynch	8.867	5.769	BCB Bancorp Inc	Barclays Bank	2.155
1.973	BankFinancial Corp	Barclays Bank	789	23.869	BCB Bancorp Inc	Goldman Sachs	11.950
64.679	BankFinancial Corp	Goldman Sachs	11.642	3.360	Beacon Roofing Supply Inc	HSBC	2.942
7.094	BankFinancial Corp	HSBC	(1.915)	8.394	Beacon Roofing Supply Inc	Morgan Stanley	7.638
34.351	BankFinancial Corp	Morgan Stanley	13.740	10.714	Beacon Roofing Supply Inc	Barclays Bank	(13.037)
(17.445)	BankUnited Inc	Bank of America		6.797	Beacon Roofing Supply Inc	Goldman Sachs	(31.735)
		Merrill Lynch	(8.374)	2.369	Beacon Roofing Supply Inc	HSBC	(23.320)
(20.092)	BankUnited Inc	Goldman Sachs	(9.644)	11.030	Beasley Broadcast Group Inc 'A'	Morgan Stanley	(26.373)
(37.247)	BankUnited Inc	Morgan Stanley	(6.705)	2.666	Beazer Homes USA Inc	Goldman Sachs	(415)
(64.299)	Bankwell Financial Group Inc	Bank of America		5.018	Beazer Homes USA Inc	Bank of America	
		Merrill Lynch	(11.574)	5.643	Beazer Homes USA Inc	Merrill Lynch	(4.743)
(787)	Bankwell Financial Group Inc	Barclays Bank	(220)	(10.705)	Becton Dickinson and Co	Barclays Bank	1.066
(7.306)	Bankwell Financial Group Inc	Goldman Sachs	(1.315)	(3.298)	Becton Dickinson and Co	HSBC	5.670
(2.343)	Bankwell Financial Group Inc	Morgan Stanley	(656)	(1.344)	Becton Dickinson and Co	Morgan Stanley	2.257
58.292	Banner Corp	Bank of America		(2.028)	Becton Dickinson and Co	Bank of America	
		Merrill Lynch	(58.292)	(596)	Becton Dickinson and Co	Merrill Lynch	(111.233)
(36.346)	Bar Harbor Bankshares	Bank of America		(23.907)	Bed Bath & Beyond Inc	Barclays Bank	(26.020)
		Merrill Lynch	(2.908)	(11.914)	Bed Bath & Beyond Inc	Goldman Sachs	(15.938)
(3.464)	Bar Harbor Bankshares	Goldman Sachs	(277)	(5.006)	Bed Bath & Beyond Inc	HSBC	(26.774)
(2.694)	Bar Harbor Bankshares	HSBC	(27)	(1.896)	Bel Fuse Inc 'B'	Morgan Stanley	(5.281)
(1.461)	Bar Harbor Bankshares	Morgan Stanley	(58)	820	Belden Inc	Barclays Bank	(49.607)
(7.013)	Barnes & Noble Education Inc	Goldman Sachs	(2.174)	(8.685)	Belden Inc	Goldman Sachs	(4.825)
(1.641)	Barnes Group Inc	Bank of America		(2.292)	Belden Inc	HSBC	(3.780)
		Merrill Lynch	492	(4.353)	Belden Inc	Barclays Bank	(1.128)
(17.649)	Barnes Group Inc	Barclays Bank	2.118	3.038	Belden Inc	Barclays Bank	1.353
(39.416)	Barnes Group Inc	Goldman Sachs	11.714	(2.104)	Belden Inc	Barclays Bank	(14.330)
(14.381)	Barnes Group Inc	HSBC	6.691	(4.311)	BellRing Brands Inc 'A'	Goldman Sachs	(1.811)
(15.762)	Barnes Group Inc	Morgan Stanley	1.891	30.155	Benchmark Electronics Inc	HSBC	(7.270)
34	Barrett Business Services Inc	Bank of America		9.650	Benchmark Electronics Inc	Morgan Stanley	5.013
		Merrill Lynch	(102)	7.968	Benchmark Electronics Inc	Morgan Stanley	(1.764)
2.928	Barrett Business Services Inc	HSBC	(10.541)	31.514	Benefitfocus Inc	Goldman Sachs	(4.354)
4.458	Barrett Business Services Inc	Morgan Stanley	9.005	12.901	Benefitfocus Inc	Goldman Sachs	22.918
74.776	Basic Energy Services Inc	Bank of America		48.705	Benefitfocus Inc	HSBC	5.501
		Merrill Lynch	(5.556)	55.200	Benefitfocus Inc	Morgan Stanley	16.334
9.567	Bassett Furniture Industries Inc	Bank of America		10.072	Berkshire Hathaway Inc 'B'	Barclays Bank	41.598
		Merrill Lynch	(5.549)	476	Berkshire Hathaway Inc 'B'	Goldman Sachs	16.131
4.603	Bassett Furniture Industries Inc	Barclays Bank	2.117	1.079	Berkshire Hathaway Inc 'B'	HSBC	23.726
7.058	Bassett Furniture Industries Inc	Goldman Sachs	(4.094)	846	Berkshire Hathaway Inc 'B'	Morgan Stanley	71.192
43.372	Bassett Furniture Industries Inc	HSBC	(22.987)	(10.387)	Berkshire Hills Bancorp Inc	Bank of America	
36.794	Bassett Furniture Industries Inc	Morgan Stanley	16.925	(28.036)	Berkshire Hills Bancorp Inc	Merrill Lynch	5.137
3.657	Baudax Bio Inc	Goldman Sachs	19.419	(3.325)	Berkshire Hills Bancorp Inc	Barclays Bank	1.090
13.591	Bausch Health Cos Inc	Goldman Sachs	(1.631)	(13.933)	Berkshire Hills Bancorp Inc	Barclays Bank	1.090
3.265	Bausch Health Cos Inc	HSBC	7.052	(6.211)	Berry Global Group Inc	Goldman Sachs	550
3.854	Bausch Health Cos Inc	Morgan Stanley	3.006	(1.516)	Berry Global Group Inc	Morgan Stanley	1.937
(15.584)	Baxter International Inc	Bank of America		(5.808)	Berry Global Group Inc	Barclays Bank	(1.870)
		Merrill Lynch	(10.285)	(8.533)	Berry Global Group Inc	Goldman Sachs	6.729
				16.826	Berry Petroleum Corp	HSBC	1.929
				16.967	Berry Petroleum Corp	Morgan Stanley	(2.508)
						Barclays Bank	(10.248)
						Goldman Sachs	(4.663)
						Morgan Stanley	30.724
						Bank of America	(14.079)
						Merrill Lynch	(58.134)
						Goldman Sachs	(58.621)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.685)	Best Buy Co Inc	Bank of America Merrill Lynch	(6.454)	3.132	Bio-Rad Laboratories Inc 'A'	Goldman Sachs	53.933
(8.505)	Best Buy Co Inc	Barclays Bank	(70.421)	(164)	Bio-Rad Laboratories Inc 'A'	HSBC	(1.608)
(19.224)	Best Buy Co Inc	Goldman Sachs	(74.229)	(363)	Bio-Rad Laboratories Inc 'A'	Morgan Stanley	(3.968)
(2.784)	Best Buy Co Inc	HSBC	(14.200)	(23.268)	BioSpecifics Technologies Corp	Bank of America Merrill Lynch	(26.293)
(8.850)	Best Buy Co Inc	Morgan Stanley	(73.278)	(5.020)	BioSpecifics Technologies Corp	Goldman Sachs	(5.673)
(632)	Beyond Meat Inc	Bank of America Merrill Lynch	(1.561)	(3.627)	BioSpecifics Technologies Corp	HSBC	(11.402)
(9.358)	Beyond Meat Inc	Goldman Sachs	(23.114)	(2.099)	BioSpecifics Technologies Corp	Morgan Stanley	(1.637)
(405)	Beyond Meat Inc	HSBC	(2.631)	1.054	Bio-Techne Corp	Bank of America Merrill Lynch	9.254
(1.466)	Beyond Meat Inc	Morgan Stanley	(8.708)	1.604	Bio-Techne Corp	Barclays Bank	9.223
4.371	Beyondspring Inc	Barclays Bank	(5.289)	675	Bio-Techne Corp	Goldman Sachs	5.927
5.993	Beyondspring Inc	HSBC	1.858	(43)	Bio-Techne Corp	HSBC	(775)
13.890	Beyondspring Inc	Morgan Stanley	(16.807)	253	Bio-Techne Corp	HSBC	4.410
(40.203)	BG Staffing Inc	Bank of America Merrill Lynch	5.628	(3.041)	Bio-Techne Corp	Morgan Stanley	(17.486)
(1.879)	BG Staffing Inc	Barclays Bank	(582)	1.093	Bio-Techne Corp	Morgan Stanley	6.285
(1.420)	BG Staffing Inc	Morgan Stanley	(440)	(906)	BioTelemetry Inc	Barclays Bank	(2.202)
(41.958)	BGC Partners Inc 'A'	Goldman Sachs	(13.427)	(11.305)	BioTelemetry Inc	Goldman Sachs	(17.954)
(150.765)	BGC Partners Inc 'A'	HSBC	(24.122)	(2.004)	BioTelemetry Inc	HSBC	(5.224)
(197.459)	BGC Partners Inc 'A'	Morgan Stanley	(25.669)	(6.377)	BioTelemetry Inc	Morgan Stanley	(15.496)
5.683	Big Lots Inc	Barclays Bank	8.070	25.015	BJ's Restaurants Inc	Barclays Bank	7.755
10.552	Big Lots Inc	HSBC	3.754	1.997	BJ's Restaurants Inc	Goldman Sachs	1.159
92	Biglari Holdings Inc 'A'	Bank of America Merrill Lynch	(715)	755	BJ's Restaurants Inc	HSBC	765
85	Biglari Holdings Inc 'A'	Goldman Sachs	(661)	3.527	BJ's Restaurants Inc	Morgan Stanley	1.093
56	Biglari Holdings Inc 'A'	Morgan Stanley	147	(7.502)	BJ's Wholesale Club Holdings Inc	Barclays Bank	(4.351)
403	Biglari Holdings Inc 'B'	Barclays Bank	2.378	(22.436)	BJ's Wholesale Club Holdings Inc	Goldman Sachs	58.534
2.127	Biglari Holdings Inc 'B'	HSBC	12.592	(17.293)	BJ's Wholesale Club Holdings Inc	HSBC	45.484
349	Biglari Holdings Inc 'B'	Morgan Stanley	2.059	(19.188)	BJ's Wholesale Club Holdings Inc	Morgan Stanley	(11.128)
52.844	BioCryst Pharmaceuticals Inc	Goldman Sachs	44.917	(6.382)	Black Hills Corp	Barclays Bank	3.319
86.686	BioCryst Pharmaceuticals Inc	Morgan Stanley	30.340	3.486	Black Hills Corp	Barclays Bank	(1.813)
62.988	BioDelivery Sciences International Inc	Barclays Bank	35.903	15.703	Black Hills Corp	Goldman Sachs	22.613
16.461	BioDelivery Sciences International Inc	HSBC	8.258	(597)	Black Hills Corp	Goldman Sachs	(860)
17.800	BioDelivery Sciences International Inc	Morgan Stanley	8.807	(10.112)	Black Hills Corp	HSBC	(19.617)
(118)	Biogen Inc	Bank of America Merrill Lynch	(2.303)	12.284	Black Hills Corp	HSBC	23.326
(2.055)	Biogen Inc	Barclays Bank	(2.503)	9.234	Black Hills Corp	Morgan Stanley	(4.802)
(1.374)	Biogen Inc	Goldman Sachs	(16.499)	3.853	Black Knight Inc	Bank of America Merrill Lynch	9.314
2.016	Biogen Inc	HSBC	17.217	(1.905)	Black Knight Inc	Barclays Bank	(3.867)
1.854	Biogen Inc	Morgan Stanley	5.024	(2.073)	Black Knight Inc	Goldman Sachs	(6.178)
(1.673)	Biohaven Pharmaceutical Holding Co Ltd	Barclays Bank	(2.292)	(22.232)	Black Knight Inc	HSBC	(148.065)
(4.537)	Biohaven Pharmaceutical Holding Co Ltd	Goldman Sachs	(30.080)	(8.944)	Black Knight Inc	Morgan Stanley	(18.156)
(3.829)	Biohaven Pharmaceutical Holding Co Ltd	HSBC	(36.529)	6.054	Black Knight Inc	Morgan Stanley	12.290
(1.048)	Biohaven Pharmaceutical Holding Co Ltd	Morgan Stanley	(1.436)	(7.763)	Blackbaud Inc	Bank of America Merrill Lynch	(1.739)
(16.216)	BioLife Solutions Inc	Barclays Bank	7.379	(10.193)	Blackbaud Inc	Barclays Bank	(408)
(5.049)	BioLife Solutions Inc	HSBC	1.868	(9.454)	Blackbaud Inc ^{tr}	Goldman Sachs	(1.952)
2.205	BioMarin Pharmaceutical Inc	Barclays Bank	5.843	(10.714)	Blackbaud Inc	HSBC	(21.239)
(858)	BioMarin Pharmaceutical Inc	Goldman Sachs	(2.265)	(15.093)	Blackbaud Inc	Morgan Stanley	(1.834)
3.106	BioMarin Pharmaceutical Inc	HSBC	14.039	2.609	Blackline Inc	Bank of America Merrill Lynch	3.939
5.710	BioMarin Pharmaceutical Inc	Morgan Stanley	15.132	6.193	Blackline Inc	Barclays Bank	6.069
(811)	BioMarin Pharmaceutical Inc	Morgan Stanley	(2.149)	6.040	Blackline Inc	Goldman Sachs	8.778
(1.256)	Bio-Rad Laboratories Inc 'A'	Barclays Bank	(13.728)	3.680	Blackline Inc	HSBC	13.560
(1.324)	Bio-Rad Laboratories Inc 'A'	Goldman Sachs	(22.799)	46.196	Blackstone Mortgage Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	40.652
				12.951	Blackstone Mortgage Trust Inc 'A' (Reit)	Barclays Bank	9.454
				(54.311)	Blackstone Mortgage Trust Inc 'A' (Reit)	Barclays Bank	(39.647)
				(20.668)	Blackstone Mortgage Trust Inc 'A' (Reit)	Goldman Sachs	(17.584)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
1.092	Blackstone Mortgage Trust Inc 'A' (Reit)	Goldman Sachs	961	3.183	BOK Financial Corp	Morgan Stanley	1.528
7.503	Blackstone Mortgage Trust Inc 'A' (Reit)	HSBC	5.301	(11.234)	Bonanza Creek Energy Inc	HSBC	21.569
(6.433)	Blackstone Mortgage Trust Inc 'A' (Reit)	HSBC	(3.705)	(11.515)	Bonanza Creek Energy Inc	Morgan Stanley	(4.261)
(9.814)	Blackstone Mortgage Trust Inc 'A' (Reit)	Morgan Stanley	(4.722)	(553)	Booking Holdings Inc	Bank of America	
(7.434)	Bloomin' Brands Inc	Bank of America		(118)	Booking Holdings Inc	Merrill Lynch	(32.550)
(23.430)	Bloomin' Brands Inc	Merrill Lynch	(6.022)	(217)	Booking Holdings Inc	Barclays Bank	(3.558)
(11.127)	Bloomin' Brands Inc	Barclays Bank	(20.150)	(58)	Booking Holdings Inc	Goldman Sachs	(7.928)
(6.951)	Bloomin' Brands Inc	Goldman Sachs	(8.625)	(39)	Booking Holdings Inc	HSBC	(1.652)
(29.140)	Bloomin' Brands Inc	HSBC	(4.657)	(3.082)	Booking Holdings Inc	Morgan Stanley	(1.176)
(13.159)	Blucora Inc	Morgan Stanley	(25.060)	13.388	Boot Barn Holdings Inc	Goldman Sachs	5.209
4.091	Blucora Inc	Bank of America	(25.528)	38.763	Booz Allen Hamilton Holding Corp	Bank of America	
2.354	Blucora Inc	Merrill Lynch	5.114	11.482	Booz Allen Hamilton Holding Corp	Merrill Lynch	(10.844)
(1.409)	Blucora Inc	Barclays Bank	8.239	3.924	BorgWarner Inc	Bank of America	(27.327)
(3.016)	Blucora Inc	HSBC	(2.813)	(453)	BorgWarner Inc	Merrill Lynch	(2.276)
15.099	Blue Bird Corp	HSBC	(2.189)	7.110	BorgWarner Inc	Barclays Bank	1.857
11.537	Blue Bird Corp	Morgan Stanley	2.754	(13.933)	BorgWarner Inc	HSBC	(29.151)
9.716	Blue Bird Corp	Barclays Bank	3.608	3.615	BorgWarner Inc	Morgan Stanley	8.081
11.836	Blue Bird Corp	Goldman Sachs	6.036	357	BorgWarner Inc	Morgan Stanley	(2.097)
3.480	Bluebird Bio Inc	Bank of America		307	Boston Beer Co Inc/The 'A'	Bank of America	
(9.364)	Bluebird Bio Inc	Merrill Lynch	26.030	243	Boston Beer Co Inc/The 'A'	Merrill Lynch	5.611
4.165	Bluebird Bio Inc	Barclays Bank	(70.043)	696	Boston Beer Co Inc/The 'A'	Barclays Bank	3.444
1.344	Bluebird Bio Inc	Goldman Sachs	41.525	(1.714)	Boston Beer Co Inc/The 'A'	Goldman Sachs	5.645
2.373	Bluebird Bio Inc	HSBC	10.053	571	Boston Beer Co Inc/The 'A'	HSBC	17.767
1.714	Bluebird Bio Inc	HSBC	10.679	(1.759)	Boston Beer Co Inc/The 'A'	HSBC	(23.759)
(19.768)	BlueLinx Holdings Inc	Morgan Stanley	17.088	(6.957)	Boston Beer Co Inc/The 'A'	Morgan Stanley	6.406
(1.310)	BlueLinx Holdings Inc	Barclays Bank	45.466	(8.601)	Boston Omaha Corp 'A'	Morgan Stanley	(18.694)
(2.234)	BlueLinx Holdings Inc	Goldman Sachs	4.637	33.326	Boston Omaha Corp 'A'	Barclays Bank	(417)
(2.877)	Blueprint Medicines Corp	Barclays Bank	(7.474)	1.847	Boston Private Financial Holdings Inc	Morgan Stanley	(516)
(7.137)	Blueprint Medicines Corp	Goldman Sachs	(20.344)	13.524	Boston Properties Inc (Reit)	Morgan Stanley	7.832
(12.066)	Blueprint Medicines Corp	HSBC	(59.257)	26.738	Boston Properties Inc (Reit)	Goldman Sachs	2.660
(11.748)	Blueprint Medicines Corp	HSBC	(27.430)	(85.253)	Boston Properties Inc (Reit)	HSBC	10.431
2.243	Bluerock Residential Growth Inc (Reit)	Bank of America		1.698	Boston Scientific Corp	Morgan Stanley	37.700
26.693	Bluerock Residential Growth Inc (Reit)	Merrill Lynch	1.256	18.277	Bottomline Technologies DE Inc	Morgan Stanley	(99.746)
55.999	Bluerock Residential Growth Inc (Reit)	Barclays Bank	14.948	16.918	Bottomline Technologies DE Inc	Bank of America	3.744
57.487	BMC Stock Holdings Inc	Goldman Sachs	31.919	24.183	Bottomline Technologies DE Inc	Barclays Bank	21.201
9.447	BMC Stock Holdings Inc	Morgan Stanley	51.163	20.519	Bottomline Technologies DE Inc	Goldman Sachs	36.741
44.800	BMC Stock Holdings Inc	Bank of America	11.903	(12.771)	Box Inc 'A'	HSBC	106.379
20.366	BMC Stock Holdings Inc	Merrill Lynch	38.773	25.015	Box Inc 'A'	Morgan Stanley	23.802
15.120	BMC Stock Holdings Inc	Bank of America	26.360	(5.460)	Box Inc 'A'	Bank of America	
(396)	Boeing Co/The	Merrill Lynch	19.051	(13.850)	Box Inc 'A'	Merrill Lynch	62.538
(1.444)	Boeing Co/The	Barclays Bank	1.481	(28.757)	Box Inc 'A'	Barclays Bank	(13.377)
(4.455)	Boeing Co/The	Goldman Sachs	5.662	34.754	Boyd Gaming Corp	HSBC	(20.637)
(3.410)	Boeing Co/The	HSBC	(73.953)	5.852	Boyd Gaming Corp	Morgan Stanley	(70.455)
13.383	Boingo Wireless Inc	Morgan Stanley	12.754	65.188	Boyd Gaming Corp	Bank of America	
38.119	Boingo Wireless Inc	Goldman Sachs	(13.115)	32.799	Boyd Gaming Corp	Merrill Lynch	10.078
19.530	Boingo Wireless Inc	HSBC	(43.456)	90.951	Boyd Gaming Corp	Barclays Bank	(1.931)
2.413	Boise Cascade Co	Morgan Stanley	(7.617)	(29.538)	Brady Corp 'A'	Goldman Sachs	14.282
18.125	Boise Cascade Co	Bank of America		(20.311)	Brady Corp 'A'	HSBC	23.115
22.623	Boise Cascade Co	Merrill Lynch	700	(7.421)	Brady Corp 'A'	Morgan Stanley	(30.014)
58.279	Boise Cascade Co	Barclays Bank	(20.300)	(36.759)	Braemar Hotels & Resorts Inc (Reit)	Bank of America	
21.512	Boise Cascade Co	Goldman Sachs	6.561	5.343		Merrill Lynch	(72.073)
5.478	BOK Financial Corp	HSBC	(23.697)			Goldman Sachs	(49.559)
4.581	BOK Financial Corp	Morgan Stanley	(24.735)			HSBC	(9.581)
4.093	BOK Financial Corp	Bank of America	7.286			Morgan Stanley	1.103
		Merrill Lynch	2.199				
		Barclays Bank	5.443				
		Goldman Sachs					

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
7.414	Braemar Hotels & Resorts Inc (Reit)	Morgan Stanley	2.743	(11.682)	Brink's Co/The	Barclays Bank	(39.835)
433.828	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	125.810	(28.508)	Brink's Co/The	Goldman Sachs	(127.716)
31.486	Brandywine Realty Trust (Reit)	Barclays Bank	14.169	(31.346)	Brink's Co/The	HSBC	(111.242)
206.857	Brandywine Realty Trust (Reit)	Goldman Sachs	59.988	(31.903)	Brink's Co/The	Morgan Stanley	(108.789)
36.326	Brandywine Realty Trust (Reit)	HSBC	12.351	9.278	Bristol-Myers Squibb Co	HSBC	(7.330)
34.462	Brandywine Realty Trust (Reit)	Morgan Stanley	15.508	30.969	Bristol-Myers Squibb Co	Morgan Stanley	24.156
(65.644)	BRF SA ADR	Morgan Stanley	(39.386)	15.093	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	(1.358)
(100.414)	Bridge Bancorp Inc	Morgan Stanley Bank of America Merrill Lynch	30.124	(10.973)	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	988
4.422	Bridgebio Pharma Inc	Barclays Bank	(18.749)	(19.248)	Brixmor Property Group Inc (Reit)	Barclays Bank	(12.319)
6.678	Bridgebio Pharma Inc	Goldman Sachs	10.017	1.503	Brixmor Property Group Inc (Reit)	Goldman Sachs	(135)
82.704	Bridgewater Bancshares Inc	Bank of America Merrill Lynch	23.984	(19.435)	Brixmor Property Group Inc (Reit)	Goldman Sachs	1.749
33.135	Bridgewater Bancshares Inc	Goldman Sachs	9.609	(62.729)	Brixmor Property Group Inc (Reit)	HSBC	(42.028)
49.238	Bridgewater Bancshares Inc (3.838)	Morgan Stanley	2.954	2.538	Brixmor Property Group Inc (Reit)	Morgan Stanley	1.624
(299)	Bridgford Foods Corp	Barclays Bank	(6.736)	(28.421)	Brixmor Property Group Inc (Reit)	Morgan Stanley	(18.189)
17.066	Briggs & Stratton Corp	HSBC	(486)	3.134	Broadcom Inc	Bank of America Merrill Lynch	6.510
		Bank of America Merrill Lynch	(18.602)	(392)	Broadcom Inc	Barclays Bank	(764)
22.400	Briggs & Stratton Corp	Barclays Bank	(8.288)	(2.220)	Broadcom Inc	Goldman Sachs	(8.791)
32.162	Briggs & Stratton Corp	Goldman Sachs	(32.323)	(3.124)	Broadcom Inc	HSBC	(10.809)
22.998	Briggs & Stratton Corp	HSBC	(38.940)	(1.311)	Broadcom Inc	Morgan Stanley	(2.556)
26.006	Briggs & Stratton Corp	Morgan Stanley	(9.622)	4.556	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	17.085
1.600	Brigham Minerals Inc 'A'	Bank of America Merrill Lynch	(2.118)	3.257	Broadridge Financial Solutions Inc	Barclays Bank	7.654
8.991	Brigham Minerals Inc 'A'	Barclays Bank	(6.024)	3.340	Broadridge Financial Solutions Inc	Goldman Sachs	12.525
2.270	Brigham Minerals Inc 'A'	Goldman Sachs	(1.358)	6.310	Broadridge Financial Solutions Inc	HSBC	25.051
16.959	Brigham Minerals Inc 'A'	HSBC	(18.859)	14.820	Broadridge Financial Solutions Inc	Morgan Stanley	34.827
1.747	Brigham Minerals Inc 'A'	Morgan Stanley	(1.170)	(5.380)	Brookdale Senior Living Inc	Barclays Bank	379
5.384	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	14.537	(24.217)	Brookdale Senior Living Inc	Goldman Sachs	(1.209)
8.457	Bright Horizons Family Solutions Inc	Goldman Sachs	22.834	(11.411)	Brookdale Senior Living Inc	Morgan Stanley	(114)
2.841	Bright Horizons Family Solutions Inc	HSBC	25.029	(75.111)	Brookfield Property REIT Inc (Reit) 'A'	Bank of America Merrill Lynch	26.289
5.665	Bright Horizons Family Solutions Inc	Morgan Stanley	6.741	(15.063)	Brookfield Property REIT Inc (Reit) 'A'	Barclays Bank	(1.360)
(24.466)	Brightcove Inc	Bank of America Merrill Lynch	7.095	(21.600)	Brookfield Property REIT Inc (Reit) 'A'	Goldman Sachs	7.560
(6.279)	Brightcove Inc	Goldman Sachs	1.821	(2.705)	Brookfield Property REIT Inc (Reit) 'A'	HSBC	(372)
(10.264)	Brightcove Inc	HSBC	5.029	(61.799)	Brookline Bancorp Inc	Bank of America Merrill Lynch	(618)
(22.172)	Brightcove Inc	Morgan Stanley	887	(2.236)	Brookline Bancorp Inc	Barclays Bank	302
(4.191)	Brighthouse Financial Inc	Bank of America Merrill Lynch	(2.515)	(18.420)	Brookline Bancorp Inc	HSBC	1.934
(5.804)	Brighthouse Financial Inc	Morgan Stanley	(5.282)	(78.993)	Brookline Bancorp Inc	Morgan Stanley	(9.479)
30.129	Brightsphere Investment Group Inc	Barclays Bank	—	(6.860)	Brooks Automation Inc	Bank of America Merrill Lynch	11.319
21.609	Brightsphere Investment Group Inc	Goldman Sachs	712	(6.014)	Brooks Automation Inc	Barclays Bank	(11.727)
6.856	Brightsphere Investment Group Inc	HSBC	329	(5.603)	Brooks Automation Inc	Goldman Sachs	7.047
(17.261)	BrightView Holdings Inc	Barclays Bank	14.844	(19.103)	Brooks Automation Inc	HSBC	29.603
(1.647)	BrightView Holdings Inc	Goldman Sachs	4.216	(8.150)	Brooks Automation Inc	Morgan Stanley	(15.893)
(14.670)	BrightView Holdings Inc	HSBC	38.142	49.827	Brown & Brown Inc	Bank of America Merrill Lynch	2.990
(22.348)	BrightView Holdings Inc	Morgan Stanley	19.219	60.728	Brown & Brown Inc	Barclays Bank	4.858
10.685	Brinker International Inc	Bank of America Merrill Lynch	7.159	28.021	Brown & Brown Inc	HSBC	5.044
18.109	Brinker International Inc	Barclays Bank	13.763	35.547	Brown & Brown Inc	Morgan Stanley	2.844
5.885	Brinker International Inc	Goldman Sachs	3.943	1.097	Brown-Forman Corp 'A'	Bank of America Merrill Lynch	3.423
5.064	Brinker International Inc	HSBC	528	2.610	Brown-Forman Corp 'A'	Barclays Bank	3.837
11.842	Brinker International Inc	Morgan Stanley	9.000	2.757	Brown-Forman Corp 'A'	Goldman Sachs	8.602
(40.684)	Brink's Co/The	Bank of America Merrill Lynch	(182.265)				

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
3.754	Brown-Forman Corp 'A'	HSBC	11.562	(2.815)	Cabot Microelectronics Corp	Barclays Bank	(17.566)
8.323	Brown-Forman Corp 'A'	Morgan Stanley	12.235	(2.565)	Cabot Microelectronics Corp	Goldman Sachs	54.763
4.005	Brown-Forman Corp 'B'	Bank of America		(5.024)	Cabot Microelectronics Corp	HSBC	108.920
		Merrill Lynch	13.056	(3.948)	Cabot Microelectronics Corp	Morgan Stanley	(24.635)
15.901	Brown-Forman Corp 'B'	Goldman Sachs	51.895	(13.161)	Cabot Oil & Gas Corp	Barclays Bank	3.817
1.885	Brown-Forman Corp 'B'	HSBC	6.541	(12.046)	Cabot Oil & Gas Corp	HSBC	27.345
1.441	Brown-Forman Corp 'B'	Morgan Stanley	1.340	(12.371)	Cabot Oil & Gas Corp	Morgan Stanley	3.587
22.369	BRP Group Inc 'A'	Barclays Bank	12.750	2.806	CACI International Inc 'A'	Bank of America	
23.113	BRP Group Inc 'A'	Goldman Sachs	5.623			Merrill Lynch	25.198
3.168	BRP Group Inc 'A'	HSBC	1.326	(7.199)	CACI International Inc 'A'	Bank of America	
14.559	BRP Group Inc 'A'	Morgan Stanley	8.299			Merrill Lynch	(64.647)
6.618	BRT Apartments Corp (Reit)	Barclays Bank	6.684	1.036	CACI International Inc 'A'	Barclays Bank	10.142
14.561	BRT Apartments Corp (Reit)	Goldman Sachs	12.353	1.427	CACI International Inc 'A'	Goldman Sachs	12.814
3.631	BRT Apartments Corp (Reit)	HSBC	1.924	(9.092)	CACI International Inc 'A'	Morgan Stanley	(89.011)
1.638	BRT Apartments Corp (Reit)	Morgan Stanley	1.654	1.168	CACI International Inc 'A'	Morgan Stanley	11.435
4.025	Bruker Corp	Barclays Bank	6.440	(19.324)	Cactus Inc 'A'	Barclays Bank	(7.122)
(4.316)	Bruker Corp	Goldman Sachs	(8.546)	(13.124)	Cactus Inc 'A'	Goldman Sachs	(53)
(4.756)	Bruker Corp	HSBC	(16.931)	(27.710)	Cactus Inc 'A'	HSBC	(10.193)
1.135	Bruker Corp	HSBC	704	(21.728)	Cactus Inc 'A'	Morgan Stanley	(8.620)
(1.437)	Bruker Corp	Morgan Stanley	(2.299)	30.042	Cadence BanCorp	Bank of America	
1.017	Bruker Corp	Morgan Stanley	1.627			Merrill Lynch	(3.004)
(9.887)	Brunswick Corp/DE	HSBC	17.994	2.035	Cadence Design Systems Inc	Bank of America	
(39.799)	Brunswick Corp/DE	Morgan Stanley	(53.729)			Merrill Lynch	5.587
676	Bryn Mawr Bank Corp	Goldman Sachs	142	1.303	Cadence Design Systems Inc	Barclays Bank	4.359
6.317	Bryn Mawr Bank Corp	HSBC	(1.299)	5.781	Cadence Design Systems Inc	Goldman Sachs	17.183
3.770	Bryn Mawr Bank Corp	Morgan Stanley	2.074	23.838	Cadence Design Systems Inc	Morgan Stanley	79.738
(1.440)	Buckle Inc/The	Bank of America				Barclays Bank	64
		Merrill Lynch	(6.206)	(3.212)	Cadiz Inc	Goldman Sachs	2.946
(2.551)	Buckle Inc/The	HSBC	(11.122)	(12.277)	Cadiz Inc	HSBC	1.144
(46.477)	Buckle Inc/The	Morgan Stanley	(55.308)	(4.401)	Cadiz Inc	Morgan Stanley	5.385
10.812	Builders FirstSource Inc	Bank of America		(23.412)	Caesarstone Ltd	Bank of America	
		Merrill Lynch	7.064	(11.679)	CAI International Inc	Merrill Lynch	(7.475)
24.310	Builders FirstSource Inc	Barclays Bank	15.315	(33.604)	CAI International Inc	HSBC	(3.360)
8.131	Builders FirstSource Inc	Goldman Sachs	4.232	(36.822)	CAI International Inc	Morgan Stanley	(8.837)
31.106	Builders FirstSource Inc	HSBC	27.234	(28.928)	CalAmp Corp	Morgan Stanley	(868)
69.211	Builders FirstSource Inc	Morgan Stanley	41.894	1.425	Calavo Growers Inc	Bank of America	
(28.460)	Bunge Ltd	Bank of America				Merrill Lynch	6.063
		Merrill Lynch	86.234	14.881	Calavo Growers Inc	Barclays Bank	36.236
(24.161)	Bunge Ltd	Barclays Bank	22.228	11.843	Calavo Growers Inc	Goldman Sachs	42.108
(6.995)	Bunge Ltd	Goldman Sachs	19.024	13.725	Calavo Growers Inc	HSBC	33.423
(7.953)	Bunge Ltd	HSBC	18.567	12.687	Calavo Growers Inc	Morgan Stanley	28.710
(43.465)	Bunge Ltd	Morgan Stanley	39.987	13.466	Caleres Inc	HSBC	(37.705)
999	Burlington Stores Inc	Bank of America		(6.932)	California Resources Corp	Bank of America	
		Merrill Lynch	19.260			Merrill Lynch	12.755
1.018	Burlington Stores Inc	Goldman Sachs	19.627	(102.423)	California Resources Corp	Barclays Bank	(71.696)
3.783	Burlington Stores Inc	HSBC	90.588	(18.523)	California Resources Corp	Goldman Sachs	(1.658)
3.039	Burlington Stores Inc	Morgan Stanley	62.360	(4.036)	California Resources Corp	Morgan Stanley	(2.825)
(200)	Business First Bancshares Inc	Goldman Sachs	78	17.901	California Water Service Group	Bank of America	
(2.507)	Business First Bancshares Inc	HSBC	978	4.299	California Water Service Group	Merrill Lynch	18.537
(2.146)	Business First Bancshares Inc	Morgan Stanley	708	4.467	California Water Service Group	Barclays Bank	6.577
(2.259)	BWX Technologies Inc	HSBC	1.062	6.169	California Water Service Group	Goldman Sachs	5.048
(22.188)	BWX Technologies Inc	Morgan Stanley	(887)	(12.689)	California Water Service Group	HSBC	3.128
(40.444)	Byline Bancorp Inc	Goldman Sachs	7.077	(11.523)	California Water Service Group	HSBC	(10.532)
(15.909)	Byline Bancorp Inc	Morgan Stanley	(2.864)	8.926	California Water Service Group	Morgan Stanley	13.657
300	C&F Financial Corp	Goldman Sachs	734	(899)	California Water Service Group	Morgan Stanley	(1.375)
820	C&F Financial Corp	Morgan Stanley	1.128	58.563	Calithera Biosciences Inc	Goldman Sachs	68.519
733	Cable One Inc	Barclays Bank	(11.523)	57.754	Calix Inc	Bank of America	
380	Cable One Inc	Goldman Sachs	16.925	23.513	Calix Inc	Merrill Lynch	1.155
1.014	Cable One Inc	HSBC	96.330	13.465	Calix Inc	Goldman Sachs	470
1.125	Cable One Inc	Morgan Stanley	(17.685)			HSBC	2.828
(4.560)	Cabot Corp	Bank of America					
		Merrill Lynch	3.876				
(2.467)	Cabot Corp	Barclays Bank	74				
(7.808)	Cabot Corp	Goldman Sachs	6.636				
(4.235)	Cabot Corp	HSBC	12.832				
(12.693)	Cabot Corp	Morgan Stanley	381				

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États-Unis suite				États-Unis suite			
20.182	Calix Inc	Morgan Stanley	3.431	(144.561)	Capital Senior Living Corp	Bank of America	
(1.719)	Callaway Golf Co	Bank of America				Merrill Lynch	26.021
		Merrill Lynch	(980)	(152.120)	Capitol Federal Financial Inc	HSBC	17.494
(1.976)	Callaway Golf Co	Goldman Sachs	(191)	(12.026)	Capitol Federal Financial Inc	Morgan Stanley	(2.345)
(50.222)	Callaway Golf Co	HSBC	(18.582)	(1.557)	Capri Holdings Ltd	Bank of America	
(44.562)	Callaway Golf Co	Morgan Stanley	(24.509)			Merrill Lynch	(841)
59.303	Callon Petroleum Co	HSBC	(48.628)	(9.793)	Capri Holdings Ltd	Barclays Bank	(13.710)
75.143	Callon Petroleum Co	Morgan Stanley	3.757	(10.637)	Capri Holdings Ltd	Goldman Sachs	(5.744)
(7.075)	Cal-Maine Foods Inc	Bank of America		(17.081)	Capri Holdings Ltd	HSBC	(16.274)
		Merrill Lynch	1.274	(30.907)	Capri Holdings Ltd	Morgan Stanley	(43.270)
(1.806)	Cal-Maine Foods Inc	Barclays Bank	(1.336)	11.351	Capstar Financial Holdings Inc	Bank of America	
671	Cal-Maine Foods Inc	Barclays Bank	(99)			Merrill Lynch	568
3.971	Cal-Maine Foods Inc	Goldman Sachs	(297)	10.309	Capstar Financial Holdings Inc	Goldman Sachs	515
(1.814)	Cal-Maine Foods Inc	Goldman Sachs	327	3.292	Capstar Financial Holdings Inc	Morgan Stanley	(263)
(1.424)	Cal-Maine Foods Inc	HSBC	(2.919)	(181.517)	Capstead Mortgage Corp (Reit)	Bank of America	
2.142	Cal-Maine Foods Inc	HSBC	994	(40.908)	Capstead Mortgage Corp (Reit)	HSBC	(6.136)
(2.126)	Cal-Maine Foods Inc	Morgan Stanley	(1.573)	(20.679)	Capstead Mortgage Corp (Reit)	Morgan Stanley	(2.481)
11.689	Cal-Maine Foods Inc	Morgan Stanley	7.454	13.094	Cara Therapeutics Inc	Morgan Stanley	31.818
(8.068)	Cambium Networks Corp	Morgan Stanley	(4.518)	8.928	CARBO Ceramics Inc	Bank of America	
(4.377)	Cambridge Bancorp	Goldman Sachs	3.233			Merrill Lynch	(2.003)
(10.558)	Cambridge Bancorp	HSBC	21.697	7.003	CARBO Ceramics Inc	Goldman Sachs	(1.571)
(2.305)	Cambridge Bancorp	Morgan Stanley	1.564	23.336	CARBO Ceramics Inc	Morgan Stanley	(523)
(16.731)	Camden National Corp	HSBC	22.420	6.440	Cardinal Health Inc	Bank of America	
3.240	Camden Property Trust (Reit)	Barclays Bank	9.526	(4.487)	Cardinal Health Inc	Merrill Lynch	(7.084)
(8.396)	Campbell Soup Co	Bank of America		(515)	Cardinal Health Inc	Barclays Bank	2.468
		Merrill Lynch	5.373	(4.953)	Cardinal Health Inc	Goldman Sachs	567
3.741	Campbell Soup Co	Bank of America		(1.893)	Cardiovascular Systems Inc	HSBC	(6.885)
(8.737)	Campbell Soup Co	Merrill Lynch	(2.394)	(55)	Cardiovascular Systems Inc	Bank of America	
7.494	Campbell Soup Co	Barclays Bank	1.660	(8.958)	Cardiovascular Systems Inc	Merrill Lynch	(2.925)
3.144	Campbell Soup Co	Barclays Bank	(1.424)	(1.990)	Cardiovascular Systems Inc	Barclays Bank	(117)
(3.378)	Campbell Soup Co	Goldman Sachs	(2.012)	914	Cardlytics Inc	HSBC	(11.243)
1.627	Campbell Soup Co	HSBC	2.078	891	Cardlytics Inc	Morgan Stanley	(4.249)
(5.508)	Campbell Soup Co	HSBC	635	746	Cardlytics Inc	Barclays Bank	(804)
3.058	Campbell Soup Co	Morgan Stanley	1.047	5.945	Cardlytics Inc	Goldman Sachs	267
(7.440)	Campbell Soup Co	Morgan Stanley	(581)	2.195	Cardlytics Inc	HSBC	196
	Camping World Holdings Inc 'A'	Barclays Bank	298	(9.753)	Cardtronics Plc 'A'	Morgan Stanley	(5.232)
(4.029)	Camping World Holdings Inc 'A'	Goldman Sachs	524	(4.567)	Cardtronics Plc 'A'	Bank of America	
(35.651)	Camping World Holdings Inc 'A'	HSBC	(53.477)	3.145	Cardtronics Plc 'A'	Merrill Lynch	4.610
(6.354)	Camping World Holdings Inc 'A'	Morgan Stanley	254	(4.060)	Cardtronics Plc 'A'	Barclays Bank	2.243
(54.671)	Cannae Holdings Inc	Bank of America		14.763	Care.com Inc	Goldman Sachs	(9.591)
(2.169)	Cannae Holdings Inc	Merrill Lynch	(148.705)			Morgan Stanley	934
(4.911)	Cannae Holdings Inc	Barclays Bank	(2.408)	18.255	Care.com Inc	Bank of America	
(1.368)	Cannae Holdings Inc	Goldman Sachs	(13.358)	(4.845)	CareDx Inc	Merrill Lynch	(5.281)
(9.146)	Cannae Holdings Inc	HSBC	(12.859)	(13.050)	CareDx Inc	Bank of America	
4.624	Cantel Medical Corp	Morgan Stanley	(10.152)	(1.473)	CareDx Inc	Goldman Sachs	(14.225)
		Bank of America		(2.595)	CareDx Inc	HSBC	(191)
(1.079)	Cantel Medical Corp	Merrill Lynch	21.918	(2.595)	CareDx Inc	Morgan Stanley	(311)
(322)	Cantel Medical Corp	Barclays Bank	(3.140)	2.233	Career Education Corp	Barclays Bank	1.005
(2.646)	Cantel Medical Corp	Goldman Sachs	(107)	17.497	Career Education Corp	Goldman Sachs	2.608
(2.351)	Cantel Medical Corp	HSBC	(12.330)	17.440	Career Education Corp	HSBC	(2.501)
1.482	Cantel Medical Corp	Morgan Stanley	(6.841)	14.691	Career Education Corp	Morgan Stanley	6.611
(3.050)	Capital Bancorp Inc/MD	Morgan Stanley	4.313	(15.832)	CareTrust Inc (Reit)	Barclays Bank	(16.149)
(1.000)	Capital Bancorp Inc/MD	Barclays Bank	290	(34.854)	CareTrust Inc (Reit)	Goldman Sachs	(33.808)
(648)	Capital Bancorp Inc/MD	Goldman Sachs	(375)	(106.896)	CareTrust Inc (Reit)	HSBC	(127.131)
32.194	Capital City Bank Group Inc	HSBC	(12.859)	(53.608)	CareTrust Inc (Reit)	Morgan Stanley	(48.547)
		Bank of America		16.242	Cargurus Inc	Barclays Bank	(4.060)
28.496	Capital City Bank Group Inc	Merrill Lynch	(10.624)	34.167	Cargurus Inc	Goldman Sachs	(11.275)
39.890	Capital City Bank Group Inc	Goldman Sachs	(9.404)	7.019	Cargurus Inc	HSBC	7.495
24.821	Capital One Financial Corp	Morgan Stanley	(1.197)	36.506	Cargurus Inc	Morgan Stanley	(9.127)
		Bank of America		1.523	Carlisle Cos Inc	Bank of America	
5.372	Capital One Financial Corp	Merrill Lynch	60.838			Merrill Lynch	(6.930)
1.317	Capital One Financial Corp	Barclays Bank	8.756				
3.750	Capital One Financial Corp	Goldman Sachs	3.727				
		Morgan Stanley	6.113				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
2.036	Carlisle Cos Inc	Barclays Bank	4.480	(4.278)	Cass Information Systems Inc	Barclays Bank	(5.390)
1.189	Carlisle Cos Inc	Goldman Sachs	(3.935)	(3.994)	Cass Information Systems Inc	Goldman Sachs	5.512
6.355	Carlisle Cos Inc	HSBC	(9.615)	(15.208)	Cass Information Systems Inc	HSBC	47.735
5.779	Carlisle Cos Inc	Morgan Stanley	12.714	(7.768)	Cass Information Systems Inc	Morgan Stanley	(9.788)
4.040	CarMax Inc	Bank of America		6.289	Castle Biosciences Inc	Goldman Sachs	(10.754)
		Merrill Lynch	(1.535)	3.912	Castle Biosciences Inc	HSBC	19.443
4.732	CarMax Inc	Barclays Bank	(177)	200.557	Castlight Health Inc 'B'	Bank of America	(4.011)
10.584	CarMax Inc	HSBC	31.895	60.840	Castlight Health Inc 'B'	Goldman Sachs	(1.217)
1.167	CarMax Inc	Morgan Stanley	47	140.937	Castlight Health Inc 'B'	HSBC	(7.047)
13.089	Carnival Corp	Barclays Bank	20.027	188.072	Castlight Health Inc 'B'	Morgan Stanley	—
6.921	Carnival Corp	Goldman Sachs	2.492	11.039	Catalent Inc	Bank of America	
28.103	Carnival Corp	HSBC	12.081			Merrill Lynch	25.831
22.468	Carnival Corp	Morgan Stanley	34.376	6.890	Catalent Inc	Barclays Bank	4.961
2.913	Carolina Financial Corp	Barclays Bank	146	4.628	Catalent Inc	Goldman Sachs	10.830
3.773	Carolina Financial Corp	Goldman Sachs	13.621	2.102	Catalent Inc	HSBC	6.810
34.302	Carolina Financial Corp	HSBC	127.914	(26.469)	Catalent Inc	Morgan Stanley	(19.058)
17.021	Carolina Financial Corp	Morgan Stanley	851	3.860	Catalent Inc	Morgan Stanley	2.779
10.710	Carpenter Technology Corp	Bank of America		(22.341)	Catalyst Pharmaceuticals Inc	HSBC	10.500
		Merrill Lynch	(5.783)	(13.185)	Catalyst Pharmaceuticals Inc		
2.990	Carpenter Technology Corp	Barclays Bank	1.914	(14.853)	CatchMark Timber Trust Inc 'A' (Reit)	Morgan Stanley	(1.978)
17.395	Carpenter Technology Corp	Goldman Sachs	(9.587)	(152.334)	CatchMark Timber Trust Inc 'A' (Reit)	Bank of America	(8.912)
7.040	Carpenter Technology Corp	HSBC	(3.294)	(20.228)	CatchMark Timber Trust Inc 'A' (Reit)	Merrill Lynch	(8.912)
11.549	Carpenter Technology Corp	Morgan Stanley	7.391	(42.280)	CatchMark Timber Trust Inc 'A' (Reit)	Goldman Sachs	(91.400)
6.180	Carriage Services Inc	Bank of America		(17.233)	Caterpillar Inc	HSBC	(8.496)
		Merrill Lynch	(3.893)	(13.566)	Caterpillar Inc	Bank of America	(13.107)
2.437	Carriage Services Inc	Barclays Bank	(910)	(20.611)	Caterpillar Inc	Merrill Lynch	6.204
39.763	Carriage Services Inc	Goldman Sachs	(24.630)	(9.068)	Caterpillar Inc	Barclays Bank	(14.515)
5.002	Carriage Services Inc	HSBC	(4.108)	141.651	Cathay General Bancorp	Goldman Sachs	4.142
2.412	Carriage Services Inc	Morgan Stanley	—	24.753	Cathay General Bancorp	Morgan Stanley	(9.702)
(15.696)	Carrols Restaurant Group Inc	Bank of America		1.420	Cathay General Bancorp	Barclays Bank	(12.749)
		Merrill Lynch	(10.359)	58.849	Cathay General Bancorp	Goldman Sachs	7.179
(10.706)	Carrols Restaurant Group Inc	Barclays Bank	642	28.092	Cato Corp/The 'A'	HSBC	(43)
(57.270)	Carrols Restaurant Group Inc	HSBC	(26.344)	(8.430)	Cavco Industries Inc	Morgan Stanley	(5.297)
(36.850)	Carrols Restaurant Group Inc	Morgan Stanley	2.211	(3.132)	Cavco Industries Inc	Bank of America	
3.135	Cars.com Inc	Barclays Bank	(125)	(640)	Cavco Industries Inc	Merrill Lynch	34.272
3.851	Cars.com Inc	Goldman Sachs	2.540	(1.476)	Cavco Industries Inc	Bank of America	(79.748)
30.175	Cars.com Inc	HSBC	7.782	(1.184)	Cavco Industries Inc	Merrill Lynch	(28.721)
5.667	Cars.com Inc	Morgan Stanley	(227)	1.645	CB Financial Services Inc	Barclays Bank	(28.721)
(3.445)	Carter Bank & Trust	Barclays Bank	(2.170)	10.907	CB Financial Services Inc	Goldman Sachs	9.113
(54.486)	Carter Bank & Trust	Morgan Stanley	(34.326)	7.594	CB Financial Services Inc	Morgan Stanley	7.479
(971)	Carter's Inc	Bank of America		(9.469)	CBIZ Inc	Bank of America	
		Merrill Lynch	204	(144.675)	CBL & Associates Properties Inc (Reit)	Merrill Lynch	(3.977)
(700)	Carter's Inc	Barclays Bank	(1.722)	(118.808)	CBL & Associates Properties Inc (Reit)	Goldman Sachs	8.681
(4.521)	Carter's Inc	Goldman Sachs	949	(564)	Cboe Global Markets Inc	Morgan Stanley	(16.633)
(3.557)	Carter's Inc	Morgan Stanley	(8.750)	(2.327)	Cboe Global Markets Inc	Bank of America	
(546)	Carvana Co	Barclays Bank	(2.850)	(1.887)	Cboe Global Markets Inc	Merrill Lynch	2.927
(11.418)	Carvana Co	Goldman Sachs	(153.344)	(2.293)	Cboe Global Markets Inc	Barclays Bank	10.645
(8.586)	Carvana Co	HSBC	(146.305)	(4.918)	Cboe Global Markets Inc	Goldman Sachs	9.251
(5.775)	Casella Waste Systems Inc 'A'	Bank of America			Cboe Global Markets Inc	HSBC	(1.304)
		Merrill Lynch	(28.125)			Morgan Stanley	25.770
(10.315)	Casella Waste Systems Inc 'A'	Barclays Bank	(24.064)				
(18.659)	Casella Waste Systems Inc 'A'	Goldman Sachs	(74.643)				
(23.355)	Casella Waste Systems Inc 'A'	HSBC	(90.160)				
(28.035)	Casella Waste Systems Inc 'A'	Morgan Stanley	(70.649)				
(850)	Casey's General Stores Inc	Bank of America					
		Merrill Lynch	(4.276)				
(1.003)	Casey's General Stores Inc	Barclays Bank	(3.852)				
(1.066)	Casey's General Stores Inc	Goldman Sachs	(5.362)				
(1.845)	Casey's General Stores Inc	HSBC	(15.703)				
(588)	Casey's General Stores Inc	Morgan Stanley	(2.258)				
(82.335)	CASI Pharmaceuticals Inc	Morgan Stanley	9.057				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(11.882)	CBRE Group Inc 'A'	Barclays Bank	(21.085)	(19.049)	Centric Brands Inc	Morgan Stanley	(4.953)
(12.710)	CBRE Group Inc 'A'	Goldman Sachs	(23.842)	(14.878)	Century Aluminum Co	Bank of America	
(2.528)	CBRE Group Inc 'A'	HSBC	(6.246)			Merrill Lynch	2.232
(33.410)	CBRE Group Inc 'A'	Morgan Stanley	(83.191)	(50.187)	Century Aluminum Co	HSBC	65.745
(1.719)	CBS Corp 'B' (Non Voting)	Bank of America		(37.393)	Century Aluminum Co	Morgan Stanley	(5.983)
		Merrill Lynch	(3.129)	(1.888)	Century Bancorp Inc/MA 'A'	Bank of America	
(18.523)	CBS Corp 'B' (Non Voting)	Barclays Bank	(16.115)			Merrill Lynch	(2.596)
(11.812)	CBS Corp 'B' (Non Voting)	Goldman Sachs	(19.974)	(892)	Century Bancorp Inc/MA 'A'	Goldman Sachs	(1.227)
(4.895)	CBS Corp 'B' (Non Voting)	HSBC	(6.152)	8.200	Century Casinos Inc	Bank of America	
(1.988)	CBS Corp 'B' (Non Voting)	Morgan Stanley	(1.730)			Merrill Lynch	2.460
5.582	CBTX Inc	Goldman Sachs	447	92.338	Century Casinos Inc	Barclays Bank	20.314
4.213	CBTX Inc	Morgan Stanley	1.180	8.700	Century Casinos Inc	Goldman Sachs	2.610
(32.023)	CDK Global Inc	Barclays Bank	(27.220)	12.802	Century Casinos Inc	HSBC	4.432
(13.199)	CDK Global Inc	Goldman Sachs	(19.270)	57.560	Century Casinos Inc	Morgan Stanley	12.663
(15.475)	CDK Global Inc	HSBC	(33.039)	19.104	Century Communities Inc	Barclays Bank	25.520
(21.786)	CDK Global Inc	Morgan Stanley	(18.518)	3.093	Century Communities Inc	Goldman Sachs	1.206
4.928	CDW Corp/DE	Bank of America		42.260	Century Communities Inc	HSBC	65.644
		Merrill Lynch	(5.273)	13.840	Century Communities Inc	Morgan Stanley	19.099
9.303	CDW Corp/DE	Barclays Bank	(8.931)	38.900	CenturyLink Inc	Goldman Sachs	(17.116)
2.337	CDW Corp/DE	Goldman Sachs	(2.794)	120.722	CenturyLink Inc	Morgan Stanley	(53.118)
16.341	CDW Corp/DE	HSBC	30.007	1.005	Cerence Inc	Bank of America	
15.562	CDW Corp/DE	Morgan Stanley	(14.939)			Merrill Lynch	(553)
77.698	CECO Environmental Corp	Bank of America		4.553	Cerence Inc	Goldman Sachs	(2.504)
		Merrill Lynch	(16.317)	1.926	Cerence Inc	HSBC	(2.176)
153.842	Cedar Realty Trust Inc (Reit)	HSBC	(23.076)	5.749	Cerence Inc	Morgan Stanley	(403)
173.542	Cedar Realty Trust Inc (Reit)	Morgan Stanley	1.735	(1.303)	Ceridian HCM Holding Inc	Bank of America	
(41.993)	Celanese Corp	HSBC	63.409			Merrill Lynch	(5.772)
(17.106)	Celanese Corp	Morgan Stanley	(17.277)	(6.352)	Ceridian HCM Holding Inc	Barclays Bank	(16.516)
(1.551)	Cellular Biomedicine Group Inc	Barclays Bank	(1.179)	(6.539)	Ceridian HCM Holding Inc	HSBC	(25.936)
(9.750)	Celsius Holdings Inc	Barclays Bank	(2.730)	(4.588)	Ceridian HCM Holding Inc	Morgan Stanley	(11.928)
(13.021)	Celsius Holdings Inc	HSBC	(10.417)	(6.840)	Cerner Corp	Barclays Bank	(15.800)
(8.264)	Centene Corp	HSBC	(42.229)	(24.804)	Cerner Corp	Goldman Sachs	(83.094)
9.288	Centene Corp	HSBC	47.462	(14.433)	Cerner Corp	HSBC	(64.082)
(3.424)	Centene Corp	Morgan Stanley	(2.465)	(11.544)	Cerner Corp	Morgan Stanley	(26.667)
6.695	Centene Corp	Morgan Stanley	4.820	(4.687)	Cerus Corp	Bank of America	
38.134	Centennial Resource Development Inc/DE 'A'	Bank of America		(47.650)	Cerus Corp	Merrill Lynch	1.383
		Merrill Lynch	(7.245)	(37.165)	Cerus Corp	Goldman Sachs	14.057
26.826	Centennial Resource Development Inc/DE 'A'	Barclays Bank	(6.707)	(21.552)	CEVA Inc	Morgan Stanley	1.672
19.855	Centennial Resource Development Inc/DE 'A'	HSBC	(8.339)			Bank of America	
49	CenterPoint Energy Inc	Bank of America		18.555	CF Industries Holdings Inc	Merrill Lynch	34.268
		Merrill Lynch	(39)	6.628	CF Industries Holdings Inc	HSBC	(9.834)
(17.776)	CenterPoint Energy Inc	Bank of America		(781)	CH Robinson Worldwide Inc	Morgan Stanley	7.622
		Merrill Lynch	2.686			Bank of America	
(10.834)	CenterPoint Energy Inc	Goldman Sachs	(2.591)	(3.487)	CH Robinson Worldwide Inc	Merrill Lynch	(1.454)
31.866	CenterPoint Energy Inc	HSBC	(130.332)	11.778	CH Robinson Worldwide Inc	Barclays Bank	(6.102)
(44.210)	CenterPoint Energy Inc	Morgan Stanley	2.653	(2.926)	CH Robinson Worldwide Inc	Goldman Sachs	30.858
(37.012)	CenterState Bank Corp	Morgan Stanley	(12.954)	5.165	CH Robinson Worldwide Inc	HSBC	(7.749)
26.368	CenterState Bank Corp	Morgan Stanley	9.229	(8.440)	CH Robinson Worldwide Inc	Morgan Stanley	9.039
1.048	Central Garden & Pet Co 'A'	Bank of America		(24.464)	Champions Oncology Inc	Morgan Stanley	(14.770)
		Merrill Lynch	(5.167)			Bank of America	
1.030	Central Garden & Pet Co 'A'	Barclays Bank	(4.522)	10.255	Change Healthcare Inc	Merrill Lynch	(3.425)
2.715	Central Garden & Pet Co 'A'	Goldman Sachs	(13.385)			Bank of America	
1.174	Central Garden & Pet Co 'A'	HSBC	(4.790)	21.560	Change Healthcare Inc	Merrill Lynch	(2.205)
16.977	Central Garden & Pet Co 'A'	Morgan Stanley	(74.529)	10.463	Change Healthcare Inc	Barclays Bank	2.048
52.199	Central Pacific Financial Corp	Bank of America		10.463	Change Healthcare Inc	Goldman Sachs	(2.250)
		Merrill Lynch	(19.836)	19.348	Change Healthcare Inc	HSBC	4.741
109.793	Central Pacific Financial Corp	Morgan Stanley	(3.294)	3.545	Change Healthcare Inc	Morgan Stanley	337
(17.075)	Central Valley Community Bancorp	Bank of America		889	ChannelAdvisor Corp	Bank of America	
		Merrill Lynch	(1.195)			Merrill Lynch	391
(1.300)	Central Valley Community Bancorp	Barclays Bank	(507)	16.586	ChannelAdvisor Corp	Barclays Bank	4.707
(7.681)	Central Valley Community Bancorp	Goldman Sachs	(538)	16.857	ChannelAdvisor Corp	Goldman Sachs	6.985
(5.023)	Central Valley Community Bancorp	HSBC	(1.406)	24.866	ChannelAdvisor Corp	HSBC	7.997
				8.089	ChannelAdvisor Corp	Morgan Stanley	3.316
				(617)	Charles River Laboratories International Inc	Barclays Bank	(3.498)
				(773)	Charles River Laboratories International Inc	Goldman Sachs	(5.697)
				(3.748)	Charles River Laboratories International Inc	HSBC	(59.706)

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BlackRock Americas Diversified Equity Absolute Return Fund

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
145	Charles River Laboratories International Inc	HSBC	2.310	(4.447)	Cheniére Energy Inc	Goldman Sachs	1.379
(5.677)	Charles River Laboratories International Inc	Morgan Stanley	(32.189)	(14.863)	Cheniére Energy Inc	HSBC	9.215
758	Charles River Laboratories International Inc	Morgan Stanley	4.298	(28.409)	Cheniére Energy Inc	Morgan Stanley	(7.954)
2.793	Charles Schwab Corp/The	Bank of America Merrill Lynch	14.831	(44.312)	Cherry Hill Mortgage Investment Corp (Reit)	Bank of America Merrill Lynch	(11.964)
5.961	Charles Schwab Corp/The	Goldman Sachs	31.653	(11.876)	Cherry Hill Mortgage Investment Corp (Reit)	Goldman Sachs	(3.207)
8.133	Charles Schwab Corp/The	Morgan Stanley	11.874	(7.467)	Cherry Hill Mortgage Investment Corp (Reit)	Morgan Stanley	(2.091)
197	Chart Industries Inc	Barclays Bank	280	18.278	Chesapeake Energy Corp	Morgan Stanley	296
(3.121)	Chart Industries Inc	Barclays Bank	(2.093)	9.310	Chesapeake Utilities Corp	Bank of America Merrill Lynch	23.927
(2.223)	Chart Industries Inc	Goldman Sachs	3.322	3.720	Chesapeake Utilities Corp	Barclays Bank	6.138
1.914	Chart Industries Inc	Goldman Sachs	(4.498)	1.802	Chesapeake Utilities Corp	Goldman Sachs	4.631
(6.781)	Chart Industries Inc	HSBC	(6.522)	1.492	Chesapeake Utilities Corp	HSBC	6.087
(15.872)	Chart Industries Inc	Morgan Stanley	(22.538)	3.123	Chesapeake Utilities Corp	Morgan Stanley	5.153
1.717	Charter Communications Inc 'A'	Goldman Sachs	6.378	(1.161)	Chevron Corp	Bank of America Merrill Lynch	3.506
(3.781)	Charter Communications Inc 'A'	Morgan Stanley	(6.428)	(8.700)	Chevron Corp	Barclays Bank	8.787
266	Charter Communications Inc 'A'	Morgan Stanley	1.200	(15.870)	Chevron Corp	Goldman Sachs	47.927
(4.556)	Chase Corp	Bank of America Merrill Lynch	31.254	(5.797)	Chevron Corp	HSBC	19.188
(9.411)	Chase Corp	Goldman Sachs	64.559	(16.348)	Chevron Corp	Morgan Stanley	16.511
(19.523)	Chase Corp	Morgan Stanley	(59.740)	(30.351)	Chewy Inc 'A'	Barclays Bank	(56.757)
13.141	Chatham Lodging Trust (Reit)	Morgan Stanley	7.228	(20.712)	Chewy Inc 'A'	Morgan Stanley	(38.732)
2.498	CHC Group Ltd'	Morgan Stanley	(1.124)	(14.209)	Chiasma Inc	Barclays Bank	(2.131)
(1.147)	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	(1.709)	(7.200)	Chiasma Inc	HSBC	(1.944)
(786)	Check Point Software Technologies Ltd	Barclays Bank	(606)	(35.079)	Chiasma Inc	Morgan Stanley	(5.262)
(3.701)	Check Point Software Technologies Ltd	HSBC	(9.142)	(133.766)	Chico's FAS Inc	Barclays Bank	(145.805)
(19.963)	Check Point Software Technologies Ltd	Morgan Stanley	(15.372)	(13.019)	Chico's FAS Inc	Goldman Sachs	(14.614)
8.293	Cheesecake Factory Inc/The	Barclays Bank	4.727	(23.217)	Chico's FAS Inc	HSBC	(14.433)
36.240	Cheesecake Factory Inc/The	HSBC	27.905	(23.411)	Chico's FAS Inc	Morgan Stanley	(19.256)
(6.651)	Chefs' Warehouse Inc/The	Barclays Bank	(7.516)	3.270	Children's Place Inc/The	Bank of America Merrill Lynch	(23.780)
(4.678)	Chefs' Warehouse Inc/The	Goldman Sachs	(3.976)	6.020	Children's Place Inc/The	Barclays Bank	13.613
(5.369)	Chefs' Warehouse Inc/The	HSBC	(4.349)	1.047	Children's Place Inc/The	Goldman Sachs	(9.465)
(17.385)	Chefs' Warehouse Inc/The	Morgan Stanley	(19.645)	6.529	Children's Place Inc/The	HSBC	(49.208)
31.191	Chegg Inc	HSBC	158.450	5.884	Children's Place Inc/The	Morgan Stanley	13.133
19.211	Chegg Inc	Morgan Stanley	48.604	(22.600)	Chimera Investment Corp (Reit)	Bank of America Merrill Lynch	(3.164)
4.254	Chemed Corp	Bank of America Merrill Lynch	99.904	(30.033)	Chimera Investment Corp (Reit)	Barclays Bank	(5.706)
871	Chemed Corp	Barclays Bank	6.350	(44.602)	Chimera Investment Corp (Reit)	Goldman Sachs	(6.244)
221	Chemed Corp	Goldman Sachs	5.399	(62.966)	Chimera Investment Corp (Reit)	HSBC	(4.407)
467	Chemed Corp	HSBC	2.857	(81.605)	Chimera Investment Corp (Reit)	Morgan Stanley	(15.505)
33.789	ChemoCentryx Inc	Bank of America Merrill Lynch	722.071	107.791	Chimerix Inc	Bank of America Merrill Lynch	33.954
16.433	ChemoCentryx Inc	Barclays Bank	365.963	63.237	Chimerix Inc	Goldman Sachs	19.920
5.171	ChemoCentryx Inc	Goldman Sachs	110.504	34.560	Chimerix Inc	Morgan Stanley	2.246
16.258	ChemoCentryx Inc	HSBC	333.452	373	China Biologic Products Holdings Inc	Bank of America Merrill Lynch	(317)
9.750	ChemoCentryx Inc	Morgan Stanley	217.132	707	China Biologic Products Holdings Inc	HSBC	99
(1.948)	Chemours Co/The	Bank of America Merrill Lynch	4.714	286	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	18.788
(2.898)	Chemours Co/The	Barclays Bank	145	572	Chipotle Mexican Grill Inc	Barclays Bank	27.393
(3.742)	Chemours Co/The	Goldman Sachs	9.056	298	Chipotle Mexican Grill Inc	Goldman Sachs	19.620
(2.082)	Chemours Co/The	Morgan Stanley	104	95	Chipotle Mexican Grill Inc	HSBC	8.444
(11.579)	Chemung Financial Corp	Bank of America Merrill Lynch	1.968	421	Chipotle Mexican Grill Inc	Morgan Stanley	20.162
(5.694)	Chemung Financial Corp	Morgan Stanley	(8.769)	11.457	Choice Hotels International Inc	Bank of America Merrill Lynch	61.489
(2.172)	Cheniére Energy Inc	Bank of America Merrill Lynch	(506)	12.101	Choice Hotels International Inc	Barclays Bank	52.748
(1.536)	Cheniére Energy Inc	Barclays Bank	(430)	22.627	Choice Hotels International Inc	Goldman Sachs	122.135
				13.236	Choice Hotels International Inc	HSBC	91.445

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
26.481	Choice Hotels International Inc	Morgan Stanley	117.046	(13.210)	Cision Ltd	Barclays Bank	(132)
(3.494)	Chubb Ltd	Barclays Bank	(3.599)	(30.405)	Cision Ltd	Goldman Sachs	7.771
(4.721)	Chubb Ltd	Goldman Sachs	(3.797)	(39.897)	Cision Ltd	HSBC	5.358
(237)	Chubb Ltd	Morgan Stanley	(244)	(48.731)	Cision Ltd	Morgan Stanley	(487)
30.303	Church & Dwight Co Inc	Goldman Sachs	81.819	4.016	CIT Group Inc	Bank of America	
37.795	Church & Dwight Co Inc	HSBC	93.732			Merrill Lynch	2.691
8.031	Church & Dwight Co Inc	Morgan Stanley	9.798	41.307	CIT Group Inc	Barclays Bank	25.610
4.154	Churchill Downs Inc	Bank of America		27.417	CIT Group Inc	Goldman Sachs	18.369
		Merrill Lynch	23.096	24.355	CIT Group Inc	HSBC	22.675
3.585	Churchill Downs Inc	Barclays Bank	12.691	19.160	CIT Group Inc	Morgan Stanley	11.879
1.986	Churchill Downs Inc	Goldman Sachs	11.042	(4.191)	Citi Trends Inc	Barclays Bank	(6.873)
17.444	Churchill Downs Inc	HSBC	120.364	(7.847)	Citi Trends Inc	HSBC	(13.497)
7.753	Churchill Downs Inc	Morgan Stanley	27.446	(6.081)	Citigroup Inc	Barclays Bank	(3.344)
8.900	Chuy's Holdings Inc	Goldman Sachs	14.596	(11.912)	Citigroup Inc	HSBC	8.338
8.297	Chuy's Holdings Inc	HSBC	9.044	(28.006)	Citigroup Inc	Morgan Stanley	(15.404)
15.797	Chuy's Holdings Inc	Morgan Stanley	14.375	(59.983)	Citizens & Northern Corp	Bank of America	
1.870	Cia Brasileira de Distribuicao ADR	HSBC	(804)	(9.307)	Citizens & Northern Corp	Merrill Lynch	5.998
				17.262	Citizens Financial Group Inc	Morgan Stanley	2.513
11.039	Cia Brasileira de Distribuicao ADR	Morgan Stanley	2.649	20.571	Citizens Financial Group Inc	Bank of America	8.976
(36.521)	Cia de Minas Buenaventura SAA ADR	Goldman Sachs	(8.905)	10.860	Citizens Financial Group Inc	Goldman Sachs	10.697
(198.339)	Cia Siderurgica Nacional SA ADR	Morgan Stanley	(30.743)	11.709	Citizens Financial Group Inc	HSBC	—
44.583	Cidara Therapeutics Inc	Goldman Sachs	(3.567)	(6.319)	Citizens Inc/TX	Morgan Stanley	(820)
13.481	Ciena Corp	Bank of America		(16.361)	Citizens Inc/TX	Bank of America	
		Merrill Lynch	135	(22.686)	Citizens Inc/TX	Merrill Lynch	(569)
9.783	Ciena Corp	Barclays Bank	10.370	(49.615)	Citizens Inc/TX	Barclays Bank	(818)
83.698	Ciena Corp	Goldman Sachs	4.068	(15.218)	Citrix Systems Inc	HSBC	(5.218)
9.137	Ciena Corp	HSBC	4.430			Morgan Stanley	(2.481)
7.985	Ciena Corp	Morgan Stanley	7.925	(8.108)	Citrix Systems Inc	Bank of America	
(1.114)	Cigna Corp	HSBC	4.618	(11.150)	Citrix Systems Inc	Merrill Lynch	(3.652)
3.273	Cigna Corp	Morgan Stanley	(6.481)	(6.491)	Citrix Systems Inc	Barclays Bank	7.459
(1.311)	Cimarex Energy Co	Goldman Sachs	1.508	(12.468)	Citrix Systems Inc	Goldman Sachs	(2.676)
(4.232)	Cimarex Energy Co	HSBC	3.513	(2.906)	City Holding Co	HSBC	(12.707)
(39.297)	Cimarex Energy Co	Morgan Stanley	38.511	(13.387)	City Holding Co	Morgan Stanley	11.471
(2.959)	Cimpress NV	Barclays Bank	(13.286)	(6.313)	City Holding Co	Barclays Bank	(494)
(2.853)	Cimpress NV	Goldman Sachs	22.225	(117.653)	Civeo Corp	Goldman Sachs	937
(3.953)	Cimpress NV	HSBC	28.369			Morgan Stanley	(1.073)
(11.550)	Cimpress NV	Morgan Stanley	(51.860)	(11.457)	Civeo Corp	Bank of America	
(6.813)	Cincinnati Bell Inc	Barclays Bank	(341)	(15.824)	Civeo Corp	Merrill Lynch	2.353
(7.521)	Cincinnati Bell Inc	Goldman Sachs	(6.769)	(10.825)	Civista Bancshares Inc	Goldman Sachs	229
2.677	Cincinnati Financial Corp	Barclays Bank	3.989	(2.896)	Civista Bancshares Inc	Morgan Stanley	654
5.746	Cincinnati Financial Corp	Goldman Sachs	804	(30.380)	Clarivate Analytics Plc	Goldman Sachs	6.982
5.388	Cincinnati Financial Corp	HSBC	(1.162)	(2.625)	Clarus Corp	Morgan Stanley	941
20.514	Cincinnati Financial Corp	Morgan Stanley	30.566	(17.817)	Clarus Corp	Barclays Bank	(9.114)
19.226	Cinemark Holdings Inc	Bank of America		(76.874)	Clarus Corp	HSBC	(1.024)
		Merrill Lynch	(385)	58.449	Clean Energy Fuels Corp	HSBC	(11.848)
24.624	Cinemark Holdings Inc	Barclays Bank	25.855	14.846	Clean Energy Fuels Corp	Morgan Stanley	(29.373)
13.131	Cinemark Holdings Inc	HSBC	(29.020)	2.525	Clean Harbors Inc	HSBC	(18.704)
21.631	Cinemark Holdings Inc	Morgan Stanley	22.713			Morgan Stanley	(594)
4.104	Cintas Corp	Bank of America		3.850	Clean Harbors Inc	Bank of America	
		Merrill Lynch	7.961	2.819	Clean Harbors Inc	Merrill Lynch	(3.291)
4.094	Cintas Corp	Barclays Bank	16.253	6.193	Clean Harbors Inc	Barclays Bank	1.155
9.228	Cintas Corp	Goldman Sachs	17.902	13.287	Clean Harbors Inc	Goldman Sachs	(3.637)
3.224	Cintas Corp	HSBC	(8.277)	(138.935)	Clear Channel Outdoor Holdings Inc	HSBC	(372)
13.514	Cintas Corp	Morgan Stanley	53.650	1.550	Clearfield Inc	Morgan Stanley	3.986
18.814	Cirrus Logic Inc	Bank of America		3.080	Clearfield Inc	Goldman Sachs	1.364
		Merrill Lynch	(15.992)	7.407	Clearwater Paper Corp	Morgan Stanley	1.478
32.621	Cirrus Logic Inc	Barclays Bank	70.839	14.050	Clearwater Paper Corp	Bank of America	
9.644	Cirrus Logic Inc	Goldman Sachs	(4.848)	7.596	Clearwater Paper Corp	Merrill Lynch	2.592
19.257	Cirrus Logic Inc	HSBC	15.456	4.475	Clearwater Paper Corp	Goldman Sachs	4.918
485	Cirrus Logic Inc	Morgan Stanley	(193)	70.647	Clearway Energy Inc 'A'	HSBC	3.950
(1.323)	Cisco Systems Inc	Bank of America		(11.411)	Clearway Energy Inc 'C'	Morgan Stanley	9.263
		Merrill Lynch	(259)	(23.110)	Clearway Energy Inc 'C'	HSBC	36.736
(2.018)	Cisco Systems Inc	Barclays Bank	(166)	(46.141)	Clearway Energy Inc 'C'	Bank of America	
31.590	Cisco Systems Inc	HSBC	(110.565)			Merrill Lynch	(913)
(6.423)	Cisco Systems Inc	HSBC	22.481			Barclays Bank	(12.248)
						Goldman Sachs	(4.322)

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BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	
États-Unis suite				États-Unis suite				
(67.057)	Clearway Energy Inc 'C'	HSBC	(21.573)	(8.901)	Coca-Cola Co/The	Bank of America		
(80.120)	Clearway Energy Inc 'C'	Morgan Stanley	(42.464)			Merrill Lynch	(6.683)	
13.932	Cleveland-Cliffs Inc	Bank of America		(6.321)	Coca-Cola Co/The	Barclays Bank	(2.829)	
		Merrill Lynch	12.539	(7.969)	Coca-Cola Co/The	Goldman Sachs	(5.414)	
(35.540)	Cleveland-Cliffs Inc	Barclays Bank	(4.976)	(3.525)	Coca-Cola Co/The	HSBC	(2.072)	
(37.156)	Cleveland-Cliffs Inc	Goldman Sachs	(13.528)	(30.009)	Coca-Cola Co/The	Morgan Stanley	(15.305)	
224	Cleveland-Cliffs Inc	Goldman Sachs	202	8.817	Coca-Cola European	Bank of America		
(8.178)	Cleveland-Cliffs Inc	HSBC	(4.171)		Partners Plc	Merrill Lynch	(4.976)	
8.051	Clipper Realty Inc (Reit)	Bank of America		3.621	Coca-Cola European	Partners Plc	2.607	
		Merrill Lynch	(6.119)	8.041	Coca-Cola European	Partners Plc		
28.275	Clipper Realty Inc (Reit)	Barclays Bank	(4.807)		Partners Plc	Goldman Sachs	(7.076)	
24.107	Clipper Realty Inc (Reit)	Goldman Sachs	(18.321)	19.884	Coca-Cola European	Partners Plc		
5.064	Clipper Realty Inc (Reit)	HSBC	(7.292)		Partners Plc	HSBC	(7.751)	
24.316	Clipper Realty Inc (Reit)	Morgan Stanley	(4.134)	14.688	Coca-Cola European	Partners Plc	10.575	
(1.576)	Clorox Co/The	Bank of America			Partners Plc	Morgan Stanley		
		Merrill Lynch	(5.737)	10.498	Coca-Cola Femsab SAB de	Goldman Sachs	(9.343)	
(3.341)	Clorox Co/The	Barclays Bank	(8.954)		CV ADR			
(3.641)	Clorox Co/The	Goldman Sachs	(13.253)	5.045	Coca-Cola Femsab SAB de	HSBC	605	
1.958	Clorox Co/The	HSBC	1.841		CV ADR			
(2.536)	Clorox Co/The	HSBC	(2.384)	14.446	Coca-Cola Femsab SAB de	CV ADR	4.189	
(3.247)	Clorox Co/The	Morgan Stanley	(8.702)		CV ADR	Morgan Stanley		
(6.736)	Cloudera Inc	Goldman Sachs	(6.601)	(8.958)	Coda Octopus Group Inc	Barclays Bank	(3.314)	
(8.943)	Cloudera Inc	HSBC	(8.854)	(9.400)	Coda Octopus Group Inc	Goldman Sachs	1.034	
3.242	Cloudera Inc	HSBC	1.244	(3.489)	Coda Octopus Group Inc	HSBC	1.465	
52.754	Cloudera Inc	Morgan Stanley	15.826	(2.093)	Coda Octopus Group Inc	Morgan Stanley	(774)	
(3.121)	Cloudflare Inc 'A'	Barclays Bank	(4.788)	(32.275)	Codexis Inc	Bank of America		
(1.393)	CME Group Inc	Barclays Bank	8.846			Merrill Lynch	(19.688)	
(465)	CME Group Inc	Goldman Sachs	1.697	(2.444)	Codexis Inc	Barclays Bank	(1.002)	
951	CME Group Inc	HSBC	2.263	(4.117)	Codexis Inc	Goldman Sachs	(2.511)	
2.681	CME Group Inc	Morgan Stanley	(17.024)	(10.661)	Codexis Inc	HSBC	(1.812)	
(2.949)	CME Group Inc	Morgan Stanley	18.631	(2.909)	Codexis Inc	Morgan Stanley	(1.193)	
18.951	CMS Energy Corp	Bank of America		(5.976)	Codorus Valley Bancorp Inc	Bank of America		
		Merrill Lynch	13.645			Merrill Lynch	84	
18.379	CMS Energy Corp	Barclays Bank	(2.573)	(1.266)	Codorus Valley Bancorp Inc	Barclays Bank	1.027	
19.115	CMS Energy Corp	Goldman Sachs	13.763	(6.820)	Codorus Valley Bancorp Inc	Goldman Sachs	98	
7.013	CMS Energy Corp	HSBC	4.012	(6.145)	Codorus Valley Bancorp Inc	HSBC	(1.844)	
15.515	CMS Energy Corp	Morgan Stanley	(2.172)	(4.860)	Codorus Valley Bancorp Inc	Morgan Stanley	1.798	
8.748	CNA Financial Corp	Bank of America		(69.673)	Coeur Mining Inc	Barclays Bank	6.967	
		Merrill Lynch	1.400	(9.863)	Coeur Mining Inc	HSBC	(4.340)	
20.230	CNA Financial Corp	Goldman Sachs	3.237	44.910	Cogent Communications	Bank of America		
(1.037)	CNB Financial Corp/PA	Barclays Bank	705		Holdings Inc	Merrill Lynch	(24.701)	
(1.998)	CNB Financial Corp/PA	Goldman Sachs	1.041	5.448	Cogent Communications	Holdings Inc	4.577	
(5.371)	CNB Financial Corp/PA	Morgan Stanley	4.169	4.474	Cogent Communications	Holdings Inc		
(5.159)	CNH Industrial NV	Goldman Sachs	2.889		Holdings Inc	Goldman Sachs	(1.017)	
(14.340)	CNH Industrial NV	Morgan Stanley	3.585	5.085	Cogent Communications	Holdings Inc	351	
111.021	CNO Financial Group Inc	Bank of America		12.986	Cogent Communications	Holdings Inc	10.908	
		Merrill Lynch	(15.543)	(3.233)	Cognex Corp	Bank of America		
18.139	CNO Financial Group Inc	Barclays Bank	4.716	(5.070)	Cognex Corp	Merrill Lynch	744	
245.731	CNO Financial Group Inc	Goldman Sachs	(34.402)	(3.141)	Cognex Corp	Barclays Bank	(8.112)	
71.250	CNO Financial Group Inc	HSBC	49.163	(5.331)	Cognex Corp	Goldman Sachs	722	
84.668	CNO Financial Group Inc	Morgan Stanley	22.013	(7.938)	Cognex Corp	HSBC	9.290	
(13.877)	CNX Resources Corp	Goldman Sachs	13.621	(11.586)	Cognizant Technology	Morgan Stanley	(12.701)	
(17.947)	CNX Resources Corp	HSBC	27.007		Solutions Corp 'A'	Bank of America		
500	Coastal Financial Corp/WA	Bank of America		(11.143)	Cognizant Technology	Solutions Corp 'A'	Barclays Bank	(12.187)
		Merrill Lynch	228	(47.569)	Cognizant Technology	Solutions Corp 'A'	Goldman Sachs	(43.288)
4.120	Coastal Financial Corp/WA	Barclays Bank	1.009	(11.152)	Cognizant Technology	Solutions Corp 'A'	HSBC	(16.114)
12.171	Coastal Financial Corp/WA	HSBC	14.544	(27.081)	Cognizant Technology	Solutions Corp 'A'	Morgan Stanley	(29.790)
22.345	Coastal Financial Corp/WA	Morgan Stanley	5.475	3.938	Cohen & Steers Inc	Bank of America		
(1.379)	Coca-Cola Bottling Co	Bank of America				Merrill Lynch	6.301	
	Consolidated	Merrill Lynch	(493)					
(167)	Coca-Cola Bottling Co	Barclays Bank	(541)					
	Consolidated	Barclays Bank						
(638)	Coca-Cola Bottling Co	Goldman Sachs	25					
	Consolidated	Goldman Sachs						
(1.086)	Coca-Cola Bottling Co	HSBC	(2.732)					
	Consolidated	HSBC						
(1.058)	Coca-Cola Bottling Co	Morgan Stanley	(3.428)					
	Consolidated	Morgan Stanley						

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États-Unis suite				États-Unis suite			
10.276	Cohen & Steers Inc	Barclays Bank	12.023	(3.608)	Columbia Property Trust Inc (Reit)	HSBC	(216)
2.731	Cohen & Steers Inc	Goldman Sachs	2.730	15.157	Columbia Property Trust Inc (Reit)	HSBC	909
8.539	Cohen & Steers Inc	HSBC	12.745	(2.884)	Columbia Property Trust Inc (Reit)	Morgan Stanley	(1.327)
21.567	Cohen & Steers Inc	Morgan Stanley	25.233	19.085	Columbia Property Trust Inc (Reit)	Morgan Stanley	8.779
(3.500)	Coherent Inc	Bank of America		11.794	Columbia Sportswear Co	Bank of America	
		Merrill Lynch	10.640	10.018	Columbia Sportswear Co	Barclays Bank	23.142
(432)	Coherent Inc	Goldman Sachs	(300)	4.053	Columbia Sportswear Co	HSBC	(2.472)
(3.110)	Coherent Inc	Morgan Stanley	(6.034)	7.046	Columbia Sportswear Co	Morgan Stanley	16.276
10.563	Coherus Biosciences Inc	Barclays Bank	(5.176)	1.897	Columbus McKinnon Corp/NY	Goldman Sachs	1.366
12.952	Coherus Biosciences Inc	Goldman Sachs	(8.160)	31.124	Columbus McKinnon Corp/NY	HSBC	51.043
10.113	Coherus Biosciences Inc	HSBC	(7.063)	9.559	Columbus McKinnon Corp/NY	Morgan Stanley	8.316
22.925	Coherus Biosciences Inc	Morgan Stanley	(11.233)	(21.309)	Comcast Corp 'A'	Goldman Sachs	7.458
35.533	Cohu Inc	Morgan Stanley	14.569	(4.822)	Comcast Corp 'A'	HSBC	4.726
2.240	Colfax Corp	Bank of America		(15.656)	Comcast Corp 'A'	Morgan Stanley	9.237
		Merrill Lynch	896	5.193	Comerica Inc	Bank of America	
7.841	Colfax Corp	Barclays Bank	9.252	8.152	Comerica Inc	Merrill Lynch	5.462
4.393	Colfax Corp	Goldman Sachs	1.757	1.899	Comfort Systems USA Inc	Morgan Stanley	6.774
20.084	Colfax Corp	HSBC	(4.619)	5.092	Comfort Systems USA Inc	Barclays Bank	665
10.786	Colfax Corp	Morgan Stanley	12.728	28.733	Comfort Systems USA Inc	Goldman Sachs	967
(12.245)	Colgate-Palmolive Co	Bank of America		48.508	Comfort Systems USA Inc	HSBC	(3.884)
		Merrill Lynch	(15.429)	(13.237)	Commerce Bancshares Inc/MO	Morgan Stanley	16.978
(27.516)	Colgate-Palmolive Co	Barclays Bank	(25.315)	(3.408)	Commerce Bancshares Inc/MO	Bank of America	
(16.261)	Colgate-Palmolive Co	Goldman Sachs	(20.489)	(22.060)	Commerce Bancshares Inc/MO	Merrill Lynch	(21.179)
(41.370)	Colgate-Palmolive Co	HSBC	(41.094)	(40.092)	Commerce Bancshares Inc/MO	Goldman Sachs	(5.453)
(18.838)	Colgate-Palmolive Co	Morgan Stanley	(17.331)	(46.881)	Commercial Metals Co	HSBC	(26.472)
(1.012)	Collectors Universe Inc	Goldman Sachs	1.366	12.966	Commercial Metals Co	Morgan Stanley	(33.276)
(10.868)	Collectors Universe Inc	Morgan Stanley	(4.999)	(21.864)	Commercial Metals Co	Bank of America	(62.821)
2.044	Collegium Pharmaceutical Inc	Goldman Sachs	7.042	5.199	Commercial Metals Co	Bank of America	17.374
		Bank of America		2.993	Commercial Metals Co	Goldman Sachs	(29.298)
(8.671)	Colony Capital Inc (Reit)	Merrill Lynch	(260)	(2.879)	Commercial Metals Co	HSBC	2.903
		Barclays Bank	1.330	3.470	Commercial Metals Co	Morgan Stanley	3.192
(16.622)	Colony Capital Inc (Reit)	Barclays Bank	(248)	(31.531)	Commercial Metals Co	Morgan Stanley	(29.009)
(8.266)	Colony Capital Inc (Reit)	Goldman Sachs	(248)	(9.169)	Commercial Vehicle Group Inc	Bank of America	
(31.307)	Colony Capital Inc (Reit)	HSBC	4.070	(4.426)	Commercial Vehicle Group Inc	Merrill Lynch	(1.467)
(15.773)	Colony Credit Real Estate Inc (Reit)	Bank of America		(90.609)	Commercial Vehicle Group Inc	Goldman Sachs	555
		Merrill Lynch	(7.729)	(52.683)	Commercial Vehicle Group Inc	HSBC	33.384
(5.644)	Colony Credit Real Estate Inc (Reit)	Barclays Bank	(2.032)	(20.412)	CommScope Holding Co Inc	Morgan Stanley	2.107
(20.368)	Colony Credit Real Estate Inc (Reit)	Goldman Sachs	(4.917)	(27.746)	CommScope Holding Co Inc	Bank of America	24.744
(3.185)	Colony Credit Real Estate Inc (Reit)	HSBC	(613)	(25.687)	CommScope Holding Co Inc	Barclays Bank	11.376
(9.666)	Colony Credit Real Estate Inc (Reit)	Morgan Stanley	(3.480)	(28.860)	CommScope Holding Co Inc	Goldman Sachs	36.476
(43.411)	Columbia Banking System Inc	Bank of America		(19.141)	CommScope Holding Co Inc	HSBC	47.074
		Merrill Lynch	20.699	(4.245)	Community Bank System Inc	Morgan Stanley	7.848
(15.256)	Columbia Banking System Inc	Barclays Bank	873	(6.482)	Community Bank System Inc	Bank of America	
(18.694)	Columbia Banking System Inc	Goldman Sachs	8.923	(7.184)	Community Bank System Inc	Merrill Lynch	(2.137)
(20.555)	Columbia Banking System Inc	HSBC	19.958			Barclays Bank	(6.806)
(9.583)	Columbia Banking System Inc	Morgan Stanley	383			Goldman Sachs	(3.539)
(5.383)	Columbia Financial Inc	Barclays Bank	(2.369)				
(62.991)	Columbia Financial Inc	Goldman Sachs	(20.715)				
(73.869)	Columbia Financial Inc	HSBC	(11.844)				
(93.725)	Columbia Financial Inc	Morgan Stanley	(41.239)				
(61.149)	Columbia Property Trust Inc (Reit)	Bank of America					
15.010	Columbia Property Trust Inc (Reit)	Merrill Lynch	(24.460)				
9.089	Columbia Property Trust Inc (Reit)	Bank of America	6.819				
(27.812)	Columbia Property Trust Inc (Reit)	Merrill Lynch					
		Barclays Bank	4.181				
13.180	Columbia Property Trust Inc (Reit)	Goldman Sachs	(11.125)				
		Goldman Sachs	5.272				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(2.810)	Community Bank System Inc	HSBC	(118)	3.075	Conagra Brands Inc	Morgan Stanley	1.199
(18.362)	Community Bank System Inc	Morgan Stanley	(19.280)	30	Conatus Pharmaceuticals Inc	Bank of America Merrill Lynch	1
24.362	Community Bankers Trust Corp	Bank of America Merrill Lynch	(487)	(2.600)	Concert Pharmaceuticals Inc	Barclays Bank	(780)
14.293	Community Bankers Trust Corp	Goldman Sachs	(286)	(1.400)	Concert Pharmaceuticals Inc	Goldman Sachs	(770)
13.377	Community Bankers Trust Corp	Morgan Stanley	2.943	(9.925)	Concert Pharmaceuticals Inc	HSBC	(5.260)
(900)	Community Financial Corp/The	Barclays Bank	(95)	(8.940)	Concert Pharmaceuticals Inc	Morgan Stanley	(2.682)
(4.083)	Community Financial Corp/The	Goldman Sachs	(2.715)	(1.659)	Concho Resources Inc	Bank of America Merrill Lynch	2.864
(3.049)	Community Financial Corp/The	HSBC	(290)	(835)	Concho Resources Inc	Goldman Sachs	(79)
(4.173)	Community Financial Corp/The	Morgan Stanley	(438)	463	Concho Resources Inc	Morgan Stanley	(171)
(58.645)	Community Health Systems Inc	Barclays Bank	5.278	17.787	Conduent Inc	Bank of America Merrill Lynch	3.335
(10.418)	Community Health Systems Inc	Goldman Sachs	729	72.015	Conduent Inc	Barclays Bank	28.806
(13.168)	Community Health Systems Inc	HSBC	(3.292)	82.430	Conduent Inc	Goldman Sachs	9.891
(54.545)	Community Healthcare Trust Inc (Reit)	Bank of America Merrill Lynch	(135.817)	37.006	Conduent Inc	Morgan Stanley	15.114
(2.069)	Community Healthcare Trust Inc (Reit)	Barclays Bank	(3.145)	(23.803)	Conformis Inc	Barclays Bank	(238)
(6.599)	Community Healthcare Trust Inc (Reit)	Morgan Stanley	(10.030)	(44.681)	Conformis Inc	Goldman Sachs	833
2.471	Community Trust Bancorp Inc	Bank of America Merrill Lynch	1.236	(88.743)	Conformis Inc	HSBC	15.974
15.868	Community Trust Bancorp Inc	Goldman Sachs	7.934	(31.597)	Conformis Inc	Morgan Stanley	(316)
9.517	Community Trust Bancorp Inc	HSBC	(476)	(4.286)	CONMED Corp	Barclays Bank	686
19.246	Community Trust Bancorp Inc	Morgan Stanley	11.548	(3.152)	CONMED Corp	Goldman Sachs	(68)
3.995	CommVault Systems Inc	Bank of America Merrill Lynch	7.790	331	CONMED Corp	Goldman Sachs	(8)
5.512	CommVault Systems Inc	Barclays Bank	2.639	1.074	CONMED Corp	HSBC	2.771
52.723	CommVault Systems Inc	Goldman Sachs	100.236	(4.187)	CONMED Corp	HSBC	(6.895)
20.455	CommVault Systems Inc	HSBC	24.251	9	CONMED Corp	Morgan Stanley	(1)
23.098	CommVault Systems Inc	Morgan Stanley	15.707	(8.029)	CONMED Corp	Morgan Stanley	1.285
1.837	Compass Minerals International Inc	Barclays Bank	1.335	(7.474)	ConnectOne Bancorp Inc	Barclays Bank	(1.570)
770	Compass Minerals International Inc	Goldman Sachs	(129)	(11.130)	ConnectOne Bancorp Inc	Goldman Sachs	1.022
9.281	Compass Minerals International Inc	HSBC	(15.880)	(35.558)	ConnectOne Bancorp Inc	HSBC	12.305
3.590	Compass Minerals International Inc	Morgan Stanley	3.159	(13.862)	ConnectOne Bancorp Inc	Morgan Stanley	(2.911)
(4.892)	Computer Programs & Systems Inc	Barclays Bank	2.984	1.336	Conn's Inc	Bank of America Merrill Lynch	(127)
(15.338)	Computer Programs & Systems Inc	Goldman Sachs	(6.135)	4.630	Conn's Inc	HSBC	(4.005)
(10.533)	Computer Programs & Systems Inc	Morgan Stanley	6.425	7.898	Conn's Inc	Morgan Stanley	2.211
(7.601)	comScore Inc	Bank of America Merrill Lynch	(1.976)	16.779	ConocoPhillips	Morgan Stanley	(4.027)
(48.248)	comScore Inc	HSBC	(40.528)	7.131	CONSOL Energy Inc	Bank of America	
(66.647)	comScore Inc	Morgan Stanley	7.331	(4.471)	CONSOL Energy Inc	Merrill Lynch	3.423
8.707	Comtech Telecommunications Corp	HSBC	17.153	50.127	Consolidated Communications Holdings Inc	Morgan Stanley	(358)
16.768	Comtech Telecommunications Corp	Morgan Stanley	17.774	20.646	Consolidated Communications Holdings Inc	HSBC	(19.550)
1.395	Conagra Brands Inc	Bank of America Merrill Lynch	432	32.750	Consolidated Edison Inc	Morgan Stanley	(5.574)
6.687	Conagra Brands Inc	Goldman Sachs	2.073	(15.444)	Consolidated Edison Inc	Bank of America Merrill Lynch	(26.200)
(20.459)	Conagra Brands Inc	Morgan Stanley	(7.979)	(14.604)	Consolidated Edison Inc	Bank of America Merrill Lynch	(1.181)
				(5.663)	Consolidated Edison Inc	Barclays Bank	(10.807)
				(11.507)	Consolidated Edison Inc	Goldman Sachs	(4.513)
				25.497	Consolidated Edison Inc	HSBC	11.392
				6.894	Consolidated Edison Inc	Morgan Stanley	18.868
				30.384	Consolidated Water Co Ltd	Bank of America Merrill Lynch	4.240
				8.050	Consolidated Water Co Ltd	Goldman Sachs	18.686
				27.859	Consolidated Water Co Ltd	HSBC	(5.233)
				3.494	Consolidated-Tomoka Land Co	Morgan Stanley	10.029
				2.332	Constellation Brands Inc 'A'	Morgan Stanley	(2.900)
				368	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	13.083
				(2.182)	Constellation Brands Inc 'A'	Goldman Sachs	3.374
				3.206	Constellation Brands Inc 'A'	Morgan Stanley	(8.815)
					Constellation Brands Inc 'A'	Morgan Stanley	12.952

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(6.545)	Constellation Pharmaceuticals Inc	Barclays Bank	(23.693)	(5.265)	Corcept Therapeutics Inc	Barclays Bank	(1.157)
(3.324)	Constellium NV 'A'	Bank of America Merrill Lynch	465	2.817	Corcept Therapeutics Inc	Goldman Sachs	(9.437)
(3.422)	Constellium NV 'A'	HSBC	684	(29.317)	Corcept Therapeutics Inc	Goldman Sachs	63.168
(1.638)	Construction Partners Inc 'A'	Barclays Bank	(1.441)	18.939	Corcept Therapeutics Inc	HSBC	(40.305)
(1.986)	Construction Partners Inc 'A'	Goldman Sachs	(1.092)	21.089	Corcept Therapeutics Inc	Morgan Stanley	1.160
(10.432)	Construction Partners Inc 'A'	Morgan Stanley	(9.180)	3.139	Core Laboratories NV	Bank of America Merrill Lynch	(8.193)
109.950	Consumer Portfolio Services Inc	Morgan Stanley	(9.896)	(2.530)	CoreCivic Inc (Reit)	Barclays Bank	(633)
21.972	Container Store Group Inc/The	Goldman Sachs	6.811	(19.178)	CoreCivic Inc (Reit)	Goldman Sachs	2.493
16.064	Container Store Group Inc/The	Morgan Stanley	4.980	(50.547)	CoreCivic Inc (Reit)	Morgan Stanley	(12.637)
(21.705)	Contango Oil & Gas Co	Goldman Sachs	(3.907)	(17.272)	CoreLogic Inc/United States	Goldman Sachs	(29.362)
(9.659)	Contango Oil & Gas Co	Morgan Stanley	(773)	(45.091)	CoreLogic Inc/United States	Morgan Stanley	(46.443)
2.700	Continental Resources Inc/OK	Bank of America Merrill Lynch	(648)	7.991	Core-Mark Holding Co Inc	Barclays Bank	479
7.810	Continental Resources Inc/OK	Barclays Bank	(2.655)	7.180	Core-Mark Holding Co Inc	Goldman Sachs	2.226
9.899	Continental Resources Inc/OK	Goldman Sachs	(2.376)	10.792	Core-Mark Holding Co Inc	HSBC	(18.778)
32.140	Continental Resources Inc/OK	HSBC	(48.531)	25.990	Core-Mark Holding Co Inc	Morgan Stanley	1.559
28.531	Continental Resources Inc/OK	Morgan Stanley	(9.701)	38.869	CorePoint Lodging Inc (Reit)	Goldman Sachs	(8.940)
27.917	Contra GTX Inc Del'	Bank of America Merrill Lynch	29.313	43.413	CorePoint Lodging Inc (Reit)	Morgan Stanley	3.473
7.571	Contra GTX Inc Del' 59	Goldman Sachs	15.521	7.560	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	(13.079)
(15.220)	Contura Energy Inc	Morgan Stanley	121	(9.718)	CoreSite Realty Corp (Reit)	HSBC	(680)
(26.906)	Contura Energy Inc	Goldman Sachs	15.136	5.226	CoreSite Realty Corp (Reit)	HSBC	(4.770)
(10.965)	Contura Energy Inc	HSBC	383.949	(4.057)	CoreSite Realty Corp (Reit)	Morgan Stanley	(8.073)
146	Cooper Cos Inc/The	Morgan Stanley	10.636	1.206	CoreSite Realty Corp (Reit)	Morgan Stanley	2.400
(1.950)	Cooper Cos Inc/The	Bank of America Merrill Lynch	817	47.451	Cornerstone Building Brands Inc	Bank of America Merrill Lynch	1.424
(1.083)	Cooper Cos Inc/The	Barclays Bank	(10.920)	21.473	Cornerstone Building Brands Inc	Morgan Stanley	(1.503)
397	Cooper Cos Inc/The	Goldman Sachs	3.928	7.423	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	28.801
(2.554)	Cooper Cos Inc/The	Goldman Sachs	(32.697)	40.233	Cornerstone OnDemand Inc	Barclays Bank	62.362
632	Cooper Cos Inc/The	HSBC	3.450	12.576	Cornerstone OnDemand Inc	Goldman Sachs	43.934
(351)	Cooper Cos Inc/The	Morgan Stanley	(1.966)	1.772	Cornerstone OnDemand Inc	HSBC	6.839
(4.165)	Cooper Tire & Rubber Co	Bank of America Merrill Lynch	(3.915)	27.471	Cornerstone OnDemand Inc	Morgan Stanley	41.723
(2.906)	Cooper Tire & Rubber Co	Barclays Bank	(385)	(3.282)	Corning Inc	Bank of America Merrill Lynch	(902)
(5.626)	Cooper Tire & Rubber Co	Goldman Sachs	(6.840)	(6.918)	Corning Inc	Barclays Bank	(1.245)
(920)	Cooper Tire & Rubber Co	HSBC	432	(4.424)	Corning Inc	Goldman Sachs	(1.238)
(10.415)	Cooper Tire & Rubber Co	Morgan Stanley	(13.643)	(30.285)	Corning Inc	HSBC	35.433
6.170	Cooper-Standard Holdings Inc	Goldman Sachs	(16.227)	(5.248)	Corning Inc	Morgan Stanley	(945)
14.142	Cooper-Standard Holdings Inc	Morgan Stanley	22.486	8.325	Corp America Airports SA	HSBC	916
(2.278)	Copa Holdings SA 'A'	Bank of America Merrill Lynch	3.554	(5.049)	Corporate Office Properties Trust (Reit)	Bank of America Merrill Lynch	(1.262)
(1.648)	Copa Holdings SA 'A' (963)	Goldman Sachs	2.571	(28.222)	Corporate Office Properties Trust (Reit)	Barclays Bank	(23.989)
13.499	Copart Inc	Morgan Stanley	212	(7.372)	Corporate Office Properties Trust (Reit)	Goldman Sachs	(1.715)
12.289	Copart Inc	Barclays Bank	7.154	(12.607)	Corporate Office Properties Trust (Reit)	HSBC	(3.218)
22.270	Copart Inc	Goldman Sachs	46.698	(33.249)	Corporate Office Properties Trust (Reit)	Morgan Stanley	(28.262)
5.694	Copart Inc	HSBC	175.123	(8.028)	Corteva Inc	Bank of America Merrill Lynch	(2.970)
20.352	Corbus Pharmaceuticals Holdings Inc	Morgan Stanley	3.018	9.419	Corteva Inc	Goldman Sachs	3.485
17.629	Corbus Pharmaceuticals Holdings Inc	HSBC	1.730	(1.880)	Corteva Inc	Goldman Sachs	(696)
(3.675)	Corcept Therapeutics Inc	Morgan Stanley	1.587	10.956	Corteva Inc	HSBC	(3.835)
		Bank of America Merrill Lynch	12.311	(5.160)	Corteva Inc	HSBC	1.806
				13.356	Corteva Inc	Morgan Stanley	4.140
				1.241	CorVel Corp	Goldman Sachs	7.235
				1.289	CorVel Corp	HSBC	6.045
				28.193	Corvus Pharmaceuticals Inc	Bank of America Merrill Lynch	2.819
				51.590	Corvus Pharmaceuticals Inc	Goldman Sachs	5.159
				109.701	Cosan Ltd 'A'	Goldman Sachs	70.209
				35.829	Cosan Ltd 'A'	HSBC	18.631
				141.691	Cosan Ltd 'A'	Morgan Stanley	49.592
				(117.728)	Costamare Inc	Morgan Stanley	(16.482)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
1.808	CoStar Group Inc	Morgan Stanley	40.644	17.578	Crane Co	Morgan Stanley	—
7.112	Costco Wholesale Corp	Bank of America Merrill Lynch	(22.545)	(3.835)	Crawford & Co 'A'	Bank of America Merrill Lynch	(230)
6.651	Costco Wholesale Corp	Barclays Bank	7.848	(10.745)	Crawford & Co 'A'	Barclays Bank	(3.331)
1.188	Costco Wholesale Corp	Goldman Sachs	(3.766)	(2.841)	Crawford & Co 'A'	HSBC	(710)
12.656	Costco Wholesale Corp	HSBC	(26.922)	(3.304)	Crawford & Co 'B'	Bank of America Merrill Lynch	(529)
8.901	Costco Wholesale Corp	Morgan Stanley	10.503	(12.812)	Crawford & Co 'B'	Goldman Sachs	(2.050)
(40.893)	Coty Inc 'A'	Goldman Sachs	14.721	(200)	Crawford & Co 'B'	Morgan Stanley	(40)
(10.165)	Coty Inc 'A'	HSBC	13.113	304	Credicorp Ltd	Bank of America Merrill Lynch	749
(10.472)	Coty Inc 'A'	Morgan Stanley	(209)	(246)	Credicorp Ltd	Barclays Bank	(443)
(1.236)	Coupa Software Inc	Barclays Bank	(6.168)	218	Credicorp Ltd	Barclays Bank	36
(762)	Coupa Software Inc	Goldman Sachs	(8.024)	1.078	Credicorp Ltd	Goldman Sachs	508
360	Coupa Software Inc	Goldman Sachs	3.791	2.942	Credicorp Ltd	HSBC	7.136
(2.252)	Coupa Software Inc	HSBC	(52.404)	(2.561)	Credicorp Ltd	Morgan Stanley	(4.610)
784	Coupa Software Inc	Morgan Stanley	3.912	(1.056)	Credit Acceptance Corp	Bank of America Merrill Lynch	(2.423)
(19.424)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	(14.744)	(1.204)	Credit Acceptance Corp	Barclays Bank	(5.322)
(26.090)	Cousins Properties Inc (Reit)	Barclays Bank	(26.632)	630	Credit Acceptance Corp	Morgan Stanley	2.785
(13.299)	Cousins Properties Inc (Reit)	Goldman Sachs	(12.233)	(211)	Credit Acceptance Corp	Morgan Stanley	(933)
(34.857)	Cousins Properties Inc (Reit)	HSBC	(37.281)	(23.419)	Cree Inc	Bank of America Merrill Lynch	95.667
(14.002)	Cousins Properties Inc (Reit)	Morgan Stanley	(14.983)	(4.295)	Cree Inc	Barclays Bank	5.283
(113.144)	Covanta Holding Corp	Bank of America Merrill Lynch	(14.709)	(5.319)	Cree Inc	Goldman Sachs	21.728
(48.523)	Covanta Holding Corp	Barclays Bank	(16.497)	(10.925)	Cree Inc	HSBC	51.675
(55.288)	Covanta Holding Corp	Goldman Sachs	(8.034)	(7.666)	Cree Inc	Morgan Stanley	9.429
(89.692)	Covanta Holding Corp	HSBC	1.396	4.166	Crinetics Pharmaceuticals Inc	Bank of America Merrill Lynch	3.958
(37.602)	Covanta Holding Corp	Morgan Stanley	(12.425)	722	Crinetics Pharmaceuticals Inc	Goldman Sachs	686
38.631	Covenant Transportation Group Inc 'A'	Bank of America Merrill Lynch	(56.015)	5.603	Crinetics Pharmaceuticals Inc	HSBC	1.569
38.568	Covenant Transportation Group Inc 'A'	Barclays Bank	—	4.973	Crinetics Pharmaceuticals Inc	Morgan Stanley	4.277
14.407	Covenant Transportation Group Inc 'A'	Goldman Sachs	(19.140)	(1.742)	CRISPR Therapeutics AG	Barclays Bank	(12.908)
8.421	Covenant Transportation Group Inc 'A'	HSBC	(10.873)	(1.583)	CRISPR Therapeutics AG	HSBC	(8.148)
23.173	Covenant Transportation Group Inc 'A'	Morgan Stanley	(1.405)	14.945	Crocs Inc	Barclays Bank	15.244
3.530	Covetrus Inc	HSBC	13.714	16.334	Crocs Inc	Goldman Sachs	(13.948)
(7.249)	Covetrus Inc	HSBC	(28.162)	13.083	Crocs Inc	HSBC	(1.825)
2.800	Covetrus Inc	Morgan Stanley	(784)	26.021	Crocs Inc	Morgan Stanley	26.541
(3.500)	Covia Holdings Corp	Barclays Bank	(315)	(99.569)	Cross Country Healthcare Inc	Bank of America Merrill Lynch	10.953
(45.670)	Covia Holdings Corp	HSBC	(1.827)	(3.748)	Cross Country Healthcare Inc	Morgan Stanley	19
(21.887)	Cowen Inc 'A'	Barclays Bank	(1.860)	(3.359)	CrossFirst Bankshares Inc	Barclays Bank	(537)
(14.781)	Cowen Inc 'A'	HSBC	(2.365)	(7.579)	CrossFirst Bankshares Inc	Goldman Sachs	(3.335)
(6.454)	Cowen Inc 'A'	Morgan Stanley	(549)	(2.000)	CrossFirst Bankshares Inc	HSBC	500
25.526	CRA International Inc	Bank of America Merrill Lynch	15.571	(11.945)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	7.645
696	CRA International Inc	Goldman Sachs	545	8.394	Crown Castle International Corp (Reit)	Barclays Bank	14.438
8.890	Cracker Barrel Old Country Store Inc	Barclays Bank	(21.336)	11.879	Crown Castle International Corp (Reit)	Goldman Sachs	(7.603)
(1.782)	Cracker Barrel Old Country Store Inc	Goldman Sachs	13.508	(6.419)	Crown Castle International Corp (Reit)	HSBC	(20.733)
8.023	Cracker Barrel Old Country Store Inc	Goldman Sachs	(42.422)	(6.433)	Crown Castle International Corp (Reit)	Morgan Stanley	(11.065)
(2.608)	Cracker Barrel Old Country Store Inc	HSBC	33.408	8.197	Crown Castle International Corp (Reit)	Morgan Stanley	14.099
1.846	Cracker Barrel Old Country Store Inc	HSBC	(9.827)	(5.382)	Crown Holdings Inc	Barclays Bank	(7.418)
6.544	Cracker Barrel Old Country Store Inc	Morgan Stanley	(12.350)	(20.768)	Crown Holdings Inc	HSBC	(23.468)
(25.947)	Craft Brew Alliance Inc	Goldman Sachs	(2.953)	(26.651)	Crown Holdings Inc	Morgan Stanley	(42.908)
(21.218)	Craft Brew Alliance Inc	HSBC	(2.420)	5.871	CryoLife Inc	Morgan Stanley	1.937
(24.404)	Craft Brew Alliance Inc	Morgan Stanley	(850)	(20.817)	CryoPort Inc	Barclays Bank	(11.658)
5.538	Crane Co	Bank of America Merrill Lynch	997	(4.237)	CryoPort Inc	Goldman Sachs	1.441
				(1.946)	CryoPort Inc	HSBC	(2.316)
				42.623	CSG Systems International Inc	Bank of America Merrill Lynch	7.672

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Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
10.961	CSG Systems International Inc	Barclays Bank	9.427	1.703	Curtiss-Wright Corp	Barclays Bank	1.311
19.848	CSG Systems International Inc	Goldman Sachs	5.027	21.000	Curtiss-Wright Corp	Goldman Sachs	(79.380)
13.576	CSG Systems International Inc	HSBC	26.473	8.703	Curtiss-Wright Corp	HSBC	(18.624)
23.000	CSG Systems International Inc	Morgan Stanley	16.531	6.261	Curtiss-Wright Corp	Morgan Stanley	4.821
19.647	CSS Industries Inc	Bank of America		(20.321)	Cushman & Wakefield Plc	Bank of America	
		Merrill Lynch	(5.894)	(72.423)	Cushman & Wakefield Plc	Merrill Lynch	(4.674)
11.217	CSS Industries Inc	Goldman Sachs	(3.365)	(109.576)	Cushman & Wakefield Plc	Barclays Bank	(52.869)
2.200	CSS Industries Inc	Morgan Stanley	(1.012)	(33.696)	Cushman & Wakefield Plc	Goldman Sachs	(24.722)
1.890	CSW Industrials Inc	Goldman Sachs	(1.871)	(134.275)	Cushman & Wakefield Plc	HSBC	(14.750)
1.570	CSX Corp	Bank of America		6.522	Customers Bancorp Inc	Morgan Stanley	(96.016)
		Merrill Lynch	(126)	(2.238)	Cutera Inc	Barclays Bank	(3.261)
4.908	CSX Corp	Barclays Bank	5.006	(8.798)	Cutera Inc	Bank of America	(6.199)
(4.052)	CSX Corp	Barclays Bank	(4.133)	16.600	CVB Financial Corp	Morgan Stanley	(9.678)
8.795	CSX Corp	Goldman Sachs	(704)	55.159	CVB Financial Corp	HSBC	(2.490)
7.396	CSX Corp	HSBC	(16.688)	(5.259)	CVR Energy Inc	Morgan Stanley	9.929
(5.496)	CSX Corp	HSBC	13.740	12.360	CVR Energy Inc	Barclays Bank	8.257
1.395	CSX Corp	Morgan Stanley	1.423	5.575	CVR Energy Inc	Goldman Sachs	(11.060)
(151)	CTI BioPharma Corp	Bank of America		(708)	CVR Energy Inc	HSBC	2.336
		Merrill Lynch	(25)	17.962	CVR Energy Inc	HSBC	(46.868)
(56.442)	CTS Corp	Bank of America		5.753	CVR Energy Inc	Morgan Stanley	(9.032)
		Merrill Lynch	(38.381)	4.356	CVS Health Corp	Goldman Sachs	3.746
(14.077)	CTS Corp	Goldman Sachs	(9.572)	25.942	CVS Health Corp	Morgan Stanley	(4.151)
(1.230)	CTS Corp	HSBC	(62)	(434)	CyberArk Software Ltd	Bank of America	
(15.292)	CTS Corp	Morgan Stanley	(9.328)	(841)	CyberArk Software Ltd	Merrill Lynch	(4.383)
41.349	CubeSmart (Reit)	Bank of America		(1.323)	CyberArk Software Ltd	Barclays Bank	(1.135)
		Merrill Lynch	(15.494)	(1.764)	CyberArk Software Ltd	Goldman Sachs	(13.362)
25.576	CubeSmart (Reit)	Barclays Bank	4.094	(6.147)	Cyclerion Therapeutics Inc	HSBC	(15.788)
11.953	CubeSmart (Reit)	Goldman Sachs	(2.107)	(5.209)	Cyclerion Therapeutics Inc	Barclays Bank	799
8.474	CubeSmart (Reit)	HSBC	649	(3.439)	Cyclerion Therapeutics Inc	Goldman Sachs	(417)
34.098	CubeSmart (Reit)	Morgan Stanley	5.455	(54.123)	Cyclerion Therapeutics Inc	HSBC	69
(6.505)	Cubic Corp	Barclays Bank	948	9.205	Cymabay Therapeutics Inc	Morgan Stanley	7.036
(11.232)	Cubic Corp	Goldman Sachs	69.792	6.021	Cymabay Therapeutics Inc	HSBC	(38.017)
(8.612)	Cubic Corp	HSBC	112.668	2.823	CyrusOne Inc (Reit)	Morgan Stanley	(22.579)
(20.018)	Cubic Corp	Morgan Stanley	6.606	6.103	CyrusOne Inc (Reit)	Bank of America	
4.571	Cue Biopharma Inc	Barclays Bank	8.136	14.767	CyrusOne Inc (Reit)	Merrill Lynch	(6.064)
34.073	Cue Biopharma Inc	HSBC	101.197	792	CyrusOne Inc (Reit)	Barclays Bank	(1.025)
(1.740)	Cullen/Frost Bankers Inc	Bank of America		7.285	CyrusOne Inc (Reit)	Goldman Sachs	(25.971)
		Merrill Lynch	919	(8.547)	Cytokinetics Inc	HSBC	(81)
(978)	Cullen/Frost Bankers Inc	Barclays Bank	531	(13.448)	Cytokinetics Inc	Morgan Stanley	(1.020)
11.382	Cullen/Frost Bankers Inc	Goldman Sachs	(6.374)	8.373	CytomX Therapeutics Inc	Barclays Bank	769
(1.243)	Cullen/Frost Bankers Inc	Goldman Sachs	402	11.936	CytomX Therapeutics Inc	Morgan Stanley	1.210
16.024	Cullen/Frost Bankers Inc	HSBC	(13.300)	16.668	CytomX Therapeutics Inc	Barclays Bank	3.014
3.903	Culp Inc	Barclays Bank	1.054	(8.756)	CytoSorbents Corp	HSBC	2.984
12.628	Culp Inc	Goldman Sachs	1.263	(3.901)	CytoSorbents Corp	Morgan Stanley	6.000
12.960	Culp Inc	HSBC	5.573	3.130	Daily Journal Corp	Goldman Sachs	1.401
5.384	Culp Inc	Morgan Stanley	1.454	741	Daily Journal Corp	Morgan Stanley	1.326
12.603	Cumberland Pharmaceuticals Inc	Morgan Stanley	2.143	15.876	Daktronics Inc	HSBC	(12.223)
(8.170)	Cummins Inc	Bank of America				Morgan Stanley	1.078
		Merrill Lynch	5.882	72.448	Daktronics Inc	Bank of America	
(8.905)	Cummins Inc	Barclays Bank	(27.872)	44.140	Daktronics Inc	Merrill Lynch	(9.526)
(10.440)	Cummins Inc	Goldman Sachs	7.517	71.699	Daktronics Inc	Barclays Bank	(42.744)
(6.859)	Cummins Inc	HSBC	20.508	55.929	Daktronics Inc	Goldman Sachs	(26.484)
(2.735)	Cummins Inc	Morgan Stanley	(8.561)	13.742	Dana Inc	HSBC	(56.642)
6.542	Cumulus Media Inc 'A'	Goldman Sachs	16.682	(3.000)	Dana Inc	Morgan Stanley	(32.998)
1.366	Cumulus Media Inc 'A'	Morgan Stanley	1.223	44.380	Dana Inc	Bank of America	
15.930	Curis Inc	Bank of America		58.022	Dana Inc	Merrill Lynch	3.710
		Merrill Lynch	5.576	(335)	Danaher Corp	Barclays Bank	(1.050)
14.576	Curis Inc	Goldman Sachs	5.102	(6.330)	Danaher Corp	Goldman Sachs	(18.610)
19.593	Curis Inc	Morgan Stanley	2.743	3.555	Danaher Corp	HSBC	38.039
10.672	Curo Group Holdings Corp	HSBC	(13.020)	(5.409)	Danaher Corp	HSBC	(57.876)
4.253	Curo Group Holdings Corp	Morgan Stanley	2.084	(3.062)	Danaher Corp	Morgan Stanley	(7.992)
461	Curtiss-Wright Corp	Bank of America					
		Merrill Lynch	(1.743)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
264	Darden Restaurants Inc	Bank of America		(845)	Delta Air Lines Inc	Barclays Bank	(926)
		Merrill Lynch	1.419	15.778	Delta Air Lines Inc	HSBC	(631)
7.825	Darden Restaurants Inc	Barclays Bank	30.306	(5.371)	Delta Air Lines Inc	HSBC	(10.531)
8.188	Darden Restaurants Inc	Goldman Sachs	43.653	6.934	Delta Air Lines Inc	Morgan Stanley	9.916
23.849	Darden Restaurants Inc	Morgan Stanley	100.881	(1.936)	Delta Apparel Inc	Bank of America	
(87.554)	Darling Ingredients Inc	Bank of America				Merrill Lynch	(2.168)
		Merrill Lynch	(45.528)	(1.224)	Delta Apparel Inc	HSBC	(1.567)
(9.278)	Darling Ingredients Inc	Barclays Bank	(5.103)	(9.163)	Delta Apparel Inc	Morgan Stanley	(6.506)
(13.237)	Darling Ingredients Inc	Goldman Sachs	(5.202)	14.555	Deluxe Corp	Bank of America	
(67.902)	Darling Ingredients Inc	HSBC	(67.902)			Merrill Lynch	9.752
(119.131)	Darling Ingredients Inc	Morgan Stanley	(63.926)	4.295	Deluxe Corp	Barclays Bank	7.044
3.232	DASAN Zhong Solutions Inc	HSBC	452	12.680	Deluxe Corp	Goldman Sachs	8.084
8.866	DASAN Zhong Solutions Inc	Morgan Stanley	3.546	12.326	Deluxe Corp	HSBC	3.705
21.989	Daseke Inc	Bank of America		26.618	Deluxe Corp	Morgan Stanley	43.653
		Merrill Lynch	(5.827)	7.875	Denali Therapeutics Inc	Goldman Sachs	19.845
33.242	Daseke Inc	Goldman Sachs	(8.809)	(24.007)	Denbury Resources Inc	HSBC	2.881
36.427	Daseke Inc	Morgan Stanley	9.107	24.008	Denny's Corp	HSBC	1.440
3.583	Datadog Inc 'A'	HSBC	30.348	44.674	Denny's Corp	Morgan Stanley	23.230
(5.813)	Datadog Inc 'A'	HSBC	(49.236)	(1.978)	DENTSPLY SIRONA Inc	Bank of America	
(17.704)	Datadog Inc 'A'	Morgan Stanley	(4.249)			Merrill Lynch	1.211
3.603	Dave & Buster's Entertainment Inc	Barclays Bank	1.811	(8.434)	DENTSPLY SIRONA Inc	Barclays Bank	4.682
6.608	Dave & Buster's Entertainment Inc	Goldman Sachs	3.473	(13.190)	DENTSPLY SIRONA Inc	Goldman Sachs	(528)
12.464	Dave & Buster's Entertainment Inc	Morgan Stanley	(997)	(1.342)	DENTSPLY SIRONA Inc	HSBC	928
(5.767)	DaVita Inc	Bank of America		(4.143)	DENTSPLY SIRONA Inc	Morgan Stanley	2.486
		Merrill Lynch	(6.401)	1.430	Dermira Inc	Bank of America	
(466)	DaVita Inc	Barclays Bank	252	19.497	Dermira Inc	Merrill Lynch	744
(8.053)	DaVita Inc	HSBC	(16.831)	14.286	Designer Brands Inc 'A'	HSBC	(1.755)
(602)	DaVita Inc	Morgan Stanley	325	2.293	Designer Brands Inc 'A'	Barclays Bank	(1.196)
3.056	DaVita Inc	Morgan Stanley	(1.650)	8.103	Designer Brands Inc 'A'	Goldman Sachs	1.271
10.676	Dawson Geophysical Co	Goldman Sachs	(3.950)	19.120	Designer Brands Inc 'A'	HSBC	(3.270)
175.035	Dawson Geophysical Co	Morgan Stanley	(47.259)	(13.847)	Despegar.com Corp	Morgan Stanley	3.824
(2.974)	Deciphera Pharmaceuticals Inc	Barclays Bank	(1.933)	(107.826)	Despegar.com Corp	Goldman Sachs	(18.970)
(3.981)	Deciphera Pharmaceuticals Inc	Goldman Sachs	2.788	8.277	Devon Energy Corp	Morgan Stanley	(102.435)
(8.470)	Deciphera Pharmaceuticals Inc	HSBC	(701)			Bank of America	
(164)	Deckers Outdoor Corp	Bank of America		21.251	Devon Energy Corp	Merrill Lynch	(4.956)
		Merrill Lynch	(189)	30.982	Devon Energy Corp	Barclays Bank	(16.576)
(1.310)	Deckers Outdoor Corp	Barclays Bank	(11.803)	25.027	Devon Energy Corp	HSBC	(10.144)
(1.292)	Deckers Outdoor Corp	Goldman Sachs	(5.213)	750	DexCom Inc	Morgan Stanley	(19.521)
(5.544)	Deckers Outdoor Corp	HSBC	(30.125)	2.062	DexCom Inc	Bank of America	
(3.848)	Deckers Outdoor Corp	Morgan Stanley	(34.670)	1.278	DexCom Inc	Merrill Lynch	12.096
4.169	Deere & Co	Bank of America		692	DexCom Inc	Barclays Bank	7.890
		Merrill Lynch	(22.037)	555	DHI Group Inc	Goldman Sachs	17.871
5.127	Deere & Co	Barclays Bank	(33.890)	(31.054)	DHI Group Inc	HSBC	6.692
11.225	Deere & Co	HSBC	(84.917)	(14.821)	DHI Group Inc	Morgan Stanley	2.609
673	Deere & Co	Morgan Stanley	(4.449)	(7.065)	DHI Group Inc	Barclays Bank	(8.074)
52.645	Del Taco Restaurants Inc	Bank of America		(21.654)	DHI Group Inc	Goldman Sachs	(1.630)
		Merrill Lynch	(19.479)	4.483	DHT Holdings Inc	HSBC	(2.685)
2.971	Del Taco Restaurants Inc	Barclays Bank	446	32.681	DHT Holdings Inc	Morgan Stanley	(5.630)
5.215	Del Taco Restaurants Inc	Goldman Sachs	(1.930)	16.199	DHT Holdings Inc	Bank of America	
14.439	Del Taco Restaurants Inc	HSBC	(4.909)	29.270	DHT Holdings Inc	Merrill Lynch	(1.838)
35.271	Del Taco Restaurants Inc	Morgan Stanley	5.291	71.603	DHT Holdings Inc	Barclays Bank	(4.249)
7.952	Delek US Energy Inc	Bank of America		(580)	Diamond Hill Investment Group Inc	Goldman Sachs	(5.526)
		Merrill Lynch	(8.748)	45.018	Diamond Offshore Drilling Inc	HSBC	4.154
5.163	Delek US Energy Inc	Barclays Bank	(5.937)	7.404	Diamond Offshore Drilling Inc	Morgan Stanley	(10.325)
18.653	Delek US Energy Inc	Goldman Sachs	(20.999)	4.762	Diamond S Shipping Inc	Bank of America	
7.408	Delek US Energy Inc	HSBC	(26.295)	11.616	Diamond S Shipping Inc	Merrill Lynch	296
9.789	Delek US Energy Inc	Morgan Stanley	(11.258)	(10.319)	Diamondback Energy Inc	Goldman Sachs	(434)
6.166	Dell Technologies Inc 'C'	Barclays Bank	(28.179)			HSBC	(3.136)
1.299	Dell Technologies Inc 'C'	Goldman Sachs	(8.573)	(4.817)	Diamondback Energy Inc	Bank of America	
4.213	Dell Technologies Inc 'C'	HSBC	(22.203)	(2.885)	Diamondback Energy Inc	Merrill Lynch	(3.096)
9.657	Dell Technologies Inc 'C'	Morgan Stanley	(44.132)	(8.265)	Diamondback Energy Inc	Barclays Bank	(9.923)
(6.667)	Delta Air Lines Inc	Bank of America		(10.339)	Diamondback Energy Inc	Goldman Sachs	(866)
		Merrill Lynch	(13.711)			HSBC	(16.199)
						Morgan Stanley	(21.298)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
9.155	DiamondRock Hospitality Co (Reit)	Bank of America Merrill Lynch	1.923	29.989	Discovery Inc 'A'	Barclays Bank	9.746
185.345	DiamondRock Hospitality Co (Reit)	Barclays Bank	92.673	12.703	Discovery Inc 'A'	Morgan Stanley	4.128
139.407	DiamondRock Hospitality Co (Reit)	Goldman Sachs	29.275	(1.526)	DISH Network Corp (Right)	Bank of America Merrill Lynch	(1.051)
102.655	DiamondRock Hospitality Co (Reit)	HSBC	12.318	(188)	DISH Network Corp (Right)	Barclays Bank	(129)
204.073	DiamondRock Hospitality Co (Reit)	Morgan Stanley	102.037	(149)	DISH Network Corp (Right)	HSBC	(103)
(9.454)	Dicerna Pharmaceuticals Inc	Barclays Bank	(15.410)	(606)	DISH Network Corp (Right)	Morgan Stanley	(417)
(3.561)	Dicerna Pharmaceuticals Inc	HSBC	(22.933)	(26.907)	DISH Network Corp 'A'	Bank of America Merrill Lynch	51.661
(12.486)	Dicerna Pharmaceuticals Inc	Morgan Stanley	(20.352)	(717)	DISH Network Corp 'A'	Barclays Bank	1.628
6.158	Dick's Sporting Goods Inc	Bank of America Merrill Lynch	28.142	(266)	DISH Network Corp 'A'	HSBC	343
4.542	Dick's Sporting Goods Inc	Barclays Bank	27.343	(11.210)	DISH Network Corp 'A'	Morgan Stanley	25.447
20.048	Dick's Sporting Goods Inc	Morgan Stanley	120.689	(4.733)	DMC Global Inc	Bank of America Merrill Lynch	(4.070)
(11.664)	Diebold Nixdorf Inc	Barclays Bank	2.100	(4.876)	DMC Global Inc	HSBC	5.510
(6.561)	Diebold Nixdorf Inc	Goldman Sachs	6.102	(7.255)	DMC Global Inc	Morgan Stanley	(1.814)
(3.835)	Diebold Nixdorf Inc	HSBC	2.823	4.593	DocuSign Inc	Bank of America Merrill Lynch	16.810
(26.521)	Diebold Nixdorf Inc	Morgan Stanley	4.774	1.148	DocuSign Inc	Barclays Bank	367
4.762	Digi International Inc	Morgan Stanley	(2.833)	2.792	DocuSign Inc	Goldman Sachs	9.479
(4.532)	Digimarc Corp	Bank of America Merrill Lynch	10.605	2.193	DocuSign Inc	HSBC	10.329
(865)	Digimarc Corp	Barclays Bank	(597)	4.375	DocuSign Inc	Morgan Stanley	1.400
(15.913)	Digimarc Corp	Goldman Sachs	37.236	(343)	Dolby Laboratories Inc 'A'	Barclays Bank	(7)
(5.840)	Digimarc Corp	HSBC	25.229	(7.372)	Dolby Laboratories Inc 'A'	Goldman Sachs	(295)
(4.059)	Digimarc Corp	Morgan Stanley	(2.801)	517	Dolby Laboratories Inc 'A'	Goldman Sachs	21
6.271	Digital Realty Trust Inc (Reit)	Barclays Bank	9.030	(14.014)	Dolby Laboratories Inc 'A'	HSBC	(42.883)
(2.620)	Digital Realty Trust Inc (Reit)	HSBC	(11.711)	(10.143)	Dolby Laboratories Inc 'A'	Morgan Stanley	(203)
4.398	Digital Realty Trust Inc (Reit)	HSBC	19.659	6.968	Dollar General Corp	Bank of America Merrill Lynch	(17.182)
(4.698)	Digital Realty Trust Inc (Reit)	Morgan Stanley	(6.765)	3.099	Dollar General Corp	Barclays Bank	(7.221)
11.863	Digital Realty Trust Inc (Reit)	Morgan Stanley	17.083	4.796	Dollar General Corp	Goldman Sachs	(12.853)
(31.985)	Digital Turbine Inc	Barclays Bank	(15.033)	4.347	Dollar General Corp	HSBC	1.029
(6.908)	Digital Turbine Inc	HSBC	(4.326)	25.679	Dollar General Corp	Morgan Stanley	(59.832)
(38.942)	Dime Community Bancshares Inc	Bank of America Merrill Lynch	(14.993)	(16.456)	Dollar Tree Inc	Bank of America Merrill Lynch	272.031
(13.753)	Dime Community Bancshares Inc	Goldman Sachs	(5.295)	(7.577)	Dollar Tree Inc	Barclays Bank	127.293
(627)	Dime Community Bancshares Inc	Morgan Stanley	(270)	(7.947)	Dollar Tree Inc	Goldman Sachs	132.000
(708)	Dine Brands Global Inc	Barclays Bank	(1.919)	(3.218)	Dollar Tree Inc	HSBC	58.278
(2.776)	Dine Brands Global Inc	Goldman Sachs	(13.214)	(1.982)	Dollar Tree Inc	Morgan Stanley	33.298
(8.355)	Dine Brands Global Inc	HSBC	(39.937)	(20.810)	Dominion Energy Inc	Barclays Bank	832
(16.000)	Dine Brands Global Inc	Morgan Stanley	(43.360)	(5.483)	Dominion Energy Inc	Goldman Sachs	(5.976)
(6.439)	Diodes Inc	Barclays Bank	(10.174)	(29.263)	Dominion Energy Inc	HSBC	(85.448)
(8.599)	Diodes Inc	Goldman Sachs	(4.504)	(54.457)	Dominion Energy Inc	Morgan Stanley	2.178
(3.139)	Diodes Inc	HSBC	(1.005)	(3.250)	Domino's Pizza Inc	Barclays Bank	(32.272)
(11.731)	Diodes Inc	Morgan Stanley	(18.535)	(1.082)	Domino's Pizza Inc	Goldman Sachs	(15.451)
59.857	Diplomat Pharmacy Inc	Goldman Sachs	65.843	(1.341)	Domino's Pizza Inc	Morgan Stanley	(13.316)
75.110	Diplomat Pharmacy Inc	Morgan Stanley	46.568	(10.771)	Domo Inc 'B'	Barclays Bank	(12.817)
(6.748)	Discover Financial Services	Bank of America Merrill Lynch	(3.646)	(11.495)	Domo Inc 'B'	HSBC	(24.714)
(8.047)	Discover Financial Services	Barclays Bank	(8.771)	(6.607)	Domo Inc 'B'	Morgan Stanley	(7.862)
4.146	Discover Financial Services	Goldman Sachs	1.824	10.176	Domtar Corp	Bank of America Merrill Lynch	(5.495)
(8.073)	Discover Financial Services	Goldman Sachs	(3.028)	18.989	Domtar Corp	Barclays Bank	5.317
287	Discover Financial Services	HSBC	72	29.189	Domtar Corp	HSBC	(28.021)
(1.419)	Discover Financial Services	HSBC	(355)	65.463	Domtar Corp	Morgan Stanley	18.330
2.648	Discover Financial Services	Morgan Stanley	2.886	5.054	Donaldson Co Inc	Bank of America Merrill Lynch	6.463
(4.852)	Discover Financial Services	Morgan Stanley	(5.289)	9.508	Donaldson Co Inc	Barclays Bank	13.596
				17.102	Donaldson Co Inc	Goldman Sachs	20.264
				3.284	Donaldson Co Inc	HSBC	3.493
				9.249	Donaldson Co Inc	Morgan Stanley	11.896
				(25.069)	Donegal Group Inc 'A'	Barclays Bank	(8.523)
				(2.327)	Donegal Group Inc 'A'	Goldman Sachs	(349)
				31.032	Donnelley Financial Solutions Inc	Barclays Bank	5.896
				12.295	Donnelley Financial Solutions Inc	Goldman Sachs	595

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Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
29.297	Donnelley Financial Solutions Inc	Morgan Stanley	3.902	3.294	Ducommun Inc	HSBC	5.387
9.496	Dorian LPG Ltd	Bank of America Merrill Lynch	13.010	2.826	Ducommun Inc	Morgan Stanley	311
13.300	Dorian LPG Ltd	Barclays Bank	133	(37.557)	Duke Energy Corp	Bank of America Merrill Lynch	3.380
12.464	Dorian LPG Ltd	Goldman Sachs	17.076	(7.873)	Duke Energy Corp	HSBC	11.495
2.939	Dorian LPG Ltd	HSBC	5.467	(18.871)	Duke Energy Corp	Morgan Stanley	(25.476)
2.441	Dorian LPG Ltd	Morgan Stanley	24	17.830	Duke Energy Corp	Morgan Stanley	24.071
(1.224)	Dorman Products Inc	Bank of America Merrill Lynch	(1.579)	3.428	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	583
(1.799)	Dorman Products Inc	Barclays Bank	(3.634)	(25.018)	Duke Realty Corp (Reit)	Goldman Sachs	(4.253)
4.757	Dorman Products Inc	Barclays Bank	9.609	20.206	Duke Realty Corp (Reit)	Goldman Sachs	3.435
(192)	Dorman Products Inc	Goldman Sachs	(248)	25.766	Duke Realty Corp (Reit)	HSBC	18.809
(3.832)	Dorman Products Inc	HSBC	(5.250)	(11.572)	Duke Realty Corp (Reit)	Morgan Stanley	(7.985)
(4.741)	Dorman Products Inc	Morgan Stanley	(9.577)	11.761	Duke Realty Corp (Reit)	Morgan Stanley	8.115
4.297	Dorman Products Inc	Morgan Stanley	8.680	6.766	Duluth Holdings Inc 'B'	Barclays Bank	4.466
2.555	Douglas Dynamics Inc	Barclays Bank	3.296	18.740	Duluth Holdings Inc 'B'	Goldman Sachs	8.728
3.956	Douglas Dynamics Inc	Goldman Sachs	4.549	27.956	Duluth Holdings Inc 'B'	HSBC	1.610
10.212	Douglas Dynamics Inc	HSBC	12.083	5.969	Duluth Holdings Inc 'B'	Morgan Stanley	3.940
13.346	Douglas Dynamics Inc	Morgan Stanley	15.529	9.329	Dunkin' Brands Group Inc	Barclays Bank	14.926
60.897	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	27.138	1.853	Dunkin' Brands Group Inc	Goldman Sachs	686
16.088	Douglas Emmett Inc (Reit)	Barclays Bank	10.940	28.015	Dunkin' Brands Group Inc	HSBC	86.006
33.931	Douglas Emmett Inc (Reit)	Goldman Sachs	15.237	18.256	Dunkin' Brands Group Inc	Morgan Stanley	29.210
32.269	Douglas Emmett Inc (Reit)	HSBC	28.939	6.436	DuPont de Nemours Inc	Bank of America Merrill Lynch	(3.845)
33.906	Douglas Emmett Inc (Reit)	Morgan Stanley	22.912	(2.768)	DuPont de Nemours Inc	Barclays Bank	2.214
(4.689)	Dova Pharmaceuticals Inc	HSBC	(2.532)	18.354	DuPont de Nemours Inc	Goldman Sachs	(44.410)
7.496	Dover Corp	Barclays Bank	16.116	(1.920)	DuPont de Nemours Inc	HSBC	11.712
2.633	Dover Corp	HSBC	6.003	(7.138)	DuPont de Nemours Inc	Morgan Stanley	5.710
(5.303)	Dover Corp	Morgan Stanley	(11.401)	7.425	DuPont de Nemours Inc	Morgan Stanley	(5.940)
3.780	Dover Corp	Morgan Stanley	8.127	2.179	DXC Technology Co	Bank of America Merrill Lynch	(436)
(5.994)	Dow Inc	Barclays Bank	2.697	4.543	DXC Technology Co	Barclays Bank	5.406
(26.266)	Dow Inc	HSBC	58.836	4.378	DXC Technology Co	Goldman Sachs	(876)
(36.641)	Dow Inc	Morgan Stanley	16.489	22.843	DXC Technology Co	Morgan Stanley	27.183
52.970	DR Horton Inc	Bank of America Merrill Lynch	98.787	8.328	DXP Enterprises Inc/TX	Goldman Sachs	(3.914)
3.476	DR Horton Inc	Barclays Bank	4.588	7.115	DXP Enterprises Inc/TX	Morgan Stanley	(818)
7.257	DR Horton Inc	Goldman Sachs	12.603	4.549	Dyadic International Inc	Barclays Bank	1.592
28.316	DR Horton Inc	HSBC	91.685	7.962	Dyadic International Inc	Morgan Stanley	2.787
42.833	DR Horton Inc	Morgan Stanley	54.724	5.971	Dycom Industries Inc	Bank of America Merrill Lynch	6.031
1.024	Dril-Quip Inc	Goldman Sachs	(2.232)	12.037	Dycom Industries Inc	Barclays Bank	46.117
(4.406)	Dril-Quip Inc	HSBC	10.971	6.245	Dycom Industries Inc	Goldman Sachs	6.307
4.274	Dril-Quip Inc	Morgan Stanley	(2.351)	41.759	Dycom Industries Inc	HSBC	39.869
(70.184)	Drive Shack Inc	Bank of America Merrill Lynch	16.844	34.588	Dycom Industries Inc	Morgan Stanley	134.458
(8.700)	Drive Shack Inc	Barclays Bank	870	(34.592)	Dynatrace Inc	Bank of America Merrill Lynch	(185.413)
(91.890)	Drive Shack Inc	Goldman Sachs	22.054	(8.880)	Dynatrace Inc	Barclays Bank	(23.266)
(12.083)	Drive Shack Inc	HSBC	1.208	(14.025)	Dynatrace Inc	Goldman Sachs	(75.174)
(50.797)	Drive Shack Inc	Morgan Stanley	5.080	(40.211)	Dynatrace Inc	HSBC	(283.656)
3.418	Dropbox Inc 'A'	Bank of America Merrill Lynch	(2.017)	(16.485)	Dynatrace Inc	Morgan Stanley	(43.191)
13.061	Dropbox Inc 'A'	Barclays Bank	(4.702)	16.766	Dynavax Technologies Corp	Morgan Stanley	2.599
41.844	Dropbox Inc 'A'	Goldman Sachs	(24.688)	(3.821)	Dynex Capital Inc (Reit)	Barclays Bank	(1.758)
5.558	Dropbox Inc 'A'	HSBC	(6.531)	(43.178)	Dynex Capital Inc (Reit)	HSBC	(28.497)
18.919	Dropbox Inc 'A'	Morgan Stanley	(6.810)	(29.975)	Dynex Capital Inc (Reit)	Morgan Stanley	(13.789)
10.923	DSP Group Inc	Barclays Bank	3.058	(4.084)	E*TRADE Financial Corp	Barclays Bank	(7.637)
6.555	DSP Group Inc	Goldman Sachs	(866)	(3.264)	E*TRADE Financial Corp	Goldman Sachs	2.283
39.244	DSP Group Inc	HSBC	(35.470)	(4.214)	E*TRADE Financial Corp	HSBC	(3.245)
32.229	DSP Group Inc	Morgan Stanley	8.169	(6.610)	E*TRADE Financial Corp	Morgan Stanley	(12.361)
44.474	DTE Energy Co	Bank of America Merrill Lynch	57.457	(9.761)	Eagle Bancorp Inc	Barclays Bank	(3.416)
8.500	DTE Energy Co	Barclays Bank	14.195	(9.768)	Eagle Bancorp Inc	Goldman Sachs	1.361
27.991	DTE Energy Co	Goldman Sachs	35.442	(8.836)	Eagle Bancorp Inc	HSBC	11.840
17.456	DTE Energy Co	HSBC	80.646	(20.130)	Eagle Bancorp Inc	Morgan Stanley	(7.046)
42.757	DTE Energy Co	Morgan Stanley	71.404	(67.829)	Eagle Bulk Shipping Inc	Goldman Sachs	(37.306)
15.435	Ducommun Inc	Bank of America Merrill Lynch	(13.428)	(7.039)	Eagle Bulk Shipping Inc	Morgan Stanley	(1.971)
1.998	Ducommun Inc	Barclays Bank	220	(3.434)	Eagle Materials Inc	Bank of America Merrill Lynch	(2.610)
6.437	Ducommun Inc	Goldman Sachs	(5.600)	(42.224)	Eagle Materials Inc	Morgan Stanley	(131.739)
				3.605	Eagle Pharmaceuticals Inc/DE	Barclays Bank	12.221

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
4.145	Eagle Pharmaceuticals Inc/DE	Goldman Sachs	5.181	(3.545)	EchoStar Corp 'A'	Barclays Bank	106
4.627	Eagle Pharmaceuticals Inc/DE	HSBC	(21.839)	11.156	EchoStar Corp 'A'	Goldman Sachs	13.053
1.163	Eagle Pharmaceuticals Inc/DE	Morgan Stanley	3.943	(2.823)	EchoStar Corp 'A'	Goldman Sachs	(3.303)
(42.527)	Earthstone Energy Inc 'A'	Bank of America		(4.204)	EchoStar Corp 'A'	HSBC	(2.008)
		Merrill Lynch	57.837	(1.314)	EchoStar Corp 'A'	Morgan Stanley	39
(11.632)	Earthstone Energy Inc 'A'	Goldman Sachs	15.820	17.779	Ecolab Inc	Bank of America	
28.526	East West Bancorp Inc	Bank of America		2.620	Ecolab Inc	Merrill Lynch	(84.628)
		Merrill Lynch	33.660	29.927	Ecolab Inc	Goldman Sachs	(12.471)
39.735	East West Bancorp Inc	Barclays Bank	41.324	(14.148)	Edgewell Personal Care Co	HSBC	(99.230)
14.581	East West Bancorp Inc	Goldman Sachs	19.520			Bank of America	
12.350	East West Bancorp Inc	HSBC	8.540	(1.860)	Edgewell Personal Care Co	Merrill Lynch	(16.978)
27.219	East West Bancorp Inc	Morgan Stanley	28.308	(13.739)	Edgewell Personal Care Co	Goldman Sachs	(2.232)
3.465	Easterly Government Properties Inc (Reit)	Bank of America		(20.490)	Edgewell Personal Care Co	HSBC	73.641
		Merrill Lynch	1.594	(25.816)	Edison International	Morgan Stanley	(32.784)
2.810	Easterly Government Properties Inc (Reit)	Barclays Bank	508	(493)	Edison International	Bank of America	(774)
3.482	Easterly Government Properties Inc (Reit)	Goldman Sachs	1.602	(5.817)	Edison International	Merrill Lynch	552
65.353	Easterly Government Properties Inc (Reit)	HSBC	28.525	(338)	Edison International	Barclays Bank	(271)
69.490	Easterly Government Properties Inc (Reit)	Morgan Stanley	28.491	(919)	Edison International	HSBC	(1.294)
(3.868)	Eastern Co/The	Bank of America		12.792	Editas Medicine Inc	Morgan Stanley	1.029
		Merrill Lynch	2.901	3.828	Editas Medicine Inc	Goldman Sachs	88.904
(1.011)	Eastern Co/The	Goldman Sachs	758	1.588	Edwards Lifesciences Corp	Morgan Stanley	20.863
42.762	EastGroup Properties Inc (Reit)	Bank of America		7.401	Edwards Lifesciences Corp	Bank of America	
		Merrill Lynch	248.546	2.549	Edwards Lifesciences Corp	Merrill Lynch	397
7.620	EastGroup Properties Inc (Reit)	Barclays Bank	42.443	1.386	Edwards Lifesciences Corp	Barclays Bank	37.671
29.653	EastGroup Properties Inc (Reit)	Goldman Sachs	172.204	5.477	Edwards Lifesciences Corp	Goldman Sachs	637
3.275	EastGroup Properties Inc (Reit)	HSBC	18.917	(20.121)	eGain Corp	HSBC	16.258
30.425	EastGroup Properties Inc (Reit)	Morgan Stanley	169.467	(9.579)	eGain Corp	Morgan Stanley	27.878
(946)	Eastman Chemical Co	Bank of America		(15.984)	eGain Corp	Barclays Bank	2.213
		Merrill Lynch	(845)	(8.389)	eGain Corp	Goldman Sachs	1.245
8.847	Eastman Chemical Co	HSBC	(44.766)	(1.054)	eHealth Inc	HSBC	(1.279)
10.902	Eastman Chemical Co	Morgan Stanley	13.628	(1.048)	eHealth Inc	Morgan Stanley	923
(3.901)	Eastman Chemical Co	Morgan Stanley	(4.876)	(8.914)	eHealth Inc	Goldman Sachs	(11.215)
582	Eaton Corp Plc	Bank of America		1.181	Eidos Therapeutics Inc	HSBC	(12.723)
		Merrill Lynch	134	735	Eidos Therapeutics Inc	Morgan Stanley	(63.022)
21.865	Eaton Corp Plc	Barclays Bank	41.544	982	Eidos Therapeutics Inc	Barclays Bank	1.039
11.767	Eaton Corp Plc	Goldman Sachs	13.833	16.753	Eiger BioPharmaceuticals Inc	HSBC	898
(1.039)	Eaton Corp Plc	Goldman Sachs	(883)	1.700	Eiger BioPharmaceuticals Inc	Morgan Stanley	864
570	Eaton Corp Plc	HSBC	148	8.013	Eiger BioPharmaceuticals Inc	Bank of America	
(5.202)	Eaton Corp Plc	HSBC	(8.869)			Merrill Lynch	28.480
6.230	Eaton Corp Plc	Morgan Stanley	11.837	(2.411)	EI Paso Electric Co	Goldman Sachs	13.622
(1.182)	Eaton Corp Plc	Morgan Stanley	(2.246)	2.411	EI Paso Electric Co	Goldman Sachs	(2.652)
(1.913)	Eaton Vance Corp	Barclays Bank	1.492	(22.413)	EI Pollo Loco Holdings Inc	Morgan Stanley	145
(10.166)	Eaton Vance Corp	Goldman Sachs	7.688	(8.632)	EI Pollo Loco Holdings Inc	HSBC	(36.981)
987	Eaton Vance Corp	Goldman Sachs	(721)	98	Elah Holdings Inc	Morgan Stanley	(9.840)
(2.573)	Eaton Vance Corp	HSBC	1.595			Bank of America	
798	Eaton Vance Corp	HSBC	(466)	87	Elah Holdings Inc	Merrill Lynch	39
3.053	Eaton Vance Corp	Morgan Stanley	(2.381)	(21.812)	Elanco Animal Health Inc	Morgan Stanley	35
(10.681)	eBay Inc	HSBC	(6.729)	8.529	Elanco Animal Health Inc	Barclays Bank	(21.158)
(49.200)	eBay Inc	Morgan Stanley	(31.980)	(5.049)	Elanco Animal Health Inc	Barclays Bank	8.273
(47.512)	Ebix Inc	Goldman Sachs	(25.181)	(17.061)	Elanco Animal Health Inc	Goldman Sachs	(8.783)
(2.642)	Ebix Inc	HSBC	20.793	11.485	Elanco Animal Health Inc	HSBC	(19.752)
7.261	Echo Global Logistics Inc	Goldman Sachs	(5.155)	5.329	Elastic NV	Morgan Stanley	11.140
42.252	Echo Global Logistics Inc	HSBC	(86.617)	2.366	Elastic NV	Barclays Bank	3.304
21.778	Echo Global Logistics Inc	Morgan Stanley	17.422	666	Eldorado Resorts Inc	HSBC	16.917
7.061	EchoStar Corp 'A'	Bank of America		(21.246)	Eldorado Resorts Inc	Bank of America	
		Merrill Lynch	8.261	830	Eldorado Resorts Inc	Merrill Lynch	445
(6.942)	EchoStar Corp 'A'	Bank of America		(1.800)	Eldorado Resorts Inc	Goldman Sachs	(36.898)
		Merrill Lynch	(8.122)	2.811	Eldorado Resorts Inc	Goldman Sachs	36
				2.568	Electronic Arts Inc	HSBC	(6.732)
				3.880	Electronic Arts Inc	Morgan Stanley	595
				4.377	Electronic Arts Inc	Bank of America	
						Merrill Lynch	9.591
						Barclays Bank	8.090
						HSBC	12.558

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
4.230	Electronic Arts Inc	Morgan Stanley	8.820	(3.164)	Encompass Health Corp	Barclays Bank	(95)
(4.188)	Element Solutions Inc	Bank of America		(5.675)	Encompass Health Corp	Goldman Sachs	(7.888)
		Merrill Lynch	1.550	(31.008)	Encompass Health Corp	HSBC	(14.740)
(14.502)	Element Solutions Inc	Barclays Bank	3.045	(26.109)	Encompass Health Corp	Morgan Stanley	(783)
(57.052)	Element Solutions Inc	Goldman Sachs	21.109	(3.346)	Encore Capital Group Inc	Morgan Stanley	(1.104)
(24.805)	Element Solutions Inc	HSBC	(1.240)	3.877	Encore Wire Corp	Bank of America	
(127.521)	Element Solutions Inc	Morgan Stanley	26.780			Merrill Lynch	2.365
14.576	Elevate Credit Inc	Bank of America		1.470	Encore Wire Corp	Barclays Bank	3.161
		Merrill Lynch	2.186	1.266	Encore Wire Corp	Goldman Sachs	772
59.995	Elevate Credit Inc	Goldman Sachs	8.999	556	Encore Wire Corp	HSBC	(245)
40.428	Elevate Credit Inc	HSBC	1.790	3.471	Encore Wire Corp	Morgan Stanley	6.376
37.684	Elevate Credit Inc	Morgan Stanley	4.899	(7.011)	Endo International Plc	Barclays Bank	(1.332)
1.773	elf Beauty Inc	Bank of America		(7.268)	Endo International Plc	Goldman Sachs	(3.053)
		Merrill Lynch	(11)	31.936	Endurance International		
8.073	elf Beauty Inc	Barclays Bank	(2.016)		Group Holdings Inc	Barclays Bank	11.178
2.716	elf Beauty Inc	Goldman Sachs	244	75.600	Endurance International		
25.215	elf Beauty Inc	HSBC	(15.891)		Group Holdings Inc	HSBC	(11.340)
24.680	elf Beauty Inc	Morgan Stanley	(6.664)	19.558	Endurance International		
(24.210)	Eli Lilly & Co	Barclays Bank	(41.157)		Group Holdings Inc	Morgan Stanley	6.845
(9.420)	Eli Lilly & Co	HSBC	(41.560)	(602)	Enel Americas SA (Right)	Goldman Sachs	(6)
(6.693)	Eli Lilly & Co	Morgan Stanley	(11.378)	(179.068)	Enel Americas SA ADR	Morgan Stanley	25.070
(92.263)	Ellington Residential	Bank of America		(1.990)	Energizer Holdings Inc	Barclays Bank	458
	Mortgage REIT (Reit)	Merrill Lynch	(25.834)	(26.521)	Energizer Holdings Inc	HSBC	(174.508)
(40.004)	Ellington Residential			(1.251)	Energizer Holdings Inc	Morgan Stanley	288
	Mortgage REIT (Reit)	Morgan Stanley	(5.201)	17.257	Energy Fuels Inc/Canada	HSBC	1.208
(1.717)	Embraer SA ADR	Goldman Sachs	(986)	(30.618)	Energy Recovery Inc	Bank of America	
(100.727)	Embraer SA ADR	Morgan Stanley	604			Merrill Lynch	1.531
39.103	EMCOR Group Inc	Bank of America		(11.620)	Energy Recovery Inc	Goldman Sachs	581
		Merrill Lynch	(32.456)	(47.151)	Energy Recovery Inc	Morgan Stanley	(7.544)
16.345	EMCOR Group Inc	Barclays Bank	29.748	(8.904)	EnerSys	Bank of America	
12.361	EMCOR Group Inc	Goldman Sachs	(6.767)			Merrill Lynch	(20.835)
31.379	EMCOR Group Inc	HSBC	4.622	2.028	EnerSys	Bank of America	
11.712	EMCOR Group Inc	Morgan Stanley	20.835			Merrill Lynch	4.746
69.606	Emerald Expositions Events	Bank of America		(1.489)	EnerSys	Barclays Bank	(1.221)
	Inc	Merrill Lynch	26.450	59	EnerSys	Barclays Bank	48
2.714	Emergent BioSolutions Inc	Barclays Bank	9.608	(4.126)	EnerSys	Goldman Sachs	(9.655)
(770)	Emergent BioSolutions Inc	Goldman Sachs	8	(9.374)	EnerSys	HSBC	(6.950)
1.643	Emergent BioSolutions Inc	Goldman Sachs	(16)	(13.979)	EnerSys	Morgan Stanley	(11.463)
(1.343)	Emergent BioSolutions Inc	HSBC	(1.034)	600	EnerSys	Morgan Stanley	492
1.268	Emergent BioSolutions Inc	HSBC	496	54.248	EnLink Midstream LLC	Bank of America	
(1.378)	Emergent BioSolutions Inc	Morgan Stanley	(4.878)		(Unit)	Merrill Lynch	(28.751)
2.069	Emergent BioSolutions Inc	Morgan Stanley	7.324	9.668	EnLink Midstream LLC		
(14.990)	Emerson Electric Co	Bank of America			(Unit)	Barclays Bank	(2.030)
		Merrill Lynch	(8.379)	11.554	EnLink Midstream LLC		
(9.173)	Emerson Electric Co	Barclays Bank	(2.896)		(Unit)	HSBC	(10.514)
(71.694)	Emerson Electric Co	Goldman Sachs	(37.296)	54.270	EnLink Midstream LLC		
(15.019)	Emerson Electric Co	HSBC	(2.854)		(Unit)	Morgan Stanley	(11.397)
(61.521)	Emerson Electric Co	Morgan Stanley	(25.223)	101.601	Ennis Inc	Bank of America	
(142.596)	Empire State Realty Trust	Bank of America				Merrill Lynch	32.512
	Inc 'A' (Reit)	Merrill Lynch	38.501	2.993	Enova International Inc	Goldman Sachs	377
52.785	Empire State Realty Trust	Bank of America		24.986	Enova International Inc	HSBC	(32.124)
	Inc 'A' (Reit)	Merrill Lynch	(14.252)	9.407	Enova International Inc	Morgan Stanley	4.327
(7.600)	Empire State Realty Trust			(8.801)	Enphase Energy Inc	Bank of America	
	Inc 'A' (Reit)	Goldman Sachs	2.052			Merrill Lynch	(20.066)
41.567	Empire State Realty Trust			(5.568)	Enphase Energy Inc	Barclays Bank	(12.417)
	Inc 'A' (Reit)	HSBC	(17.042)	(22.557)	Enphase Energy Inc	Goldman Sachs	(51.430)
(78.022)	Empire State Realty Trust			(8.425)	Enphase Energy Inc	HSBC	(26.623)
	Inc 'A' (Reit)	Morgan Stanley	(19.506)	(29.196)	Enphase Energy Inc	Morgan Stanley	(65.107)
42.262	Empire State Realty Trust			10.395	EnPro Industries Inc	HSBC	(5.717)
	Inc 'A' (Reit)	Morgan Stanley	10.566	2.379	EnPro Industries Inc	Morgan Stanley	8.422
55.063	Employers Holdings Inc	Bank of America		(4.259)	Ensign Group Inc/The	Bank of America	
		Merrill Lynch	16.519			Merrill Lynch	(9.498)
10.070	Employers Holdings Inc	Goldman Sachs	3.021	(4.864)	Ensign Group Inc/The	Goldman Sachs	(10.847)
5.789	Employers Holdings Inc	Morgan Stanley	4.110	(2.303)	Ensign Group Inc/The	HSBC	(3.317)
1.942	Enanta Pharmaceuticals Inc	Goldman Sachs	1.853	(7.507)	Ensign Group Inc/The	Morgan Stanley	(2.177)
5.702	Enanta Pharmaceuticals Inc	HSBC	10.839	(5.013)	Enstar Group Ltd	Barclays Bank	(27.120)
7.827	Enanta Pharmaceuticals Inc	Morgan Stanley	17.500	(15.590)	Enstar Group Ltd	Goldman Sachs	(58.493)
(2.382)	Enbridge Inc	Bank of America		(8.217)	Enstar Group Ltd	HSBC	(21.028)
		Merrill Lynch	643	(12.404)	Enstar Group Ltd	Morgan Stanley	(63.909)

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BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
22.008	Entegra Financial Corp	Barclays Bank	1.296	(33.832)	EPR Properties (Reit)	Bank of America	
22.455	Entegra Financial Corp	Goldman Sachs	1.628			Merrill Lynch	63.942
3.205	Entegra Financial Corp	HSBC	125	(21.943)	EPR Properties (Reit)	Barclays Bank	2.194
6.892	Entegra Financial Corp	Morgan Stanley	298	1.196	EPR Properties (Reit)	Goldman Sachs	(2.260)
6.438	Entegris Inc	Bank of America		(6.416)	EPR Properties (Reit)	Goldman Sachs	12.126
		Merrill Lynch	(12.940)	1.451	EPR Properties (Reit)	HSBC	(1.843)
5.096	Entegris Inc	Barclays Bank	5.503	(13.140)	EPR Properties (Reit)	HSBC	16.688
6.009	Entegris Inc	Goldman Sachs	(12.078)	12.949	EPR Properties (Reit)	Morgan Stanley	(1.295)
6.371	Entegris Inc	HSBC	(1.338)	(5.112)	EPR Properties (Reit)	Morgan Stanley	511
13.362	Entegris Inc	Morgan Stanley	14.431	2.542	EQT Corp	Goldman Sachs	(3.940)
10.462	Entercom Communications Corp 'A'	Bank of America		40.273	EQT Corp	HSBC	(112.361)
		Merrill Lynch	(523)	22.965	EQT Corp	Morgan Stanley	(5.971)
9.465	Entercom Communications Corp 'A'	Barclays Bank	2.461	(17.971)	Equifax Inc	Morgan Stanley	(42.591)
41.142	Entercom Communications Corp 'A'	Goldman Sachs	(2.057)	431	Equillum Inc	Goldman Sachs	(43)
12.280	Entercom Communications Corp 'A'	HSBC	5.280	23	Equinix Inc (Reit)	Bank of America	
56.220	Entercom Communications Corp 'A'	Morgan Stanley	14.617			Merrill Lynch	397
(28.065)	Entergy Corp	Bank of America		(1.778)	Equinix Inc (Reit)	Barclays Bank	(24.835)
		Merrill Lynch	1.965	1.183	Equinix Inc (Reit)	Barclays Bank	11.960
3.027	Entergy Corp	Bank of America		19.160	Equitrans Midstream Corp	Bank of America	
		Merrill Lynch	2.438			Merrill Lynch	(15.903)
479	Entergy Corp	Barclays Bank	441	(4.190)	Equitrans Midstream Corp	Barclays Bank	(545)
9.862	Entergy Corp	Goldman Sachs	5.237	12.160	Equitrans Midstream Corp	Barclays Bank	1.581
2.002	Entergy Corp	HSBC	(1.499)	(28.210)	Equitrans Midstream Corp	Goldman Sachs	23.414
(6.817)	Entergy Corp	Morgan Stanley	(6.272)	(22.754)	Equitrans Midstream Corp	HSBC	52.334
3.883	Entergy Corp	Morgan Stanley	3.572	16.673	Equitrans Midstream Corp	HSBC	(38.348)
9.569	Enterprise Bancorp Inc/MA	Bank of America		(19.792)	Equitrans Midstream Corp	Morgan Stanley	(2.573)
		Merrill Lynch	13.110	(28.011)	Equity Bancshares Inc 'A'	Bank of America	
8.293	Enterprise Bancorp Inc/MA	Goldman Sachs	11.361	(30.176)	Equity Bancshares Inc 'A'	Merrill Lynch	(26.470)
8	Enterprise Bancorp Inc/MA	HSBC	8	(32.903)	Equity Bancshares Inc 'A'	HSBC	(11.014)
7.542	Enterprise Bancorp Inc/MA	Morgan Stanley	11.841	(65.392)	Equity Commonwealth (Reit)	Morgan Stanley	(19.248)
(20.230)	Enterprise Financial Services Corp	HSBC	5.867	(42.587)	Equity Commonwealth (Reit)	Bank of America	
(8.802)	Enterprise Financial Services Corp	Morgan Stanley	(3.609)	(8.380)	Equity Commonwealth (Reit)	Merrill Lynch	(43.586)
9.329	Entravision Communications Corp 'A'	Barclays Bank	1.119	(9.705)	Equity Commonwealth (Reit)	Barclays Bank	(27.058)
58.818	Entravision Communications Corp 'A'	HSBC	(7.646)	(28.101)	Equity Commonwealth (Reit)	Goldman Sachs	(5.291)
39.218	Entravision Communications Corp 'A'	Morgan Stanley	4.706	7.018	Equity LifeStyle Properties Inc (Reit)	HSBC	(10.481)
11.382	Envista Holdings Corp	Bank of America		(6.571)	Equity LifeStyle Properties Inc (Reit)	Morgan Stanley	(18.547)
		Merrill Lynch	4.429	2.033	Equity LifeStyle Properties Inc (Reit)	Bank of America	
1.600	Envista Holdings Corp	Barclays Bank	1.120	(3.940)	Equity LifeStyle Properties Inc (Reit)	Merrill Lynch	(28.058)
8.227	Envista Holdings Corp	Goldman Sachs	3.886	2.865	Equity LifeStyle Properties Inc (Reit)	Barclays Bank	8.274
8.198	Envista Holdings Corp	HSBC	(176)	(6.858)	Equity LifeStyle Properties Inc (Reit)	Barclays Bank	(16.036)
5.637	Envista Holdings Corp	Morgan Stanley	3.946	722	Equity LifeStyle Properties Inc (Reit)	Goldman Sachs	12.234
(78.630)	Enzo Biochem Inc	Barclays Bank	3.932	561	Equity LifeStyle Properties Inc (Reit)	Goldman Sachs	(29.284)
(7.457)	Enzo Biochem Inc	Goldman Sachs	1.342		Equity LifeStyle Properties Inc (Reit)	HSBC	3.640
(7.486)	Enzo Biochem Inc	HSBC	2.246	(11.205)	Equity Residential (Reit)	HSBC	(12.998)
(21.006)	Enzo Biochem Inc	Morgan Stanley	1.050	(5.260)	Equity Residential (Reit)	HSBC	(10.362)
4.491	EOG Resources Inc	Barclays Bank	(6.602)	(27.028)	Equity Residential (Reit)	Morgan Stanley	(31.352)
15.139	EOG Resources Inc	Goldman Sachs	(29.673)	(6.347)	Era Group Inc	Bank of America	
17.890	EOG Resources Inc	HSBC	(56.890)			Merrill Lynch	762
31.557	EOG Resources Inc	Morgan Stanley	(46.389)	(16.056)	Era Group Inc	Goldman Sachs	1.927
(636)	EPAM Systems Inc	Bank of America		(20.356)	Era Group Inc	Morgan Stanley	(9.364)
		Merrill Lynch	307	506	Erie Indemnity Co 'A'	Barclays Bank	(749)
(223)	EPAM Systems Inc	Barclays Bank	264	(1.166)	Erie Indemnity Co 'A'	HSBC	9.759
(1.878)	EPAM Systems Inc	Morgan Stanley	(12.695)	261	Erie Indemnity Co 'A'	Morgan Stanley	(386)
5.393	Epizyme Inc	Morgan Stanley	539	(63.385)	Eros International Plc	Goldman Sachs	(30.425)
16.466	ePlus Inc	Barclays Bank	25.852	21.094	ESCO Technologies Inc	Bank of America	
368	ePlus Inc	Goldman Sachs	107			Merrill Lynch	56.321
5.025	ePlus Inc	HSBC	(39.497)				
9.231	ePlus Inc	Morgan Stanley	14.493				
872	EPR Properties (Reit)	Bank of America					
		Merrill Lynch	(1.648)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
3.066	ESCO Technologies Inc	Barclays Bank	6.868	25.747	Evelo Biosciences Inc	HSBC	(42.869)
3.052	ESCO Technologies Inc	Goldman Sachs	1.636	13.740	Evelo Biosciences Inc	Morgan Stanley	(3.366)
13.394	ESCO Technologies Inc	HSBC	32.880	12.466	Eventbrite Inc 'A'	Barclays Bank	(4.114)
27.988	ESCO Technologies Inc	Morgan Stanley	62.693	(8.172)	Eventbrite Inc 'A'	HSBC	(4.421)
(40.015)	Escrow New York (Reit)*	Bank of America		3.078	Eventbrite Inc 'A'	Morgan Stanley	(1.016)
		Merrill Lynch	(817.907)	(9.784)	Everbridge Inc	Barclays Bank	(20.057)
(39.940)	Escrow New York (Reit)*	Goldman Sachs	(856.274)	(12.792)	Everbridge Inc	Goldman Sachs	(34.922)
(21.172)	Escrow New York (Reit)*	Morgan Stanley	(170.858)	(4.149)	Everbridge Inc	HSBC	(40.079)
(5.130)	Esperion Therapeutics Inc	Barclays Bank	(8.926)	(5.081)	Everbridge Inc	Morgan Stanley	(10.417)
(931)	Esperion Therapeutics Inc	Goldman Sachs	(2.116)	5.537	Evercore Inc 'A'	Bank of America	
(639)	Esperion Therapeutics Inc	HSBC	(68)			Merrill Lynch	9.081
(873)	Esperion Therapeutics Inc	Morgan Stanley	(1.519)	(420)	Evercore Inc 'A'	Bank of America	
3.573	ESSA Bancorp Inc	Goldman Sachs	625			Merrill Lynch	830
12.404	ESSA Bancorp Inc	HSBC	7.132	3.661	Evercore Inc 'A'	Barclays Bank	(3.881)
2.536	ESSA Bancorp Inc	Morgan Stanley	(190)	(1.442)	Evercore Inc 'A'	Goldman Sachs	2.340
12.823	Essent Group Ltd	Bank of America		2.325	Evercore Inc 'A'	HSBC	(1.953)
		Merrill Lynch	22.430	(7.325)	Everest Re Group Ltd	Bank of America	
18.759	Essent Group Ltd	Barclays Bank	35.830			Merrill Lynch	(27.776)
29.664	Essent Group Ltd	Goldman Sachs	51.941	(1.081)	Everest Re Group Ltd	Goldman Sachs	(3.976)
21.503	Essent Group Ltd	HSBC	36.434	(2.229)	Everest Re Group Ltd	HSBC	(8.404)
24.965	Essent Group Ltd	Morgan Stanley	47.421	(4.036)	Everest Re Group Ltd	Morgan Stanley	(17.638)
(53.836)	Essential Properties Realty Trust Inc (Reit)	Bank of America		(1.414)	Evergy Inc	Bank of America	
		Merrill Lynch	25.303			Merrill Lynch	20
(46.635)	Essential Properties Realty Trust Inc (Reit)	Barclays Bank	(20.192)	(71.609)	Evergy Inc	Barclays Bank	80.918
(94.531)	Essential Properties Realty Trust Inc (Reit)	Goldman Sachs	36.004	(18.586)	Evergy Inc	Goldman Sachs	29.406
(83.428)	Essential Properties Realty Trust Inc (Reit)	HSBC	(10.019)	(23.508)	Evergy Inc	HSBC	18.421
(101.616)	Essential Properties Realty Trust Inc (Reit)	Morgan Stanley	(43.695)	(13.065)	Evergy Inc	Morgan Stanley	14.294
2.728	Essex Property Trust Inc (Reit)	Barclays Bank	7.093	6.684	Everi Holdings Inc	Barclays Bank	2.874
1.253	Essex Property Trust Inc (Reit)	HSBC	(1.955)	7.966	Everi Holdings Inc	Goldman Sachs	958
10.018	Essex Property Trust Inc (Reit)	Morgan Stanley	26.047	14.458	Everi Holdings Inc	HSBC	5.612
3.633	Estee Lauder Cos Inc/The 'A'	Bank of America		15.387	Everi Holdings Inc	Morgan Stanley	6.616
		Merrill Lynch	15.949	12.192	EverQuote Inc 'A'	Bank of America	
4.224	Estee Lauder Cos Inc/The 'A'	Barclays Bank	9.293			Merrill Lynch	80.345
1.909	Estee Lauder Cos Inc/The 'A'	Goldman Sachs	8.381	3.095	Eversource Energy	Bank of America	
7.966	Estee Lauder Cos Inc/The 'A'	HSBC	64.604	(2.154)	Eversource Energy	Merrill Lynch	2.310
10.425	Estee Lauder Cos Inc/The 'A'	Morgan Stanley	22.935	19.982	Eversource Energy	Bank of America	
(4.053)	Ethan Allen Interiors Inc	Barclays Bank	(2.108)	8.298	Eversource Energy	Merrill Lynch	(3.834)
(18.254)	Ethan Allen Interiors Inc	HSBC	34.500	13.944	Eversource Energy	Goldman Sachs	30.547
(15.812)	Ethan Allen Interiors Inc	Morgan Stanley	(8.222)	(33.587)	Eversource Energy	HSBC	19.864
3.539	Etsy Inc	Bank of America		(11.198)	Everspin Technologies Inc	Morgan Stanley	11.434
		Merrill Lynch	9.855	(5.347)	Everspin Technologies Inc	Barclays Bank	(2.911)
4.106	Etsy Inc	Barclays Bank	8.253	(9.314)	Everspin Technologies Inc	HSBC	1.283
4.139	Etsy Inc	Goldman Sachs	8.295	(29.614)	EVERTEC Inc	Morgan Stanley	(2.422)
574	Etsy Inc	HSBC	1.150			Bank of America	
11.042	Etsy Inc	Morgan Stanley	22.195	(35.069)	EVERTEC Inc	Merrill Lynch	(55.335)
(4.907)	Euronet Worldwide Inc	Bank of America		(31.575)	EVERTEC Inc	Barclays Bank	(53.305)
		Merrill Lynch	(20.614)	(10.780)	EVERTEC Inc	Goldman Sachs	(59.364)
(747)	Euronet Worldwide Inc	Barclays Bank	(2.211)	(33.255)	EVERTEC Inc	HSBC	(23.465)
(1.978)	Euronet Worldwide Inc	Goldman Sachs	(8.723)	(9.588)	Evo Payments Inc 'A'	Morgan Stanley	(50.548)
(3.974)	Euronet Worldwide Inc	HSBC	(37.432)			Bank of America	
(883)	Euronet Worldwide Inc	Morgan Stanley	(2.614)	(38.971)	Evo Payments Inc 'A'	Merrill Lynch	(4.890)
700	Evans Bancorp Inc	Bank of America		(37.120)	Evo Payments Inc 'A'	Barclays Bank	(55.339)
		Merrill Lynch	(1.061)	(46.661)	Evo Payments Inc 'A'	Goldman Sachs	(20.871)
800	Evans Bancorp Inc	Barclays Bank	(1.060)	(34.884)	Evo Payments Inc 'A'	HSBC	(27.165)
849	Evans Bancorp Inc	Goldman Sachs	(1.286)	12.791	Evolut Health Inc 'A'	Morgan Stanley	(49.535)
4.369	Evans Bancorp Inc	HSBC	(5.920)	42.884	Evolut Health Inc 'A'	Barclays Bank	(40.739)
710	Evans Bancorp Inc	Morgan Stanley	(941)	27.290	Evolut Health Inc 'A'	Goldman Sachs	(93.702)
				25.515	Evolut Health Inc 'A'	HSBC	(76.548)
				98.620	Evolution Petroleum Corp	Morgan Stanley	(81.265)
						Bank of America	
				4.914	Evolution Petroleum Corp	Merrill Lynch	(22.683)
				84.837	Evolution Petroleum Corp	Barclays Bank	1.032
				85.262	Evolution Petroleum Corp	Goldman Sachs	(19.513)
				13.951	Evoqua Water Technologies Corp	Morgan Stanley	17.905
						Bank of America	
						Merrill Lynch	14.509

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BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
17.706	Evoqua Water Technologies Corp	Barclays Bank	9.384	2.854	Exterran Corp	Bank of America	
29.140	Evoqua Water Technologies Corp	Goldman Sachs	33.556	2.407	Exterran Corp	Barclays Bank	(6.364)
38.683	Evoqua Water Technologies Corp	HSBC	59.776	28.632	Exterran Corp	Goldman Sachs	(63.849)
37.692	Evoqua Water Technologies Corp	Morgan Stanley	19.977	16.871	Exterran Corp	HSBC	(55.843)
19.013	EW Scripps Co/The 'A'	Bank of America		38.145	Exterran Corp	Morgan Stanley	(35.856)
14.898	EW Scripps Co/The 'A'	Barclays Bank	5.363	16.157	Extra Space Storage Inc (Reit)	Goldman Sachs	(17.126)
19.309	EW Scripps Co/The 'A'	Morgan Stanley	6.951	20.475	Extra Space Storage Inc (Reit)	HSBC	(3.072)
1.251	Exact Sciences Corp	Bank of America		10.921	Extra Space Storage Inc (Reit)	Morgan Stanley	5.897
4.771	Exact Sciences Corp	Barclays Bank	14.504	48.289	Extraction Oil & Gas Inc	Bank of America	
7.385	Exact Sciences Corp	Morgan Stanley	17.846	12.505	Extraction Oil & Gas Inc	Merrill Lynch	(15.935)
49.872	Exantas Capital Corp (Reit)	Bank of America		(27.992)	Extreme Networks Inc	Goldman Sachs	(4.127)
9.338	Exantas Capital Corp (Reit)	Barclays Bank	1.587	(11.958)	Extreme Networks Inc	Barclays Bank	(9.517)
28.209	Exantas Capital Corp (Reit)	Goldman Sachs	9.591	5.292	Exxon Mobil Corp	HSBC	(5.066)
83.886	Exantas Capital Corp (Reit)	Morgan Stanley	14.261	13.621	Exxon Mobil Corp	Bank of America	
(23.181)	Exela Technologies Inc	Morgan Stanley	276	41.447	Exxon Mobil Corp	Merrill Lynch	(4.763)
7.736	Exelixis Inc	Bank of America		15.540	Exxon Mobil Corp	Barclays Bank	(14.711)
5.678	Exelixis Inc	Merrill Lynch	542	27.223	Exxon Mobil Corp	Goldman Sachs	(37.303)
1.397	Exelixis Inc	Goldman Sachs	397	(68.827)	EyePoint Pharmaceuticals Inc	HSBC	(38.539)
(858)	Exelixis Inc	HSBC	527		EyePoint Pharmaceuticals Inc	Morgan Stanley	(29.401)
10.048	Exelixis Inc	HSBC	(695)	(13.865)	EyePoint Pharmaceuticals Inc	Barclays Bank	(4.130)
(17.740)	Exelixis Inc	Morgan Stanley	3.014	(23.301)	EyePoint Pharmaceuticals Inc	HSBC	(416)
(16.668)	Exelon Corp	Morgan Stanley	(5.322)		EyePoint Pharmaceuticals Inc	Morgan Stanley	(1.398)
(23.715)	Exelon Corp	Barclays Bank	2.167	17.023	EZCORP Inc 'A'	Barclays Bank	170
(23.042)	Exelon Corp	Goldman Sachs	18.367	11.715	EZCORP Inc 'A'	Goldman Sachs	(1.406)
(10.887)	Exelon Corp	HSBC	8.003	24.526	EZCORP Inc 'A'	HSBC	(3.434)
(8.709)	ExlService Holdings Inc	Morgan Stanley	1.415	11.283	EZCORP Inc 'A'	Morgan Stanley	113
(4.906)	ExlService Holdings Inc	Bank of America		(1.598)	F5 Networks Inc	Barclays Bank	(4.586)
(13.015)	ExlService Holdings Inc	Merrill Lynch	(6.270)	(403)	F5 Networks Inc	Goldman Sachs	(101)
(7.596)	ExlService Holdings Inc	Barclays Bank	(5.651)	1.791	F5 Networks Inc	Goldman Sachs	448
(27.651)	ExlService Holdings Inc	Goldman Sachs	(11.832)	(2.361)	F5 Networks Inc	Morgan Stanley	(6.776)
(32.343)	ExOne Co/The	HSBC	(5.958)	709	Fabrinet	Bank of America	
(10.714)	ExOne Co/The	Morgan Stanley	(40.923)	(737)	Fabrinet	Merrill Lynch	236
(2.307)	Expedia Group Inc	Bank of America		1.765	Fabrinet	Barclays Bank	(914)
(7.942)	Expedia Group Inc	Merrill Lynch	3.234	9.992	Fabrinet	Barclays Bank	2.189
2.338	Expedia Group Inc	Goldman Sachs	1.071	(2.827)	Fabrinet	Goldman Sachs	167
(2.700)	Expedia Group Inc	Barclays Bank	(16.641)	(4.945)	Fabrinet	Goldman Sachs	57
2.745	Expeditors International of Washington Inc	Barclays Bank	(47.573)	1.994	Fabrinet	HSBC	(10.137)
6.464	Expeditors International of Washington Inc	Morgan Stanley	14.005	(2.495)	Fabrinet	HSBC	2.514
1.102	Expeditors International of Washington Inc	Morgan Stanley	(16.173)	4.658	Fabrinet	Morgan Stanley	(3.094)
9.656	Expeditors International of Washington Inc	Bank of America		2.683	Facebook Inc 'A'	Morgan Stanley	4.629
21.818	Expeditors International of Washington Inc	Merrill Lynch	(4.189)	2.256	Facebook Inc 'A'	Bank of America	
(6.581)	Exponent Inc	Barclays Bank	(4.783)	1.053	Facebook Inc 'A'	Merrill Lynch	17.178
(15.324)	Exponent Inc	Goldman Sachs	(272)	5.503	Facebook Inc 'A'	Goldman Sachs	13.016
(8.779)	Exponent Inc	HSBC		1.689	FactSet Research Systems Inc	HSBC	12.136
(9.073)	Exponent Inc	Morgan Stanley	(17.623)	3.167	FactSet Research Systems Inc	Morgan Stanley	17.179
(26.914)	Express Inc	HSBC	4.037	5.959	FactSet Research Systems Inc	Bank of America	
(134.664)	Express Inc	Morgan Stanley	(70.025)	1.102	FactSet Research Systems Inc	Merrill Lynch	7.217
112.236	Extended Stay America Inc (Unit)	Morgan Stanley	(16.145)	5.283	FactSet Research Systems Inc	Barclays Bank	2.039
18.527	Extended Stay America Inc (Unit)	Barclays Bank	(15.136)	(235)	Fair Isaac Corp	Barclays Bank	
199.067	Extended Stay America Inc (Unit)	Goldman Sachs	(561)	(373)	Fair Isaac Corp	Goldman Sachs	(2.625)
		HSBC	648	1.080	Fair Isaac Corp	Goldman Sachs	(4.644)
		Morgan Stanley	50.762	(1.587)	Fair Isaac Corp	HSBC	38.092
				635	Fair Isaac Corp	HSBC	(55.973)
				(383)	Fair Isaac Corp	Morgan Stanley	7.093
					Fair Isaac Corp	Morgan Stanley	(4.278)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées
			USD				USD
États-Unis suite				États-Unis suite			
16.653	Falcon Minerals Corp	Barclays Bank	1.332	2.360	FedEx Corp	Barclays Bank	9.888
48.697	Falcon Minerals Corp	HSBC	1.704	(12.221)	FedEx Corp	Goldman Sachs	(29.453)
17.193	Falcon Minerals Corp	Morgan Stanley	1.375	1.898	FedEx Corp	Goldman Sachs	4.574
(2.192)	Farfetch Ltd 'A'	Bank of America		(1.227)	FedEx Corp	HSBC	3.043
		Merrill Lynch	(899)	1.907	FedEx Corp	HSBC	(2.879)
(2.359)	Farfetch Ltd 'A'	Barclays Bank	(944)	(6.272)	FedEx Corp	Morgan Stanley	(26.280)
(6.714)	Farfetch Ltd 'A'	HSBC	(7.251)	1.006	FedEx Corp	Morgan Stanley	4.215
(39.458)	Farmer Brothers Co	Bank of America		6.930	FedNat Holding Co	Bank of America	
		Merrill Lynch	(18.940)			Merrill Lynch	6.722
(2.077)	Farmer Brothers Co	Barclays Bank	353	12.098	FedNat Holding Co	Barclays Bank	3.629
(3.918)	Farmer Brothers Co	HSBC	3.487	13.618	FedNat Holding Co	Goldman Sachs	11.801
(16.552)	Farmer Brothers Co	Morgan Stanley	2.814	6.899	FedNat Holding Co	HSBC	5.884
2.739	Farmers & Merchants	Bank of America		47.681	FedNat Holding Co	Morgan Stanley	14.304
	Bancorp Inc/Archbold OH	Merrill Lynch	315	(266)	Ferrari NV	Goldman Sachs	(524)
1.762	Farmers & Merchants		(150)	(805)	Ferrari NV	HSBC	(3.276)
	Bancorp Inc/Archbold OH	Morgan Stanley		(1.282)	Ferrari NV	Morgan Stanley	(4.769)
70.974	Farmers National Banc Corp	Bank of America		7.933	Ferro Corp	Bank of America	
		Merrill Lynch	15.614			Merrill Lynch	10.710
47.626	Farmers National Banc Corp	Goldman Sachs	10.478	12.202	Ferro Corp	Barclays Bank	21.964
21.742	Farmers National Banc Corp			21.827	Ferro Corp	Goldman Sachs	29.466
		Morgan Stanley	3.479	19.168	Ferro Corp	HSBC	36.816
(19.641)	Farmland Partners Inc (Reit)	Barclays Bank	(2.357)	33.380	Ferro Corp	Morgan Stanley	60.084
(94.511)	Farmland Partners Inc (Reit)	Morgan Stanley	(11.341)	44.153	FGL Holdings	Bank of America	
(3.143)	FARO Technologies Inc	Bank of America				Merrill Lynch	442
		Merrill Lynch	(3.237)	(22.361)	Fiat Chrysler Automobiles NV	Goldman Sachs	27.280
(6.296)	FARO Technologies Inc	Barclays Bank	(6.674)	(25.453)	Fiat Chrysler Automobiles NV	Morgan Stanley	(255)
(23.636)	FARO Technologies Inc	Goldman Sachs	(24.175)	(1.804)	FibroGen Inc	Bank of America	
(11.580)	FARO Technologies Inc	HSBC	(1.206)			Merrill Lynch	(11.546)
(16.916)	FARO Technologies Inc	Morgan Stanley	(16.736)	1.039	FibroGen Inc	Barclays Bank	5.143
(103.289)	Fastenal Co	HSBC	140.473	(4.176)	FibroGen Inc	Barclays Bank	(12.284)
(80.201)	Fastenal Co	Morgan Stanley	—	1.416	FibroGen Inc	Goldman Sachs	9.062
20.802	Fate Therapeutics Inc	Goldman Sachs	9.569	(5.853)	FibroGen Inc	HSBC	(17.953)
18.061	Fate Therapeutics Inc	Morgan Stanley	13.907	1.560	FibroGen Inc	HSBC	2.761
(5.502)	FB Financial Corp	HSBC	1.706	(13.780)	FibroGen Inc	Morgan Stanley	(68.211)
(13.700)	FB Financial Corp	Morgan Stanley	(6.302)	1.123	FibroGen Inc	Morgan Stanley	5.559
(1.332)	FBL Financial Group Inc 'A'	Goldman Sachs	679	(1.224)	Fidelity D&D Bancorp Inc	Morgan Stanley	2.289
(1.327)	FBL Financial Group Inc 'A'	HSBC	1.924	22.752	Fidelity National Financial Inc	Barclays Bank	3.413
(12.458)	FBL Financial Group Inc 'A'	Morgan Stanley	(14.327)	17.423	Fidelity National Financial Inc	Goldman Sachs	818
9.256	Federal Agricultural Mortgage Corp 'C'	Bank of America		21.297	Fidelity National Financial Inc	HSBC	14.169
		Merrill Lynch	(4.443)	18.603	Fidelity National Financial Inc	Morgan Stanley	2.790
10.243	Federal Agricultural Mortgage Corp 'C'	Barclays Bank	10.550	(1.151)	Fidelity National Information Services Inc	Barclays Bank	(3.488)
425	Federal Agricultural Mortgage Corp 'C'	HSBC	(723)	(13.268)	Fidelity National Information Services Inc	Goldman Sachs	(17.360)
(13.046)	Federal Realty Investment Trust (Reit)	Bank of America		(20.295)	Fidelity National Information Services Inc	HSBC	(50.965)
		Merrill Lynch	(12.133)	(2.604)	Fidelity National Information Services Inc	Morgan Stanley	(7.890)
(14.640)	Federal Realty Investment Trust (Reit)	Barclays Bank	(35.868)	3.182	Fiesta Restaurant Group Inc	HSBC	382
(30.042)	Federal Realty Investment Trust (Reit)	Goldman Sachs	(31.017)	15.204	Fiesta Restaurant Group Inc	Morgan Stanley	8.438
(16.478)	Federal Realty Investment Trust (Reit)	HSBC	(22.464)	6.875	Fifth Third Bancorp	Bank of America	
(2.416)	Federal Realty Investment Trust (Reit)	Morgan Stanley	(5.919)			Merrill Lynch	1.788
12.993	Federal Signal Corp	Bank of America		5.827	Fifth Third Bancorp	Barclays Bank	1.340
		Merrill Lynch	1.559	(4.294)	Fifth Third Bancorp	Goldman Sachs	(1.116)
42.330	Federal Signal Corp	Barclays Bank	43.600	7.752	Fifth Third Bancorp	Goldman Sachs	2.016
7.903	Federal Signal Corp	Goldman Sachs	603	(1.898)	Fifth Third Bancorp	Morgan Stanley	(437)
9.625	Federal Signal Corp	HSBC	3.622	2.400	Fifth Third Bancorp	Morgan Stanley	552
17.994	Federal Signal Corp	Morgan Stanley	17.431	(23.842)	Financial Institutions Inc	Bank of America	
(5.318)	Federated Investors Inc 'B'	Barclays Bank	(4.095)			Merrill Lynch	(7.629)
1.973	Federated Investors Inc 'B'	Barclays Bank	1.519	(5.050)	Financial Institutions Inc	Barclays Bank	(859)
(25.572)	Federated Investors Inc 'B'	Goldman Sachs	(12.274)	(18.754)	Financial Institutions Inc	Goldman Sachs	(6.001)
(8.920)	Federated Investors Inc 'B'	HSBC	1.516	(9.697)	Financial Institutions Inc	Morgan Stanley	(1.648)
3.826	Federated Investors Inc 'B'	HSBC	(650)				
(23.433)	Federated Investors Inc 'B'	Morgan Stanley	(18.043)				
374	FedEx Corp	Bank of America					
		Merrill Lynch	3.024				

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États-Unis suite				États-Unis suite			
(31.386)	FireEye Inc	Bank of America Merrill Lynch	11.613	45.272	First Community Bankshares Inc	HSBC	(54.015)
(5.769)	FireEye Inc	Barclays Bank	1.356	18.506	First Community Bankshares Inc	Morgan Stanley	(5.769)
(14.564)	FireEye Inc	Goldman Sachs	5.388	3.032	First Community Corp/SC	Bank of America Merrill Lynch	1.850
(27.300)	FireEye Inc	HSBC	13.923	12.609	First Community Corp/SC	Barclays Bank	4.539
(78.134)	FireEye Inc	Morgan Stanley	18.362	19.042	First Community Corp/SC	Goldman Sachs	11.616
1.715	First American Financial Corp	Bank of America Merrill Lynch	(120)	30.308	First Community Corp/SC	Morgan Stanley	10.911
42.204	First American Financial Corp	Barclays Bank	51.151	92.366	First Defiance Financial Corp	Bank of America Merrill Lynch	(16.626)
5.745	First American Financial Corp	Goldman Sachs	(336)	1.160	First Defiance Financial Corp	Barclays Bank	23
22.485	First American Financial Corp	HSBC	21.064	1.031	First Defiance Financial Corp	HSBC	221
25.766	First American Financial Corp	Morgan Stanley	31.434	1.525	First Defiance Financial Corp	Morgan Stanley	31
1.114	First Bancorp Inc/ME	Bank of America Merrill Lynch	111	(12.386)	First Financial Bancorp	Barclays Bank	(5.078)
1.582	First Bancorp Inc/ME	Barclays Bank	510	(1.699)	First Financial Bancorp	Goldman Sachs	(456)
3.243	First Bancorp Inc/ME	Goldman Sachs	324	(45.652)	First Financial Bancorp	HSBC	(2.867)
1.216	First Bancorp Inc/ME	HSBC	(851)	(29.242)	First Financial Bancorp	Morgan Stanley	(11.182)
1.809	First Bancorp Inc/ME	Morgan Stanley	905	1.563	First Financial Bankshares Inc	Bank of America Merrill Lynch	169
(4.392)	First BanCorp/Puerto Rico	Bank of America Merrill Lynch	88	1.422	First Financial Bankshares Inc	Barclays Bank	282
(13.599)	First BanCorp/Puerto Rico	Barclays Bank	(1.768)	1.096	First Financial Bankshares Inc	Goldman Sachs	329
(4.846)	First BanCorp/Puerto Rico	Goldman Sachs	97	35.177	First Financial Bankshares Inc	HSBC	(3.455)
(18.758)	First BanCorp/Puerto Rico	HSBC	4.127	(5.171)	First Financial Bankshares Inc	Morgan Stanley	(2.172)
(138.931)	First BanCorp/Puerto Rico	Morgan Stanley	(18.061)	7.655	First Financial Bankshares Inc	Morgan Stanley	3.215
20.590	First Bancorp/Southern Pines NC	Bank of America Merrill Lynch	23.473	71.268	First Financial Corp/IN	Bank of America Merrill Lynch	7.839
5.900	First Bancorp/Southern Pines NC	Goldman Sachs	6.726	78.774	First Financial Northwest Inc	Bank of America Merrill Lynch	43.720
(15.942)	First Bancshares Inc/The	Goldman Sachs	(8.130)	38.921	First Financial Northwest Inc	Goldman Sachs	21.601
(6.028)	First Bancshares Inc/The	HSBC	1.507	(135.281)	First Foundation Inc	Goldman Sachs	(29.762)
(38.554)	First Bancshares Inc/The	Morgan Stanley	(10.795)	(9.664)	First Foundation Inc	HSBC	870
40.949	First Bank/Hamilton NJ	Bank of America Merrill Lynch	(5.323)	(49.019)	First Foundation Inc	Morgan Stanley	(6.372)
10.943	First Bank/Hamilton NJ	Goldman Sachs	(1.423)	(17.843)	First Hawaiian Inc	Bank of America Merrill Lynch	(4.940)
(16.892)	First Busey Corp	Barclays Bank	(4.223)	(8.571)	First Hawaiian Inc	Barclays Bank	(4.028)
(14.416)	First Busey Corp	Goldman Sachs	(975)	(9.645)	First Hawaiian Inc	Goldman Sachs	(3.343)
(29.164)	First Busey Corp	HSBC	7.375	(13.439)	First Hawaiian Inc	HSBC	2.150
(25.032)	First Busey Corp	Morgan Stanley	(6.258)	36.759	First Hawaiian Inc	Morgan Stanley	17.277
400	First Business Financial Services Inc	Goldman Sachs	105	(7.909)	First Hawaiian Inc	Morgan Stanley	(3.717)
10.428	First Business Financial Services Inc	HSBC	(1.982)	45.806	First Horizon National Corp	Bank of America Merrill Lynch	(5.955)
1.930	First Business Financial Services Inc	Morgan Stanley	(212)	20.326	First Horizon National Corp	Barclays Bank	2.439
(400)	First Capital Inc	Barclays Bank	(300)	90.548	First Horizon National Corp	Goldman Sachs	(11.772)
(1.226)	First Choice Bancorp	Morgan Stanley	(159)	111.142	First Horizon National Corp	HSBC	(63.940)
(1.290)	First Citizens BancShares Inc/NC 'A'	Bank of America Merrill Lynch	(7.262)	38.162	First Horizon National Corp	Morgan Stanley	4.579
(734)	First Citizens BancShares Inc/NC 'A'	Barclays Bank	(3.031)	135.973	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	129.174
(1.286)	First Citizens BancShares Inc/NC 'A'	Goldman Sachs	(7.240)	(12.911)	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(12.626)
1.532	First Citizens BancShares Inc/NC 'A'	HSBC	13.007	(2.262)	First Industrial Realty Trust Inc (Reit)	Barclays Bank	(3.348)
1.966	First Citizens BancShares Inc/NC 'A'	Morgan Stanley	8.120	152.579	First Industrial Realty Trust Inc (Reit)	Goldman Sachs	144.950
(954)	First Citizens BancShares Inc/NC 'A'	Morgan Stanley	(3.329)	(5.161)	First Industrial Realty Trust Inc (Reit)	HSBC	(8.261)
6.554	First Community Bankshares Inc	Bank of America Merrill Lynch	(5.440)	42.436	First Industrial Realty Trust Inc (Reit)	HSBC	68.322
12.983	First Community Bankshares Inc	Barclays Bank	(3.505)				
3.489	First Community Bankshares Inc	Goldman Sachs	(1.688)				

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États-Unis suite				États-Unis suite			
(3.402)	First Industrial Realty Trust Inc (Reit)	Morgan Stanley	(5.035)	(21.265)	FirstEnergy Corp	Goldman Sachs	(15.949)
27.057	First Industrial Realty Trust Inc (Reit)	Morgan Stanley	40.044	(102.528)	FirstEnergy Corp	HSBC	(123.033)
(12.089)	First Internet Bancorp	Bank of America		(75.639)	FirstEnergy Corp	Morgan Stanley	(34.037)
(5.099)	First Internet Bancorp	Merrill Lynch	(2.599)	6.676	Fiserv Inc	Bank of America	
(1.460)	First Internet Bancorp	Goldman Sachs	(1.096)	1.813	Fiserv Inc	Merrill Lynch	17.873
(8.834)	First Internet Bancorp	HSBC	562	2.099	Fiserv Inc	Goldman Sachs	5.301
45.870	First Interstate BancSystem Inc 'A'	Morgan Stanley	(2.164)	(4.142)	Fiserv Inc	HSBC	5.183
5.154	First Interstate BancSystem Inc 'A'	Barclays Bank	13.302	2.605	Fiserv Inc	Morgan Stanley	(11.556)
8.827	First Interstate BancSystem Inc 'A'	Goldman Sachs	258	(18.623)	Fitbit Inc 'A'	Morgan Stanley	7.268
52.572	First Merchants Corp	HSBC	(4.060)	(35.824)	Fitbit Inc 'A'	Bank of America	
(90.503)	First Mid-Illinois Bancshares Inc	Morgan Stanley	(5.783)	(7.172)	Fitbit Inc 'A'	Barclays Bank	(4.837)
(1.550)	First Mid-Illinois Bancshares Inc	Bank of America		1.609	Five Below Inc	HSBC	(1.356)
(36.223)	First Mid-Illinois Bancshares Inc	Merrill Lynch	70.592	(207)	Five Below Inc	Bank of America	
(2.689)	First Mid-Illinois Bancshares Inc	Barclays Bank	589	(362)	Five Below Inc	Merrill Lynch	875
(13.824)	First Mid-Illinois Bancshares Inc	Goldman Sachs	28.254	548	Five Below Inc	Barclays Bank	234
58.552	First Northwest Bancorp	HSBC	3.818	(3.046)	Five Below Inc	Goldman Sachs	(1.557)
(2.008)	First of Long Island Corp/The	Morgan Stanley	5.253	(4.896)	Five Below Inc	Goldman Sachs	413
(4.146)	First of Long Island Corp/The	Bank of America		(4.896)	Five Below Inc	HSBC	9.199
(25.968)	First of Long Island Corp/The	Merrill Lynch	1.757	631	Five Below Inc	Morgan Stanley	5.532
(21.266)	First of Long Island Corp/The	Goldman Sachs	(7.018)	(21.443)	Five Prime Therapeutics Inc	Morgan Stanley	(7.13)
(1.367)	First Republic Bank/CA	HSBC	1.170	(12.249)	Five Prime Therapeutics Inc	Barclays Bank	(7.183)
(3.480)	First Republic Bank/CA	Morgan Stanley	(1.927)	3.192	Five9 Inc	Goldman Sachs	(4.471)
(7.243)	First Republic Bank/CA	Bank of America		8.485	Five9 Inc	Bank of America	
(4.906)	First Republic Bank/CA	Merrill Lynch	(1.927)	9.125	Five9 Inc	Merrill Lynch	10.055
6.994	First Savings Financial Group Inc	Barclays Bank	(6.438)	5.854	Five9 Inc	Barclays Bank	26.346
1.107	First Savings Financial Group Inc	HSBC	145	8.106	Five9 Inc	Goldman Sachs	28.885
634	First Savings Financial Group Inc	Morgan Stanley	(9.076)	5.594	Flagstar Bancorp Inc	HSBC	45.163
(12.947)	First Solar Inc	Bank of America	(491)	1.478	Flagstar Bancorp Inc	Morgan Stanley	25.169
(4.000)	First Solar Inc	Merrill Lynch	(23.305)	(7.888)	Flagstar Bancorp Inc	Barclays Bank	3.077
(4.460)	First Solar Inc	Barclays Bank	(3.120)	20.117	Flagstar Bancorp Inc	HSBC	713
(21.202)	First Solar Inc	Goldman Sachs	(7.390)	(3.199)	FleetCor Technologies Inc	Morgan Stanley	(4.338)
(45.501)	First Solar Inc	HSBC	(67.634)	(1.265)	FleetCor Technologies Inc	Morgan Stanley	11.064
11.472	First United Corp	Morgan Stanley	(35.491)	(2.852)	FleetCor Technologies Inc	Bank of America	
2.312	First United Corp	Bank of America		(2.843)	FleetCor Technologies Inc	Merrill Lynch	(32.319)
18.723	First United Corp	Merrill Lynch	1.549	(2.106)	FleetCor Technologies Inc	Barclays Bank	(16.850)
20.880	First United Corp	Barclays Bank	358	(4.869)	Flex Ltd	Barclays Bank	(33.549)
6.118	FirstCash Inc	Goldman Sachs	2.528	(44.393)	Flex Ltd	HSBC	(25.821)
12.219	FirstCash Inc	Bank of America	3.236	(29.353)	Flex Ltd	Morgan Stanley	(28.052)
2.705	FirstCash Inc	Merrill Lynch	4.554	(16.784)	Flexion Therapeutics Inc	Bank of America	
11.821	FirstCash Inc	Barclays Bank	31.770	9.414	Flexion Therapeutics Inc	Merrill Lynch	1.169
(1.999)	FirstCash Inc	Goldman Sachs	2.606	10.003	Flexion Therapeutics Inc	Barclays Bank	(7.103)
18.953	FirstCash Inc	HSBC	9.504	7.888	Flexion Therapeutics Inc	Goldman Sachs	7.045
(1.094)	FirstEnergy Corp	Morgan Stanley	(5.197)	13.172	Flexion Therapeutics Inc	Morgan Stanley	(2.685)
(39.220)	FirstEnergy Corp	Bank of America	(821)	(8.210)	Flexsteel Industries Inc	Barclays Bank	8.661
		Merrill Lynch	(17.649)	(16.244)	Flexsteel Industries Inc	Goldman Sachs	15.337
		Barclays Bank		(1.866)	Flexsteel Industries Inc	HSBC	11.216
				(19.566)	Flexsteel Industries Inc	Morgan Stanley	9.991
				(6.922)	FLIR Systems Inc	Bank of America	
				(13.233)	FLIR Systems Inc	Merrill Lynch	(6.979)
				(9.080)	FLIR Systems Inc	Goldman Sachs	(13.807)
				(20.683)	FLIR Systems Inc	HSBC	(765)
				(38.073)	FLIR Systems Inc	Morgan Stanley	(10.370)
				(11.475)	Floor & Decor Holdings Inc 'A'	Bank of America	
				(2.532)	Floor & Decor Holdings Inc 'A'	Merrill Lynch	(40.163)
				(1.130)	Floor & Decor Holdings Inc 'A'	Barclays Bank	(8.635)
				(3.110)	Floor & Decor Holdings Inc 'A'	Goldman Sachs	(3.955)
					Floor & Decor Holdings Inc 'A'	HSBC	(16.825)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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États-Unis suite				États-Unis suite			
(2.231)	Floor & Decor Holdings Inc 'A'	Morgan Stanley	(6.177)	(17.905)	ForeScout Technologies Inc	Morgan Stanley	(25.067)
(76.369)	Flotek Industries Inc	Bank of America Merrill Lynch	10.692	(8.909)	Forestar Group Inc	Bank of America Merrill Lynch	(3.118)
(8.869)	Flotek Industries Inc	Goldman Sachs	1.242	(14.551)	Forestar Group Inc	Goldman Sachs	(5.093)
(15.943)	Flotek Industries Inc	HSBC	3.507	(7.625)	Forestar Group Inc	HSBC	(8.083)
(55.529)	Flotek Industries Inc	Morgan Stanley	(4.998)	(5.539)	Forestar Group Inc	Morgan Stanley	1.496
(9.973)	Flowers Foods Inc	Bank of America Merrill Lynch	(1.795)	7.921	FormFactor Inc	Goldman Sachs	(15)
(12.210)	Flowers Foods Inc	Goldman Sachs	(2.198)	27.284	FormFactor Inc	HSBC	21.009
26.288	Flowers Foods Inc	HSBC	19.979	37.563	FormFactor Inc	Morgan Stanley	21.882
(30.655)	Flowers Foods Inc	HSBC	(23.298)	15.868	Forrester Research Inc	Bank of America Merrill Lynch	46.652
14.945	Flowers Foods Inc	Morgan Stanley	1.196	19.056	Forrester Research Inc	Goldman Sachs	56.025
(6.091)	Flowers Foods Inc	Morgan Stanley	(487)	(23.836)	Forterra Inc	Bank of America Merrill Lynch	9.296
(17.654)	Flowserve Corp	Bank of America Merrill Lynch	4.237	(11.735)	Forterra Inc	HSBC	3.227
(9.638)	Flowserve Corp	Barclays Bank	1.060	2.977	Fortinet Inc	HSBC	26.391
(9.452)	Flowserve Corp	Goldman Sachs	1.419	9.201	Fortinet Inc	Morgan Stanley	11.823
(6.616)	Flowserve Corp	HSBC	1.315	(13.662)	Fortive Corp	Goldman Sachs	(7.377)
(16.170)	Flowserve Corp	Morgan Stanley	1.779	2.285	Fortive Corp	Goldman Sachs	322
28.808	Fluent Inc	Goldman Sachs	8.642	(11.298)	Fortive Corp	HSBC	8.022
8.508	Fluent Inc	Morgan Stanley	255	(8.949)	Fortive Corp	Morgan Stanley	(13.155)
(4.745)	Fluidigm Corp	HSBC	(498)	430	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	492
(49.973)	Fluidigm Corp	Morgan Stanley	6.247	589	Fortune Brands Home & Security Inc	Barclays Bank	542
22.216	Fluor Corp	Bank of America Merrill Lynch	(17.328)	4.825	Fortune Brands Home & Security Inc	Goldman Sachs	6.206
22.659	Fluor Corp	Barclays Bank	(7.251)	511	Fortune Brands Home & Security Inc	HSBC	869
5.576	Fluor Corp	Goldman Sachs	(4.349)	(2.159)	Fortune Brands Home & Security Inc	HSBC	(3.908)
30.535	Fluor Corp	HSBC	(39.390)	22.046	Fortune Brands Home & Security Inc	Morgan Stanley	19.209
48.280	Fluor Corp	Morgan Stanley	(15.450)	(3.943)	Fortune Brands Home & Security Inc	Morgan Stanley	(3.628)
(21.120)	Flushing Financial Corp	Bank of America Merrill Lynch	4.435	(2.712)	Forty Seven Inc	Morgan Stanley	(2.115)
(724)	FMC Corp	Bank of America Merrill Lynch	(1.238)	79.864	Forum Energy Technologies Inc	Barclays Bank	15.973
(381)	FMC Corp	Barclays Bank	(564)	16.962	Forum Energy Technologies Inc	Goldman Sachs	5.597
(556)	FMC Corp	Goldman Sachs	(951)	237.334	Forum Energy Technologies Inc	HSBC	35.600
(4.171)	FMC Corp	HSBC	(4.213)	219.015	Forum Energy Technologies Inc	Morgan Stanley	43.803
(12.169)	FMC Corp	Morgan Stanley	(18.010)	(2.672)	Forward Air Corp	Bank of America Merrill Lynch	(1.829)
(65.176)	FNB Corp/PA	Bank of America Merrill Lynch	977	(886)	Forward Air Corp	Barclays Bank	357
(8.633)	FNB Corp/PA	Barclays Bank	(388)	(1.634)	Forward Air Corp	Goldman Sachs	(489)
(2.742)	FNB Corp/PA	Goldman Sachs	41	(23.043)	Forward Air Corp	HSBC	4.909
(68.611)	FNB Corp/PA	HSBC	3.774	(16.556)	Forward Air Corp	Morgan Stanley	(15.894)
(24.540)	FNB Corp/PA	Morgan Stanley	(1.104)	(35.044)	Fossil Group Inc	Barclays Bank	(8.761)
(3.774)	FNCB Bancorp Inc	Barclays Bank	1.170	(12.736)	Fossil Group Inc	HSBC	5.341
(7.798)	FNCB Bancorp Inc	Goldman Sachs	2.105	(44.107)	Fossil Group Inc	Morgan Stanley	(11.027)
(410)	FNCB Bancorp Inc	HSBC	(94)	34.957	Foundation Building Materials Inc	Bank of America Merrill Lynch	(19.226)
(11.032)	FNCB Bancorp Inc	Morgan Stanley	3.420	32.101	Foundation Building Materials Inc	Goldman Sachs	(17.656)
3.818	Focus Financial Partners Inc 'A'	HSBC	5.803	25.717	Foundation Building Materials Inc	Morgan Stanley	3.086
20.574	Focus Financial Partners Inc 'A'	Morgan Stanley	25.923	253.840	Four Corners Property Trust Inc (Reit)	Bank of America Merrill Lynch	126.920
6.563	Fomento Economico Mexicano SAB de CV ADR	HSBC	(10.370)	13.959	Four Corners Property Trust Inc (Reit)	HSBC	14.799
2.137	Fomento Economico Mexicano SAB de CV ADR	Morgan Stanley	(2.287)	32.383	Four Corners Property Trust Inc (Reit)	Morgan Stanley	19.754
5.802	FONAR Corp	Barclays Bank	3.597	2.544	Fox Corp 'A'	Goldman Sachs	2.976
11.432	FONAR Corp	Goldman Sachs	(4.458)	24.306	Fox Corp 'A'	HSBC	7.292
3.412	FONAR Corp	HSBC	2.013	10.976	Fox Corp 'A'	Morgan Stanley	(2.414)
7.563	FONAR Corp	Morgan Stanley	4.689	8.560	Fox Corp 'B'	Goldman Sachs	9.288
(1.282)	Foot Locker Inc	HSBC	7.756				
(7.111)	Foot Locker Inc	Morgan Stanley	(2.347)				
337.286	Ford Motor Co	HSBC	13.492				
55.117	Ford Motor Co	Morgan Stanley	10.472				
(5.143)	ForeScout Technologies Inc	Barclays Bank	(7.200)				
(11.139)	ForeScout Technologies Inc	Goldman Sachs	(20.607)				
(16.730)	ForeScout Technologies Inc	HSBC	(84.653)				

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États-Unis suite				États-Unis suite			
14.680	Fox Corp 'B'	Morgan Stanley	(2.863)	3.099	FTI Consulting Inc	Bank of America	
2.629	Fox Factory Holding Corp	Bank of America				Merrill Lynch	6.696
		Merrill Lynch	7.230	(4.801)	FTI Consulting Inc	Barclays Bank	(11.330)
4.274	Fox Factory Holding Corp	Barclays Bank	16.284	1.252	FTI Consulting Inc	Barclays Bank	2.955
1.907	Fox Factory Holding Corp	Morgan Stanley	7.266	2.213	FTI Consulting Inc	Goldman Sachs	4.056
(7.969)	Franchise Group Inc	Goldman Sachs	(11.236)	(368)	FTI Consulting Inc	HSBC	(1.342)
8.144	Franklin Covey Co	Bank of America		7.828	FTI Consulting Inc	HSBC	17.965
		Merrill Lynch	(3.909)	(211)	FTI Consulting Inc	Morgan Stanley	(498)
1.986	Franklin Covey Co	Barclays Bank	(40)	1.280	FTI Consulting Inc	Morgan Stanley	3.021
20.730	Franklin Covey Co	Goldman Sachs	(9.633)	(5.827)	FTS International Inc	Goldman Sachs	(230)
2.828	Franklin Covey Co	HSBC	(1.586)	(20.024)	FTS International Inc	Morgan Stanley	1.201
12.970	Franklin Covey Co	Morgan Stanley	(259)	1.911	Fulton Financial Corp	Goldman Sachs	(140)
(10.905)	Franklin Electric Co Inc	Barclays Bank	(14.286)	23.606	Fulton Financial Corp	HSBC	(11.567)
(16.674)	Franklin Electric Co Inc	Goldman Sachs	(28.679)	46.991	Fulton Financial Corp	Morgan Stanley	6.579
(24.741)	Franklin Electric Co Inc	HSBC	(14.597)	(8.293)	Funko Inc 'A'	Barclays Bank	5.639
(14.936)	Franklin Electric Co Inc	Morgan Stanley	(19.566)	(6.851)	Funko Inc 'A'	HSBC	137
(30.692)	Franklin Financial Network Inc	Bank of America		(2.126)	Funko Inc 'A'	Morgan Stanley	1.446
		Merrill Lynch	(22.712)	18.153	FutureFuel Corp	Bank of America	
(16.025)	Franklin Financial Network Inc	HSBC	(6.090)	24.539	FutureFuel Corp	Merrill Lynch	(15.612)
(10.990)	Franklin Financial Network Inc			2.499	FutureFuel Corp	Goldman Sachs	(21.104)
		Morgan Stanley	(8.572)	16.184	FutureFuel Corp	HSBC	(2.724)
(1.517)	Franklin Resources Inc	Barclays Bank	(440)	(20.367)	FVCBankcorp Inc	Morgan Stanley	(324)
265	Franklin Resources Inc	Barclays Bank	77	(23.526)	FVCBankcorp Inc	Barclays Bank	(5.906)
(10.371)	Franklin Resources Inc	HSBC	6.949	(2.932)	FVCBankcorp Inc	HSBC	(941)
9.422	Franklin Resources Inc	HSBC	(6.313)	(2.108)	G1 Therapeutics Inc	Morgan Stanley	(850)
(16.172)	Franklin Resources Inc	Morgan Stanley	(4.690)	(2.294)	G1 Therapeutics Inc	Barclays Bank	3.067
3.191	Franklin Street Properties Corp (Reit)	Bank of America		(3.368)	Gafisa SA ADR	Morgan Stanley	3.338
		Merrill Lynch	542	(11.535)	Gafisa SA ADR	Goldman Sachs	775
3.814	Franklin Street Properties Corp (Reit)	Goldman Sachs	648	(23.989)	Gaia Inc	Morgan Stanley	(115)
28.305	Frank's International NV	Goldman Sachs	(6.227)	(107.992)	GAIN Capital Holdings Inc	Morgan Stanley	9.356
71.474	Frank's International NV	Morgan Stanley	(8.577)	(4.254)	GAMCO Investors Inc 'A'	Morgan Stanley	4.320
46.122	Freeport-McMoRan Inc	Bank of America				Bank of America	
		Merrill Lynch	8.302	(38.580)	Gaming and Leisure Properties Inc (Reit)	Merrill Lynch	13.889
62.508	Freeport-McMoRan Inc	HSBC	(11.251)	(1.125)	Gaming and Leisure Properties Inc (Reit)	HSBC	(270)
71.539	Freeport-McMoRan Inc	Morgan Stanley	(716)	(93.750)	Gaming and Leisure Properties Inc (Reit)		
(69.327)	FreightCar America Inc	Bank of America		10.100	Gannett Co Inc	Morgan Stanley	(14.062)
		Merrill Lynch	20.105	71.236	Gannett Co Inc	HSBC	(11.312)
(11.119)	Fresh Del Monte Produce Inc	HSBC	(13.463)	2.861	Gap Inc/The	Morgan Stanley	(4.987)
(11.194)	Fresh Del Monte Produce Inc			12.092	Gap Inc/The	Barclays Bank	(644)
		Morgan Stanley	(15.336)	19.669	Gap Inc/The	Goldman Sachs	(12.394)
964	Freshpet Inc	Bank of America		4.603	Gap Inc/The	HSBC	688
		Merrill Lynch	(527)	(7.756)	Gardner Denver Holdings Inc	Morgan Stanley	(1.036)
5.746	Freshpet Inc	Barclays Bank	2.844	(15.276)	Gardner Denver Holdings Inc	Barclays Bank	(3.335)
24.290	Freshpet Inc	Goldman Sachs	(30.804)	(7.671)	Gardner Denver Holdings Inc	Goldman Sachs	(6.722)
3.009	Freshpet Inc	HSBC	(1.830)	(23.672)	Gardner Denver Holdings Inc	HSBC	(3.428)
18.936	Freshpet Inc	Morgan Stanley	9.373	3.900	Garmin Ltd	Morgan Stanley	(10.179)
(35.240)	Front Yard Residential Corp (Reit)	Barclays Bank	(7.048)	(1.686)	Garmin Ltd	Barclays Bank	1.404
(41.120)	Front Yard Residential Corp (Reit)			1.259	Garmin Ltd	Barclays Bank	(69)
(32.763)	Front Yard Residential Corp (Reit)	Goldman Sachs	(36.597)	(1.141)	Garmin Ltd	Goldman Sachs	2.405
(41.515)	Front Yard Residential Corp (Reit)	HSBC	(17.364)	9.601	Garmin Ltd	Goldman Sachs	(1.247)
		Morgan Stanley	(8.303)	(1.336)	Garmin Ltd	HSBC	16.034
4.492	frontdoor Inc	Bank of America		(8.441)	Garrett Motion Inc	HSBC	(1.139)
		Merrill Lynch	5.930	(1.714)	Gartner Inc	Morgan Stanley	(8.019)
921	frontdoor Inc	HSBC	580	(3.151)	Gartner Inc	Bank of America	
9.065	frontdoor Inc	Morgan Stanley	10.878	(2.921)	Gartner Inc	Merrill Lynch	(960)
(11.364)	FRP Holdings Inc	Bank of America		(10.177)	Gartner Inc	Barclays Bank	(11.029)
		Merrill Lynch	10.909	(10.367)	GasLog Ltd	HSBC	(409)
(219)	FRP Holdings Inc	Morgan Stanley	94	(7.895)	Gates Industrial Corp Plc	Morgan Stanley	(35.620)
4.217	FS Bancorp Inc	Bank of America		(5.228)	Gates Industrial Corp Plc	Morgan Stanley	(1.762)
		Merrill Lynch	3.500			Goldman Sachs	1.263
34.502	FTD Cos Inc	Bank of America				HSBC	1.516
		Merrill Lynch	69				
7.936	FTD Cos Inc	Goldman Sachs	16				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(8.020)	Gates Industrial Corp Plc	Morgan Stanley	(2.566)	(6.178)	Genuine Parts Co	Bank of America	
6.704	GATX Corp	Bank of America				Merrill Lynch	(309)
		Merrill Lynch	1.073	(15.320)	Genuine Parts Co	Barclays Bank	(17.924)
62.506	GATX Corp	Goldman Sachs	7.391	(13.546)	Genuine Parts Co	Goldman Sachs	(2.352)
1.785	GATX Corp	HSBC	(5.697)	(24.938)	Genuine Parts Co	HSBC	25.675
55.792	GATX Corp	Morgan Stanley	(112.699)	(9.108)	Genuine Parts Co	Morgan Stanley	(10.656)
(20.588)	GCI Liberty Inc 'A'	Bank of America		(81.418)	Genworth Financial Inc 'A'	Barclays Bank	505
		Merrill Lynch	34.794	(22.217)	Genworth Financial Inc 'A'	Goldman Sachs	(3.333)
(48.007)	GCI Liberty Inc 'A'	Morgan Stanley	55.208	(28.382)	Genworth Financial Inc 'A'	HSBC	(284)
(36.946)	GCP Applied Technologies Inc	Barclays Bank	(25.493)	(113.203)	Genworth Financial Inc 'A'	Morgan Stanley	1.132
(83.393)	GCP Applied Technologies Inc	Goldman Sachs	3.336	(35.011)	GEO Group Inc/The (Reit)	Bank of America	
(15.543)	GCP Applied Technologies Inc	HSBC	19.740			Merrill Lynch	12.954
(62.475)	GCP Applied Technologies Inc	Morgan Stanley	(43.108)	(1.683)	GEO Group Inc/The (Reit)	Barclays Bank	(202)
(43.831)	Genco Shipping & Trading Ltd	Morgan Stanley	(10.519)	(41.137)	GEO Group Inc/The (Reit)	Goldman Sachs	15.221
23.474	Gencon Industries Inc	Bank of America		(6.643)	GEO Group Inc/The (Reit)	HSBC	6.975
		Merrill Lynch	1.643	(34.752)	GEO Group Inc/The (Reit)	Morgan Stanley	(4.171)
8.388	Gencon Industries Inc	Goldman Sachs	587	16.871	Geopark Ltd	Goldman Sachs	(14.172)
5.229	Gencon Industries Inc	HSBC	(837)	19.612	Geopark Ltd	HSBC	(17.651)
10.604	Gencon Industries Inc	Morgan Stanley	1.485	41.866	Geopark Ltd	Morgan Stanley	(28.888)
3.583	Generac Holdings Inc	Bank of America		2.444	Geospace Technologies Corp	HSBC	(2.591)
		Merrill Lynch	16.625	2.319	Geospace Technologies Corp	Morgan Stanley	(232)
8.104	Generac Holdings Inc	Barclays Bank	34.118	(117.115)	Gerdau SA ADR	Goldman Sachs	(35.135)
9.552	Generac Holdings Inc	Goldman Sachs	44.322	(115.432)	Gerdau SA ADR	Morgan Stanley	(3.463)
20.979	Generac Holdings Inc	Morgan Stanley	88.322	(35.799)	German American Bancorp Inc	Barclays Bank	(4.059)
(82.898)	General Electric Co	Bank of America		(14.649)	German American Bancorp Inc	Goldman Sachs	1.477
		Merrill Lynch	17.823	(10.408)	German American Bancorp Inc	HSBC	2.846
(3.230)	General Electric Co	Goldman Sachs	694	(32.607)	German American Bancorp Inc	Morgan Stanley	(3.913)
(75.791)	General Electric Co	HSBC	16.296	(216.507)	Geron Corp	Goldman Sachs	(24.898)
(206.238)	General Electric Co	Morgan Stanley	50.528	(10.039)	Geron Corp	Morgan Stanley	(1.205)
13.598	General Mills Inc	Bank of America		6.935	Getty Realty Corp (Reit)	Bank of America	
		Merrill Lynch	11.286			Merrill Lynch	3.606
22.054	General Mills Inc	Barclays Bank	15.416	70.245	Getty Realty Corp (Reit)	Goldman Sachs	36.527
54.585	General Mills Inc	Goldman Sachs	45.306	14.871	Getty Realty Corp (Reit)	Morgan Stanley	12.343
2.749	General Mills Inc	HSBC	2.447	2.188	Gibraltar Industries Inc	Goldman Sachs	652
15.827	General Mills Inc	Morgan Stanley	11.079	4.539	Gibraltar Industries Inc	HSBC	(322)
2.118	General Motors Co	Barclays Bank	1.440	15.119	Gibraltar Industries Inc	Morgan Stanley	9.827
(13.770)	General Motors Co	Morgan Stanley	(9.364)	10.649	G-III Apparel Group Ltd	Morgan Stanley	12.246
2.202	General Motors Co	Morgan Stanley	1.497	22.566	Gilead Sciences Inc	Bank of America	
1.908	Genesco Inc	Barclays Bank	1.965			Merrill Lynch	46.035
1.151	Genesco Inc	Goldman Sachs	(4.592)	(3.909)	Gilead Sciences Inc	Bank of America	
11.780	Genesco Inc	Morgan Stanley	12.133			Merrill Lynch	(7.974)
(23.084)	Genesis Healthcare Inc	Barclays Bank	(2.308)	(5.022)	Gilead Sciences Inc	Barclays Bank	(9.291)
(74.788)	Genie Energy Ltd 'B'	Bank of America		9.180	Gilead Sciences Inc	Goldman Sachs	18.727
		Merrill Lynch	12.714	(20.576)	Gilead Sciences Inc	Goldman Sachs	(41.975)
(14.936)	Genie Energy Ltd 'B'	Goldman Sachs	2.539	29.432	Gilead Sciences Inc	HSBC	50.917
(9.630)	Genie Energy Ltd 'B'	Morgan Stanley	1.445	(2.652)	Gilead Sciences Inc	HSBC	(4.588)
52.077	GenMark Diagnostics Inc	Barclays Bank	5.376	34.582	Gilead Sciences Inc	Morgan Stanley	63.977
36.271	GenMark Diagnostics Inc	HSBC	6.529	(7.211)	Gilead Sciences Inc	Morgan Stanley	(13.340)
34.907	GenMark Diagnostics Inc	Morgan Stanley	4.189	24.079	Gladstone Commercial Corp (Reit)	Bank of America	
1.459	Genpact Ltd	Bank of America				Merrill Lynch	(4.816)
		Merrill Lynch	102	21.629	Gladstone Commercial Corp (Reit)	Goldman Sachs	(4.326)
(4.953)	Genpact Ltd	Goldman Sachs	(347)	1.040	Gladstone Commercial Corp (Reit)	Morgan Stanley	816
(4.037)	Genpact Ltd	HSBC	(5.773)	27.309	Gladstone Land Corp (Reit)	Bank of America	
(6.572)	Genpact Ltd	Morgan Stanley	(7.032)			Merrill Lynch	13.245
5.224	Gentex Corp	Bank of America		16.607	Gladstone Land Corp (Reit)	Goldman Sachs	8.054
		Merrill Lynch	1.045	15.606	Gladstone Land Corp (Reit)	Morgan Stanley	7.335
6.368	Gentex Corp	Goldman Sachs	1.274	(5.475)	Glaukos Corp	Barclays Bank	(10.512)
47.321	Gentex Corp	HSBC	(25.080)	(4.813)	Glaukos Corp	Goldman Sachs	1.733
32.101	Gentex Corp	Morgan Stanley	17.335	181	Glaukos Corp	HSBC	219
(93.260)	Gentherm Inc	Bank of America		(2.980)	Glaukos Corp	HSBC	(3.606)
		Merrill Lynch	27.978	974	Glaukos Corp	Morgan Stanley	1.870
(2.109)	Gentherm Inc	Goldman Sachs	(137)				
(15.710)	Gentherm Inc	HSBC	32.737				
(22.069)	Gentherm Inc	Morgan Stanley	(12.138)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(5.684)	Glaukos Corp	Morgan Stanley	(10.913)	6.753	Golar LNG Ltd	Morgan Stanley	4.727
(5.967)	Global Blood Therapeutics Inc	Barclays Bank	(59.966)	33.566	Gold Resource Corp	Bank of America Merrill Lynch	(2.350)
(1.868)	Global Blood Therapeutics Inc	Goldman Sachs	(27.890)	61.095	Gold Resource Corp	Goldman Sachs	(4.277)
(5.435)	Global Blood Therapeutics Inc	HSBC	(77.974)	70.514	Gold Resource Corp	Morgan Stanley	7.051
(12.906)	Global Blood Therapeutics Inc	Morgan Stanley	(139.353)	1.791	Golden Entertainment Inc	Bank of America Merrill Lynch	(179)
5.318	Global Indemnity Ltd	Barclays Bank	23.851	8.145	Golden Entertainment Inc	Barclays Bank	—
9.600	Global Indemnity Ltd	Goldman Sachs	45.552	1.900	Golden Entertainment Inc	Morgan Stanley	—
6.625	Global Indemnity Ltd	HSBC	30.111	(2.300)	Goldman Sachs Group Inc/The	Bank of America Merrill Lynch	(3.106)
5.468	Global Indemnity Ltd	Morgan Stanley	24.524	(3.825)	Goldman Sachs Group Inc/The	Barclays Bank	(3.213)
(26.152)	Global Medical Inc (Reit)	Bank of America Merrill Lynch	(21.445)	(4.084)	Goldman Sachs Group Inc/The	HSBC	4.749
(15.922)	Global Medical Inc (Reit)	Barclays Bank	(7.961)	(18.741)	Goldman Sachs Group Inc/The	Morgan Stanley	(15.743)
(50.243)	Global Medical Inc (Reit)	Goldman Sachs	(36.409)	10.370	Goodrich Petroleum Corp	Bank of America Merrill Lynch	1.452
(26.428)	Global Medical Inc (Reit)	HSBC	(35.670)	7.786	Goodrich Petroleum Corp	Goldman Sachs	1.090
(12.754)	Global Medical Inc (Reit)	Morgan Stanley	(6.377)	13.631	Goodrich Petroleum Corp	Morgan Stanley	10.496
(2.431)	Global Payments Inc	Bank of America Merrill Lynch	(5.640)	53.496	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	3.210
714	Global Payments Inc	Bank of America Merrill Lynch	1.656	203.549	Goodyear Tire & Rubber Co/The	Morgan Stanley	32.568
356	Global Payments Inc	Barclays Bank	1.032	(653)	Goosehead Insurance Inc 'A'	Barclays Bank	3.182
1.761	Global Payments Inc	Goldman Sachs	4.086	(7.912)	Goosehead Insurance Inc 'A'	Goldman Sachs	26.901
8.812	Global Payments Inc	HSBC	99.487	(3.090)	Goosehead Insurance Inc 'A'	HSBC	12.426
5.610	Global Payments Inc	Morgan Stanley	16.269	(1.617)	Goosehead Insurance Inc 'A'	Morgan Stanley	8.376
27.685	Global Water Resources Inc	Bank of America Merrill Lynch	23.532	(101.384)	GoPro Inc 'A'	Barclays Bank	9.631
24.234	Global Water Resources Inc	Barclays Bank	14.298	2.023	Gorman-Rupp Co/The	Goldman Sachs	1.841
28.311	Global Water Resources Inc	Goldman Sachs	24.064	1.775	Gorman-Rupp Co/The	Morgan Stanley	1.509
1.087	Global Water Resources Inc	HSBC	1.033	4.167	Gossamer Bio Inc	Goldman Sachs	4.074
32.343	Global Water Resources Inc	Morgan Stanley	19.082	9.664	Gossamer Bio Inc	HSBC	20.101
(9.567)	GlobalSCAPE Inc	Barclays Bank	(15.762)	10.338	Gossamer Bio Inc	Morgan Stanley	1.447
(18.736)	GlobalSCAPE Inc	Morgan Stanley	(40.858)	(70.976)	GP Strategies Corp	Bank of America Merrill Lynch	(41.876)
223	Globant SA	Goldman Sachs	(100)	26.981	Graco Inc	Bank of America Merrill Lynch	23.204
3.650	Globant SA	HSBC	30.332	5.888	Graco Inc	Barclays Bank	3.886
282	Globe Life Inc	Bank of America Merrill Lynch	823	26.075	Graco Inc	HSBC	41.425
4.332	Globe Life Inc	Goldman Sachs	16.115	26.569	Graco Inc	Morgan Stanley	17.535
11.328	Globe Life Inc	HSBC	40.028	5.773	GrafTech International Ltd	Bank of America Merrill Lynch	1.674
21.842	Globe Life Inc	Morgan Stanley	43.903	2.384	GrafTech International Ltd	Barclays Bank	(906)
1.803	Globus Medical Inc 'A'	Bank of America Merrill Lynch	1.893	6.316	GrafTech International Ltd	Goldman Sachs	1.832
19.526	Globus Medical Inc 'A'	Barclays Bank	18.550	4.631	GrafTech International Ltd	HSBC	5.418
17.004	Globus Medical Inc 'A'	Goldman Sachs	10.028	16.751	GrafTech International Ltd	Morgan Stanley	(6.365)
29.499	Globus Medical Inc 'A'	HSBC	17.993	1.201	Graham Corp	Bank of America Merrill Lynch	(1.964)
10.201	Globus Medical Inc 'A'	Morgan Stanley	6.440	9.273	Graham Corp	Goldman Sachs	(15.161)
2.510	Glu Mobile Inc	Barclays Bank	1.004	12.459	Graham Corp	HSBC	(20.246)
53.359	Glu Mobile Inc	HSBC	(13.340)	12.370	Graham Corp	Morgan Stanley	(5.505)
(2.264)	GlycoMimetics Inc	Barclays Bank	(2.038)	(198)	Graham Holdings Co 'B'	Bank of America Merrill Lynch	(562)
(7.199)	GlycoMimetics Inc	Goldman Sachs	2.736	(1.693)	Graham Holdings Co 'B'	Barclays Bank	(6.789)
(52.340)	GlycoMimetics Inc	HSBC	20.936	(1.864)	Graham Holdings Co 'B'	Goldman Sachs	(5.294)
968	GMS Inc	Bank of America Merrill Lynch	(590)	(2.877)	Graham Holdings Co 'B'	HSBC	6.588
1.963	GMS Inc	Barclays Bank	589	(3.951)	Graham Holdings Co 'B'	Morgan Stanley	(15.843)
11.631	GMS Inc	Goldman Sachs	(6.207)	(3.033)	Grand Canyon Education Inc	Bank of America Merrill Lynch	2.942
18.541	GMS Inc	HSBC	(524)	(1.188)	Grand Canyon Education Inc	HSBC	(238)
23.418	GMS Inc	Morgan Stanley	7.025				
(22.911)	GNC Holdings Inc 'A'	Goldman Sachs	6.415				
(201.330)	GNC Holdings Inc 'A'	HSBC	74.492				
(18.217)	GNC Holdings Inc 'A'	Morgan Stanley	182				
36.482	GoDaddy Inc 'A'	Morgan Stanley	(85.733)				
11.897	Gogo Inc	HSBC	(16.537)				
25.788	Gogo Inc	Morgan Stanley	(2.321)				
1.111	Gol Linhas Aereas Inteligentes SA ADR	Morgan Stanley	(233)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(4.609)	Grand Canyon Education Inc	Morgan Stanley	(2.904)	(2.780)	Griffin Industrial Realty Inc	Bank of America Merrill Lynch	(3.086)
1.076	Grand Canyon Education Inc	Morgan Stanley	678	(4.865)	Griffin Industrial Realty Inc	Goldman Sachs	(5.400)
(4.265)	Granite Construction Inc	Barclays Bank	2.431	5.615	Griffon Corp	Goldman Sachs	(7.580)
2.945	Granite Construction Inc	Barclays Bank	(1.679)	43.898	Griffon Corp	Morgan Stanley	(17.998)
7.810	Granite Construction Inc	Goldman Sachs	(9.944)	2.853	Gritstone Oncology Inc	Goldman Sachs	3.794
9.824	Granite Construction Inc	HSBC	(21.871)	3.660	Gritstone Oncology Inc	HSBC	3.184
5.468	Granite Construction Inc	Morgan Stanley	(3.117)	6.998	Gritstone Oncology Inc	Morgan Stanley	1.924
(16.708)	Granite Point Mortgage Trust Inc (Reit)	Barclays Bank	(2.840)	(2.845)	Grocery Outlet Holding Corp	Goldman Sachs	(3.585)
(15.528)	Granite Point Mortgage Trust Inc (Reit)	Goldman Sachs	(1.902)	(3.887)	Grocery Outlet Holding Corp	HSBC	(6.647)
(115.605)	Granite Point Mortgage Trust Inc (Reit)	HSBC	(7.928)	(14.747)	Grocery Outlet Holding Corp	Morgan Stanley	(16.812)
(75.345)	Granite Point Mortgage Trust Inc (Reit)	Morgan Stanley	(12.809)	(4.086)	Group 1 Automotive Inc	HSBC	(26.656)
34.610	Graphic Packaging Holding Co	Bank of America Merrill Lynch	(5.192)	(5.575)	Group 1 Automotive Inc	Morgan Stanley	(19.366)
32.612	Graphic Packaging Holding Co	Barclays Bank	14.087	(60.092)	Groupon Inc	Barclays Bank	(6.310)
30.644	Graphic Packaging Holding Co	Goldman Sachs	301	(71.536)	Groupon Inc	Goldman Sachs	5.365
111.668	Graphic Packaging Holding Co	HSBC	30.266	(64.475)	Groupon Inc	HSBC	1.276
54.543	Graphic Packaging Holding Co	Morgan Stanley	23.999	(409.074)	Groupon Inc	Morgan Stanley	(42.953)
1.572	Gray Television Inc	Bank of America Merrill Lynch	2.279	(7.859)	GrubHub Inc	Bank of America Merrill Lynch	(29.550)
3.939	Gray Television Inc	Barclays Bank	2.560	(7.750)	GrubHub Inc	Barclays Bank	(6.433)
21.125	Gray Television Inc	Goldman Sachs	30.631	(14.692)	GrubHub Inc	Goldman Sachs	(53.618)
17.319	Gray Television Inc	Morgan Stanley	11.257	(1.379)	GrubHub Inc	HSBC	(10.149)
13.303	Great Lakes Dredge & Dock Corp	Goldman Sachs	10.110	5.012	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Goldman Sachs	(5.613)
(563)	Great Southern Bancorp Inc	Barclays Bank	(456)	4.262	Grupo Aeroportuario del Centro Norte SAB de CV ADR	HSBC	(5.462)
(463)	Great Southern Bancorp Inc	HSBC	171	22.502	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Morgan Stanley	(8.101)
(1.130)	Great Southern Bancorp Inc	Morgan Stanley	(915)	394	Grupo Aeroportuario del Sureste SAB de CV ADR	Goldman Sachs	1.159
(3.078)	Great Western Bancorp Inc	Bank of America Merrill Lynch	(123)	5.876	Grupo Aeroportuario del Sureste SAB de CV ADR	HSBC	27.774
(52.682)	Great Western Bancorp Inc	Barclays Bank	(10.930)	3.795	Grupo Aeroportuario del Sureste SAB de CV ADR	Morgan Stanley	759
(6.193)	Great Western Bancorp Inc	HSBC	9.228	21.739	Grupo Supervielle SA ADR	Goldman Sachs	9.348
(14.124)	Great Western Bancorp Inc	Morgan Stanley	(2.836)	40.779	Grupo Supervielle SA ADR	HSBC	11.010
34.274	Green Brick Partners Inc	Bank of America Merrill Lynch	(1.714)	33.484	Grupo Supervielle SA ADR	Morgan Stanley	5.692
4.639	Green Brick Partners Inc	Barclays Bank	464	(148.205)	Grupo Televisa SAB ADR	Morgan Stanley	14.821
25.554	Green Brick Partners Inc	Goldman Sachs	(1.296)	9.673	GSI Technology Inc	Bank of America Merrill Lynch	(2.128)
5.756	Green Brick Partners Inc	HSBC	2.876	42.081	GSI Technology Inc	Goldman Sachs	(9.258)
37.928	Green Brick Partners Inc	Morgan Stanley	2.568	44.019	GSI Technology Inc	Morgan Stanley	2.201
5.228	Green Dot Corp 'A'	Barclays Bank	(1.202)	(4.708)	GTY Technology Holdings Inc	Goldman Sachs	1.930
4.474	Green Dot Corp 'A'	Goldman Sachs	(6.800)	(10.473)	GTY Technology Holdings Inc	Goldman Sachs	1.152
7.879	Green Dot Corp 'A'	HSBC	(5.673)	(31.171)	Guaranty Bancshares Inc/TX	Bank of America Merrill Lynch	(31.015)
44.139	Green Dot Corp 'A'	Morgan Stanley	(10.152)	(1.918)	Guaranty Bancshares Inc/TX	Barclays Bank	(1.333)
(11.574)	Green Plains Inc	Bank of America Merrill Lynch	(3.125)	(1.692)	Guaranty Bancshares Inc/TX	Goldman Sachs	(1.684)
6.931	Greenbrier Cos Inc/The	HSBC	(25.229)	(1.720)	Guaranty Bancshares Inc/TX	HSBC	(1.023)
3.125	Greenbrier Cos Inc/The	Morgan Stanley	(3.750)	(6.661)	Guaranty Bancshares Inc/TX	Morgan Stanley	(4.629)
(11.697)	Greenhill & Co Inc	HSBC	16.844	(5.270)	Guardant Health Inc	HSBC	(20.079)
(11.034)	Greenhill & Co Inc	Morgan Stanley	3.310	(6.180)	Guardant Health Inc	Morgan Stanley	14.461
(12.606)	Greenlight Capital Re Ltd 'A'	Barclays Bank	(1.702)	(2.707)	Guess? Inc	Bank of America Merrill Lynch	(4.458)
14.562	GreenSky Inc 'A'	Bank of America Merrill Lynch	3.349	(20.531)	Guess? Inc	Barclays Bank	(30.929)
(18.003)	Greif Inc 'A'	Morgan Stanley	(27.725)	(19.281)	Guess? Inc	HSBC	(36.268)
(6.271)	Greif Inc 'B'	Bank of America Merrill Lynch	(38.504)				
(2.287)	Greif Inc 'B'	Barclays Bank	(2.927)				
(2.603)	Greif Inc 'B'	Goldman Sachs	(15.982)				
(1.747)	Greif Inc 'B'	HSBC	(10.237)				
(2.018)	Greif Inc 'B'	Morgan Stanley	(2.583)				

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États-Unis suite				États-Unis suite			
(54.678)	Guess? Inc	Morgan Stanley	(83.579)	1.814	Hamilton Lane Inc 'A'	Bank of America	
(8.111)	Guidewire Software Inc	Barclays Bank	(18.980)			Merrill Lynch	2.540
(19.526)	Guidewire Software Inc	Goldman Sachs	(48.034)	5.694	Hamilton Lane Inc 'A'	Barclays Bank	11.160
(12.961)	Guidewire Software Inc	HSBC	(43.031)	16.760	Hamilton Lane Inc 'A'	HSBC	32.062
(15.217)	Guidewire Software Inc	Morgan Stanley	(35.608)	5.474	Hamilton Lane Inc 'A'	Morgan Stanley	9.286
(32.922)	Gulf Island Fabrication Inc	Goldman Sachs	(29.301)	(20.086)	Hancock Whitney Corp	Bank of America	
(16.100)	Gulf Island Fabrication Inc	Morgan Stanley	(4.991)			Merrill Lynch	(3.816)
(19.491)	Gulfport Energy Corp	Barclays Bank	3.021	26.529	Hancock Whitney Corp	Bank of America	
(42.172)	Gulfport Energy Corp	Goldman Sachs	23.827			Merrill Lynch	5.041
(64.362)	Gulfport Energy Corp	HSBC	66.293	7.987	Hancock Whitney Corp	Barclays Bank	719
(40.441)	Gulfport Energy Corp	Morgan Stanley	6.268	12.375	Hancock Whitney Corp	Goldman Sachs	2.351
(22.096)	GWG Holdings Inc	Morgan Stanley	2.431	3.818	Hancock Whitney Corp	HSBC	(1.527)
2.265	H&E Equipment Services Inc	Bank of America		(13.750)	Hancock Whitney Corp	Morgan Stanley	(1.238)
		Merrill Lynch	(4.145)	27.086	Hancock Whitney Corp	Morgan Stanley	2.438
17.143	H&E Equipment Services Inc	Barclays Bank	(2.571)	(22.276)	Hanesbrands Inc	Bank of America	
20.500	H&E Equipment Services Inc					Merrill Lynch	7.574
13.563	H&E Equipment Services Inc	Goldman Sachs	(33.108)	(5.632)	Hanesbrands Inc	Barclays Bank	(1.126)
		HSBC	(42.527)	(14.367)	Hanesbrands Inc	Goldman Sachs	4.885
8.724	H&E Equipment Services Inc			(28.633)	Hanesbrands Inc	HSBC	18.039
18.659	H&R Block Inc	Morgan Stanley	(1.994)	(54.347)	Hanesbrands Inc	Morgan Stanley	(10.869)
		Bank of America	(6.371)	(9.453)	Hanger Inc	Barclays Bank	(13.234)
6.400	H&R Block Inc	Merrill Lynch	(2.368)	(3.207)	Hanger Inc	Goldman Sachs	(7.120)
26.398	H&R Block Inc	Goldman Sachs	2.125	(1.234)	Hanger Inc	Morgan Stanley	(1.728)
51.092	H&R Block Inc	HSBC	2.044	(10.191)	Hanmi Financial Corp	Morgan Stanley	(306)
(13.708)	Habit Restaurants Inc/The 'A'	Bank of America		(36.865)	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)		
(14.764)	Habit Restaurants Inc/The 'A'	Merrill Lynch	7.128	(33.446)	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	Barclays Bank	(43.869)
(7.065)	Habit Restaurants Inc/The 'A'	Goldman Sachs	7.677	(111.381)	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	Goldman Sachs	(35.118)
10.126	Hackett Group Inc/The	Morgan Stanley	(1.413)	(52.181)	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	HSBC	(59.032)
40.105	Hackett Group Inc/The	Bank of America	506				
59.055	Hackett Group Inc/The	Merrill Lynch	2.005	5.754	Hanover Insurance Group Inc/The	Morgan Stanley	(62.095)
(779)	Haemonetics Corp	Goldman Sachs	8.268			Bank of America	
(14.329)	Haemonetics Corp	HSBC	(1.293)	4.889	Hanover Insurance Group Inc/The	Merrill Lynch	11.163
(11.141)	Haemonetics Corp	Goldman Sachs	(42.559)	4.942	Hanover Insurance Group Inc/The	Barclays Bank	16.280
(9.997)	Hain Celestial Group Inc/The	Morgan Stanley		7.025	Hanover Insurance Group Inc/The	Goldman Sachs	9.587
(11.085)	Hain Celestial Group Inc/The	Merrill Lynch	1.400	7.282	Hanover Insurance Group Inc/The	HSBC	18.293
(29.644)	Hain Celestial Group Inc/The	Barclays Bank	(4.656)	(36.165)	HarborOne Bancorp Inc	Morgan Stanley	24.249
(14.066)	Hain Celestial Group Inc/The	Goldman Sachs	4.151	(23.717)	HarborOne Bancorp Inc	Bank of America	
(42.424)	Hain Celestial Group Inc/The	HSBC	13.574	(12.521)	HarborOne Bancorp Inc	Merrill Lynch	2.893
9.454	Hallador Energy Co	Morgan Stanley	(17.818)	(29.588)	HarborOne Bancorp Inc	Goldman Sachs	1.897
21.314	Hallador Energy Co	Barclays Bank	4.160	4.857	Harley-Davidson Inc	HSBC	1.127
12.761	Hallador Energy Co	Goldman Sachs	4.263			Morgan Stanley	888
14.766	Hallador Energy Co	HSBC	2.297	4.867	Harley-Davidson Inc	Bank of America	
(33.063)	Halliburton Co	Morgan Stanley	6.497	10.281	Harley-Davidson Inc	Merrill Lynch	(6.072)
		Bank of America		27.673	Harley-Davidson Inc	Goldman Sachs	(6.084)
(12.999)	Halliburton Co	Merrill Lynch	(16.201)	(13.571)	Harmonic Inc	HSBC	(27.347)
(22.863)	Halliburton Co	Barclays Bank	260	(61.371)	Harmonic Inc	Morgan Stanley	7.195
(2.315)	Halliburton Co	Goldman Sachs	(11.203)	(106.425)	Harpoon Therapeutics Inc	Barclays Bank	(1.968)
(8.073)	Halliburton Co	HSBC	718	2.188		Goldman Sachs	(15.036)
9.783	Hallmark Financial Services Inc	Morgan Stanley	161			Morgan Stanley	(15.432)
26.806	Hallmark Financial Services Inc	Bank of America	5.087	4.889	Harpoon Therapeutics Inc	Bank of America	12.690
(11.668)	Halozyyme Therapeutics Inc	Merrill Lynch		5.733	Harpoon Therapeutics Inc	Merrill Lynch	23.076
(18.658)	Halozyyme Therapeutics Inc	Barclays Bank	7.506	4.251	Harpoon Therapeutics Inc	Barclays Bank	37.780
(18.991)	Hamilton Beach Brands Holding Co 'A'	Goldman Sachs	(5.257)	(12.904)	Harrow Health Inc	HSBC	17.949
		HSBC	(2.060)	4.284	Harsco Corp	Morgan Stanley	(18.711)
		Bank of America		(731)	Harsco Corp	HSBC	
		Merrill Lynch	(19.561)			Merrill Lynch	2.013
						Barclays Bank	(197)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD		Nombre	Description	Contrepartie	USD	
États-Unis suite					États-Unis suite				
2.026	Harsco Corp	Barclays Bank	547		23.214	HCI Group Inc	Morgan Stanley	33.010	
11.253	Harsco Corp	Goldman Sachs	4.352		(10.418)	HD Supply Holdings Inc	Barclays Bank	(7.188)	
(3.854)	Harsco Corp	Goldman Sachs	(1.811)		(14.371)	HD Supply Holdings Inc	HSBC	10.635	
(2.905)	Harsco Corp	HSBC	1.656		(13.122)	HD Supply Holdings Inc	Morgan Stanley	(9.054)	
3.954	Harsco Corp	HSBC	3.573		7.632	Health Catalyst Inc	Barclays Bank	14.806	
14.623	Harsco Corp	Morgan Stanley	3.948		4.401	Health Catalyst Inc	HSBC	19.144	
(5.101)	Hartford Financial Services Group Inc/The	HSBC	(4.948)		1.815	Health Catalyst Inc	Morgan Stanley	3.521	
(5.697)	Hartford Financial Services Group Inc/The	Morgan Stanley	(2.678)		(59.825)	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(69.397)	
(2.176)	Hasbro Inc	Bank of America Merrill Lynch	(14.710)		3.617	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	4.196	
(2.001)	Hasbro Inc	Barclays Bank	(12.106)		(27.078)	Healthcare Realty Trust Inc (Reit)	Barclays Bank	(47.657)	
(1.199)	Hasbro Inc	Goldman Sachs	(8.333)		15.306	Healthcare Realty Trust Inc (Reit)	Barclays Bank	26.939	
(3.292)	Hasbro Inc	HSBC	(21.859)		(34.845)	Healthcare Realty Trust Inc (Reit)	Goldman Sachs	(39.115)	
(6.170)	Hasbro Inc	Morgan Stanley	(37.328)		11.980	Healthcare Realty Trust Inc (Reit)	Goldman Sachs	13.897	
1.579	Haverty Furniture Cos Inc	Bank of America Merrill Lynch	663		(20.512)	Healthcare Realty Trust Inc (Reit)	HSBC	(28.512)	
2.294	Haverty Furniture Cos Inc	Barclays Bank	1.331		14.074	Healthcare Realty Trust Inc (Reit)	HSBC	16.320	
20.995	Haverty Furniture Cos Inc	Goldman Sachs	8.818		20.188	Healthcare Realty Trust Inc (Reit)	Morgan Stanley	35.531	
23.333	Haverty Furniture Cos Inc	HSBC	20.066		(75.981)	Healthcare Realty Trust Inc (Reit)	Morgan Stanley	(133.727)	
19.522	Haverty Furniture Cos Inc	Morgan Stanley	11.323		5.302	Healthcare Services Group Inc	Bank of America Merrill Lynch	848	
(104.238)	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(35.441)		9.151	Healthcare Services Group Inc	Barclays Bank	4.759	
(12.729)	Hawaiian Electric Industries Inc	Barclays Bank	(2.800)		(15.012)	Healthcare Services Group Inc	Goldman Sachs	(2.402)	
(15.311)	Hawaiian Electric Industries Inc	Goldman Sachs	(5.206)		20.703	Healthcare Services Group Inc	Goldman Sachs	3.189	
(15.117)	Hawaiian Electric Industries Inc	HSBC	(8.163)		29.837	Healthcare Services Group Inc	HSBC	6.684	
(35.122)	Hawaiian Electric Industries Inc	Morgan Stanley	(7.727)		(5.401)	Healthcare Services Group Inc	Morgan Stanley	(2.809)	
(1.341)	Hawaiian Holdings Inc	Bank of America Merrill Lynch	54		27.441	Healthcare Services Group Inc	Morgan Stanley	14.269	
(13.938)	Hawaiian Holdings Inc	Barclays Bank	(139)		7.299	Healthcare Trust of America Inc 'A' (Reit)	Bank of America Merrill Lynch	8.905	
(33.296)	Hawaiian Holdings Inc	Goldman Sachs	1.706		31.185	Healthcare Trust of America Inc (Reit) 'A'	Barclays Bank	40.541	
(6.508)	Hawaiian Holdings Inc	HSBC	(1.762)		(39.837)	Healthcare Trust of America Inc (Reit) 'A'	HSBC	(64.138)	
(21.307)	Hawaiian Holdings Inc	Morgan Stanley	107		10.024	Healthcare Trust of America Inc (Reit) 'A'	HSBC	9.221	
1.384	Hawkins Inc	Goldman Sachs	(138)		(37.850)	Healthcare Trust of America Inc (Reit) 'A'	Morgan Stanley	(49.205)	
6.036	Hawkins Inc	Morgan Stanley	10.382		3.967	HealthEquity Inc	Bank of America Merrill Lynch	(5.792)	
(1.738)	Hawthorn Bancshares Inc	Barclays Bank	330		5.011	HealthEquity Inc	Barclays Bank	6.966	
(6.244)	Hawthorn Bancshares Inc	Goldman Sachs	2.997		4.487	HealthEquity Inc	Goldman Sachs	(4.734)	
(1.073)	Hawthorn Bancshares Inc	HSBC	762		5.513	HealthEquity Inc	HSBC	897	
(14.189)	Hawthorn Bancshares Inc	Morgan Stanley	2.696		(10.521)	HealthEquity Inc	Morgan Stanley	(14.624)	
(12.260)	Haynes International Inc	Bank of America Merrill Lynch	2.820		24.411	HealthEquity Inc	Morgan Stanley	30.770	
(1.092)	Haynes International Inc	Goldman Sachs	251		1.483	Healthpeak Properties Inc (Reit)	Bank of America Merrill Lynch	1.112	
(8.823)	Haynes International Inc	HSBC	(618)		978	Healthpeak Properties Inc (Reit)	Barclays Bank	782	
1.083	HB Fuller Co	Bank of America Merrill Lynch	388		10.583	Healthpeak Properties Inc (Reit)	Goldman Sachs	6.890	
18.742	HB Fuller Co	Barclays Bank	16.499		(35.035)	Healthpeak Properties Inc (Reit)	Goldman Sachs	(23.760)	
5.096	HB Fuller Co	Goldman Sachs	(396)		8.265	Healthpeak Properties Inc (Reit)	HSBC	7.331	
5.918	HB Fuller Co	HSBC	(1.530)						
2.725	HB Fuller Co	Morgan Stanley	844						
23.811	HBT Financial Inc	Barclays Bank	11.934						
17.170	HBT Financial Inc	Goldman Sachs	10.082						
16.311	HBT Financial Inc	HSBC	11.359						
26.179	HBT Financial Inc	Morgan Stanley	13.351						
(13.301)	HC2 Holdings Inc	Barclays Bank	(1.064)						
(21.083)	HC2 Holdings Inc	Morgan Stanley	(1.687)						
737	HCA Healthcare Inc	Barclays Bank	96						
5.220	HCA Healthcare Inc	Goldman Sachs	7.160						
3.666	HCA Healthcare Inc	HSBC	9.868						
(1.747)	HCA Healthcare Inc	Morgan Stanley	(227)						
2.273	HCA Healthcare Inc	Morgan Stanley	295						
1.756	HCI Group Inc	Barclays Bank	2.774						
4.259	HCI Group Inc	Goldman Sachs	6.816						
12.550	HCI Group Inc	HSBC	20.351						

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			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
3.686	Healthpeak Properties Inc (Reit)	Morgan Stanley	2.949	(6.614)	Henry Schein Inc	HSBC	(5.688)
(15.147)	Healthpeak Properties Inc (Reit)	Morgan Stanley	(10.636)	(9.930)	Henry Schein Inc	Morgan Stanley	(4.667)
4.116	HealthStream Inc	Bank of America		(22.632)	Herbalife Nutrition Ltd	Barclays Bank	(15.163)
12.755	HealthStream Inc	Goldman Sachs	22.831	(6.718)	Herbalife Nutrition Ltd	Goldman Sachs	(9.472)
8.887	HealthStream Inc	HSBC	14.397	(9.993)	Herbalife Nutrition Ltd	HSBC	(2.998)
10.791	HealthStream Inc	Morgan Stanley	14.892	(9.766)	Herbalife Nutrition Ltd	Morgan Stanley	(6.543)
7.667	Heartland Express Inc	Bank of America		826	Herc Holdings Inc	Barclays Bank	636
20.818	Heartland Express Inc	Merrill Lynch	(1.610)	9.265	Herc Holdings Inc	Goldman Sachs	(26.387)
17.147	Heartland Express Inc	Barclays Bank	8.848	6.031	Herc Holdings Inc	HSBC	(18.214)
24.013	Heartland Express Inc	Goldman Sachs	(3.743)	16.275	Herc Holdings Inc	Morgan Stanley	12.532
25.978	Heartland Express Inc	HSBC	(10.557)	8.499	Heritage Commerce Corp	Bank of America	
11.448	Heartland Financial USA Inc	Merrill Lynch	2.061	35.249	Heritage Commerce Corp	HSBC	510
13.582	Heartland Financial USA Inc	Barclays Bank	7.470	225.336	Heritage Commerce Corp	Morgan Stanley	8.107
23.015	Heartland Financial USA Inc	Goldman Sachs	3.910	(16.071)	Heritage Financial Corp/WA	Bank of America	42.814
8.102	Heartland Financial USA Inc	HSBC	721	2.407	Heritage Insurance Holdings	Merrill Lynch	8.839
2.505	Heartland Financial USA Inc	Morgan Stanley	1.378	15.675	Heritage Insurance Holdings	Barclays Bank	128
(25.023)	Hecla Mining Co	Barclays Bank	(1.501)	25.128	Heritage Insurance Holdings	Goldman Sachs	(4.883)
(21.330)	Hecla Mining Co	Goldman Sachs	—	4.517	Heritage Insurance Holdings	HSBC	(8.295)
(101.710)	Hecla Mining Co	HSBC	(8.137)	(7.388)	Heritage-Crystal Clean Inc	Morgan Stanley	66
(228.240)	Hecla Mining Co	Morgan Stanley	(13.694)	(1.043)	Heritage-Crystal Clean Inc	Goldman Sachs	(21.647)
18.737	HEICO Corp	Bank of America		(7.338)	Heritage-Crystal Clean Inc	HSBC	(3.087)
7.707	HEICO Corp	Merrill Lynch	6.558	2.410	Herman Miller Inc	Morgan Stanley	(14.603)
10.928	HEICO Corp	Barclays Bank	6.859	4.108	Herman Miller Inc	Bank of America	707
25.727	HEICO Corp	Goldman Sachs	3.825	(18.625)	Herman Miller Inc	Merrill Lynch	(845)
17.058	HEICO Corp 'A'	Morgan Stanley	22.897	(32.469)	Herman Miller Inc	Barclays Bank	(6.891)
1.340	HEICO Corp 'A'	Bank of America		3.819	Herman Miller Inc	Goldman Sachs	19.481
3.316	HEICO Corp 'A'	Merrill Lynch	8.358	(8.214)	Herman Miller Inc	Morgan Stanley	(2.254)
1.734	HEICO Corp 'A'	Barclays Bank	1.394	1.368	Heron Therapeutics Inc	Morgan Stanley	(3.039)
(3.519)	Heidrick & Struggles International Inc	HSBC	20.261	(1.867)	Heron Therapeutics Inc	Goldman Sachs	1.099
1.754	Helen of Troy Ltd	Morgan Stanley	(4.610)	(12.706)	Heron Therapeutics Inc	HSBC	(7.449)
3.725	Helen of Troy Ltd	Bank of America	16.716	53.297	Hersha Hospitality Trust (Reit)	Morgan Stanley	(9.530)
4.159	Helen of Troy Ltd	Merrill Lynch	28.310	100.218	Hersha Hospitality Trust (Reit)	Bank of America	(12.791)
11.250	Helen of Troy Ltd	Barclays Bank	39.635	26.765	Hersha Hospitality Trust (Reit)	Goldman Sachs	(24.052)
7.439	Helen of Troy Ltd	Goldman Sachs	29.310	25.696	Hersha Hospitality Trust (Reit)	HSBC	1.338
(44.993)	Helios Technologies Inc	HSBC	86.102	34.008	Hershey Co/The	Morgan Stanley	13.876
(8.521)	Helios Technologies Inc	Morgan Stanley	56.536	23.547	Hershey Co/The	Bank of America	84.340
(4.332)	Helios Technologies Inc	Merrill Lynch	(44.543)	5.000	Hershey Co/The	Merrill Lynch	32.730
(9.901)	Helios Technologies Inc	Goldman Sachs	(12.819)	1.000	Hershey Co/The	Barclays Bank	11.393
(76.173)	Helix Energy Solutions Group Inc	HSBC	(5.402)	(8.959)	Hertz Global Holdings Inc	Goldman Sachs	5.841
(1.026)	Helmerich & Payne Inc	Morgan Stanley	(10.693)	(20.862)	Hertz Global Holdings Inc	Barclays Bank	849
(5.162)	Helmerich & Payne Inc	Bank of America	12.949	(26.600)	Hertz Global Holdings Inc	Goldman Sachs	16.898
(43.002)	Helmerich & Payne Inc	Merrill Lynch	1.180	(13.474)	Hertz Global Holdings Inc	HSBC	24.086
(17.486)	Helmerich & Payne Inc	Barclays Bank	(2.116)	(2.031)	Heska Corp	Morgan Stanley	1.333
3.750	Hemisphere Media Group Inc	HSBC	57.623	(4.670)	Heska Corp	Bank of America	(5.159)
16.190	Hemisphere Media Group Inc	Morgan Stanley	(7.169)	(1.224)	Heska Corp	Merrill Lynch	(11.862)
19.989	Hemisphere Media Group Inc	Barclays Bank	3.638	(3.176)	Heska Corp	Goldman Sachs	(3.892)
6.010	Hemisphere Media Group Inc	Merrill Lynch	7.286	(12.816)	Hess Corp	HSBC	118.577
33.520	Hemisphere Media Group Inc	Bank of America		(8.384)	Hess Corp	Morgan Stanley	15.511
24.078	Hennessy Advisors Inc	Morgan Stanley	15.084	(74.908)	Hewlett Packard Enterprise Co	HSBC	106.744
1.336	Hennessy Advisors Inc	Barclays Bank	(722)	(84.180)	Hewlett Packard Enterprise Co	Morgan Stanley	93.861
		HSBC	534	9.414	Hexcel Corp	Barclays Bank	26.453
				13.118	Hexcel Corp	Goldman Sachs	6.561
				14.008	Hexcel Corp	HSBC	34.696
				20.176	Hexcel Corp	Morgan Stanley	56.695
				(899)	Hibbett Sports Inc	Barclays Bank	333
				(2.664)	Hibbett Sports Inc	HSBC	(7.395)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(14.425)	Hibbett Sports Inc	Morgan Stanley	5.337	(7.952)	Home Bancorp Inc	Barclays Bank	(5.606)
(34.583)	HighPoint Resources Corp	Bank of America		(13.041)	Home Bancorp Inc	Goldman Sachs	(14.280)
		Merrill Lynch	(692)	(3.588)	Home Bancorp Inc	HSBC	(2.494)
(4.808)	HighPoint Resources Corp	Goldman Sachs	(96)	(12.656)	Home Bancorp Inc	Morgan Stanley	(8.922)
(142.192)	HighPoint Resources Corp	Morgan Stanley	(17.063)	165.742	Home BancShares Inc/AR	Bank of America	
(11.598)	Highwoods Properties Inc (Reit)	Goldman Sachs	(21.920)	85.659	Home BancShares Inc/AR	Merrill Lynch	72.926
(26.857)	Highwoods Properties Inc (Reit)	HSBC	(57.743)	13.549	Home BancShares Inc/AR	Goldman Sachs	37.690
(29.343)	Highwoods Properties Inc (Reit)	Morgan Stanley	(56.045)	11.380	Home BancShares Inc/AR	HSBC	(135)
1.622	Highwoods Properties Inc (Reit)	Morgan Stanley	3.098	11.871	Home Depot Inc/The	Morgan Stanley	4.211
(145.151)	Hill International Inc	Bank of America		(17.463)	HomeStreet Inc	HSBC	(137.321)
		Merrill Lynch	(15.967)	(9.061)	HomeTrust Bancshares Inc	Morgan Stanley	46.772
(41.500)	Hill International Inc	Morgan Stanley	(3.320)	(11.671)	HomeTrust Bancshares Inc	Barclays Bank	(14.844)
18.323	Hillenbrand Inc	Bank of America		(3.395)	HomeTrust Bancshares Inc	Goldman Sachs	(91)
		Merrill Lynch	(24.736)	(3.253)	HomeTrust Bancshares Inc	HSBC	(3.016)
17.472	Hillenbrand Inc	Barclays Bank	4.543	(4.342)	Homology Medicines Inc	Morgan Stanley	407
22.096	Hillenbrand Inc	Goldman Sachs	(29.829)	(2.155)	Homology Medicines Inc	Barclays Bank	(33)
67.929	Hillenbrand Inc	HSBC	(109.365)	(11.691)	Homology Medicines Inc	Goldman Sachs	(2.562)
81.990	Hillenbrand Inc	Morgan Stanley	21.317	(1.522)	Homology Medicines Inc	HSBC	(4.461)
7.143	Hill-Rom Holdings Inc	Bank of America		(1.746)	Honeywell International Inc	Morgan Stanley	(47.582)
		Merrill Lynch	10.758			Bank of America	(898)
10.336	Hill-Rom Holdings Inc	Barclays Bank	43.411	(9.746)	Honeywell International Inc	Merrill Lynch	5.535
9.681	Hill-Rom Holdings Inc	Goldman Sachs	13.582	(7.246)	Honeywell International Inc	Goldman Sachs	30.895
6.061	Hill-Rom Holdings Inc	HSBC	15.655	6.133	Hooker Furniture Corp	HSBC	19.330
6.034	Hill-Rom Holdings Inc	Morgan Stanley	25.343	17.925	Hooker Furniture Corp	Bank of America	
11.335	Hilltop Holdings Inc	Bank of America		4.421	Hooker Furniture Corp	Merrill Lynch	(920)
		Merrill Lynch	2.388	28.319	Hooker Furniture Corp	Barclays Bank	7.529
(45.075)	Hilltop Holdings Inc	Bank of America		18.395	Hooker Furniture Corp	Goldman Sachs	(456)
		Merrill Lynch	(4.057)	(38.488)	Hope Bancorp Inc	HSBC	(5.236)
13.557	Hilltop Holdings Inc	Barclays Bank	14.099			Morgan Stanley	7.726
20.790	Hilltop Holdings Inc	Goldman Sachs	5.562	(19.468)	Hope Bancorp Inc	Bank of America	(8.467)
4.258	Hilltop Holdings Inc	HSBC	(3.406)	(78.207)	Hope Bancorp Inc	Merrill Lynch	(8.467)
5.258	Hilltop Holdings Inc	Morgan Stanley	5.468	(19.664)	Hope Bancorp Inc	Barclays Bank	(4.088)
(5.996)	Hilton Grand Vacations Inc	Morgan Stanley	(2.758)	(39.604)	Hope Bancorp Inc	Goldman Sachs	(17.206)
(11.665)	Hilton Worldwide Holdings Inc	Barclays Bank	(52.375)	(9.170)	Horizon Bancorp Inc/IN	HSBC	1.082
(9.782)	Hilton Worldwide Holdings Inc	Goldman Sachs	(49.711)			Morgan Stanley	(8.317)
(20.230)	Hilton Worldwide Holdings Inc	HSBC	(133.922)	(14.747)	Horizon Bancorp Inc/IN	Bank of America	
(18.788)	Hilton Worldwide Holdings Inc	Morgan Stanley	(84.359)	(53.819)	Horizon Bancorp Inc/IN	Merrill Lynch	(1.651)
1.014	Hingham Institution for Savings	Bank of America		(33.323)	Horizon Bancorp Inc/IN	Barclays Bank	(3.097)
		Merrill Lynch	847	(73.159)	Horizon Bancorp Inc/IN	Goldman Sachs	(9.687)
1.290	Hingham Institution for Savings	Goldman Sachs	1.077	(64.423)	Horizon Global Corp	HSBC	(333)
1.740	Hingham Institution for Savings	Morgan Stanley	(2.880)			Morgan Stanley	(15.363)
(5.237)	HMS Holdings Corp	Bank of America		(2.021)	Horizon Therapeutics Plc	Bank of America	9.019
		Merrill Lynch	(4.510)			Merrill Lynch	
(22.610)	HMS Holdings Corp	Barclays Bank	11.983	(7.691)	Horizon Therapeutics Plc	Bank of America	(5.053)
(30.901)	HMS Holdings Corp	Goldman Sachs	(34.073)	(14.623)	Horizon Therapeutics Plc	Barclays Bank	(9.306)
(30.979)	HMS Holdings Corp	HSBC	(53.477)	(8.776)	Horizon Therapeutics Plc	Goldman Sachs	(36.558)
(24.607)	HMS Holdings Corp	Morgan Stanley	13.041	(4.851)	Horizon Therapeutics Plc	HSBC	(28.610)
(17.897)	HNI Corp	Barclays Bank	(11.096)	17.043	Horizon Therapeutics Plc	Morgan Stanley	(5.870)
(17.326)	HNI Corp	Goldman Sachs	(4.851)	8.190	Hormel Foods Corp	Morgan Stanley	20.622
(18.501)	HNI Corp	HSBC	(1.469)			Bank of America	
(17.659)	HNI Corp	Morgan Stanley	(9.387)	7.050	Hormel Foods Corp	Merrill Lynch	21.048
2.187	HollyFrontier Corp	Bank of America		10.454	Hormel Foods Corp	Barclays Bank	16.326
		Merrill Lynch	(2.187)	54.482	Hormel Foods Corp	Goldman Sachs	26.867
700	HollyFrontier Corp	Barclays Bank	(1.001)	51.837	Hormel Foods Corp	HSBC	162.794
7.835	HollyFrontier Corp	Goldman Sachs	(6.739)	16.009	Host Hotels & Resorts Inc (Reit)	Morgan Stanley	136.849
4.015	HollyFrontier Corp	HSBC	(7.079)			Goldman Sachs	8.165
11.372	HollyFrontier Corp	Morgan Stanley	(16.262)	112.074	Host Hotels & Resorts Inc (Reit)	HSBC	53.796
39.255	Hologic Inc	HSBC	181.358	104.549	Host Hotels & Resorts Inc (Reit)	Morgan Stanley	77.367
47.229	Hologic Inc	Morgan Stanley	54.786			Bank of America	
				85.192	Hostess Brands Inc	Merrill Lynch	
				55.114	Hostess Brands Inc	Barclays Bank	8.519
				40.744	Hostess Brands Inc	Goldman Sachs	4.074
				139.440	Hostess Brands Inc	HSBC	15.338

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« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
147.772	Hostess Brands Inc	Morgan Stanley	(8.866)	(4.436)	Huntington Ingalls Industries Inc	Morgan Stanley	(10.469)
28.799	Houghton Mifflin Harcourt Co	Morgan Stanley	2.160	(8.506)	Huntsman Corp	Bank of America	
(13.882)	Houlihan Lokey Inc	Barclays Bank	(694)			Merrill Lynch	2.254
(9.280)	Houlihan Lokey Inc	Goldman Sachs	(3.390)	(15.180)	Huntsman Corp	Barclays Bank	4.630
9.408	Houlihan Lokey Inc	Goldman Sachs	3.951	(6.114)	Huntsman Corp	Goldman Sachs	1.620
(2.868)	Houlihan Lokey Inc	HSBC	1.032	(19.320)	Huntsman Corp	HSBC	10.336
28.039	Houlihan Lokey Inc	Morgan Stanley	1.402	(39.848)	Huntsman Corp	Morgan Stanley	12.154
18.691	Houston Wire & Cable Co	Bank of America		(1.112)	Hurco Cos Inc	Goldman Sachs	(411)
		Merrill Lynch	(1.215)	(732)	Hurco Cos Inc	Morgan Stanley	(1.296)
6.694	Houston Wire & Cable Co	Goldman Sachs	(435)	3.031	Huron Consulting Group Inc	HSBC	2.304
19.539	Houston Wire & Cable Co	Morgan Stanley	2.052	15.850	Huron Consulting Group Inc	Morgan Stanley	14.265
(2.571)	Hovnanian Enterprises Inc 'A'	Barclays Bank	(4.191)	(2.978)	Huttig Building Products Inc	Bank of America	
(3.452)	Hovnanian Enterprises Inc 'A'	Goldman Sachs	7.111	(9.533)	Huttig Building Products Inc	Merrill Lynch	(119)
(2.841)	Hovnanian Enterprises Inc 'A'	HSBC	4.546	(145.603)	Huttig Building Products Inc	Goldman Sachs	(381)
(69.605)	Howard Bancorp Inc	Bank of America		(3.943)	Huttig Building Products Inc	Morgan Stanley	(5.824)
		Merrill Lynch	696		Hyatt Hotels Corp 'A'	Bank of America	
(8.042)	Howard Hughes Corp/The	Bank of America		(13.288)	Hyatt Hotels Corp 'A'	Merrill Lynch	(13.446)
		Merrill Lynch	(11.099)	(20.928)	Hyatt Hotels Corp 'A'	Barclays Bank	(36.542)
(1.948)	Howard Hughes Corp/The	Barclays Bank	(5.123)	(21.548)	Hyatt Hotels Corp 'A'	Goldman Sachs	(71.364)
(37.970)	Howard Hughes Corp/The	Goldman Sachs	(38.375)	(46.792)	Hyatt Hotels Corp 'A'	HSBC	(77.572)
(5.333)	Howard Hughes Corp/The	HSBC	(16.518)	(1.804)	Hyster-Yale Materials Handling Inc	Morgan Stanley	(128.679)
(1.834)	Howard Hughes Corp/The	Morgan Stanley	(4.787)	(4.594)	Hyster-Yale Materials Handling Inc	Barclays Bank	866
4.263	HP Inc	Goldman Sachs	(1.002)	(5.056)	Hyster-Yale Materials Handling Inc	Goldman Sachs	(1.119)
30.011	HP Inc	HSBC	12.755	(6.810)	Hyster-Yale Materials Handling Inc	HSBC	(3.308)
7.869	HP Inc	Morgan Stanley	39				
14.164	Hub Group Inc 'A'	Goldman Sachs	12.889	5.692	I3 Verticals Inc 'A'	Morgan Stanley	5.600
17.921	Hub Group Inc 'A'	HSBC	36.021	(5.826)	IAA Inc	Goldman Sachs	27.322
47.512	Hub Group Inc 'A'	Morgan Stanley	(4.276)	(15.430)	IAA Inc	Goldman Sachs	(13.159)
447	Hubbell Inc	Bank of America		5.696	IAA Inc	HSBC	(95.058)
		Merrill Lynch	131	(5.065)	IAA Inc	Morgan Stanley	3.133
2.577	Hubbell Inc	Barclays Bank	4.385	(123)	IAC Via InterActive Corp	Morgan Stanley	(2.786)
5.966	Hubbell Inc	Goldman Sachs	(4.051)			Bank of America	
5.165	Hubbell Inc	HSBC	11.965	(1.321)	IAC Via InterActive Corp	Merrill Lynch	(64)
25.963	Hubbell Inc	Morgan Stanley	54.115	(8.480)	IAC Via InterActive Corp	HSBC	(5.073)
(650)	HubSpot Inc	Barclays Bank	(4.420)	2.805	IBERIABANK Corp	Morgan Stanley	(18.233)
(708)	HubSpot Inc	Goldman Sachs	(3.961)	23.459	IBERIABANK Corp	Barclays Bank	1.781
(844)	HubSpot Inc	Morgan Stanley	(5.739)	31.138	IBERIABANK Corp	Goldman Sachs	(12.198)
(4.582)	Hudson Ltd 'A'	Barclays Bank	(5.361)	6.955	IBERIABANK Corp	HSBC	(120.504)
(19.774)	Hudson Ltd 'A'	Goldman Sachs	(25.763)	(2.971)	ICF International Inc	Morgan Stanley	4.416
(2.054)	Hudson Ltd 'A'	HSBC	(2.526)	(1.732)	ICF International Inc	Barclays Bank	(10.606)
(1.987)	Hudson Ltd 'A'	Morgan Stanley	(2.325)	(14.361)	ICF International Inc	Goldman Sachs	(5.144)
3.317	Hudson Pacific Properties Inc (Reit)	Bank of America		(6.908)	ICF International Inc	HSBC	(13.356)
		Merrill Lynch	2.388	(11.559)	Ichor Holdings Ltd	Morgan Stanley	(24.662)
48.306	Hudson Pacific Properties Inc (Reit)	Barclays Bank	40.094	(20.580)	Ichor Holdings Ltd	Goldman Sachs	12.137
22.307	Hudson Pacific Properties Inc (Reit)	Goldman Sachs	16.061	(3.527)	ICON Plc	Morgan Stanley	(36.221)
28.412	Hudson Pacific Properties Inc (Reit)	HSBC	16.763	(3.606)	ICU Medical Inc	Morgan Stanley	(25.112)
30.504	Hudson Pacific Properties Inc (Reit)	Morgan Stanley	25.318	(2.987)	ICU Medical Inc	Barclays Bank	(4.887)
(79.886)	Huntington Bancshares Inc/OH	Barclays Bank	(5.592)	(1.556)	ICU Medical Inc	Goldman Sachs	(32.501)
(14.017)	Huntington Bancshares Inc/OH	Goldman Sachs	(1.962)	(896)	ICU Medical Inc	HSBC	(27.153)
(190.312)	Huntington Bancshares Inc/OH	HSBC	9.516	74.290	IDACORP Inc	Morgan Stanley	(1.125)
(82.149)	Huntington Bancshares Inc/OH	Morgan Stanley	(5.751)	1.528	IDACORP Inc	Bank of America	
(1.277)	Huntington Ingalls Industries Inc	Barclays Bank	(3.014)	47.198	IDACORP Inc	Merrill Lynch	118.121
(3.543)	Huntington Ingalls Industries Inc	Goldman Sachs	16.617	7.249	IDACORP Inc	Barclays Bank	428
(817)	Huntington Ingalls Industries Inc	HSBC	(784)	42.882	IDACORP Inc	Goldman Sachs	75.045
				5.158	IDACORP Inc	HSBC	22.327
				304	Ideaya Biosciences Inc	Morgan Stanley	12.007
				10.288	IDEX Corp	HSBC	8.459
				8.821	IDEX Corp	Barclays Bank	602
				3.739	IDEXX Laboratories Inc	HSBC	29.321
				6.573	IDEXX Laboratories Inc	Morgan Stanley	17.466
				2.935	IDEXX Laboratories Inc	Bank of America	
						Merrill Lynch	(28.005)
						Barclays Bank	(31.090)
						HSBC	(7.766)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
2.168	IDEXX Laboratories Inc	Morgan Stanley	(10.255)	(20.010)	Independence Realty Trust Inc (Reit)	Morgan Stanley	(12.606)
25.316	IDT Corp 'B'	Bank of America Merrill Lynch	12.911	(13.926)	Independent Bank Corp	Bank of America Merrill Lynch	16.850
31.919	IDT Corp 'B'	Goldman Sachs	16.279	88.054	Independent Bank Corp/MI	Bank of America Merrill Lynch	(23.775)
9.479	IDT Corp 'B'	Morgan Stanley	1.137	(13.689)	Independent Bank Corp/Rockland MA	Barclays Bank	(10.315)
(78.490)	IES Holdings Inc	Bank of America Merrill Lynch	(134.218)	(10.438)	Independent Bank Corp/Rockland MA	HSBC	7.104
5.279	iHeartMedia Inc 'A'	Bank of America Merrill Lynch	(1.373)	(10.529)	Independent Bank Corp/Rockland MA	Morgan Stanley	(9.581)
13.327	iHeartMedia Inc 'A'	Barclays Bank	2.039	2.097	Independent Bank Group Inc	Bank of America Merrill Lynch	2.642
20.287	iHeartMedia Inc 'A'	Goldman Sachs	(2.815)	1.582	Independent Bank Group Inc	Barclays Bank	2.389
73.721	iHeartMedia Inc 'A'	HSBC	11.596	31.065	Independent Bank Group Inc	Goldman Sachs	39.142
52.392	iHeartMedia Inc 'A'	Morgan Stanley	9.954	26.311	Independent Bank Group Inc	HSBC	40.266
31.523	IHS Markit Ltd	Bank of America Merrill Lynch	42.233	40.118	Independent Bank Group Inc	Morgan Stanley	60.578
25.601	IHS Markit Ltd	Barclays Bank	23.041	(12.936)	Industrial Logistics Properties Trust (Reit)	HSBC	(2.587)
13.942	IHS Markit Ltd	Goldman Sachs	19.101	(25.307)	Industrial Logistics Properties Trust (Reit)	Morgan Stanley	(19.993)
17.231	IHS Markit Ltd	HSBC	53.588	(13.400)	Infinera Corp	Barclays Bank	335
17.601	IHS Markit Ltd	Morgan Stanley	13.396	(12.405)	Infinera Corp	Goldman Sachs	4.032
(11.853)	II-VI Inc	Barclays Bank	(26.965)	(50.596)	Infinera Corp	HSBC	(15.437)
(19.285)	II-VI Inc	Goldman Sachs	(19.692)	(20.445)	Infinera Corp	Morgan Stanley	511
5.207	II-VI Inc	Goldman Sachs	1.287	11.115	Information Services Group Inc	Bank of America Merrill Lynch	445
(23.968)	II-VI Inc	HSBC	15.626	1.783	Information Services Group Inc	Barclays Bank	178
3.463	II-VI Inc	HSBC	(21.990)	15.598	Information Services Group Inc	HSBC	1.560
9.668	II-VI Inc	Morgan Stanley	21.995	28.525	Information Services Group Inc	Morgan Stanley	2.853
(32.274)	II-VI Inc	Morgan Stanley	(71.910)	21.833	Infrastructure and Energy Alternatives Inc	Bank of America Merrill Lynch	17.903
(573)	Illinois Tool Works Inc	Bank of America Merrill Lynch	295	23.744	Infrastructure and Energy Alternatives Inc	Goldman Sachs	19.470
3.591	Illinois Tool Works Inc	Barclays Bank	5.207	1.129	Infrastructure and Energy Alternatives Inc	Morgan Stanley	305
(6.182)	Illinois Tool Works Inc	Goldman Sachs	(1.888)	808	Ingersoll-Rand Plc	Bank of America Merrill Lynch	1.693
(7.616)	Illinois Tool Works Inc	HSBC	10.662	(5.964)	Ingersoll-Rand Plc	Barclays Bank	(10.854)
7.612	Illinois Tool Works Inc	Morgan Stanley	11.037	678	Ingersoll-Rand Plc	Goldman Sachs	2.183
(5.838)	Illinois Tool Works Inc	Morgan Stanley	(8.465)	13.570	Ingersoll-Rand Plc	HSBC	20.084
(2.802)	Illumina Inc	HSBC	(79.997)	(2.845)	Ingersoll-Rand Plc	HSBC	(4.211)
(2.592)	Illumina Inc	Morgan Stanley	(16.381)	190	Ingersoll-Rand Plc	Morgan Stanley	346
9.128	IMAX Corp	HSBC	(1.187)	(1.602)	Ingersoll-Rand Plc	Morgan Stanley	(2.916)
41.088	IMAX Corp	Morgan Stanley	13.148	(3.795)	Ingevity Corp	Barclays Bank	(11.726)
(55.490)	Immersion Corp	Goldman Sachs	38.566	(389)	Ingevity Corp	Goldman Sachs	(187)
(106.388)	Immersion Corp	Morgan Stanley	27.661	1.722	Ingevity Corp	Goldman Sachs	827
(10.202)	ImmunoGen Inc	Goldman Sachs	(5.713)	(662)	Ingevity Corp	HSBC	(78)
(40.603)	ImmunoGen Inc	HSBC	(21.114)	11.852	Ingevity Corp	HSBC	(12.682)
(23.631)	ImmunoGen Inc	Morgan Stanley	(12.288)	(719)	Ingevity Corp	Morgan Stanley	(2.222)
(4.577)	Immunomedics Inc	Barclays Bank	(1.144)	1.067	Ingevity Corp	Morgan Stanley	3.297
(4.093)	Immunomedics Inc	HSBC	(5.526)	(11.658)	Ingles Markets Inc 'A'	Barclays Bank	(18.769)
(19.743)	Immunomedics Inc	Morgan Stanley	(4.936)	(3.711)	Ingles Markets Inc 'A'	HSBC	(3.154)
990	Impinj Inc	HSBC	(2.871)	(4.218)	Ingles Markets Inc 'A'	Morgan Stanley	(6.791)
6.327	Impinj Inc	Morgan Stanley	(6.200)	(3.189)	Ingredion Inc	Barclays Bank	(2.232)
6.062	Incyte Corp	Bank of America Merrill Lynch	46.556	14.260	Ingredion Inc	Barclays Bank	9.982
6.231	Incyte Corp	Barclays Bank	31.451	(9.367)	Ingredion Inc	Goldman Sachs	1.311
4.872	Incyte Corp	Goldman Sachs	8.394	5.461	Ingredion Inc	Morgan Stanley	3.823
908	Incyte Corp	HSBC	8.426	55.166	InnerWorkings Inc	Goldman Sachs	12.688
6.066	Incyte Corp	Morgan Stanley	29.772	78.220	InnerWorkings Inc	Morgan Stanley	15.644
89.521	Independence Contract Drilling Inc	Bank of America Merrill Lynch	(1.200)				
71.670	Independence Contract Drilling Inc	Goldman Sachs	(960)				
(26.667)	Independence Holding Co	Bank of America Merrill Lynch	(64.667)				
(12.405)	Independence Holding Co	Morgan Stanley	(8.746)				
(92.989)	Independence Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(41.845)				
(11.924)	Independence Realty Trust Inc (Reit)	Barclays Bank	(5.680)				
(71.610)	Independence Realty Trust Inc (Reit)	Goldman Sachs	(31.518)				
(31.929)	Independence Realty Trust Inc (Reit)	HSBC	(20.773)				

BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
15.916	Innospec Inc	Bank of America Merrill Lynch	52.363	(7.651)	Installed Building Products Inc	Morgan Stanley	(4.973)
3.539	Innospec Inc	Barclays Bank	14.120	(9.913)	Insteel Industries Inc	Barclays Bank	(10.904)
2.274	Innospec Inc	Goldman Sachs	6.866	(9.332)	Insteel Industries Inc	Goldman Sachs	(9.892)
2.497	Innospec Inc	HSBC	(176)	(19.282)	Insteel Industries Inc	HSBC	(21.657)
392	Innospec Inc	Morgan Stanley	1.564	(2.375)	Insteel Industries Inc	Morgan Stanley	(2.613)
(19.197)	Innoviva Inc	Bank of America Merrill Lynch	(15.934)	(2.210)	Instructure Inc	Bank of America Merrill Lynch	(442)
(15.415)	Innoviva Inc	Barclays Bank	(11.561)	(2.854)	Instructure Inc	Barclays Bank	(571)
(10.972)	Innoviva Inc	Goldman Sachs	(9.107)	(1.476)	Instructure Inc	Goldman Sachs	(295)
(26.362)	Innoviva Inc	HSBC	(20.299)	(4.282)	Instructure Inc	HSBC	(19.241)
(40.264)	Innoviva Inc	Morgan Stanley	(30.199)	(21.678)	Instructure Inc	Morgan Stanley	(4.336)
7.445	Inogen Inc	Barclays Bank	3.499	2.682	Insulet Corp	Barclays Bank	19.109
5.542	Inogen Inc	HSBC	24.828	173	Insulet Corp	Goldman Sachs	176
6.453	Inogen Inc	Morgan Stanley	3.033	1.231	Insulet Corp	HSBC	16.110
21.791	Inovalon Holdings Inc 'A'	Bank of America Merrill Lynch	10.024	1.831	Insulet Corp	Morgan Stanley	13.046
6.347	Inovalon Holdings Inc 'A'	Barclays Bank	(4.106)	(671)	Integer Holdings Corp	Bank of America Merrill Lynch	165
19.914	Inovalon Holdings Inc 'A'	Goldman Sachs	6.458	(1.435)	Integer Holdings Corp	Barclays Bank	610
23.604	Inovalon Holdings Inc 'A'	HSBC	23.506	3.326	Integer Holdings Corp	Barclays Bank	5.288
33.668	Inovalon Holdings Inc 'A'	Morgan Stanley	(22.558)	5.908	Integer Holdings Corp	Goldman Sachs	8.896
(103.215)	Inovio Pharmaceuticals Inc	Goldman Sachs	(24.772)	2.879	Integer Holdings Corp	HSBC	4.379
(45.792)	Inovio Pharmaceuticals Inc	HSBC	(3.205)	7.018	Integer Holdings Corp	Morgan Stanley	11.159
13.589	Inphi Corp	Barclays Bank	30.032	436	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	1.077
5.961	Inphi Corp	Goldman Sachs	(11.758)	(6.071)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(14.995)
933	Inphi Corp	HSBC	(3.994)	815	Integra LifeSciences Holdings Corp	Barclays Bank	1.394
15.769	Inphi Corp	Morgan Stanley	33.505	(3.384)	Integra LifeSciences Holdings Corp	Barclays Bank	(5.787)
(234)	Insight Enterprises Inc	Bank of America Merrill Lynch	(250)	(1.169)	Integra LifeSciences Holdings Corp	HSBC	(2.747)
2.110	Insight Enterprises Inc	Goldman Sachs	2.258	3.859	Integra LifeSciences Holdings Corp	Morgan Stanley	6.599
(2.094)	Insight Enterprises Inc	HSBC	(5.172)	(1.002)	Integra LifeSciences Holdings Corp	Morgan Stanley	(1.713)
2.747	Insight Enterprises Inc	HSBC	6.785	457	Intel Corp	Bank of America Merrill Lynch	82
(735)	Insight Enterprises Inc	Morgan Stanley	(1.169)	(7.348)	Intel Corp	Bank of America Merrill Lynch	(1.020)
12.482	Insight Enterprises Inc	Morgan Stanley	19.846	424	Intel Corp	Barclays Bank	225
6.131	Insmed Inc	Barclays Bank	10.791	(5.910)	Intel Corp	Barclays Bank	(3.132)
12.760	Insmed Inc	Goldman Sachs	34.835	8.487	Intel Corp	Goldman Sachs	1.528
13.992	Insmed Inc	HSBC	54.787	(6.493)	Intel Corp	Goldman Sachs	(507)
8.020	Insmed Inc	Morgan Stanley	14.115	3.427	Intel Corp	HSBC	(442)
11.975	Insperty Inc	Bank of America Merrill Lynch	59.636	(3.786)	Intel Corp	HSBC	541
(1.521)	Insperty Inc	Barclays Bank	(5.978)	5.917	Intel Corp	Morgan Stanley	3.136
3.346	Insperty Inc	Barclays Bank	13.150	(1.069)	Intel Corp	Morgan Stanley	(567)
12.770	Insperty Inc	Goldman Sachs	63.595	(16.057)	Intellia Therapeutics Inc	Morgan Stanley	(31.311)
17.229	Insperty Inc	HSBC	150.915	(1.447)	Intelligent Systems Corp	Goldman Sachs	(2.851)
(1.373)	Insperty Inc	HSBC	(12.357)	(2.501)	Intelligent Systems Corp	HSBC	(5.098)
8.904	Insperty Inc	Morgan Stanley	34.993	(84.389)	Intelsat SA	Barclays Bank	81.013
(1.178)	Insperty Inc	Morgan Stanley	(4.630)	(5.593)	Intelsat SA	HSBC	27.335
(1.032)	Inspire Medical Systems Inc	Bank of America Merrill Lynch	(7.069)	(36.663)	Intelsat SA	Morgan Stanley	35.197
(974)	Inspire Medical Systems Inc	Barclays Bank	(5.026)	(12.231)	Inter Parfums Inc	Barclays Bank	(48.190)
1.047	Inspire Medical Systems Inc	Barclays Bank	3.881	(2.702)	Inter Parfums Inc	Goldman Sachs	10.376
3.644	Inspire Medical Systems Inc	Goldman Sachs	25.129	(6.121)	Inter Parfums Inc	HSBC	34.155
(841)	Inspire Medical Systems Inc	Goldman Sachs	(5.761)	(1.006)	Inter Parfums Inc	Morgan Stanley	(3.964)
9.075	Inspire Medical Systems Inc	HSBC	60.596	494	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	970
9.861	Inspire Medical Systems Inc	Morgan Stanley	50.883				
(2.000)	Inspired Entertainment Inc	Goldman Sachs	480				
3.414	Installed Building Products Inc	Bank of America Merrill Lynch	7.545				
(19.040)	Installed Building Products Inc	Bank of America Merrill Lynch	(42.078)				
788	Installed Building Products Inc	Barclays Bank	512				
(587)	Installed Building Products Inc	Barclays Bank	(382)				
999	Installed Building Products Inc	Goldman Sachs	2.208				
(2.934)	Installed Building Products Inc	HSBC	(7.364)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
490	Interactive Brokers Group Inc 'A'	Barclays Bank	407	39.594	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	2.376
696	Interactive Brokers Group Inc 'A'	Goldman Sachs	1.580	28.047	Interpublic Group of Cos Inc/The	Barclays Bank	8.414
3.431	Interactive Brokers Group Inc 'A'	HSBC	6.210	90.709	Interpublic Group of Cos Inc/The	Goldman Sachs	5.443
1.354	Interactive Brokers Group Inc 'A'	Morgan Stanley	1.124	69.405	Interpublic Group of Cos Inc/The	Morgan Stanley	20.821
(528)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	(14.087)	2.534	Intersect ENT Inc	Bank of America Merrill Lynch	1.394
(1.104)	Intercept Pharmaceuticals Inc	Barclays Bank	(22.124)	19.801	Intersect ENT Inc	Barclays Bank	9.901
5.133	Intercept Pharmaceuticals Inc	HSBC	134.331	4.883	Intersect ENT Inc	Goldman Sachs	2.686
(122)	Intercept Pharmaceuticals Inc	Morgan Stanley	(2.445)	7.129	Intersect ENT Inc	HSBC	2.709
17.090	Intercontinental Exchange Inc	Barclays Bank	(513)	15.142	Intersect ENT Inc	Morgan Stanley	7.571
7.123	Intercontinental Exchange Inc	Goldman Sachs	5.413	(758)	InterXion Holding NV	Goldman Sachs	(894)
40.076	Intercontinental Exchange Inc	Morgan Stanley	(1.202)	(3.182)	InterXion Holding NV	HSBC	(13.428)
797	InterDigital Inc	Bank of America Merrill Lynch	(1.315)	(2.065)	InterXion Holding NV	Morgan Stanley	578
(924)	InterDigital Inc	Barclays Bank	610	(23.709)	Intevac Inc	Bank of America Merrill Lynch	237
1.800	InterDigital Inc	Morgan Stanley	(1.188)	(5.815)	Intevac Inc	Goldman Sachs	58
(6.017)	InterDigital Inc	Morgan Stanley	3.971	(34.596)	INTL. FCStone Inc	Bank of America Merrill Lynch	(20.412)
52.313	Interface Inc	Goldman Sachs	22.233	(8.413)	INTL. FCStone Inc	HSBC	6.226
16.126	Interface Inc	Morgan Stanley	484	(9.441)	INTL. FCStone Inc	Morgan Stanley	(2.927)
(20.848)	International Bancshares Corp	Barclays Bank	(6.880)	7.474	Intra-Cellular Therapies Inc	HSBC	3.214
(60.240)	International Bancshares Corp	Goldman Sachs	(9.072)	23.782	Intra-Cellular Therapies Inc	Morgan Stanley	476
(28.543)	International Bancshares Corp	HSBC	(3.699)	215.316	Intrepid Potash Inc	Bank of America Merrill Lynch	(15.072)
(35.929)	International Bancshares Corp	Morgan Stanley	(9.926)	26.553	Intrexon Corp	Goldman Sachs	(2.921)
(2.838)	International Business Machines Corp	Bank of America Merrill Lynch	3.150	(9.090)	IntriCon Corp	Bank of America Merrill Lynch	3.182
(7.804)	International Business Machines Corp	Barclays Bank	8.195	(29.633)	IntriCon Corp	Goldman Sachs	10.372
(7.478)	International Business Machines Corp	Goldman Sachs	7.901	(4.660)	IntriCon Corp	HSBC	1.227
(21.915)	International Business Machines Corp	HSBC	93.068	(9.706)	IntriCon Corp	Morgan Stanley	3.300
(10.033)	International Business Machines Corp	Morgan Stanley	10.535	7.236	Intuit Inc	Bank of America Merrill Lynch	(34.371)
(6.191)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(46.247)	494	Intuit Inc	Barclays Bank	736
(15.040)	International Flavors & Fragrances Inc	Barclays Bank	(17.404)	2.016	Intuit Inc	Goldman Sachs	(9.576)
(11.043)	International Flavors & Fragrances Inc	Goldman Sachs	(47.738)	7.795	Intuit Inc	HSBC	32.057
(337)	International Flavors & Fragrances Inc	HSBC	(1.717)	12.159	Intuit Inc	Morgan Stanley	18.117
3.556	International Game Technology Plc	Bank of America Merrill Lynch	(2.987)	(420)	Intuitive Surgical Inc	Bank of America Merrill Lynch	(8.221)
64.628	International Game Technology Plc	Morgan Stanley	(27.790)	(899)	Intuitive Surgical Inc	Barclays Bank	(20.632)
41.043	International Money Express Inc	Goldman Sachs	14.775	(1.133)	Intuitive Surgical Inc	Goldman Sachs	(25.946)
32.840	International Money Express Inc	Morgan Stanley	23.809	(272)	Intuitive Surgical Inc	HSBC	(10.202)
11.015	International Paper Co	Bank of America Merrill Lynch	3.525	(4.214)	Intuitive Surgical Inc	Morgan Stanley	(96.711)
495	International Paper Co	Barclays Bank	421	(19.921)	Invacare Corp	Bank of America Merrill Lynch	27.093
4.992	International Paper Co	Goldman Sachs	3.087	17.840	Invesco Ltd	Bank of America Merrill Lynch	2.944
6.134	International Paper Co	HSBC	(1.472)	29.660	Invesco Ltd	Goldman Sachs	4.894
6.159	International Paper Co	Morgan Stanley	4.554	27.656	Invesco Ltd	HSBC	(5.669)
(13.102)	International Seaways Inc	Goldman Sachs	(5.372)	111.984	Invesco Ltd	Morgan Stanley	31.915
				69.470	Invesco Mortgage Capital Inc (Reit)	Bank of America Merrill Lynch	19.452
				71.695	Invesco Mortgage Capital Inc (Reit)	Barclays Bank	9.320
				14.117	Invesco Mortgage Capital Inc (Reit)	Goldman Sachs	3.953
				164.468	Invesco Mortgage Capital Inc (Reit)	Morgan Stanley	21.381
				3.042	Investar Holding Corp	Barclays Bank	2.859
				6.903	Investar Holding Corp	Goldman Sachs	—
				25.384	Investar Holding Corp	HSBC	(3.554)
				3.092	Investar Holding Corp	Morgan Stanley	2.906
				25.129	Investors Bancorp Inc	Bank of America Merrill Lynch	(1.759)
				55.142	Investors Bancorp Inc	Goldman Sachs	(3.860)
				124.677	Investors Bancorp Inc	HSBC	(19.948)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
236.302 (30.747)	Investors Bancorp Inc Investors Real Estate Trust (Reit)	Morgan Stanley Bank of America Merrill Lynch	14.178 (89.166)	(53.614) 8.647	Iron Mountain Inc (Reit) Ironwood Pharmaceuticals Inc	Morgan Stanley Bank of America Merrill Lynch	85.246 5.534
(17.360)	Investors Real Estate Trust (Reit)	Morgan Stanley	(42.879)	10.448	Ironwood Pharmaceuticals Inc	Barclays Bank	2.090
935	Investors Title Co	Bank of America Merrill Lynch	(4.582)	4.264	Ironwood Pharmaceuticals Inc	Goldman Sachs	2.729
3.050	Investors Title Co	Goldman Sachs	(16.090)	34.918	Ironwood Pharmaceuticals Inc	HSBC	38.410
306	Investors Title Co	HSBC	(2.022)	51.499	Ironwood Pharmaceuticals Inc	Morgan Stanley	10.300
1.629	Investors Title Co	Morgan Stanley	(5.066)	60.106	iStar Inc (Reit)	HSBC	30.654
5.937	Invitae Corp	Bank of America Merrill Lynch	7.006	4.014	iStar Inc (Reit)	Morgan Stanley	1.325
13.558	Invitae Corp	Barclays Bank	4.475	107.850	Itau Unibanco Holding SA ADR	HSBC	(53.925)
11.383	Invitae Corp	Goldman Sachs	13.432	6.803	Itau Unibanco Holding SA ADR	Morgan Stanley	(2.041)
4.489	Invitae Corp	HSBC	6.783	(33.010)	Iteris Inc	Bank of America Merrill Lynch	(11.884)
15.376	Invitae Corp	Morgan Stanley	5.074	(17.355)	Iteris Inc	Morgan Stanley	(2.256)
67.551	Invitation Homes Inc (Reit)	Bank of America Merrill Lynch	35.802	3.261	Itron Inc	Bank of America Merrill Lynch	15.255
53.505	Invitation Homes Inc (Reit)	Barclays Bank	47.084	(4.002)	Itron Inc	Goldman Sachs	(14.026)
38.855	Invitation Homes Inc (Reit)	Goldman Sachs	19.190	1.565	Itron Inc	HSBC	4.534
61.287	Invitation Homes Inc (Reit)	HSBC	61.900	2.538	Itron Inc	Morgan Stanley	1.041
100.790	Invitation Homes Inc (Reit)	Morgan Stanley	88.695	(780)	Itron Inc	Morgan Stanley	314
3.112	ION Geophysical Corp	Barclays Bank	(1.463)	(3.355)	ITT Inc	Barclays Bank	(2.919)
10.739	ION Geophysical Corp	Morgan Stanley	(5.047)	1.370	ITT Inc	Barclays Bank	1.192
2.040	Ionis Pharmaceuticals Inc	Bank of America Merrill Lynch	12.097	825	ITT Inc	Goldman Sachs	545
3.194	Ionis Pharmaceuticals Inc	Barclays Bank	9.933	(736)	ITT Inc	HSBC	(1.178)
1.237	Ionis Pharmaceuticals Inc	Goldman Sachs	7.496	537	ITT Inc	HSBC	859
2.513	Ionis Pharmaceuticals Inc	HSBC	17.971	(6.000)	ITT Inc	Morgan Stanley	(5.220)
9.744	Ionis Pharmaceuticals Inc	Morgan Stanley	30.304	68.161	J Alexander's Holdings Inc	Bank of America Merrill Lynch	6.816
(2.030)	lovance Biotherapeutics Inc	Barclays Bank	(2.192)	4.719	J&J Snack Foods Corp	Bank of America Merrill Lynch	3.162
(2.004)	lovance Biotherapeutics Inc	Goldman Sachs	60	5.348	J&J Snack Foods Corp	Barclays Bank	6.315
(10.109)	lovance Biotherapeutics Inc	HSBC	7.973	12.384	J&J Snack Foods Corp	Goldman Sachs	8.298
(13.748)	lovance Biotherapeutics Inc	Morgan Stanley	(14.848)	8.552	J&J Snack Foods Corp	HSBC	49.433
(4.367)	IPG Photonics Corp	Bank of America Merrill Lynch	(16.551)	12.316	J&J Snack Foods Corp	Morgan Stanley	15.272
(563)	IPG Photonics Corp	Barclays Bank	(2.939)	(36.068)	J. Jill Inc	Goldman Sachs	—
(1.798)	IPG Photonics Corp	HSBC	4.693	11.099	j2 Global Inc	Goldman Sachs	23.752
(3.896)	IPG Photonics Corp	Morgan Stanley	(20.337)	16.280	j2 Global Inc	Morgan Stanley	45.584
(660)	IQVIA Holdings Inc	Bank of America Merrill Lynch	40	4.989	Jabil Inc	Bank of America Merrill Lynch	125
(4.416)	IQVIA Holdings Inc	Barclays Bank	(11.923)	220	Jabil Inc	Barclays Bank	89
(5.177)	IQVIA Holdings Inc	Goldman Sachs	310	4.488	Jabil Inc	Goldman Sachs	112
(7.449)	IQVIA Holdings Inc	HSBC	(65.924)	1.744	Jabil Inc	HSBC	(496)
(7.840)	IQVIA Holdings Inc	Morgan Stanley	(21.168)	6.596	Jabil Inc	Morgan Stanley	2.672
3.991	iRadimed Corp	Bank of America Merrill Lynch	(4.191)	703	Jack Henry & Associates Inc	Bank of America Merrill Lynch	739
6.021	iRadimed Corp	Morgan Stanley	(4.576)	4.810	Jack Henry & Associates Inc	Barclays Bank	13.679
4.903	iRhythm Technologies Inc	Barclays Bank	11.424	11.108	Jack Henry & Associates Inc	Goldman Sachs	29.763
12.414	iRhythm Technologies Inc	HSBC	44.526	14.658	Jack Henry & Associates Inc	HSBC	45.451
11.272	iRhythm Technologies Inc	Morgan Stanley	23.369	6.083	Jack Henry & Associates Inc	Morgan Stanley	17.824
(4.263)	Iridium Communications Inc	Bank of America Merrill Lynch	3.346	(27.307)	Jack in the Box Inc	Bank of America Merrill Lynch	211.357
525	Iridium Communications Inc	Barclays Bank	(646)	(9.509)	Jack in the Box Inc	Barclays Bank	(5.896)
(5.914)	Iridium Communications Inc	Barclays Bank	7.274	(2.085)	Jack in the Box Inc	Goldman Sachs	16.138
6.710	Iridium Communications Inc	Goldman Sachs	(5.267)	(16.730)	Jack in the Box Inc	HSBC	104.838
(4.571)	Iridium Communications Inc	Goldman Sachs	3.588	(13.523)	Jack in the Box Inc	Morgan Stanley	(8.384)
6.037	Iridium Communications Inc	HSBC	(6.882)	(8.571)	Jacobs Engineering Group Inc	Goldman Sachs	16.628
(33.041)	Iridium Communications Inc	HSBC	37.667				
7.300	Iridium Communications Inc	Morgan Stanley	(8.979)				
(10.353)	Iridium Communications Inc	Morgan Stanley	12.734				
1.287	iRobot Corp	Goldman Sachs	(2.407)				
8.904	iRobot Corp	HSBC	(52.038)				
3.100	iRobot Corp	Morgan Stanley	(10.075)				
(11.248)	Iron Mountain Inc (Reit)	Barclays Bank	17.884				
(265)	Iron Mountain Inc (Reit)	Goldman Sachs	366				
(11.306)	Iron Mountain Inc (Reit)	HSBC	3.844				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(19.974)	Jacobs Engineering Group Inc	Morgan Stanley	19.774	7.356	John Bean Technologies Corp	HSBC	(675)
39.880	Jagged Peak Energy Inc	Barclays Bank	(9.739)	7.924	John Bean Technologies Corp	Morgan Stanley	27.813
22.945	Jagged Peak Energy Inc	Goldman Sachs	(5.888)	(6.337)	John Wiley & Sons Inc 'A'	Bank of America	(9.696)
55.507	Jagged Peak Energy Inc	Morgan Stanley	(9.504)	1.586	John Wiley & Sons Inc 'A'	Bank of America	2.553
6.641	James River Group Holdings Ltd	Bank of America	24.439	2.460	John Wiley & Sons Inc 'A'	Merrill Lynch	2.691
(6.596)	Janus Henderson Group Plc	Barclays Bank	(3.628)	3.980	John Wiley & Sons Inc 'A'	Goldman Sachs	5.826
(4.593)	Janus Henderson Group Plc	Goldman Sachs	(3.123)	4.296	John Wiley & Sons Inc 'A'	HSBC	(4.554)
(2.481)	Janus Henderson Group Plc	HSBC	(1.724)	5.915	Johnson & Johnson	Bank of America	17.010
(18.580)	Janus Henderson Group Plc	Morgan Stanley	(10.219)	848	Johnson & Johnson	Merrill Lynch	110
12.859	Jason Industries Inc	Morgan Stanley	(77)	1.885	Johnson & Johnson	Barclays Bank	3.851
6.232	Jazz Pharmaceuticals Plc	Bank of America	79.396	6.062	Johnson & Johnson	HSBC	24.399
(25)	Jazz Pharmaceuticals Plc	Merrill Lynch	(319)	12.013	Johnson & Johnson	Morgan Stanley	1.767
452	Jazz Pharmaceuticals Plc	Barclays Bank	2.301	(13.440)	Johnson Controls International Plc	Bank of America	(9.124)
(741)	Jazz Pharmaceuticals Plc	Barclays Bank	(3.772)	(864)	Johnson Controls International Plc	Barclays Bank	(354)
425	Jazz Pharmaceuticals Plc	Goldman Sachs	5.415	(5.389)	Johnson Controls International Plc	Goldman Sachs	(2.295)
(1.131)	Jazz Pharmaceuticals Plc	Goldman Sachs	(14.409)	(13.869)	Johnson Controls International Plc	Merrill Lynch	(9.213)
182	Jazz Pharmaceuticals Plc	HSBC	3.393	(90.042)	Johnson Controls International Plc	HSBC	(36.917)
(714)	Jazz Pharmaceuticals Plc	HSBC	(15.165)	2.161	Johnson Outdoors Inc 'A'	Bank of America	324
(447)	Jazz Pharmaceuticals Plc	Morgan Stanley	(2.275)	3.444	Johnson Outdoors Inc 'A'	Barclays Bank	7.439
671	JB Hunt Transport Services Inc	Bank of America	616	2.703	Johnson Outdoors Inc 'A'	Goldman Sachs	405
1.251	JB Hunt Transport Services Inc	Merrill Lynch	525	9.997	Johnson Outdoors Inc 'A'	HSBC	36.089
(1.679)	JB Hunt Transport Services Inc	Barclays Bank	525	1.111	Johnson Outdoors Inc 'A'	Morgan Stanley	2.400
1.968	JB Hunt Transport Services Inc	HSBC	5.448	4.433	Joint Corp/The	Goldman Sachs	4.247
(50.694)	JBG SMITH Properties (Reit)	Morgan Stanley	827	10.067	Joint Corp/The	HSBC	5.227
(65.617)	JBG SMITH Properties (Reit)	Bank of America	(15.208)	4.837	Joint Corp/The	Morgan Stanley	3.144
(28.557)	JBG SMITH Properties (Reit)	Goldman Sachs	(19.686)	(4.438)	Jones Lang LaSalle Inc	Bank of America	(17.086)
(160.106)	JBG SMITH Properties (Reit)	HSBC	(14.279)	(3.448)	Jones Lang LaSalle Inc	Merrill Lynch	(5.310)
6.121	Jefferies Financial Group Inc	Morgan Stanley	(92.862)	(1.150)	Jones Lang LaSalle Inc	Barclays Bank	(4.428)
(29.661)	JELD-WEN Holding Inc	Bank of America	12.487	(10.331)	Jones Lang LaSalle Inc	Goldman Sachs	(61.525)
(2.390)	JELD-WEN Holding Inc	Merrill Lynch	(46.864)	(17.538)	Jones Lang LaSalle Inc	HSBC	(27.008)
(35.909)	JELD-WEN Holding Inc	Barclays Bank	(5.999)	25.753	Jounce Therapeutics Inc	Bank of America	(7.211)
(15.166)	JELD-WEN Holding Inc	Goldman Sachs	(60.968)	16.135	Jounce Therapeutics Inc	Merrill Lynch	(4.518)
(55.285)	JELD-WEN Holding Inc	HSBC	(20.034)	7.232	Jounce Therapeutics Inc	Goldman Sachs	6.509
3.710	Jernigan Capital Inc (Reit)	HSBC	(137.273)	(8.992)	JPMorgan Chase & Co	HSBC	4.387
21.854	Jernigan Capital Inc (Reit)	Morgan Stanley	(965)	(2.140)	JPMorgan Chase & Co	Bank of America	(21.940)
48.390	Jernigan Capital Inc (Reit)	HSBC	(9.397)	(6.245)	JPMorgan Chase & Co	Merrill Lynch	(2.525)
(55.652)	JetBlue Airways Corp	Morgan Stanley	484	(20.324)	JPMorgan Chase & Co	Barclays Bank	(15.237)
(2.943)	JetBlue Airways Corp	Bank of America	15.026	(21.679)	JPMorgan Chase & Co	Goldman Sachs	(33.715)
(26.125)	JetBlue Airways Corp	Merrill Lynch	(1.148)	18.319	Juniper Networks Inc	HSBC	(25.581)
(4.256)	JetBlue Airways Corp	Barclays Bank	6.801	10.490	Juniper Networks Inc	Bank of America	(6.045)
(71.469)	JetBlue Airways Corp	Goldman Sachs	936	45.425	Juniper Networks Inc	Merrill Lynch	(2.937)
1.373	JM Smucker Co/The	HSBC	(27.873)	5.409	Juniper Networks Inc	Barclays Bank	(14.990)
1.231	JM Smucker Co/The	Morgan Stanley	948	12.573	Juniper Networks Inc	Goldman Sachs	(5.355)
3.668	JM Smucker Co/The	Bank of America	(3.336)	(6.637)	K12 Inc	HSBC	(3.520)
4.589	JM Smucker Co/The	Barclays Bank	2.360	(1.742)	K12 Inc	Morgan Stanley	1.593
4.248	JM Smucker Co/The	Goldman Sachs	(2.661)	(3.987)	Kadant Inc	Barclays Bank	314
9.202	John B Sanfilippo & Son Inc	HSBC	(11.512)	(897)	Kadant Inc	HSBC	957
2.434	John B Sanfilippo & Son Inc	Morgan Stanley	(21.349)	(16.119)	Kadant Inc	Morgan Stanley	(4.180)
1.217	John Bean Technologies Corp	Merrill Lynch	(5.501)	(9.813)	Kadant Inc	Goldman Sachs	(29.613)
1.532	John Bean Technologies Corp	Barclays Bank	4.272	(44.376)	Kadmon Holdings Inc	Morgan Stanley	(45.729)
		Goldman Sachs	5.404	(22.772)	Kadmon Holdings Inc	Barclays Bank	(5.769)
				(78.584)	Kadmon Holdings Inc	Goldman Sachs	(7.311)
						HSBC	(101.373)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.115)	Kaiser Aluminum Corp	Bank of America Merrill Lynch	(658)	(69.901)	Kennametal Inc	Morgan Stanley	(84.961)
4.444	Kaiser Aluminum Corp	Bank of America Merrill Lynch	2.622	(14.750)	Kennedy-Wilson Holdings Inc	Barclays Bank	(3.835)
(360)	Kaiser Aluminum Corp	Barclays Bank	(893)	(83.059)	Kennedy-Wilson Holdings Inc	Goldman Sachs	9.957
(777)	Kaiser Aluminum Corp	Morgan Stanley	(1.927)	(26.121)	Kennedy-Wilson Holdings Inc	HSBC	10.796
(7.839)	Kala Pharmaceuticals Inc	Goldman Sachs	(3.214)	(54.989)	Kennedy-Wilson Holdings Inc	Morgan Stanley	(13.351)
(28.188)	Kala Pharmaceuticals Inc	HSBC	282	28.655	Keurig Dr Pepper Inc	Barclays Bank	21.205
(8.835)	Kala Pharmaceuticals Inc	Morgan Stanley	88	(1.510)	Keurig Dr Pepper Inc	Goldman Sachs	(1.540)
3.786	KalVista Pharmaceuticals Inc	HSBC	11.926	(14.127)	Keurig Dr Pepper Inc	HSBC	(25.994)
9.078	KalVista Pharmaceuticals Inc	Morgan Stanley	10.712	11.327	Keurig Dr Pepper Inc	Morgan Stanley	8.382
(28.470)	Kaman Corp	Bank of America Merrill Lynch	(42.136)	25.910	Key Energy Services Inc	Bank of America Merrill Lynch	(4.249)
(5.317)	Kaman Corp	Barclays Bank	(904)	63.169	Key Tronic Corp	Bank of America Merrill Lynch	(30.953)
(6.368)	Kaman Corp	Goldman Sachs	(7.540)	10.881	Key Tronic Corp	Morgan Stanley	(218)
(2.657)	Kaman Corp	HSBC	944	(5.470)	KeyCorp	Bank of America Merrill Lynch	(2.680)
(2.482)	Kaman Corp	Morgan Stanley	(422)	(7.176)	KeyCorp	Barclays Bank	(1.013)
3.376	Kansas City Southern	Bank of America Merrill Lynch	(2.296)	(27.774)	KeyCorp	Goldman Sachs	(12.830)
2.280	Kansas City Southern	Barclays Bank	2.120	(41.719)	KeyCorp	HSBC	(5.487)
5.850	Kansas City Southern	Goldman Sachs	(3.978)	(7.425)	KeyCorp	Morgan Stanley	(1.485)
(6.651)	Kansas City Southern	Morgan Stanley	(6.185)	3.016	Keysight Technologies Inc	Bank of America Merrill Lynch	(6.817)
6.201	Kansas City Southern	Morgan Stanley	5.767	5.165	Keysight Technologies Inc	Barclays Bank	11.673
(2.348)	KAR Auction Services Inc	Bank of America Merrill Lynch	3.029	681	Keysight Technologies Inc	Goldman Sachs	(2.152)
(8.461)	KAR Auction Services Inc	Barclays Bank	6.853	2.903	Keysight Technologies Inc	HSBC	(1.468)
(1.603)	KAR Auction Services Inc	Goldman Sachs	1.033	12.199	Keysight Technologies Inc	Morgan Stanley	27.570
(5.588)	KAR Auction Services Inc	HSBC	6.629	9.669	Kezar Life Sciences Inc	Bank of America Merrill Lynch	2.611
(12.746)	KAR Auction Services Inc	Morgan Stanley	10.324	18.006	Kezar Life Sciences Inc	Barclays Bank	(1.260)
(16.473)	Karyopharm Therapeutics Inc	Morgan Stanley	(26.851)	4.209	Kezar Life Sciences Inc	Goldman Sachs	1.136
(13.876)	KB Home	Barclays Bank	(12.211)	7.981	Kezar Life Sciences Inc	HSBC	(718)
1.022	KB Home	Barclays Bank	256	5.690	Kezar Life Sciences Inc	Morgan Stanley	(398)
(2.579)	KB Home	Morgan Stanley	(2.270)	25.208	Kforce Inc	Bank of America Merrill Lynch	(12.478)
55.374	KB Home	Morgan Stanley	48.729	11.578	Kforce Inc	Barclays Bank	2.618
(59.859)	KBR Inc	Bank of America Merrill Lynch	2.394	7.004	Kforce Inc	Goldman Sachs	(1.842)
(13.723)	KBR Inc	HSBC	(11.253)	26.356	Kforce Inc	HSBC	(46.914)
(20.607)	KBR Inc	Morgan Stanley	(8.243)	19.902	Kforce Inc	Morgan Stanley	9.951
(35.720)	Kearny Financial Corp	Goldman Sachs	1.415	8.529	Kilroy Realty Corp (Reit)	HSBC	10.491
(69.392)	Kearny Financial Corp	Morgan Stanley	(226)	27.042	Kilroy Realty Corp (Reit)	Morgan Stanley	73.554
(11.399)	Kearny Financial Corp/MD	Barclays Bank	(114)	(5.294)	Kilroy Realty Corp (Reit)	Morgan Stanley	(14.400)
1.346	Kellogg Co	Bank of America Merrill Lynch	1.023	(40.331)	Kimball Electronics Inc	Bank of America Merrill Lynch	(6.453)
(1.354)	Kellogg Co	Bank of America Merrill Lynch	(613)	(16.082)	Kimball Electronics Inc	Goldman Sachs	(2.573)
1.895	Kellogg Co	Barclays Bank	1.724	37.818	Kimball International Inc 'B'	Bank of America Merrill Lynch	5.295
(4.369)	Kellogg Co	Barclays Bank	(4.337)	9.865	Kimball International Inc 'B'	Barclays Bank	5.426
4.241	Kellogg Co	Goldman Sachs	3.223	21.163	Kimball International Inc 'B'	Goldman Sachs	2.963
1.332	Kellogg Co	HSBC	1.905	31.293	Kimball International Inc 'B'	Morgan Stanley	17.211
(2.034)	Kellogg Co	HSBC	(182)	(5.435)	Kimberly-Clark Corp	Barclays Bank	(16.468)
(2.586)	Kellogg Co	Morgan Stanley	(1.681)	(15.586)	Kimberly-Clark Corp	Goldman Sachs	(76.839)
(58.954)	Kelly Services Inc 'A'	Bank of America Merrill Lynch	(40.678)	(1.608)	Kimberly-Clark Corp	HSBC	(8.201)
(21.119)	Kelly Services Inc 'A'	HSBC	2.112	(6.134)	Kimberly-Clark Corp	Morgan Stanley	(18.586)
(56.934)	Kelly Services Inc 'A'	Morgan Stanley	(28.467)	6.443	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	1.450
8.062	Kemper Corp	Bank of America Merrill Lynch	908	(5.216)	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	(1.174)
3.460	Kemper Corp	Barclays Bank	4.256	(12.366)	Kimco Realty Corp (Reit)	Barclays Bank	(5.627)
4.413	Kemper Corp	Goldman Sachs	822	(27.754)	Kimco Realty Corp (Reit)	Goldman Sachs	(6.245)
7.614	Kemper Corp	HSBC	(3.112)	(24.617)	Kimco Realty Corp (Reit)	HSBC	(22.278)
3.518	Kemper Corp	Morgan Stanley	4.327	(40.797)	Kimco Realty Corp (Reit)	Morgan Stanley	(18.563)
(65.706)	Kennametal Inc	Bank of America Merrill Lynch	(61.763)	32.902	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	(25.993)
(39.993)	Kennametal Inc	Barclays Bank	(47.765)	(8.582)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	6.780
(36.207)	Kennametal Inc	Goldman Sachs	(36.418)				
(85.566)	Kennametal Inc	HSBC	(65.853)				

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Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
2.750	Kinder Morgan Inc/DE	Barclays Bank	(853)	(24.521)	Knoll Inc	Bank of America	
24.518	Kinder Morgan Inc/DE	Goldman Sachs	(10.891)			Merrill Lynch	(15.693)
15.630	Kinder Morgan Inc/DE	HSBC	(6.634)	(8.744)	Knoll Inc	HSBC	(3.935)
(98.031)	Kinder Morgan Inc/DE	HSBC	37.252	(57.582)	Knoll Inc	Morgan Stanley	(28.215)
31.941	Kinder Morgan Inc/DE	Morgan Stanley	(9.902)	(2.124)	Knowles Corp	Bank of America	
(60.455)	Kinder Morgan Inc/DE	Morgan Stanley	18.741			Merrill Lynch	319
(18.731)	Kindred Biosciences Inc	Bank of America		(23.220)	Knowles Corp	HSBC	464
		Merrill Lynch	937	(35.784)	Knowles Corp	Morgan Stanley	(15.029)
(6.236)	Kingstone Cos Inc	Bank of America		11.120	Kodiak Sciences Inc	Goldman Sachs	(14.968)
		Merrill Lynch	31	3.532	Kodiak Sciences Inc	Morgan Stanley	6.446
(3.009)	Kingstone Cos Inc	Goldman Sachs	15	2.610	Kohl's Corp	Bank of America	
1.458	Kiniksa Pharmaceuticals Ltd 'A'	Bank of America				Merrill Lynch	(30.015)
		Merrill Lynch	6.444	7.905	Kohl's Corp	HSBC	(74.781)
4.206	Kiniksa Pharmaceuticals Ltd 'A'	Barclays Bank	5.636	9.582	Kohl's Corp	Morgan Stanley	5.558
				(2.087)	Kontoor Brands Inc	Barclays Bank	(772)
3.508	Kiniksa Pharmaceuticals Ltd 'A'	Goldman Sachs	15.505	(11.977)	Kontoor Brands Inc	Goldman Sachs	(4.455)
				(28.700)	Kontoor Brands Inc	HSBC	3.444
6.836	Kiniksa Pharmaceuticals Ltd 'A'	HSBC	24.883	(37.077)	Kontoor Brands Inc	Morgan Stanley	(13.718)
				12.665	Kopin Corp	Bank of America	
7.678	Kiniksa Pharmaceuticals Ltd 'A'	Morgan Stanley	10.289	59.907	Kopin Corp	Merrill Lynch	(603)
		Bank of America		4.539	Kopin Corp	Goldman Sachs	(2.852)
(3.416)	Kinsale Capital Group Inc	Merrill Lynch	(15.667)	(1.044)	Koppers Holdings Inc	Morgan Stanley	(18)
		Bank of America		(905)	Koppers Holdings Inc	Barclays Bank	1.232
7.374	Kinsale Capital Group Inc	Merrill Lynch	45.719	(16.289)	Koppers Holdings Inc	Goldman Sachs	1.423
		Barclays Bank	(23.694)	(895)	Korn/Ferry International	Morgan Stanley	19.571
(4.016)	Kinsale Capital Group Inc	HSBC	(11.398)			Bank of America	
(1.533)	Kinsale Capital Group Inc	Morgan Stanley	(18.603)	26.755	Korn/Ferry International	Merrill Lynch	(868)
(3.153)	Kinsale Capital Group Inc	Bank of America				Bank of America	
(2.593)	Kirby Corp	Merrill Lynch	(3.993)	8.739	Korn/Ferry International	Merrill Lynch	25.952
		Goldman Sachs	(4.637)	16.828	Korn/Ferry International	Barclays Bank	19.313
(3.011)	Kirby Corp	HSBC	(4.631)	4.404	Korn/Ferry International	Goldman Sachs	13.474
(3.108)	Kirby Corp	Morgan Stanley	(16.382)	14.517	Korn/Ferry International	HSBC	1.585
(24.821)	Kirby Corp	Bank of America		23.112	Kosmos Energy Ltd	Morgan Stanley	32.083
(28.103)	Kite Realty Group Trust (Reit)	Merrill Lynch	(15.738)	(34.900)	Kosmos Energy Ltd	Goldman Sachs	(23.574)
		HSBC	(148.923)	(15.846)	Kosmos Energy Ltd	HSBC	39.437
(103.419)	Kite Realty Group Trust (Reit)	Morgan Stanley	(25.230)	35.163	Kosmos Energy Ltd	Morgan Stanley	11.885
		Goldman Sachs	(87)	14.642	Kraft Heinz Co/The	Morgan Stanley	(26.372)
(45.053)	Kite Realty Group Trust (Reit)	HSBC	(5.228)	6.667	Kraton Corp	Morgan Stanley	(3.807)
			(5.218)	9.902	Kraton Corp	Goldman Sachs	1.232
(4.374)	KKR & Co Inc 'A'	Bank of America		(24.145)	Kraton Corp	HSBC	5.519
(7.363)	KKR & Co Inc 'A'	Merrill Lynch	17.980			Bank of America	
(7.247)	KKR & Co Inc 'A'			(22.025)	Kraton Defense & Security Solutions Inc	Merrill Lynch	47.324
41.813	KKR Real Estate Finance Trust Inc (Reit)	Barclays Bank	3.333	(31.291)	Kraton Defense & Security Solutions Inc	Barclays Bank	14.977
		Goldman Sachs	1.292	(61.538)	Kraton Defense & Security Solutions Inc	Goldman Sachs	61.330
10.100	KKR Real Estate Finance Trust Inc (Reit)	HSBC	35.052	5.673	Kroger Co/The	Morgan Stanley	41.846
		Morgan Stanley	25.712	8.783	Kroger Co/The	Barclays Bank	1.418
4.214	KKR Real Estate Finance Trust Inc (Reit)	Barclays Bank	43.188	18.534	Kroger Co/The	Goldman Sachs	4.044
89.059	KKR Real Estate Finance Trust Inc (Reit)	Goldman Sachs	(22.866)	7.522	Kroger Co/The	HSBC	4.789
		HSBC	47.585	4.253	Kronos Worldwide Inc	Morgan Stanley	1.880
77.914	KKR Real Estate Finance Trust Inc (Reit)	Morgan Stanley	(48.216)	38.501	Kronos Worldwide Inc	Barclays Bank	766
		Barclays Bank	(20.161)	28.974	Kronos Worldwide Inc	HSBC	(31.571)
6.812	KLA-Tencor Corp	Morgan Stanley	20.015	(2.075)	Krystral Biotech Inc	Morgan Stanley	5.215
1.797	KLA-Tencor Corp	Morgan Stanley		(1.231)	Krystral Biotech Inc	Barclays Bank	(6.246)
(5.073)	KLA-Tencor Corp	HSBC	(13.218)	(3.050)	Krystral Biotech Inc	Goldman Sachs	(6.752)
5.398	KLA-Tencor Corp			(3.491)	Kura Oncology Inc	Morgan Stanley	(9.181)
(3.180)	KLA-Tencor Corp	HSBC				Bank of America	
3.157	KLA-Tencor Corp	Morgan Stanley	(1.229)	(4.397)	Kura Oncology Inc	Merrill Lynch	(3.735)
3.011	KLX Energy Services Holdings Inc	Morgan Stanley	(1.229)	(12.483)	Kura Oncology Inc	Barclays Bank	(2.902)
8.775	KLX Energy Services Holdings Inc	Barclays Bank	(6.333)	(1.301)	Kura Oncology Inc	Goldman Sachs	(13.357)
		HSBC	4.432	(33.192)	Kura Oncology Inc	HSBC	(325)
(6.529)	Knight-Swift Transportation Holdings Inc			3.164	Kura Sushi USA Inc 'A'	Morgan Stanley	(21.907)
(18.466)	Knight-Swift Transportation Holdings Inc	HSBC	(730)	6.868	Kura Sushi USA Inc 'A'	HSBC	12.941
		Morgan Stanley				Morgan Stanley	8.860

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
300	KVH Industries Inc	Bank of America		92	Lancaster Colony Corp	Bank of America	
		Merrill Lynch	165			Merrill Lynch	204
4.300	KVH Industries Inc	Barclays Bank	1.892	9.741	Lancaster Colony Corp	Barclays Bank	16.463
3.800	KVH Industries Inc	Goldman Sachs	2.090	12.426	Lancaster Colony Corp	Goldman Sachs	27.586
3.500	KVH Industries Inc	Morgan Stanley	1.540	13.791	Lancaster Colony Corp	HSBC	29.375
(4.246)	L Brands Inc	Bank of America		14.947	Lancaster Colony Corp	Morgan Stanley	25.260
		Merrill Lynch	(5.427)	32.054	Landec Corp	Bank of America	
(9.675)	L Brands Inc	Barclays Bank	(9.082)			Merrill Lynch	11.539
(10.516)	L Brands Inc	Goldman Sachs	(12.041)	28.796	Landec Corp	Goldman Sachs	10.367
(18.987)	L Brands Inc	HSBC	(30.115)	2.223	Lands' End Inc	Barclays Bank	1.456
(16.148)	L Brands Inc	Morgan Stanley	(19.458)	3.784	Lands' End Inc	HSBC	3.141
(845)	L3Harris Technologies Inc	Bank of America		17.975	Landstar System Inc	Bank of America	
		Merrill Lynch	2.597			Merrill Lynch	(12.223)
(1.524)	L3Harris Technologies Inc	Barclays Bank	(4.008)	(509)	Landstar System Inc	Barclays Bank	(473)
(6.494)	L3Harris Technologies Inc	Goldman Sachs	6.101	10.624	Landstar System Inc	Goldman Sachs	(7.224)
(1.282)	L3Harris Technologies Inc	HSBC	(1.673)	(599)	Landstar System Inc	HSBC	(748)
(937)	L3Harris Technologies Inc	Morgan Stanley	(2.465)	2.885	Landstar System Inc	Morgan Stanley	2.683
(13.074)	La Jolla Pharmaceutical Co	Barclays Bank	39.091	(1.438)	Landstar System Inc	Morgan Stanley	(1.337)
(3.334)	La Jolla Pharmaceutical Co	Goldman Sachs	11.436	(26.455)	Lannett Co Inc	Barclays Bank	(7.672)
(3.499)	La Jolla Pharmaceutical Co	Morgan Stanley	10.462	(16.087)	Lannett Co Inc	HSBC	1.448
(2.123)	Laboratory Corp of America Holdings	Bank of America		(2.642)	Lannett Co Inc	Morgan Stanley	(766)
		Merrill Lynch	(2.335)	(7.261)	Lantheus Holdings Inc	Bank of America	
1.198	Laboratory Corp of America Holdings	Bank of America				Merrill Lynch	3.921
		Merrill Lynch	1.318	(2.057)	Lantheus Holdings Inc	HSBC	946
394	Laboratory Corp of America Holdings	Barclays Bank	1.139	(48.733)	Lantheus Holdings Inc	Morgan Stanley	(37.524)
304	Laboratory Corp of America Holdings	HSBC	1.650	74.214	Laredo Petroleum Inc	Goldman Sachs	(9.648)
(6.979)	Laboratory Corp of America Holdings	Morgan Stanley	(20.169)	203.836	Laredo Petroleum Inc	HSBC	(69.304)
(6.527)	Ladder Capital Corp (Reit)	Bank of America		82.922	Laredo Petroleum Inc	Morgan Stanley	(829)
		Merrill Lynch	(2.611)	6.249	Las Vegas Sands Corp	Bank of America	
(19.985)	Ladder Capital Corp (Reit)	Barclays Bank	(8.194)	(8.869)	Las Vegas Sands Corp	Merrill Lynch	13.960
(78.068)	Ladder Capital Corp (Reit)	Goldman Sachs	(31.227)	1.114	Las Vegas Sands Corp	HSBC	10.022
(43.987)	Ladder Capital Corp (Reit)	HSBC	(14.363)	(5.910)	Las Vegas Sands Corp	HSBC	(302)
(33.481)	Ladder Capital Corp (Reit)	Morgan Stanley	(13.242)	3.454	Las Vegas Sands Corp	Morgan Stanley	(9.752)
4.056	Lakeland Bancorp Inc	Bank of America		16.563	Latam Airlines Group SA	Morgan Stanley	5.699
		Merrill Lynch	(162)		ADR	Goldman Sachs	(5.300)
61.687	Lakeland Bancorp Inc	Barclays Bank	12.029	34.099	Latam Airlines Group SA	Morgan Stanley	(7.502)
66.810	Lakeland Bancorp Inc	Goldman Sachs	(2.672)	(4.439)	Lattice Semiconductor Corp	Bank of America	
42.660	Lakeland Bancorp Inc	HSBC	(2.560)			Merrill Lynch	1.354
136.237	Lakeland Bancorp Inc	Morgan Stanley	26.566	(5.928)	Lattice Semiconductor Corp	Goldman Sachs	1.808
698	Lakeland Financial Corp	Bank of America		(9.812)	Lattice Semiconductor Corp	Morgan Stanley	(4.121)
		Merrill Lynch	377	(61.471)	Laureate Education Inc 'A'	Bank of America	
13.862	Lakeland Financial Corp	Barclays Bank	5.690	(53.727)	Laureate Education Inc 'A'	Merrill Lynch	(33.194)
11.189	Lakeland Financial Corp	Goldman Sachs	6.042	(52.888)	Laureate Education Inc 'A'	Goldman Sachs	(29.013)
17.284	Lakeland Financial Corp	HSBC	7.436	(66.920)	Laureate Education Inc 'A'	HSBC	(34.377)
20.660	Lakeland Financial Corp	Morgan Stanley	9.090	1.738	Lawson Products Inc/DE	Morgan Stanley	(54.874)
322	Lam Research Corp	Barclays Bank	1.929	3.683	Lawson Products Inc/DE	Barclays Bank	4.571
5.877	Lam Research Corp	Goldman Sachs	(92.328)	8.969	Lawson Products Inc/DE	Goldman Sachs	13.001
4.269	Lam Research Corp	HSBC	(20.692)	(15.015)	Lazard Ltd 'A'	Morgan Stanley	23.588
8.270	Lam Research Corp	Morgan Stanley	49.537	2.676	La-Z-Boy Inc	Morgan Stanley	(16.216)
2.916	Lamar Advertising Co 'A' (Reit)	Bank of America				Bank of America	
		Merrill Lynch	4.087	19.759	La-Z-Boy Inc	Merrill Lynch	(13.701)
25.317	Lamar Advertising Co 'A' (Reit)	Barclays Bank	40.760	4.176	La-Z-Boy Inc	Barclays Bank	14.226
12.479	Lamar Advertising Co 'A' (Reit)	Goldman Sachs	13.827	1.609	La-Z-Boy Inc	Goldman Sachs	(21.381)
24.657	Lamar Advertising Co 'A' (Reit)	HSBC	56.347	13.376	LB Foster Co 'A'	HSBC	(7.490)
18.294	Lamar Advertising Co 'A' (Reit)	Morgan Stanley	29.454	14.739	LB Foster Co 'A'	Bank of America	
(1.380)	Lamb Weston Holdings Inc	Bank of America		8.840	LB Foster Co 'A'	Merrill Lynch	(2.742)
		Merrill Lynch	(1.118)	8.706	LCl Industries	Goldman Sachs	(3.021)
(3.742)	Lamb Weston Holdings Inc	Barclays Bank	(3.143)	7.084	LCl Industries	Morgan Stanley	6.409
(5.256)	Lamb Weston Holdings Inc	Goldman Sachs	(4.257)	7.531	LCl Industries	Barclays Bank	20.171
(4.378)	Lamb Weston Holdings Inc	HSBC	(21.015)	12.776	LCl Industries	Goldman Sachs	11.357
(5.382)	Lamb Weston Holdings Inc	Morgan Stanley	(4.521)	(4.846)	LCNB Corp	HSBC	5.920
				(4.985)	LCNB Corp	Morgan Stanley	30.844
				(23.819)	LCNB Corp	Barclays Bank	(824)
						Goldman Sachs	(2.265)
						HSBC	(18.341)

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BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
25.429	Leaf Group Ltd	Bank of America		421	LGI Homes Inc	Barclays Bank	1.015
		Merrill Lynch	(18.309)	594	LGI Homes Inc	Goldman Sachs	612
9.669	Leaf Group Ltd	Goldman Sachs	(6.962)	(580)	LGI Homes Inc	Goldman Sachs	(162)
2.956	Leaf Group Ltd	Morgan Stanley	(503)	(563)	LGI Homes Inc	HSBC	(1.081)
(4.145)	Lear Corp	Barclays Bank	(9.072)	13.473	LGI Homes Inc	HSBC	25.868
(5.072)	Lear Corp	Goldman Sachs	(6.710)	(3.512)	LGI Homes Inc	Morgan Stanley	(8.464)
(2.102)	Lear Corp	HSBC	(2.280)	399	LHC Group Inc	Bank of America	
(5.757)	Lear Corp	Morgan Stanley	(14.738)			Merrill Lynch	1.664
77.984	Lee Enterprises Inc	Goldman Sachs	(780)	7.705	LHC Group Inc	Barclays Bank	15.872
34.202	Lee Enterprises Inc	HSBC	1.026	6.089	LHC Group Inc	Goldman Sachs	26.798
57.542	Lee Enterprises Inc	Morgan Stanley	575	(1.049)	LHC Group Inc	HSBC	(8.591)
2.164	Legacy Housing Corp	Barclays Bank	1.147	8.945	LHC Group Inc	HSBC	64.799
5.185	Legacy Housing Corp	HSBC	9.852	(3.767)	LHC Group Inc	Morgan Stanley	(7.760)
2.188	Legacy Housing Corp	Morgan Stanley	1.160	5.030	LHC Group Inc	Morgan Stanley	10.362
3.256	Legg Mason Inc	Bank of America		34.525	Libbey Inc	Bank of America	
		Merrill Lynch	1.439			Merrill Lynch	(518)
2.481	Legg Mason Inc	Barclays Bank	2.457	10.189	Libbey Inc	Goldman Sachs	(153)
2.697	Legg Mason Inc	Goldman Sachs	1.467	7.687	Libbey Inc	Morgan Stanley	269
3.631	Legg Mason Inc	HSBC	2.502	(29.831)	Liberty Broadband Corp 'A'	Bank of America	
5.105	Legg Mason Inc	Morgan Stanley	5.054			Merrill Lynch	(34.007)
(28.128)	Leggett & Platt Inc	Bank of America		(11.323)	Liberty Broadband Corp 'A'	Goldman Sachs	(12.908)
		Merrill Lynch	21.940	(3.923)	Liberty Broadband Corp 'A'	HSBC	(6.081)
(3.564)	Leggett & Platt Inc	Goldman Sachs	2.780	(13.873)	Liberty Broadband Corp 'A'	Morgan Stanley	(11.515)
(14.609)	Leggett & Platt Inc	HSBC	37.837	(26.997)	Liberty Broadband Corp 'C'	Bank of America	
(13.327)	Leggett & Platt Inc	Morgan Stanley	(3.465)			Merrill Lynch	(55.074)
(5.267)	Leidos Holdings Inc	Barclays Bank	(12.009)	(716)	Liberty Broadband Corp 'C'	Goldman Sachs	(225)
(2.624)	Leidos Holdings Inc	Goldman Sachs	657	(323)	Liberty Broadband Corp 'C'	HSBC	(946)
(12.598)	Leidos Holdings Inc	HSBC	(45.101)	(7.442)	Liberty Broadband Corp 'C'	Morgan Stanley	(8.261)
(12.829)	Leidos Holdings Inc	Morgan Stanley	(29.250)	42.607	Liberty Global Plc 'A'	Bank of America	
9.409	LeMaitre Vascular Inc	Morgan Stanley	(2.635)			Merrill Lynch	(5.569)
(4.216)	LendingClub Corp	Bank of America		27.302	Liberty Global Plc 'A'	Barclays Bank	3.140
		Merrill Lynch	(379)	21.490	Liberty Global Plc 'A'	Goldman Sachs	(3.438)
(15.621)	LendingClub Corp	Barclays Bank	(7.199)	16.768	Liberty Global Plc 'A'	HSBC	(39.237)
(12.234)	LendingClub Corp	Goldman Sachs	(2.753)	39.362	Liberty Global Plc 'A'	Morgan Stanley	4.527
(9.320)	LendingClub Corp	HSBC	2.734	(2.246)	Liberty Latin America Ltd 'A'	Barclays Bank	1.213
(11.480)	LendingClub Corp	Morgan Stanley	(6.199)	(19.437)	Liberty Latin America Ltd 'A'	Goldman Sachs	14.383
(209)	LendingTree Inc	Bank of America		(7.926)	Liberty Latin America Ltd 'A'	HSBC	6.737
		Merrill Lynch	747	(22.272)	Liberty Latin America Ltd 'A'	Morgan Stanley	12.027
63	LendingTree Inc	Barclays Bank	(309)	9.479	Liberty Latin America Ltd 'C'	Barclays Bank	(5.213)
(353)	LendingTree Inc	Barclays Bank	1.303	(26.885)	Liberty Latin America Ltd 'C'	Barclays Bank	14.787
115	LendingTree Inc	Goldman Sachs	(646)	(15.964)	Liberty Latin America Ltd 'C'	Goldman Sachs	8.710
83	LendingTree Inc	HSBC	35	(4.917)	Liberty Latin America Ltd 'C'	Morgan Stanley	2.874
190	LendingTree Inc	Morgan Stanley	(933)	(5.378)	Liberty Media Corp-Liberty		
15.879	Lennar Corp 'A'	Bank of America			Braves 'A'	HSBC	8.175
		Merrill Lynch	9.122	(13.473)	Liberty Media Corp-Liberty		
13.238	Lennar Corp 'A'	Barclays Bank	14.959		Braves 'A'	Morgan Stanley	(13.204)
4.509	Lennar Corp 'A'	Goldman Sachs	2.525	(67.440)	Liberty Media Corp-Liberty		
21.157	Lennar Corp 'A'	HSBC	44.641		Braves 'C'	HSBC	93.067
13.153	Lennar Corp 'A'	Morgan Stanley	14.863	(78.509)	Liberty Media Corp-Liberty		
(6.848)	Lennar Corp 'B'	Bank of America			Braves 'C'	Morgan Stanley	(63.592)
		Merrill Lynch	(4.520)	(1.643)	Liberty Media Corp-Liberty		
(77)	Lennox International Inc	HSBC	(975)		Formula One 'A'	Barclays Bank	(2.284)
3.655	Lennox International Inc	Morgan Stanley	20.322	(2.263)	Liberty Media Corp-Liberty		
(583)	Lennox International Inc	Morgan Stanley	(3.241)		Formula One 'A'	Goldman Sachs	(4.006)
(2.080)	Level One Bancorp Inc	Bank of America		(9.419)	Liberty Media Corp-Liberty		
		Merrill Lynch	(260)		Formula One 'A'	HSBC	(49.921)
(623)	Level One Bancorp Inc	Morgan Stanley	(402)	(12.587)	Liberty Media Corp-Liberty		
(1.469)	Levi Strauss & Co 'A'	Barclays Bank	88		Formula One 'A'	Morgan Stanley	(17.496)
(3.716)	Levi Strauss & Co 'A'	Goldman Sachs	929	(3.301)	Liberty Media Corp-Liberty	Bank of America	
(26.822)	Levi Strauss & Co 'A'	HSBC	5.365		Formula One 'C'	Merrill Lynch	(6.305)
(19.168)	Levi Strauss & Co 'A'	Morgan Stanley	1.150	(10.803)	Liberty Media Corp-Liberty		
(77.959)	Lexington Realty Trust (Reit)	Barclays Bank	(17.973)		Formula One 'C'	Barclays Bank	(16.745)
(122.560)	Lexington Realty Trust (Reit)	Goldman Sachs	(31.392)	(13.718)	Liberty Media Corp-Liberty		
(139.358)	Lexington Realty Trust (Reit)	HSBC	(42.228)		Formula One 'C'	Goldman Sachs	(26.201)
(336.795)	Lexington Realty Trust (Reit)	Morgan Stanley	(94.302)	(32.360)	Liberty Media Corp-Liberty		
(3.665)	LGI Homes Inc	Bank of America			Formula One 'C'	Morgan Stanley	(50.158)
		Merrill Lynch	(3.775)	(10.090)	Liberty Media Corp-Liberty		
(4.485)	LGI Homes Inc	Barclays Bank	(10.809)		SiriusXM 'C'	Barclays Bank	(3.935)

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				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie		USD	Nombre	Description	Contrepartie		USD
États-Unis suite					États-Unis suite				
(7.075)	Liberty Media Corp-Liberty SiriusXM 'C'	Goldman Sachs		(9.834)	30.092	Lindblad Expeditions Holdings Inc	Morgan Stanley		3.611
(26.660)	Liberty Media Corp-Liberty SiriusXM 'C'	HSBC		(46.655)	(460)	Linde Plc	Barclays Bank		(538)
(23.413)	Liberty Media Corp-Liberty SiriusXM 'C'	Morgan Stanley		(9.131)	(3.736)	Linde Plc	Goldman Sachs		7.486
(9.416)	Liberty Oilfield Services Inc 'A'	Bank of America Merrill Lynch		(754)	(4.937)	Linde Plc	HSBC		(10.388)
(2.632)	Liberty Oilfield Services Inc 'A'	Barclays Bank		(632)	(6.662)	Linde Plc	Morgan Stanley		(7.795)
(23.698)	Liberty Oilfield Services Inc 'A'	Goldman Sachs		(1.895)	(20.046)	Lindsay Corp	Bank of America Merrill Lynch		(31.873)
(1.107)	Liberty Oilfield Services Inc 'A'	Morgan Stanley		(266)	(5.024)	Lindsay Corp	Barclays Bank		(11.304)
(31.977)	Liberty Property Trust (Reit)	Bank of America Merrill Lynch		(69.710)	(2.304)	Lindsay Corp	Goldman Sachs		(4.133)
(3.033)	Liberty Property Trust (Reit)	HSBC		(10.919)	(6.219)	Lindsay Corp	HSBC		7.649
(38.759)	Liberty Property Trust (Reit)	Morgan Stanley		(48.836)	(2.956)	Lindsay Corp	Morgan Stanley		(6.651)
(5)	Liberty TripAdvisor Holdings Inc 'A'	Barclays Bank		(1)	(272.630)	Lineage Cell Therapeutics Inc	Bank of America Merrill Lynch		(10.905)
(23.375)	Liberty TripAdvisor Holdings Inc 'A'	Goldman Sachs		(4.909)	(85.028)	Lineage Cell Therapeutics Inc	Morgan Stanley		(4.932)
(22.578)	Liberty TripAdvisor Holdings Inc 'A'	HSBC		1.580	6.837	Lions Gate Entertainment Corp 'A'	Bank of America Merrill Lynch		(1.709)
(49.286)	Liberty TripAdvisor Holdings Inc 'A'	Morgan Stanley		(5.914)	47.508	Lions Gate Entertainment Corp 'A'	Goldman Sachs		(11.877)
18.024	Life Storage Inc (Reit)	Bank of America Merrill Lynch		(1.442)	9.328	Lions Gate Entertainment Corp 'A'	Morgan Stanley		1.026
11.579	Life Storage Inc (Reit)	Barclays Bank		1.505	36.359	Lions Gate Entertainment Corp 'B'	Goldman Sachs		(9.453)
13.547	Life Storage Inc (Reit)	Goldman Sachs		(1.084)	2.593	Lions Gate Entertainment Corp 'B'	HSBC		467
14.836	Life Storage Inc (Reit)	HSBC		24.479	17.910	Lions Gate Entertainment Corp 'B'	Morgan Stanley		1.791
17.487	Life Storage Inc (Reit)	Morgan Stanley		2.273	(2.153)	Liquidia Technologies Inc	Goldman Sachs		(1.163)
(7.588)	Lifetime Brands Inc	Bank of America Merrill Lynch		531	9.565	Liquidity Services Inc	Goldman Sachs		2.200
(36.080)	Lifetime Brands Inc	Goldman Sachs		2.526	3.175	Liquidity Services Inc	Morgan Stanley		1.143
(4.210)	Lifetime Brands Inc	HSBC		968	5.270	Lithia Motors Inc 'A'	Bank of America Merrill Lynch		10.804
(2.300)	Lifetime Brands Inc	Morgan Stanley		(115)	2.074	Lithia Motors Inc 'A'	Barclays Bank		3.954
(8.077)	Lifevantage Corp	Barclays Bank		(2.585)	871	Lithia Motors Inc 'A'	Goldman Sachs		1.324
(6.169)	Lifevantage Corp	Goldman Sachs		(5.120)	(1.259)	Lithia Motors Inc 'A'	Goldman Sachs		(2.581)
(5.667)	Lifevantage Corp	Morgan Stanley		(1.813)	894	Lithia Motors Inc 'A'	HSBC		307
2.001	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch		12.070	(278)	Lithia Motors Inc 'A'	Morgan Stanley		(662)
3.761	Ligand Pharmaceuticals Inc	Barclays Bank		11.810	1.954	Lithia Motors Inc 'A'	Morgan Stanley		4.651
6.141	Ligand Pharmaceuticals Inc	HSBC		29.869	(3.975)	Littelfuse Inc	Bank of America Merrill Lynch		(16.337)
(2.156)	Ligand Pharmaceuticals Inc	Morgan Stanley		(6.770)	852	Littelfuse Inc	Bank of America Merrill Lynch		3.502
4.496	Ligand Pharmaceuticals Inc	Morgan Stanley		14.117	363	Littelfuse Inc	Barclays Bank		1.035
(97.647)	Limelight Networks Inc	Bank of America Merrill Lynch		(4.882)	806	Littelfuse Inc	Goldman Sachs		2.553
(48.438)	Limelight Networks Inc	Goldman Sachs		(2.422)	270	Littelfuse Inc	HSBC		443
(53.904)	Limelight Networks Inc	Morgan Stanley		(2.695)	(3.014)	Littelfuse Inc	Morgan Stanley		(8.590)
(2.910)	Limoneira Co	Barclays Bank		(2.852)	567	Littelfuse Inc	Morgan Stanley		1.616
(4.445)	Limoneira Co	Goldman Sachs		(2.934)	2.735	LivaNova Plc	Bank of America Merrill Lynch		17.231
(5.293)	Limoneira Co	HSBC		(4.147)	3.433	LivaNova Plc	Barclays Bank		13.080
(1.520)	Limoneira Co	Morgan Stanley		(1.490)	5.516	LivaNova Plc	Goldman Sachs		34.751
(38.200)	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch		(41.256)	4.389	LivaNova Plc	HSBC		43.511
(33.368)	Lincoln Electric Holdings Inc	Morgan Stanley		(14.682)	2.056	LivaNova Plc	Morgan Stanley		7.833
11.784	Lincoln National Corp	Bank of America Merrill Lynch		7.542	438	Live Nation Entertainment Inc	Barclays Bank		1.340
(1.330)	Lincoln National Corp	Bank of America Merrill Lynch		(851)	23.576	Live Nation Entertainment Inc	HSBC		176.584
3.019	Lincoln National Corp	Barclays Bank		3.713	35.322	Live Nation Entertainment Inc	Morgan Stanley		108.085
(3.836)	Lincoln National Corp	Barclays Bank		(4.718)	(7.550)	Live Oak Bancshares Inc	HSBC		5.663
(2.886)	Lincoln National Corp	Goldman Sachs		(1.847)	(47.599)	Live Oak Bancshares Inc	Morgan Stanley		(2.856)
4.654	Lincoln National Corp	HSBC		(4.561)	(5.924)	Livent Corp	Bank of America Merrill Lynch		1.126
(3.829)	Lincoln National Corp	HSBC		1.694	(13.104)	Livent Corp	Barclays Bank		(4.324)
2.343	Lincoln National Corp	Morgan Stanley		2.882	(16.166)	Livent Corp	Goldman Sachs		(2.321)
2.412	Lindblad Expeditions Holdings Inc	Goldman Sachs		386	(9.835)	Livent Corp	HSBC		1.967
					(28.843)	Livent Corp	Morgan Stanley		(9.518)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(2.105)	LivePerson Inc	Bank of America Merrill Lynch	(1.579)	(29.123)	LTC Properties Inc (Reit)	Bank of America Merrill Lynch	(30.288)
(3.091)	LivePerson Inc	Barclays Bank	(6.275)	(64.213)	LTC Properties Inc (Reit)	Barclays Bank	(118.902)
(7.456)	LivePerson Inc	Goldman Sachs	(5.592)	(95.434)	LTC Properties Inc (Reit)	Goldman Sachs	(97.972)
(10.088)	LivePerson Inc	HSBC	(40.403)	(38.912)	LTC Properties Inc (Reit)	HSBC	(42.112)
(7.070)	LivePerson Inc	Morgan Stanley	(14.352)	(78.157)	LTC Properties Inc (Reit)	Morgan Stanley	(150.061)
(1.113)	LiveRamp Holdings Inc	Barclays Bank	(1.603)	6.092	Lululemon Athletica Inc	Goldman Sachs	66.372
5.972	LiveRamp Holdings Inc	Barclays Bank	8.600	2.079	Lululemon Athletica Inc	HSBC	46.477
(5.134)	LiveRamp Holdings Inc	Goldman Sachs	(8.292)	9.616	Lululemon Athletica Inc	Morgan Stanley	66.398
7.779	LiveRamp Holdings Inc	Goldman Sachs	32.516	(500)	Lumber Liquidators Holdings Inc	Bank of America Merrill Lynch	20
(733)	LiveRamp Holdings Inc	HSBC	(3.621)	(13.984)	Lumber Liquidators Holdings Inc	Barclays Bank	(6.013)
(8.407)	LiveRamp Holdings Inc	Morgan Stanley	(12.106)	(34.378)	Lumber Liquidators Holdings Inc	Goldman Sachs	(6.276)
7.742	LiveRamp Holdings Inc	Morgan Stanley	11.148	(13.849)	Lumber Liquidators Holdings Inc	HSBC	(1.188)
(30.474)	Livongo Health Inc	Bank of America Merrill Lynch	(92.641)	(16.436)	Lumber Liquidators Holdings Inc	Morgan Stanley	(7.067)
(44.869)	Livongo Health Inc	Barclays Bank	(8.525)	(4.550)	Lumentum Holdings Inc	Bank of America Merrill Lynch	(23.342)
(1.936)	Livongo Health Inc	HSBC	(6.466)	(5.340)	Lumentum Holdings Inc	Goldman Sachs	(22.379)
(28.163)	LKQ Corp	Bank of America Merrill Lynch	3.098	(5.364)	Lumentum Holdings Inc	HSBC	(38.613)
(11.231)	LKQ Corp	Goldman Sachs	1.235	(14.138)	Lumentum Holdings Inc	Morgan Stanley	(82.566)
(25.037)	LKQ Corp	HSBC	(6.009)	22.344	Luminex Corp	HSBC	62.228
(19.751)	LKQ Corp	Morgan Stanley	(8.690)	2.267	Luminex Corp	Morgan Stanley	1.111
(268)	Loews Corp	Bank of America Merrill Lynch	(220)	(7.164)	Luna Innovations Inc	Barclays Bank	(2.078)
(8.179)	Loews Corp	Barclays Bank	(2.699)	(24.456)	Luna Innovations Inc	Goldman Sachs	(23.233)
(52.253)	Loews Corp	Goldman Sachs	(42.785)	(47.066)	Luna Innovations Inc	HSBC	(44.242)
(39.639)	Loews Corp	HSBC	164	(10.999)	Luna Innovations Inc	Morgan Stanley	(3.190)
(11.912)	Loews Corp	Morgan Stanley	(3.931)	41.979	Luther Burbank Corp	Bank of America Merrill Lynch	(2.939)
468	LogMeIn Inc	Bank of America Merrill Lynch	(1.135)	600	Luther Burbank Corp	Barclays Bank	58
6.959	LogMeIn Inc	HSBC	60.474	10.775	Luther Burbank Corp	Goldman Sachs	(754)
673	LogMeIn Inc	Morgan Stanley	77	4.371	Luther Burbank Corp	HSBC	(214)
30.489	Loma Negra Cia Industrial Argentina SA ADR	Goldman Sachs	13.720	11.229	Luther Burbank Corp	Morgan Stanley	1.797
50.399	Loma Negra Cia Industrial Argentina SA ADR	HSBC	52.415	(4.663)	Luxfer Holdings Plc	HSBC	326
61.266	Loma Negra Cia Industrial Argentina SA ADR	Morgan Stanley	9.190	(11.186)	Luxfer Holdings Plc	Morgan Stanley	5.369
(6.115)	Loral Space & Communications Inc	Barclays Bank	3.242	(18.102)	Lydall Inc	Bank of America Merrill Lynch	17.016
(9.614)	Loral Space & Communications Inc	Goldman Sachs	39.321	(1.269)	Lyft Inc 'A'	Bank of America Merrill Lynch	(5.749)
(4.487)	Loral Space & Communications Inc	Morgan Stanley	2.515	(6.363)	Lyft Inc 'A'	Barclays Bank	(18.071)
(10.538)	Louisiana-Pacific Corp	Bank of America Merrill Lynch	(11.381)	7.999	Lyft Inc 'A'	Goldman Sachs	50.074
(52.757)	Louisiana-Pacific Corp	Barclays Bank	(20.575)	(12.445)	Lyft Inc 'A'	Goldman Sachs	(77.906)
(22.792)	Louisiana-Pacific Corp	Goldman Sachs	(20.974)	2.657	Lyft Inc 'A'	Morgan Stanley	7.546
(65.395)	Louisiana-Pacific Corp	HSBC	(43.026)	2.206	LyondellBasell Industries NV 'A'	Bank of America Merrill Lynch	(5.523)
(53.860)	Louisiana-Pacific Corp	Morgan Stanley	(19.993)	2.814	LyondellBasell Industries NV 'A'	Barclays Bank	(478)
(7.319)	Lovesac Co/The	Barclays Bank	(5.270)	463	LyondellBasell Industries NV 'A'	Goldman Sachs	379
(5.676)	Lovesac Co/The	Goldman Sachs	(5.108)	4.080	LyondellBasell Industries NV 'A'	HSBC	(12.327)
(2.341)	Lovesac Co/The	HSBC	(2.051)	20.547	LyondellBasell Industries NV 'A'	Morgan Stanley	(4.373)
(4.040)	Lovesac Co/The	Morgan Stanley	(2.909)	(614)	M&T Bank Corp	Goldman Sachs	(1.224)
(5.661)	Lowe's Cos Inc	Bank of America Merrill Lynch	(13.077)	(3.170)	M&T Bank Corp	HSBC	3.317
(7.080)	Lowe's Cos Inc	HSBC	(27.116)	(23.199)	M&T Bank Corp	Morgan Stanley	(2.552)
(7.617)	Lowe's Cos Inc	Morgan Stanley	2.818	(4.669)	M/I Homes Inc	Goldman Sachs	(3.969)
2.656	LPL Financial Holdings Inc	Bank of America Merrill Lynch	3.885	(6.706)	M/I Homes Inc	HSBC	(12.540)
2.291	LPL Financial Holdings Inc	Goldman Sachs	2.864	(5.339)	M/I Homes Inc	Morgan Stanley	(4.858)
4.063	LPL Financial Holdings Inc	HSBC	14.351	66.942	Macatawa Bank Corp	Bank of America Merrill Lynch	(669)
(2.651)	LPL Financial Holdings Inc	Morgan Stanley	(2.996)	32.528	Macatawa Bank Corp	Goldman Sachs	(325)
1.726	LPL Financial Holdings Inc	Morgan Stanley	1.950	57.580	Macatawa Bank Corp	HSBC	(9.213)
(3.676)	LSB Industries Inc	HSBC	1.581	81.966	Macatawa Bank Corp	Morgan Stanley	4.098
(40.204)	LSB Industries Inc	Morgan Stanley	(13.669)	12.916	Macerich Co/The (Reit)	Bank of America Merrill Lynch	(10.550)
70.563	LSI Industries Inc	Bank of America Merrill Lynch	17.641				
77.224	LSI Industries Inc	Goldman Sachs	19.306				

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
31.804	Macerich Co/The (Reit)	Barclays Bank	32.440	(68.455)	Magnolia Oil & Gas Corp 'A'	Barclays Bank	37.650
53.758	Macerich Co/The (Reit)	Goldman Sachs	(42.435)	(57.191)	Magnolia Oil & Gas Corp 'A'	Goldman Sachs	43.129
31.917	Macerich Co/The (Reit)	HSBC	(27.448)	(91.944)	Magnolia Oil & Gas Corp 'A'	HSBC	75.185
62.318	Macerich Co/The (Reit)	Morgan Stanley	63.564	(102.059)	Magnolia Oil & Gas Corp 'A'	Morgan Stanley	56.132
(62.040)	Mack-Cali Realty Corp (Reit)	Bank of America Merrill Lynch	(15.820)	(25.082)	MainStreet Bancshares Inc	Morgan Stanley	251
(72.987)	Mack-Cali Realty Corp (Reit)	Barclays Bank	(27.371)	(962)	Majesco	Bank of America Merrill Lynch	58
(91.360)	Mack-Cali Realty Corp (Reit)	Goldman Sachs	(23.296)	(2.302)	Majesco	Goldman Sachs	138
(33.815)	Mack-Cali Realty Corp (Reit)	HSBC	1.588	(1.767)	Majesco	HSBC	(212)
(169.021)	Mack-Cali Realty Corp (Reit)	Morgan Stanley	(63.383)	2.166	Malibu Boats Inc 'A'	Bank of America Merrill Lynch	3.097
1.500	Mackinac Financial Corp	Goldman Sachs	(30)	5.845	Malibu Boats Inc 'A'	Barclays Bank	8.241
1.302	Mackinac Financial Corp	HSBC	52	4.606	Malibu Boats Inc 'A'	Goldman Sachs	6.587
800	Mackinac Financial Corp	Morgan Stanley	(80)	5.902	Malibu Boats Inc 'A'	HSBC	9.620
(12.072)	MACOM Technology Solutions Holdings Inc	Barclays Bank	(7.786)	16.800	Malibu Boats Inc 'A'	Morgan Stanley	23.688
(19.338)	MACOM Technology Solutions Holdings Inc	Goldman Sachs	20.305	13.387	Mallinckrodt Plc	HSBC	10.442
(36.968)	MACOM Technology Solutions Holdings Inc	HSBC	(66.173)	(4.625)	Malvern Bancorp Inc	Barclays Bank	2.451
(9.783)	MACOM Technology Solutions Holdings Inc	Morgan Stanley	(6.310)	(4.735)	Malvern Bancorp Inc	Goldman Sachs	2.794
(10.829)	Macquarie Infrastructure Corp	HSBC	(12.670)	(14.057)	Malvern Bancorp Inc	HSBC	5.061
(10.571)	Macquarie Infrastructure Corp	Morgan Stanley	(1.691)	(4.971)	Malvern Bancorp Inc	Morgan Stanley	2.635
13.168	Macquarie Infrastructure Corp	Morgan Stanley	2.107	(26.980)	Mammoth Energy Services Inc	HSBC	(1.889)
6.961	MacroGenics Inc	Goldman Sachs	5.151	(46.825)	Mammoth Energy Services Inc	Morgan Stanley	(3.278)
43.371	MacroGenics Inc	Morgan Stanley	31.227	2.508	Manhattan Associates Inc	Bank of America Merrill Lynch	17.795
56.115	Macy's Inc	Barclays Bank	(1.683)	4.923	Manhattan Associates Inc	Barclays Bank	23.631
18.814	Macy's Inc	Goldman Sachs	(27.280)	5.026	Manhattan Associates Inc	Goldman Sachs	36.589
47.526	Macy's Inc	HSBC	(22.812)	4.619	Manhattan Associates Inc	HSBC	39.954
37.765	Macy's Inc	Morgan Stanley	(1.133)	27.353	Manhattan Associates Inc	Morgan Stanley	131.294
(3.520)	Madison Square Garden Co/The 'A'	Barclays Bank	(22.880)	(3.958)	Manitex International Inc	Barclays Bank	356
(480)	Madison Square Garden Co/The 'A'	Goldman Sachs	(5.098)	(200)	Manitex International Inc	Goldman Sachs	132
(10.755)	Madison Square Garden Co/The 'A'	HSBC	(27.533)	(4.418)	Manitex International Inc	Morgan Stanley	398
(7.688)	Madison Square Garden Co/The 'A'	Morgan Stanley	(49.972)	(2.956)	Manitowoc Co Inc/The	Barclays Bank	2.405
(775)	Madrigal Pharmaceuticals Inc	Bank of America Merrill Lynch	(8.473)	(40.486)	Manitowoc Co Inc/The	Goldman Sachs	(14.980)
(1.101)	Madrigal Pharmaceuticals Inc	Barclays Bank	(8.324)	(5.197)	Manitowoc Co Inc/The	HSBC	427
(3.111)	Madrigal Pharmaceuticals Inc	Goldman Sachs	(37.737)	(5.773)	Manitowoc Co Inc/The	Morgan Stanley	1.155
(1.505)	Madrigal Pharmaceuticals Inc	HSBC	(11.619)	(36.522)	MannKind Corp	Goldman Sachs	—
(1.394)	Madrigal Pharmaceuticals Inc	Morgan Stanley	(10.539)	(58.132)	MannKind Corp	Morgan Stanley	(1.453)
(2.027)	Magellan Health Inc	Bank of America Merrill Lynch	(10.763)	(24.462)	ManpowerGroup Inc	Bank of America Merrill Lynch	(2.202)
(3.743)	Magellan Health Inc	Barclays Bank	(2.770)	(1.654)	ManpowerGroup Inc	Barclays Bank	(943)
3.140	Magellan Health Inc	Barclays Bank	2.324	(11.453)	ManpowerGroup Inc	Goldman Sachs	(1.030)
2.004	Magellan Health Inc (399)	Goldman Sachs	10.641	(8.994)	ManpowerGroup Inc	HSBC	8.454
(5.063)	Magellan Health Inc	Morgan Stanley	(3.747)	(36.842)	ManpowerGroup Inc	Morgan Stanley	(21.000)
1.967	Magellan Health Inc	Morgan Stanley	1.456	16.262	ManTech International Corp/VA 'A'	Bank of America Merrill Lynch	813
8.549	Magenta Therapeutics Inc	Bank of America Merrill Lynch	34.025	7.865	ManTech International Corp/VA 'A'	Barclays Bank	7.491
2.572	Magenta Therapeutics Inc	Goldman Sachs	10.237	15.677	ManTech International Corp/VA 'A'	Goldman Sachs	350
(4.357)	Magnolia Oil & Gas Corp 'A'	Bank of America Merrill Lynch	2.252	15.604	ManTech International Corp/VA 'A'	HSBC	43.522
				15.544	ManTech International Corp/VA 'A'	Morgan Stanley	17.875
				86.354	Marathon Oil Corp	Bank of America Merrill Lynch	(36.269)
				2.627	Marathon Oil Corp	Barclays Bank	(1.366)
				61.277	Marathon Oil Corp	Goldman Sachs	(25.736)
				13.996	Marathon Oil Corp	HSBC	(11.897)
				92.622	Marathon Oil Corp	Morgan Stanley	(48.163)
				15.910	Marathon Petroleum Corp	Bank of America Merrill Lynch	(48.742)
				2.972	Marathon Petroleum Corp	Barclays Bank	(3.566)
				14.014	Marathon Petroleum Corp	Goldman Sachs	(49.470)
				11.970	Marathon Petroleum Corp	HSBC	(52.982)
				7.242	Marathon Petroleum Corp	Morgan Stanley	(8.690)

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États-Unis suite				États-Unis suite			
90.959	Marchex Inc 'B'	Bank of America Merrill Lynch	(3.638)	(633)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(5.146)
90.924	Marchex Inc 'B'	Goldman Sachs	(3.637)	361	Martin Marietta Materials Inc	Barclays Bank	3.332
74.950	Marchex Inc 'B'	Morgan Stanley	(2.249)	(3.165)	Martin Marietta Materials Inc	Barclays Bank	(29.213)
(10.792)	Marcus & Millichap Inc	Goldman Sachs	(10.680)	2.183	Martin Marietta Materials Inc	Goldman Sachs	17.748
(8.432)	Marcus & Millichap Inc	Morgan Stanley	(12.479)	298	Martin Marietta Materials Inc	HSBC	2.063
(13.560)	Marcus Corp/The	HSBC	34.714	806	Martin Marietta Materials Inc	Morgan Stanley	7.439
3.192	Marin Software Inc	Bank of America Merrill Lynch	(1.197)	(1.946)	Martin Marietta Materials Inc	Morgan Stanley	(17.962)
4.734	Marin Software Inc	Goldman Sachs	(1.775)	(47.663)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	12.869
2.918	Marin Software Inc	Morgan Stanley	(336)	(2.472)	Marvell Technology Group Ltd	Barclays Bank	(1.483)
(7.378)	Marine Products Corp	Bank of America Merrill Lynch	(2.287)	18.607	Marvell Technology Group Ltd	Barclays Bank	11.164
(1.500)	Marine Products Corp	Barclays Bank	(255)	(4.065)	Marvell Technology Group Ltd	Goldman Sachs	1.098
11.346	MarineMax Inc	Bank of America Merrill Lynch	(3.290)	10.332	Marvell Technology Group Ltd	Goldman Sachs	2.838
14.984	MarineMax Inc	Goldman Sachs	(4.345)	(5.535)	Marvell Technology Group Ltd	HSBC	2.657
25.813	MarineMax Inc	Morgan Stanley	9.809	2.735	Marvell Technology Group Ltd	HSBC	(1.225)
(12.707)	Marinus Pharmaceuticals Inc	Bank of America Merrill Lynch	(2.287)	(12.238)	Marvell Technology Group Ltd	Morgan Stanley	(7.343)
(24.554)	Marinus Pharmaceuticals Inc	Goldman Sachs	(4.420)	(3.239)	Masoco Corp	Goldman Sachs	(3.917)
(6.164)	Marinus Pharmaceuticals Inc	HSBC	(801)	(16.576)	Masoco Corp	HSBC	(9.448)
(376)	Markel Corp	Bank of America Merrill Lynch	(6.798)	(20.778)	Masoco Corp	Morgan Stanley	(15.843)
686	Markel Corp	Barclays Bank	19.913	2.005	Masimo Corp	Bank of America Merrill Lynch	11.348
186	Markel Corp	HSBC	(4.457)	523	Masimo Corp	Barclays Bank	1.088
185	Markel Corp	Morgan Stanley	4.898	621	Masimo Corp	Goldman Sachs	3.515
(644)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	(15.559)	8.958	Masimo Corp	HSBC	111.222
(396)	MarketAxess Holdings Inc	Barclays Bank	(5.104)	18.036	Masimo Corp	Morgan Stanley	37.515
(330)	MarketAxess Holdings Inc	Goldman Sachs	(1.916)	6.001	Masonite International Corp	Barclays Bank	23.764
(850)	MarketAxess Holdings Inc	HSBC	(34.023)	10.461	Masonite International Corp	Goldman Sachs	35.742
(2.400)	MarketAxess Holdings Inc	Morgan Stanley	(30.936)	3.714	Masonite International Corp	HSBC	23.583
(25.888)	Marlin Business Services Corp	Bank of America Merrill Lynch	(35.467)	5.878	Masonite International Corp	Morgan Stanley	23.277
(25.127)	Marlin Business Services Corp	Morgan Stanley	(9.800)	490	MasTec Inc	Bank of America Merrill Lynch	(2.479)
(13.547)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	(76.405)	(6.162)	MasTec Inc	Barclays Bank	(14.173)
(20.640)	Marriott International Inc/MD 'A'	Barclays Bank	(101.342)	5.240	MasTec Inc	Goldman Sachs	(5.560)
(14.764)	Marriott International Inc/MD 'A'	Goldman Sachs	(82.673)	33.162	MasTec Inc	Morgan Stanley	75.050
(6.983)	Marriott International Inc/MD 'A'	HSBC	(49.258)	(729)	MasTec Inc	Morgan Stanley	(1.677)
(3.130)	Marriott International Inc/MD 'A'	Morgan Stanley	(15.368)	796	Mastercard Inc - CDI 'A'	Goldman Sachs	8.446
(2.595)	Marriott Vacations Worldwide Corp	Barclays Bank	(14.558)	45.484	Mastercard Inc - CDI 'A'	Morgan Stanley	401.168
(2.962)	Marriott Vacations Worldwide Corp	Goldman Sachs	(15.641)	(5.607)	MasterCraft Boat Holdings Inc	Barclays Bank	(3.420)
(11.401)	Marriott Vacations Worldwide Corp	HSBC	(87.089)	(5.578)	MasterCraft Boat Holdings Inc	Goldman Sachs	279
(8.123)	Marriott Vacations Worldwide Corp	Morgan Stanley	(45.569)	(5.863)	MasterCraft Boat Holdings Inc	HSBC	6.977
3.843	Marsh & McLennan Cos Inc	Barclays Bank	1.537	(3.117)	MasterCraft Boat Holdings Inc	Morgan Stanley	(1.901)
(9.842)	Marsh & McLennan Cos Inc	HSBC	(49.407)	10.565	Matador Resources Co	Bank of America Merrill Lynch	(3.808)
(2.955)	Marsh & McLennan Cos Inc	Morgan Stanley	(1.182)	21.647	Matador Resources Co	Barclays Bank	(433)
21.557	Marten Transport Ltd	Bank of America Merrill Lynch	(11.856)	5.339	Matador Resources Co	Goldman Sachs	(2.776)
17.938	Marten Transport Ltd	Barclays Bank	1.891	89.421	Matador Resources Co	HSBC	(76.395)
16.175	Marten Transport Ltd	Goldman Sachs	(4.674)	11.690	Matador Resources Co	Morgan Stanley	(234)
22.691	Marten Transport Ltd	HSBC	(30.406)	2.249	Match Group Inc	Goldman Sachs	270
24.531	Marten Transport Ltd	Morgan Stanley	2.718	6.586	Match Group Inc	Morgan Stanley	2.173
4.215	Martin Marietta Materials Inc	Bank of America Merrill Lynch	34.291				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
4.192	Materion Corp	Bank of America		(4.186)	McKesson Corp	Barclays Bank	29.218
		Merrill Lynch	(1.216)	527	McKesson Corp	Goldman Sachs	(1.418)
1.820	Materion Corp	Barclays Bank	3.003	(3.629)	McKesson Corp	Goldman Sachs	9.762
15.227	Materion Corp	Goldman Sachs	(4.416)	3.171	McKesson Corp	Morgan Stanley	(22.134)
1.285	Materion Corp	HSBC	1.182	(528)	McKesson Corp	Morgan Stanley	3.685
12.898	Materion Corp	Morgan Stanley	21.282	5.300	MDC Holdings Inc	Bank of America	
8.839	Matrix Service Co	Barclays Bank	7.160			Merrill Lynch	5.406
17.904	Matrix Service Co	Goldman Sachs	20.232	(1.084)	MDC Holdings Inc	Barclays Bank	(1.409)
17.133	Matrix Service Co	Morgan Stanley	13.878	40.958	MDC Holdings Inc	Barclays Bank	51.658
(27.171)	Matson Inc	HSBC	16.574	8.303	MDC Holdings Inc	Goldman Sachs	9.018
(13.696)	Mattel Inc	Barclays Bank	(1.917)	(1.467)	MDC Holdings Inc	Goldman Sachs	(1.496)
(16.503)	Mattel Inc	HSBC	5.776	20.985	MDC Holdings Inc	HSBC	48.266
(8.168)	Matthews International Corp			36.420	MDC Holdings Inc	Morgan Stanley	47.346
	'A'	Goldman Sachs	(25.402)	16.499	MDC Partners Inc 'A'	Bank of America	
(4.163)	Matthews International Corp					Merrill Lynch	(5.115)
	'A'	HSBC	1.457	51.499	MDC Partners Inc 'A'	Morgan Stanley	(515)
(20.959)	Matthews International Corp			(16.616)	MDU Resources Group Inc	Barclays Bank	(1.163)
	'A'	Morgan Stanley	(19.492)	(23.108)	MDU Resources Group Inc	Goldman Sachs	(2.415)
(63.393)	Maui Land & Pineapple Co	Bank of America		(40.381)	MDU Resources Group Inc	HSBC	(14.459)
	Inc	Merrill Lynch	(62.759)	2.010	MDU Resources Group Inc	HSBC	764
(1.410)	Maui Land & Pineapple Co			(28.436)	MDU Resources Group Inc	Morgan Stanley	(1.991)
	Inc	Goldman Sachs	(1.396)	66.312	MDU Resources Group Inc	Morgan Stanley	4.642
(13.982)	Maxar Technologies Inc	Barclays Bank	12.724	(70.138)	Medallia Inc	Barclays Bank	51.903
(16.924)	Maxar Technologies Inc	Goldman Sachs	18.278	1.432	MedCath Corp*	Morgan Stanley	—
(10.801)	Maxar Technologies Inc	HSBC	14.905	1.716	Media General Inc*	Bank of America	
7.544	Maxim Integrated Products	Bank of America				Merrill Lynch	(515)
	Inc	Merrill Lynch	7.475	1.127	Media General Inc**	Morgan Stanley	—
7.082	Maxim Integrated Products			(57.496)	Medical Properties Trust Inc	Bank of America	
	Inc	Barclays Bank	13.314		(Reit)	Merrill Lynch	(35.073)
10.931	Maxim Integrated Products			17.442	Medical Properties Trust Inc	Bank of America	
	Inc	Goldman Sachs	(5.902)		(Reit)	Merrill Lynch	10.640
31.609	Maxim Integrated Products			7.481	Medical Properties Trust Inc		
	Inc	HSBC	(70.477)		(Reit)	Goldman Sachs	2.577
14.459	Maxim Integrated Products			14.170	Medical Properties Trust Inc		
	Inc	Morgan Stanley	27.183		(Reit)	HSBC	11.152
(41.797)	Maximus Inc	Bank of America		10.720	Medical Properties Trust Inc		
		Merrill Lynch	113.688		(Reit)	Morgan Stanley	12.435
(4.525)	Maximus Inc	Barclays Bank	(4.118)	(7.838)	Medifast Inc	Barclays Bank	(37.544)
(2.661)	Maximus Inc	HSBC	2.246	(3.319)	Medifast Inc	Goldman Sachs	(14.471)
(12.627)	Maximus Inc	Morgan Stanley	(11.491)	(951)	Medifast Inc	HSBC	(3.890)
(2.099)	MaxLinear Inc	Bank of America		(1.951)	Medifast Inc	Morgan Stanley	(9.345)
		Merrill Lynch	441	1.559	Medley Management Inc 'A'	Bank of America	
(2.146)	MaxLinear Inc	Goldman Sachs	451			Merrill Lynch	47
(14.621)	MaxLinear Inc	HSBC	6.726	19.719	MEDNAX Inc	Bank of America	
(39.130)	MaxLinear Inc	Morgan Stanley	3.130			Merrill Lynch	(11.227)
10.465	Mayville Engineering Co Inc	HSBC	(4.605)	14.220	MEDNAX Inc	Barclays Bank	(6.399)
8.081	Mayville Engineering Co Inc	Morgan Stanley	(3.636)	29.445	MEDNAX Inc	Goldman Sachs	(17.373)
(28.347)	MBIA Inc	Bank of America		1.861	MEDNAX Inc	HSBC	(794)
		Merrill Lynch	14.740	32.168	MEDNAX Inc	Morgan Stanley	(14.476)
(198)	MBIA Inc	Barclays Bank	32	2.321	Medpace Holdings Inc	Barclays Bank	6.708
(67.742)	MBIA Inc	Goldman Sachs	32.233	1.679	Medpace Holdings Inc	Goldman Sachs	8.580
(21.900)	MBIA Inc	HSBC	18.056	(613)	Medpace Holdings Inc	HSBC	(4.693)
(105.319)	MBIA Inc	Morgan Stanley	16.851	4.622	Medpace Holdings Inc	HSBC	35.381
6.060	McCormick & Co Inc/MD	Bank of America		(1.674)	Medpace Holdings Inc	Morgan Stanley	(4.838)
		Merrill Lynch	45.439	1.093	Medpace Holdings Inc	Morgan Stanley	3.159
648	McCormick & Co Inc/MD	Barclays Bank	1.989	3.826	Medtronic Plc	Bank of America	
1.437	McCormick & Co Inc/MD	Goldman Sachs	10.922			Merrill Lynch	(765)
6.278	McCormick & Co Inc/MD	HSBC	62.545	(2.675)	Medtronic Plc	Barclays Bank	(2.782)
3.322	McCormick & Co Inc/MD	Morgan Stanley	10.199	13.036	Medtronic Plc	Barclays Bank	9.412
(2.543)	McDonald's Corp	Barclays Bank	(4.018)	17.531	Medtronic Plc	Goldman Sachs	19.856
(4.178)	McDonald's Corp	Goldman Sachs	(3.134)	(3.291)	Medtronic Plc	HSBC	(15.896)
551	McDonald's Corp	Goldman Sachs	413	5.439	Medtronic Plc	HSBC	4.307
(504)	McDonald's Corp	HSBC	(547)	(12.015)	Medtronic Plc	Morgan Stanley	(12.496)
7.741	McDonald's Corp	HSBC	8.593	3.748	Medtronic Plc	Morgan Stanley	2.504
42.193	McGrath RentCorp	Bank of America		(43.702)	Meet Group Inc/The	Barclays Bank	3.933
		Merrill Lynch	(16.033)	(29.622)	Meet Group Inc/The	Goldman Sachs	6.517
1.562	McGrath RentCorp	Barclays Bank	(962)	24.342	MEI Pharma Inc	Barclays Bank	3.408
1.652	McGrath RentCorp	HSBC	(1.023)	115.840	MEI Pharma Inc	HSBC	19.693
6.684	McGrath RentCorp	Morgan Stanley	6.617				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
22.681	MEI Pharma Inc	Morgan Stanley	3.175	6.587	Mersana Therapeutics Inc	Barclays Bank	1.713
(956)	MeiraGTx Holdings Plc	Barclays Bank	(1.606)	18.070	Mersana Therapeutics Inc	Goldman Sachs	13.553
(1.322)	MeiraGTx Holdings Plc	Morgan Stanley	(2.221)	7.843	Mersana Therapeutics Inc	Morgan Stanley	2.039
33.244	Menlo Therapeutics Inc	Bank of America		(20.589)	Mesa Air Group Inc	HSBC	4.941
		Merrill Lynch	(6.981)	(51.147)	Mesa Air Group Inc	Morgan Stanley	(6.649)
27.931	Menlo Therapeutics Inc	Goldman Sachs	(5.866)	(454)	Mesa Laboratories Inc	Bank of America	
(575)	MercadoLibre Inc	Bank of America			Merrill Lynch		3.509
		Merrill Lynch	(11.671)	(952)	Mesa Laboratories Inc	Barclays Bank	(2.313)
(472)	MercadoLibre Inc	Barclays Bank	(8.926)	(815)	Mesa Laboratories Inc	Goldman Sachs	6.300
(367)	MercadoLibre Inc	Goldman Sachs	(13.044)	(3.455)	Mesa Laboratories Inc	Morgan Stanley	(8.396)
(424)	MercadoLibre Inc	HSBC	(38.156)	(19.636)	Meta Financial Group Inc	Barclays Bank	(11.313)
(1.109)	MercadoLibre Inc	Morgan Stanley	(20.971)	(8.152)	Meta Financial Group Inc	HSBC	(20.898)
111.495	Mercantile Bank Corp	Bank of America		(60.204)	Meta Financial Group Inc	Morgan Stanley	(37.790)
		Merrill Lynch	(14.494)	(1.932)	Methode Electronics Inc	Bank of America	
951	Mercantile Bank Corp	HSBC	181		Merrill Lynch		(1.835)
5.825	Merchants Bancorp/IN	Bank of America		(1.330)	Methode Electronics Inc	HSBC	(386)
		Merrill Lynch	(816)	2.761	MetLife Inc	Bank of America	
6.275	Merchants Bancorp/IN	Barclays Bank	502	(2.848)	MetLife Inc	Merrill Lynch	1.381
8.873	Merchants Bancorp/IN	Goldman Sachs	(1.242)				
35.638	Merchants Bancorp/IN	HSBC	20.670	9.892	MetLife Inc	Bank of America	534
28.271	Merchants Bancorp/IN	Morgan Stanley	2.262	6.487	MetLife Inc	Goldman Sachs	4.946
6.561	Merck & Co Inc	Barclays Bank	12.925	4.452	MetLife Inc	HSBC	2.919
14.985	Merck & Co Inc	Goldman Sachs	37.506	(5.557)	MetLife Inc	Morgan Stanley	757
42.000	Merck & Co Inc	HSBC	156.484	3.721	MetLife Inc	Morgan Stanley	(514)
5.364	Merck & Co Inc	Morgan Stanley	10.567		Metropolitan Bank Holding Corp	Barclays Bank	37
3.969	Mercury General Corp	Bank of America		3.219	Metropolitan Bank Holding Corp	Goldman Sachs	(1.803)
		Merrill Lynch	278	660	Mettler-Toledo International Inc	Goldman Sachs	(706)
4.979	Mercury General Corp	Goldman Sachs	1.233	(80)	Mettler-Toledo International Inc	HSBC	(252)
568	Mercury General Corp	HSBC	346	363	Mettler-Toledo International Inc	Morgan Stanley	4.320
1.223	Mercury General Corp	Morgan Stanley	1.211	(183.177)	MFA Financial Inc (Reit)	Bank of America	
1.531	Mercury Systems Inc	Barclays Bank	4.731	(32.099)	MFA Financial Inc (Reit)	Merrill Lynch	8.243
(6.776)	Mercury Systems Inc	Goldman Sachs	(12.385)	(819)	MGE Energy Inc	Goldman Sachs	1.444
1.351	Mercury Systems Inc	Goldman Sachs	1.419	(11.612)	MGE Energy Inc	Barclays Bank	(1.024)
924	Mercury Systems Inc	HSBC	2.606	(35.529)	MGE Energy Inc	Goldman Sachs	(32.350)
(4.263)	Mercury Systems Inc	Morgan Stanley	(12.694)	(35.480)	MGE Energy Inc	HSBC	(168.052)
(8.857)	Meredith Corp	Bank of America		3.582	MGIC Investment Corp	Morgan Stanley	(40.458)
		Merrill Lynch	5.403	63.313	MGIC Investment Corp	Bank of America	
(25.020)	Meredith Corp	Goldman Sachs	15.262	3.811	MGIC Investment Corp	Merrill Lynch	1.361
1.272	Meredith Corp	HSBC	(3.396)	(2.598)	MGIC Investment Corp	Barclays Bank	24.692
(3.313)	Meredith Corp	HSBC	8.846	9.766	MGIC Investment Corp	Goldman Sachs	1.448
1.486	Meredith Corp	Morgan Stanley	208	(3.742)	MGIC Investment Corp	HSBC	(1.273)
(16.262)	Meredith Corp	Morgan Stanley	(2.277)	52.611	MGM Growth Properties LLC 'A' (Reit)	HSBC	4.115
93.903	Meridian Bancorp Inc	Bank of America			MGM Growth Properties LLC 'A' (Reit)	Morgan Stanley	(1.459)
		Merrill Lynch	13.146	5.623	MGM Growth Properties LLC 'A' (Reit)	Bank of America	
7.425	Meridian Bancorp Inc	Goldman Sachs	451	20.190	MGM Growth Properties LLC 'A' (Reit)	Merrill Lynch	(94.700)
1.503	Meridian Bancorp Inc	HSBC	491	37.923	MGM Growth Properties LLC 'A' (Reit)	Barclays Bank	506
3.175	Meridian Bancorp Inc	Morgan Stanley	733	32.109	MGM Growth Properties LLC 'A' (Reit)	Goldman Sachs	(36.342)
(54.456)	Meridian Bioscience Inc	Bank of America		1.336	MGM Growth Properties LLC 'A' (Reit)	HSBC	(18.962)
		Merrill Lynch	(30.495)	(6.211)	MGM Resorts International	Morgan Stanley	2.890
(30.666)	Meridian Bioscience Inc	HSBC	(39.866)		MGM Resorts International	Bank of America	
(15.325)	Meridian Bioscience Inc	Morgan Stanley	(5.594)	2.698	MGM Resorts International	Bank of America	1.376
8.828	Merit Medical Systems Inc	Barclays Bank	6.268	(7.152)	MGM Resorts International	Merrill Lynch	(6.397)
3.059	Merit Medical Systems Inc	Goldman Sachs	5.109	14.930	MGM Resorts International	Barclays Bank	728
(11.414)	Merit Medical Systems Inc	Goldman Sachs	(19.061)	(9.228)	MGM Resorts International	Goldman Sachs	(7.367)
(1.946)	Merit Medical Systems Inc	HSBC	(2.783)	5.413	MGM Resorts International	HSBC	11.944
6.547	Merit Medical Systems Inc	HSBC	12.811	(1.965)	MGM Resorts International	HSBC	(7.382)
(14.827)	Merit Medical Systems Inc	Morgan Stanley	(10.528)	(920)	MGP Ingredients Inc	Morgan Stanley	1.462
10.782	Merit Medical Systems Inc	Morgan Stanley	7.655			Morgan Stanley	(531)
6.652	Meritage Homes Corp	Bank of America				Barclays Bank	(166)
		Merrill Lynch	(24.014)				
8.908	Meritage Homes Corp	Barclays Bank	3.117				
34.290	Meritage Homes Corp	Goldman Sachs	(66.797)				
7.227	Meritage Homes Corp	HSBC	(8.020)				
18.237	Meritage Homes Corp	Morgan Stanley	6.383				
(9.280)	Meritor Inc	Goldman Sachs	(9.744)				
(46.841)	Meritor Inc	HSBC	(68.856)				
16.153	Meritor Inc	Morgan Stanley	7.592				
30.584	Mersana Therapeutics Inc	Bank of America					
		Merrill Lynch	22.938				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(3.672)	MGP Ingredients Inc	Goldman Sachs	(7.307)	6.186	Miller Industries Inc/TN	Goldman Sachs	1.423
(9.517)	MGP Ingredients Inc	HSBC	(10.469)	9.236	Miller Industries Inc/TN	Morgan Stanley	(831)
(4.074)	Michaels Cos Inc/The	Goldman Sachs	1.752	(17.425)	Minerals Technologies Inc	Bank of America	
(54.298)	Michaels Cos Inc/The	Morgan Stanley	(24.434)			Merrill Lynch	(20.910)
(4.636)	Microchip Technology Inc	Barclays Bank	(13.677)	(8.575)	Minerals Technologies Inc	Barclays Bank	(13.089)
(9.477)	Microchip Technology Inc	Goldman Sachs	(2.080)	(6.171)	Minerals Technologies Inc	Goldman Sachs	(8.026)
(11.146)	Microchip Technology Inc	HSBC	4.356	(11.530)	Minerals Technologies Inc	HSBC	9.948
(14.803)	Microchip Technology Inc	Morgan Stanley	(45.445)	(32.243)	Minerals Technologies Inc	Morgan Stanley	(59.972)
(1.024)	Micron Technology Inc	Bank of America		(26.836)	Minerva Neurosciences Inc	Bank of America	
		Merrill Lynch	41			Merrill Lynch	(30.056)
(9.742)	Micron Technology Inc	Morgan Stanley	(17.535)	(45.696)	Minerva Neurosciences Inc	HSBC	(46.153)
1.193	Microsoft Corp	Bank of America		(22.339)	Minerva Neurosciences Inc	Morgan Stanley	(6.925)
		Merrill Lynch	2.553	51.209	Miragen Therapeutics Inc	Goldman Sachs	5.121
12.181	Microsoft Corp	Barclays Bank	30.697	1.884	Miragen Therapeutics Inc	Morgan Stanley	264
24.745	Microsoft Corp	HSBC	152.182	971	Mirati Therapeutics Inc	Barclays Bank	13.065
5.130	Microsoft Corp	Morgan Stanley	12.928	(630)	Mirati Therapeutics Inc	Goldman Sachs	(2.851)
(307)	MicroStrategy Inc 'A'	Bank of America		2.213	Mirati Therapeutics Inc	Goldman Sachs	10.014
		Merrill Lynch	2.198	(3.225)	Mirati Therapeutics Inc	Morgan Stanley	(43.392)
(3.455)	MicroStrategy Inc 'A'	Barclays Bank	3.455	1.609	Mirati Therapeutics Inc	Morgan Stanley	21.649
(18.191)	MicroStrategy Inc 'A'	Goldman Sachs	103.286	10.396	Mirum Pharmaceuticals Inc	HSBC	4.470
(2.469)	MicroStrategy Inc 'A'	HSBC	13.275	1.477	Mirum Pharmaceuticals Inc	Morgan Stanley	620
(6.844)	MicroStrategy Inc 'A'	Morgan Stanley	6.844	(8.371)	Misonix Inc	Bank of America	
2.851	Mid Penn Bancorp Inc	Barclays Bank	(969)			Merrill Lynch	(27.875)
2.780	Mid-America Apartment Communities Inc (Reit)	Bank of America		(7.551)	Misonix Inc	HSBC	(4.682)
		Merrill Lynch	4.110	(41.075)	Misonix Inc	Morgan Stanley	48.058
7.408	Mid-America Apartment Communities Inc (Reit)	Barclays Bank	21.084	24.133	Mistras Group Inc	Bank of America	
4.285	Mid-America Apartment Communities Inc (Reit)	Goldman Sachs	(906)	13.916	Mistras Group Inc	Merrill Lynch	5.309
(5.366)	Mid-America Apartment Communities Inc (Reit)	HSBC	(17.171)	38.707	Mistras Group Inc	HSBC	(12.524)
738	Mid-America Apartment Communities Inc (Reit)	HSBC	574	(23.335)	Mitek Systems Inc	Morgan Stanley	19.354
(9.873)	Mid-America Apartment Communities Inc (Reit)	Morgan Stanley	(27.546)	(19.989)	Mitek Systems Inc	Bank of America	
8.876	Mid-America Apartment Communities Inc (Reit)	Morgan Stanley	24.764	(38.203)	Mitek Systems Inc	Merrill Lynch	(933)
(6.886)	Middleby Corp/The	Bank of America		(2.804)	Mitek Systems Inc	Barclays Bank	200
		Merrill Lynch	17.697	(4.073)	MKS Instruments Inc	Goldman Sachs	(1.528)
626	Middleby Corp/The	Bank of America				HSBC	2.439
		Merrill Lynch	(1.609)	(6.224)	MKS Instruments Inc	Bank of America	
(188)	Middleby Corp/The	Barclays Bank	(58)	(13.504)	MKS Instruments Inc	Merrill Lynch	12.056
4.159	Middleby Corp/The	Barclays Bank	1.289	(10.577)	MKS Instruments Inc	Barclays Bank	(27.012)
(805)	Middleby Corp/The	Goldman Sachs	2.069	(9.105)	MKS Instruments Inc	Goldman Sachs	39.972
(1.416)	Middleby Corp/The	HSBC	7.207	(734)	MMA Capital Holdings Inc	HSBC	56.993
3.322	Middleby Corp/The	HSBC	(16.909)	(4.037)	MMA Capital Holdings Inc	Morgan Stanley	(39.516)
(2.145)	Middleby Corp/The	Morgan Stanley	(665)	(1.810)	MMA Capital Holdings Inc	Goldman Sachs	580
(53.654)	Middlesex Water Co	Bank of America		10.287	Mobile Mini Inc	HSBC	1.696
		Merrill Lynch	(137.354)	1.255	Mobile Mini Inc	Morgan Stanley	61
(13.492)	Middlesex Water Co	Barclays Bank	(13.150)	41.945	Mobile Mini Inc	Goldman Sachs	11.326
(9.031)	Middlesex Water Co	Goldman Sachs	(6.011)	46.471	MobileIron Inc	Goldman Sachs	5.577
(10.070)	Middlesex Water Co	HSBC	(18.592)	8.670	MobileIron Inc	Morgan Stanley	1.257
(21.142)	Middlesex Water Co	Morgan Stanley	(23.256)	2.565	Model N Inc	Goldman Sachs	(500)
(5.098)	Midland States Bancorp Inc	Barclays Bank	(1.784)	36.033	Model N Inc	HSBC	6.149
(6.725)	Midland States Bancorp Inc	Goldman Sachs	(673)	23.876	Model N Inc	Morgan Stanley	19.101
(6.471)	Midland States Bancorp Inc	HSBC	(712)	(23.310)	Moderna Inc	Barclays Bank	2.797
(430)	Midland States Bancorp Inc	Morgan Stanley	(151)	(24.025)	Moderna Inc	HSBC	(73.997)
10.371	MidWestOne Financial Group Inc	Barclays Bank	(4.045)	(40.350)	Modine Manufacturing Co	Barclays Bank	(9.684)
15.053	MidWestOne Financial Group Inc	Goldman Sachs	(16.859)	(15.439)	Modine Manufacturing Co	Goldman Sachs	(1.698)
4.493	MidWestOne Financial Group Inc	HSBC	(6.066)	(34.289)	Modine Manufacturing Co	HSBC	(21.602)
23.386	MidWestOne Financial Group Inc	Morgan Stanley	(9.121)	(10.157)	Modine Manufacturing Co	Morgan Stanley	(2.438)
(12.573)	Millendo Therapeutics Inc	Morgan Stanley	14.207	2.684	Moelis & Co 'A'	Bank of America	
59.869	Miller Industries Inc/TN	Bank of America				Merrill Lynch	(1.798)
		Merrill Lynch	13.770	18.017	Moelis & Co 'A'	Barclays Bank	(2.609)
3.517	Miller Industries Inc/TN	Barclays Bank	(317)	25.205	Moelis & Co 'A'	Goldman Sachs	(16.888)
				39.425	Moelis & Co 'A'	HSBC	(80.265)
				10.373	Moelis & Co 'A'	Morgan Stanley	(1.348)
				1.279	Mohawk Industries Inc	Goldman Sachs	742
				(7.070)	Mohawk Industries Inc	HSBC	78.760
				(2.902)	Mohawk Industries Inc	Morgan Stanley	(1.799)
				8.026	Molecular Templates Inc	Goldman Sachs	36.759
				(4.967)	Molina Healthcare Inc	HSBC	(55.432)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(4.593)	Molina Healthcare Inc	Morgan Stanley	(12.906)	2.253	Monster Beverage Corp	Goldman Sachs	2.817
33.821	Molson Coors Brewing Co 'B'	Bank of America Merrill Lynch	(67.980)	407	Monster Beverage Corp	HSBC	548
2.573	Molson Coors Brewing Co 'B'	Barclays Bank	(4.554)	14.956	Monster Beverage Corp	Morgan Stanley	18.845
20.368	Molson Coors Brewing Co 'B'	Goldman Sachs	(40.940)	(14.095)	Montage Resources Corp	Barclays Bank	3.383
7.182	Molson Coors Brewing Co 'B'	HSBC	(23.557)	742	Moody's Corp	Bank of America	
12.875	Molson Coors Brewing Co 'B'	Morgan Stanley	(22.789)	1.901	Moody's Corp	Merrill Lynch	5.105
(20.737)	Momenta Pharmaceuticals Inc	Bank of America Merrill Lynch	(20.737)	5.467	Moody's Corp	Barclays Bank	7.756
(21.710)	Momenta Pharmaceuticals Inc	Barclays Bank	(34.519)	4.627	Moody's Corp	Goldman Sachs	37.613
(20.569)	Momenta Pharmaceuticals Inc	Goldman Sachs	(21.684)	3.009	Moody's Corp	HSBC	40.663
(10.531)	Momenta Pharmaceuticals Inc	HSBC	(8.530)	5.576	Moog Inc 'A'	Morgan Stanley	12.277
(15.677)	Momenta Pharmaceuticals Inc	Morgan Stanley	(23.063)	2.549	Moog Inc 'A'	Barclays Bank	3.619
3.802	Monarch Casino & Resort Inc	Bank of America Merrill Lynch	7.908	(2.563)	Moog Inc 'A'	Goldman Sachs	(4.098)
4.081	Monarch Casino & Resort Inc	Goldman Sachs	8.488	5.794	Moog Inc 'A'	HSBC	1.794
7.926	Monarch Casino & Resort Inc	HSBC	10.621	5.391	Moog Inc 'A'	HSBC	(19.470)
11.468	Monarch Casino & Resort Inc	Morgan Stanley	12.271	19.052	Morgan Stanley	Morgan Stanley	6.631
(63.839)	Mondelez International Inc 'A'	Bank of America Merrill Lynch	12.345	31.979	Morgan Stanley	Bank of America Merrill Lynch	9.008
(38.148)	Mondelez International Inc 'A'	Barclays Bank	(31.281)	42.835	Morgan Stanley	Goldman Sachs	15.670
(33.130)	Mondelez International Inc 'A'	Goldman Sachs	2.588	3.843	Morningstar Inc	HSBC	14.136
(24.244)	Mondelez International Inc 'A'	HSBC	(21.577)	226	Morningstar Inc	Bank of America Merrill Lynch	5.111
(36.570)	Mondelez International Inc 'A'	Morgan Stanley	(29.988)	403	Morningstar Inc	Goldman Sachs	301
(31.389)	MoneyGram International Inc	Barclays Bank	(1.256)	367	Morningstar Inc	HSBC	1.245
(22.402)	MoneyGram International Inc	HSBC	4.642	(6.636)	Morphic Holding Inc	Morgan Stanley	(71)
(38.436)	MoneyGram International Inc	Morgan Stanley	(1.537)	(2.726)	Morphic Holding Inc	Goldman Sachs	(6.304)
(762)	MongoDB Inc	Barclays Bank	(1.600)	31.365	Mosaic Co/The	Morgan Stanley	1.472
(3.687)	MongoDB Inc	HSBC	(80.202)	27.211	Mosaic Co/The	Bank of America Merrill Lynch	(22.583)
(2.061)	MongoDB Inc	Morgan Stanley	(4.328)	6.183	Mosaic Co/The	Barclays Bank	23.674
(18.315)	Monmouth Real Estate Investment Corp (Reit)	Barclays Bank	(13.553)	35.937	Mosaic Co/The	Goldman Sachs	(4.452)
(136.097)	Monmouth Real Estate Investment Corp (Reit)	Goldman Sachs	(90.575)	23.541	Mosaic Co/The	HSBC	(60.729)
(50.557)	Monmouth Real Estate Investment Corp (Reit)	Morgan Stanley	(31.432)	11.949	Motorcar Parts of America Inc	Morgan Stanley	20.481
2.638	Monolithic Power Systems Inc	Barclays Bank	12.900	33.879	Motorcar Parts of America Inc	HSBC	(13.024)
341	Monolithic Power Systems Inc	Goldman Sachs	126	2.691	Motorola Solutions Inc	Morgan Stanley	29.136
414	Monolithic Power Systems Inc	HSBC	(898)	4.351	Motorola Solutions Inc	Barclays Bank	4.575
(2.060)	Monolithic Power Systems Inc	Morgan Stanley	(10.073)	248	Motorola Solutions Inc	Goldman Sachs	23.800
(8.276)	Monro Inc	Barclays Bank	(4.678)	9.024	Motorola Solutions Inc	HSBC	642
(25.532)	Monro Inc	Goldman Sachs	(30.912)	(8.201)	Movado Group Inc	Morgan Stanley	15.341
(7.355)	Monro Inc	HSBC	(10.707)	(4.568)	Movado Group Inc	Barclays Bank	38.955
(10.302)	Monro Inc	Morgan Stanley	(5.975)	(1.699)	Movado Group Inc	Goldman Sachs	23.571
1.053	Monster Beverage Corp	Bank of America Merrill Lynch	1.316	(16.690)	Movado Group Inc	HSBC	11.247
430	Monster Beverage Corp	Barclays Bank	542	(8.219)	Mr Cooper Group Inc	Morgan Stanley	79.278
				(3.266)	Mr Cooper Group Inc	Goldman Sachs	(7.017)
				(53.985)	Mr Cooper Group Inc	HSBC	(2.365)
				(2.160)	MRC Global Inc	Morgan Stanley	(12.495)
				(6.970)	MRC Global Inc	Barclays Bank	1.064
				(45.938)	MRC Global Inc	HSBC	10.873
				2.097	MSA Safety Inc	Morgan Stanley	10.566
				(4.723)	MSA Safety Inc	Barclays Bank	3.607
				776	MSA Safety Inc	Barclays Bank	(8.123)
				(1.721)	MSA Safety Inc	Goldman Sachs	(396)
				1.179	MSA Safety Inc	Goldman Sachs	(1.741)
				(14.650)	MSA Safety Inc	HSBC	(1.580)
				268	MSA Safety Inc	HSBC	18.664
				(15.497)	MSA Safety Inc	Morgan Stanley	461
				937	MSC Industrial Direct Co Inc 'A'	Morgan Stanley	(26.015)
				5.484	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	(928)
				2.607	MSC Industrial Direct Co Inc 'A'	Barclays Bank	—
				23.555	MSC Industrial Direct Co Inc 'A'	Goldman Sachs	(2.208)
				11.870	MSC Industrial Direct Co Inc 'A'	HSBC	(20.107)
						Morgan Stanley	—

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États-Unis suite				États-Unis suite			
(1.981)	MSCI Inc	Bank of America Merrill Lynch	(15.254)	3.179	NanoString Technologies Inc	HSBC	8.120
(939)	MSCI Inc	Barclays Bank	254	5.343	NanoString Technologies Inc	Morgan Stanley	9.511
(394)	MSCI Inc	Goldman Sachs	(3.034)	(2.319)	Napco Security Technologies Inc	Barclays Bank	(3.571)
(282)	MSCI Inc	Morgan Stanley	76	(9.688)	Napco Security Technologies Inc	Goldman Sachs	(15.507)
20.831	MSG Networks Inc 'A'	Goldman Sachs	(39.996)	(20.422)	Napco Security Technologies Inc	HSBC	(67.393)
(16.528)	MTS Systems Corp	Bank of America Merrill Lynch	226.929	(1.065)	Napco Security Technologies Inc	Morgan Stanley	(1.640)
(7.118)	MTS Systems Corp	Barclays Bank	89.117	397	Nasdaq Inc	Bank of America Merrill Lynch	441
(9.765)	MTS Systems Corp	Goldman Sachs	133.441	1.267	Nasdaq Inc	Barclays Bank	559
(6.082)	MTS Systems Corp	HSBC	86.754	1.299	Nasdaq Inc	Goldman Sachs	(359)
(18.362)	MTS Systems Corp	Morgan Stanley	229.892	414	Nasdaq Inc [†]	HSBC	—
(2.478)	Mueller Industries Inc	Barclays Bank	(1.016)	3.542	Nasdaq Inc	Morgan Stanley	884
(4.577)	Mueller Industries Inc	Goldman Sachs	61	12.570	Natera Inc	Bank of America Merrill Lynch	(26.397)
(5.672)	Mueller Industries Inc	HSBC	1.539	4.025	Natera Inc	Barclays Bank	(5.434)
(48.926)	Mueller Industries Inc	Morgan Stanley	(20.060)	11.613	Natera Inc	Goldman Sachs	(20.987)
19.233	Mueller Water Products Inc 'A'	Barclays Bank	7.693	11.947	Natera Inc	HSBC	(6.021)
33.119	Mueller Water Products Inc 'A'	Goldman Sachs	10.299	5.679	Natera Inc	Morgan Stanley	(7.667)
6.795	Mueller Water Products Inc 'A'	HSBC	2.069	953	Nathan's Famous Inc	Bank of America Merrill Lynch	(1.782)
16.107	Mueller Water Products Inc 'A'	Morgan Stanley	6.443	994	Nathan's Famous Inc	Barclays Bank	(1.879)
4.096	Murphy Oil Corp	Barclays Bank	(4.465)	400	Nathan's Famous Inc	Goldman Sachs	(748)
11.907	Murphy Oil Corp	Morgan Stanley	(12.978)	1.318	Nathan's Famous Inc	Morgan Stanley	(2.491)
(1.724)	Murphy USA Inc	Barclays Bank	(373)	863	National Bank Holdings Corp 'A'	Bank of America Merrill Lynch	906
(601)	Murphy USA Inc	HSBC	(2.302)	8.828	National Bank Holdings Corp 'A'	Goldman Sachs	9.269
(10.729)	Murphy USA Inc	Morgan Stanley	4.721	12.694	National Bank Holdings Corp 'A'	HSBC	1.016
(13.371)	Mustang Bio Inc	Goldman Sachs	(936)	23.901	National Bank Holdings Corp 'A'	Morgan Stanley	15.058
(3.282)	MutualFirst Financial Inc	HSBC	1.936	(729)	National Bankshares Inc	Barclays Bank	1.407
(8.202)	MVB Financial Corp	Barclays Bank	984	(1.171)	National Bankshares Inc	Goldman Sachs	(843)
(2.368)	MVB Financial Corp	Morgan Stanley	284	(12.807)	National Bankshares Inc	Morgan Stanley	24.718
(75.248)	Myers Industries Inc	Bank of America Merrill Lynch	(41.386)	(4.964)	National Beverage Corp	Bank of America Merrill Lynch	(29.288)
(11.368)	Myers Industries Inc	Goldman Sachs	(6.252)	993	National Beverage Corp	Bank of America Merrill Lynch	5.859
(6.738)	Myers Industries Inc	HSBC	1.550	6.315	National Beverage Corp	Barclays Bank	24.060
(15.186)	Myers Industries Inc	Morgan Stanley	(3.341)	5.756	National Beverage Corp	Goldman Sachs	30.394
2.865	Mylan NV	Bank of America Merrill Lynch	3.152	21.087	National Beverage Corp	HSBC	168.301
26.051	Mylan NV	Barclays Bank	38.035	9.043	National Beverage Corp	Morgan Stanley	34.454
1.324	Mylan NV	Goldman Sachs	1.456	(6.310)	National CineMedia Inc	Bank of America Merrill Lynch	1.830
16.990	Mylan NV	HSBC	20.483	(44.695)	National CineMedia Inc	Goldman Sachs	12.962
23.298	Mylan NV	Morgan Stanley	34.015	(7.016)	National CineMedia Inc	HSBC	3.366
(1.954)	MyoKardia Inc	Goldman Sachs	(15.895)	(8.993)	National CineMedia Inc	Morgan Stanley	(1.259)
(3.135)	MyoKardia Inc	HSBC	(15.602)	14.230	National Energy Services Reunited Corp	Bank of America Merrill Lynch	20.491
(8.915)	MyoKardia Inc	Morgan Stanley	(32.896)	12.516	National Energy Services Reunited Corp	Goldman Sachs	18.023
19.192	MYR Group Inc	Bank of America Merrill Lynch	(10.076)	24.365	National Energy Services Reunited Corp	Morgan Stanley	25.583
9.678	MYR Group Inc	Goldman Sachs	(5.081)	6.345	National Fuel Gas Co	Bank of America Merrill Lynch	(1.405)
15.188	MYR Group Inc	Morgan Stanley	7.062	(615)	National Fuel Gas Co	Barclays Bank	(221)
(5.495)	Myriad Genetics Inc	Bank of America Merrill Lynch	(7.088)	13.616	National Fuel Gas Co	Barclays Bank	4.902
(7.317)	Myriad Genetics Inc	Barclays Bank	(6.366)	20.303	National Fuel Gas Co	Goldman Sachs	(5.685)
(5.985)	Myriad Genetics Inc	Goldman Sachs	(7.721)	5.992	National Fuel Gas Co	HSBC	(5.932)
(17.935)	Myriad Genetics Inc	HSBC	(40.901)	(14.471)	National Fuel Gas Co	Morgan Stanley	(5.210)
(25.407)	Myriad Genetics Inc	Morgan Stanley	(22.104)	1.336	National Fuel Gas Co	Morgan Stanley	481
73.625	Nabors Industries Ltd	Bank of America Merrill Lynch	6.258	1.559	National General Holdings Corp	Barclays Bank	1.263
(61.745)	Nabors Industries Ltd	Barclays Bank	(926)				
(134.187)	Nabors Industries Ltd	Goldman Sachs	(15.037)				
(14.112)	Nabors Industries Ltd	HSBC	(941)				
(81.803)	Nabors Industries Ltd	Morgan Stanley	(1.227)				
(6.265)	NACCO Industries Inc 'A'	Bank of America Merrill Lynch	12.154				
(1.890)	NACCO Industries Inc 'A'	Goldman Sachs	3.667				
(3.531)	NACCO Industries Inc 'A'	Morgan Stanley	2.555				
3.427	NanoString Technologies Inc	Barclays Bank	6.100				

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Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
16.807	National General Holdings Corp	Goldman Sachs	2.898	767	Natural Gas Services Group Inc	Bank of America Merrill Lynch	(199)
85.465	National General Holdings Corp	Morgan Stanley	69.227	6.407	Natural Gas Services Group Inc	Barclays Bank	(1.162)
(105.811)	National Health Investors Inc (Reit)	Bank of America Merrill Lynch	(207.389)	30.571	Natural Gas Services Group Inc	Goldman Sachs	(6.728)
1.984	National Health Investors Inc (Reit)	Barclays Bank	5.297	17.402	Natural Gas Services Group Inc	HSBC	(3.365)
(3.211)	National Health Investors Inc (Reit)	Barclays Bank	(8.573)	47.538	Natural Gas Services Group Inc	Morgan Stanley	(2.377)
(12.890)	National Health Investors Inc (Reit)	Goldman Sachs	(25.264)	2.785	Natural Grocers by Vitamin Cottage Inc	HSBC	446
428	National Health Investors Inc (Reit)	Goldman Sachs	985	3.182	Natural Grocers by Vitamin Cottage Inc	Morgan Stanley	986
808	National Health Investors Inc (Reit)	HSBC	672	10.667	Natural Health Trends Corp	Bank of America Merrill Lynch	(15.467)
(4.873)	National Health Investors Inc (Reit)	HSBC	(11.585)	33.540	Natural Health Trends Corp	Goldman Sachs	(48.633)
3.219	National Health Investors Inc (Reit)	Morgan Stanley	7.659	35.782	Natural Health Trends Corp	Morgan Stanley	(1.431)
(11.962)	National Health Investors Inc (Reit)	Morgan Stanley	(31.939)	(35.016)	Nature's Sunshine Products Inc	Bank of America Merrill Lynch	(8.054)
(1.800)	National HealthCare Corp	Barclays Bank	3.175	1.177	Natus Medical Inc	Bank of America Merrill Lynch	1.165
(3.722)	National HealthCare Corp	HSBC	2.579	1.743	Natus Medical Inc	Goldman Sachs	809
12.201	National Instruments Corp	Bank of America Merrill Lynch	(10.127)	1.393	Natus Medical Inc	HSBC	1.017
31.757	National Instruments Corp	Goldman Sachs	(26.358)	2.544	Natus Medical Inc	Morgan Stanley	1.348
63.002	National Instruments Corp	Morgan Stanley	34.021	50.692	Nautilus Inc	Goldman Sachs	(1.521)
4.426	National Oilwell Varco Inc	Barclays Bank	3.541	(36.962)	Navient Corp	Bank of America Merrill Lynch	(3.696)
1.926	National Oilwell Varco Inc	Goldman Sachs	616	(10.375)	Navient Corp	Goldman Sachs	(1.038)
6.412	National Oilwell Varco Inc	HSBC	(5.001)	(6.114)	Navient Corp	HSBC	(367)
75.591	National Oilwell Varco Inc	Morgan Stanley	60.473	(17.214)	Navient Corp	Morgan Stanley	861
(7.006)	National Presto Industries Inc	Bank of America Merrill Lynch	6.375	3.213	Navigator Holdings Ltd	Bank of America Merrill Lynch	(2.442)
(3.864)	National Presto Industries Inc	Goldman Sachs	3.516	8.115	Navigator Holdings Ltd	Barclays Bank	(2.191)
(1.688)	National Presto Industries Inc	Morgan Stanley	1.384	3.246	Navigator Holdings Ltd	HSBC	3.019
653	National Research Corp	HSBC	2.925	(4.193)	Navistar International Corp	Barclays Bank	(2.138)
9.057	National Research Corp	Morgan Stanley	8.061	1.804	Navistar International Corp	Barclays Bank	920
62.656	National Retail Properties Inc (Reit)	Bank of America Merrill Lynch	(10.652)	1.101	Navistar International Corp	Goldman Sachs	(551)
5.979	National Retail Properties Inc (Reit)	Barclays Bank	7.055	(1.972)	Navistar International Corp	Goldman Sachs	986
7.504	National Retail Properties Inc (Reit)	Goldman Sachs	(1.275)	(1.533)	Navistar International Corp	HSBC	1.579
9.101	National Retail Properties Inc (Reit)	HSBC	11.285	12.506	Navistar International Corp	HSBC	(12.881)
34.507	National Retail Properties Inc (Reit)	Morgan Stanley	40.718	(13.515)	Navistar International Corp	Morgan Stanley	(6.893)
16.052	National Storage Affiliates Trust (Reit)	Bank of America Merrill Lynch	19.423	(17.402)	NBT Bancorp Inc	Barclays Bank	(1.044)
86.149	National Storage Affiliates Trust (Reit)	Barclays Bank	97.348	(55.197)	NBT Bancorp Inc	Goldman Sachs	18.001
22.712	National Storage Affiliates Trust (Reit)	Goldman Sachs	27.481	(47.536)	NBT Bancorp Inc	HSBC	26.101
58.826	National Storage Affiliates Trust (Reit)	HSBC	85.886	(41.865)	NBT Bancorp Inc	Morgan Stanley	(1.392)
67.892	National Storage Affiliates Trust (Reit)	Morgan Stanley	76.718	1.830	NCR Corp	Barclays Bank	(384)
4.915	National Vision Holdings Inc	Barclays Bank	6.832	7.951	NCR Corp	Goldman Sachs	(636)
6.586	National Vision Holdings Inc	HSBC	16.663	14.023	NCR Corp	HSBC	19.989
14.839	National Vision Holdings Inc	Morgan Stanley	20.626	14.273	NCR Corp	Morgan Stanley	(2.997)
(788)	National Western Life Group Inc 'A'	Bank of America Merrill Lynch	6.927	4.525	NCS Multistage Holdings Inc	Bank of America Merrill Lynch	(679)
(3)	National Western Life Group Inc 'A'	HSBC	95	54.454	NCS Multistage Holdings Inc	Goldman Sachs	(8.168)
(100)	National Western Life Group Inc 'A'	Morgan Stanley	(353)	1.202	Neenah Inc	Goldman Sachs	3.071
				2.475	Neenah Inc	HSBC	238
				7.466	Neenah Inc	Morgan Stanley	30.685
				(8.178)	Nektar Therapeutics	Barclays Bank	5.152
				(16.524)	Nektar Therapeutics	HSBC	(6.609)
				(7.731)	Nektar Therapeutics	Morgan Stanley	4.871
				(1.087)	Nelnet Inc 'A'	Goldman Sachs	1.250
				(4.108)	Nelnet Inc 'A'	HSBC	(2.300)
				(29.586)	Nelnet Inc 'A'	Morgan Stanley	(7.101)
				(6.127)	Neogen Corp	Bank of America Merrill Lynch	(17.584)
				(3.082)	Neogen Corp	Barclays Bank	(6.383)
				(17.394)	Neogen Corp	Goldman Sachs	(49.921)
				(6.651)	Neogen Corp	HSBC	(19.511)

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États-Unis suite				États-Unis suite			
(12.486)	Neogen Corp	Morgan Stanley	(30.092)	(27.872)	New Residential Investment Corp (Reit)	Morgan Stanley	(5.296)
(7.729)	NeoGenomics Inc	HSBC	(23.573)	35.329	New Senior Investment Group Inc (Reit)	Goldman Sachs	5.299
(2.406)	NeoGenomics Inc	Morgan Stanley	(3.176)	(54.025)	New York Community Bancorp Inc	Bank of America Merrill Lynch	11.616
19.383	Neon Therapeutics Inc	Goldman Sachs	(6.203)	(7.272)	New York Community Bancorp Inc	HSBC	1.127
41.122	Neon Therapeutics Inc	HSBC	(33.720)	(343.521)	New York Mortgage Trust Inc (Reit)	Bank of America Merrill Lynch	6.870
27.489	Neon Therapeutics Inc	Morgan Stanley	(5.773)	(187.744)	New York Mortgage Trust Inc (Reit)	Barclays Bank	(22.529)
(9.690)	NeoPhotonics Corp	Barclays Bank	(1.744)	(31.986)	New York Mortgage Trust Inc (Reit)	Goldman Sachs	640
(5.406)	NeoPhotonics Corp	Goldman Sachs	1.514	(85.049)	New York Mortgage Trust Inc (Reit)	Morgan Stanley	(10.206)
(8.317)	NeoPhotonics Corp	Morgan Stanley	(1.497)	(2.059)	New York Times Co/The 'A'	Bank of America Merrill Lynch	(1.503)
5.917	Nesco Holdings Inc	Barclays Bank	(1.479)	7.082	New York Times Co/The 'A'	HSBC	9.561
6.823	Nesco Holdings Inc	Goldman Sachs	(2.661)	(5.138)	New York Times Co/The 'A'	HSBC	(6.936)
15.701	Nesco Holdings Inc	HSBC	(27.477)	4.735	New York Times Co/The 'A'	Morgan Stanley	5.114
12.606	Nesco Holdings Inc	Morgan Stanley	(3.152)	(1.197)	New York Times Co/The 'A'	Morgan Stanley	(1.293)
761	NetApp Inc	Bank of America Merrill Lynch	(1.667)	(8.930)	Newell Brands Inc	Bank of America Merrill Lynch	3.215
4.489	NetApp Inc	Goldman Sachs	(9.831)	(3.404)	Newell Brands Inc	Barclays Bank	(1.294)
4.161	NetApp Inc	HSBC	5.284	(23.115)	Newell Brands Inc	Goldman Sachs	8.321
14.525	NetApp Inc	Morgan Stanley	(7.989)	(20.048)	Newell Brands Inc	HSBC	19.848
(216)	Netflix Inc	Bank of America Merrill Lynch	(1.017)	(14.469)	Newell Brands Inc	Morgan Stanley	(5.498)
(1.278)	Netflix Inc	Barclays Bank	(6.211)	73.488	NewLink Genetics Corp	Bank of America Merrill Lynch	2.940
(1.813)	Netflix Inc	Goldman Sachs	(34.012)	(47.172)	Newmark Group Inc 'A'	Bank of America Merrill Lynch	(25.173)
(7.284)	Netflix Inc	HSBC	(173.141)	(20.409)	Newmark Group Inc 'A'	Goldman Sachs	(9.894)
(672)	Netflix Inc	Morgan Stanley	(3.266)	(4.634)	Newmark Group Inc 'A'	HSBC	(4.727)
(2.741)	NETGEAR Inc	Bank of America Merrill Lynch	5.619	19.187	Newmark Group Inc 'A'	HSBC	19.571
(1.027)	NETGEAR Inc	Barclays Bank	(62)	(7.480)	Newmark Group Inc 'A'	Morgan Stanley	(2.319)
(4.702)	NETGEAR Inc	Goldman Sachs	9.639	32.090	Newmark Group Inc 'A'	Morgan Stanley	9.948
(1.180)	NETGEAR Inc	HSBC	2.726	62	NewMarket Corp	Bank of America Merrill Lynch	(543)
(2.848)	NETGEAR Inc	Morgan Stanley	(171)	(589)	NewMarket Corp	Bank of America Merrill Lynch	5.157
(41.416)	NetScout Systems Inc	Bank of America Merrill Lynch	6.420	(1.292)	NewMarket Corp	Barclays Bank	(3.107)
(35.696)	NetScout Systems Inc	HSBC	7.746	551	NewMarket Corp	Goldman Sachs	(4.824)
(24.600)	NetScout Systems Inc	Morgan Stanley	(11.562)	(785)	NewMarket Corp	Goldman Sachs	6.873
1.031	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	4.413	326	NewMarket Corp	HSBC	(781)
465	Neurocrine Biosciences Inc	Goldman Sachs	1.452	(538)	NewMarket Corp	HSBC	1.289
838	Neurocrine Biosciences Inc	HSBC	3.429	169	NewMarket Corp	Morgan Stanley	406
(741)	Neurocrine Biosciences Inc	Morgan Stanley	(2.216)	(1.277)	NewMarket Corp	Morgan Stanley	(3.071)
750	Neurocrine Biosciences Inc	Morgan Stanley	2.243	(10.130)	Newmont Mining Corp	Bank of America Merrill Lynch	(6.179)
1.250	Nevro Corp	Barclays Bank	4.775	(29.053)	Newmont Mining Corp	Barclays Bank	(3.777)
(250)	Nevro Corp	HSBC	(1.468)	(83.153)	Newmont Mining Corp	HSBC	(133.877)
2.062	Nevro Corp	HSBC	8.124	(32.865)	Newpark Resources Inc	Bank of America Merrill Lynch	7.559
(1.959)	Nevro Corp	Morgan Stanley	(7.483)	(9.482)	Newpark Resources Inc	Barclays Bank	1.233
(47.157)	New Age Beverages Corp	Goldman Sachs	7.974	(6.608)	Newpark Resources Inc	Goldman Sachs	1.520
(15.632)	New Age Beverages Corp	HSBC	4.373	(10.527)	Newpark Resources Inc	HSBC	6.607
(20.600)	New Fortress Energy LLC	Morgan Stanley	8.034	(17.211)	Newpark Resources Inc	Morgan Stanley	2.237
8.961	New Jersey Resources Corp	Bank of America Merrill Lynch	12.545	(17.516)	News Corp 'A'	Barclays Bank	(3.854)
25.346	New Jersey Resources Corp	Barclays Bank	2.534	(78.283)	News Corp 'A'	Goldman Sachs	4.697
62.530	New Jersey Resources Corp	Goldman Sachs	87.175	(55.775)	News Corp 'A'	HSBC	(1.673)
34.858	New Jersey Resources Corp	HSBC	64.086	(294.064)	News Corp 'A'	Morgan Stanley	(64.694)
68.468	New Jersey Resources Corp	Morgan Stanley	6.847	(111.377)	News Corp 'B'	Bank of America Merrill Lynch	6.683
(4.016)	New Relic Inc	Barclays Bank	(6.225)	(14.670)	News Corp 'B'	HSBC	(440)
(2.595)	New Relic Inc	Goldman Sachs	(3.120)	(51.538)	News Corp 'B'	Morgan Stanley	(14.431)
(1.132)	New Relic Inc	HSBC	(3.215)	2.402	NexPoint Residential Trust Inc (Reit)	Bank of America Merrill Lynch	673
(1.351)	New Relic Inc	Morgan Stanley	(2.094)				
(88.612)	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	(30.128)				
(18.886)	New Residential Investment Corp (Reit)	Barclays Bank	(3.588)				
(44.150)	New Residential Investment Corp (Reit)	Goldman Sachs	(15.011)				
(76.480)	New Residential Investment Corp (Reit)	HSBC	51.242				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
40.906	NexPoint Residential Trust Inc (Reit)	Barclays Bank	12.338	(1.201)	Nine Energy Service Inc	Morgan Stanley	(456)
39.451	NexPoint Residential Trust Inc (Reit)	Goldman Sachs	13.092	(12.499)	NiSource Inc	Bank of America	
36.285	NexPoint Residential Trust Inc (Reit)	HSBC	68.411	(69.391)	NiSource Inc	Merrill Lynch	(1.250)
61.639	NexPoint Residential Trust Inc (Reit)	Morgan Stanley	20.341	(91.521)	NiSource Inc	Goldman Sachs	(6.939)
210	Nexstar Media Group Inc 'A'	Bank of America		(210.956)	NiSource Inc	HSBC	(17.389)
(1.138)	Nexstar Media Group Inc 'A'	Merrill Lynch	1.434	(25.535)	NL Industries Inc	Morgan Stanley	(50.630)
247	Nexstar Media Group Inc 'A'	Barclays Bank	743	(8.386)	NL Industries Inc	Bank of America	
(1.038)	Nexstar Media Group Inc 'A'	Barclays Bank	(3.124)	(15.646)	nLight Inc	Merrill Lynch	(1.787)
1.996	Nexstar Media Group Inc 'A'	Goldman Sachs	13.633	(11.551)	nLight Inc	Goldman Sachs	(587)
1.350	Nexstar Media Group Inc 'A'	HSBC	2.579	(5.814)	nLight Inc	Barclays Bank	(1.565)
2.719	Nexstar Media Group Inc 'A'	Morgan Stanley	8.184	(54.813)	nLight Inc	Goldman Sachs	777
(2.417)	NextCure Inc	Barclays Bank	(3.124)	(1.476)	NMI Holdings Inc 'A'	HSBC	1.839
(6.372)	NextCure Inc	Morgan Stanley	(47.599)	(2.511)	NMI Holdings Inc 'A'	Morgan Stanley	(5.481)
(4.221)	NextDecade Corp	Morgan Stanley	148	(1.023)	NMI Holdings Inc 'A'	Bank of America	
(13.377)	NextEra Energy Inc	Bank of America		(4.190)	NMI Holdings Inc 'A'	HSBC	69
(5.900)	NextEra Energy Inc	Merrill Lynch	(35.717)	(5.504)	NMI Holdings Inc 'A'	Morgan Stanley	(4.348)
(3.186)	NextEra Energy Inc	Barclays Bank	(4.189)	(17.403)	NN Inc	Bank of America	
(591)	NextEra Energy Inc	Goldman Sachs	(307)	(164.853)	Noble Corp Plc	Merrill Lynch	18.795
(26.097)	NextEra Energy Inc	HSBC	(18.529)	(32.691)	Noble Corp Plc	Barclays Bank	6.594
8.791	NextGen Healthcare Inc	Morgan Stanley	6.627	(174.685)	Noble Corp Plc	Goldman Sachs	3.596
34.291	NextGen Healthcare Inc	Barclays Bank	45.264	(57.254)	Noble Corp Plc	HSBC	43.671
9.174	NextGen Healthcare Inc	Goldman Sachs	10.311	(23.414)	Noble Energy Inc	Morgan Stanley	2.290
2.098	NextGen Healthcare Inc	HSBC	1.741	(4.310)	Noble Energy Inc	Bank of America	
(3.573)	NexTier Oilfield Solutions Inc	Morgan Stanley		(3.344)	Noble Energy Inc	Merrill Lynch	702
(35.029)	NexTier Oilfield Solutions Inc	HSBC	1.894	2.360	Noodles & Co	HSBC	2.500
18.723	NGM Biopharmaceuticals Inc	Morgan Stanley	(6.305)	(10.011)	Noodles & Co	Morgan Stanley	970
12.968	NGM Biopharmaceuticals Inc	Barclays Bank	25.651	(19.479)	Noodles & Co	Bank of America	(4.405)
10.371	NGM Biopharmaceuticals Inc	Goldman Sachs	23.861	(4.482)	Noodles & Co	Merrill Lynch	(8.960)
12.967	NGM Biopharmaceuticals Inc	Barclays Bank	38.580	10.018	Nordic American Tankers Ltd	Morgan Stanley	(2.062)
1.829	NI Holdings Inc	Goldman Sachs	17.765	80.837	Nordic American Tankers Ltd	Bank of America	
3.162	NI Holdings Inc	HSBC	(1.024)	(181)	Nordson Corp	Merrill Lynch	401
(20.681)	NIC Inc	Morgan Stanley	1.423	(4.334)	Nordson Corp	Bank of America	
(17.720)	NIC Inc	Barclays Bank	(9.513)	(4.352)	Nordson Corp	Merrill Lynch	(503)
(2.421)	NIC Inc	Goldman Sachs	9.742	11.783	Nordstrom Inc	HSBC	(12.395)
(21.319)	NIC Inc	HSBC	(1.324)	2.491	Nordstrom Inc	Morgan Stanley	(7.616)
28.546	Nicholas Financial Inc	Morgan Stanley	(9.807)	1.114	Nordstrom Inc	Bank of America	
1.556	Nicolet Bankshares Inc	Bank of America	(10.847)	4.481	Norfolk Southern Corp	Merrill Lynch	118
1.134	Nicolet Bankshares Inc	Merrill Lynch	3.345	(2.330)	Norfolk Southern Corp	Barclays Bank	249
12.302	Nielsen Holdings Plc	Bank of America	2.087	(8.902)	Norfolk Southern Corp	Goldman Sachs	(22.051)
(36.677)	Nielsen Holdings Plc	Merrill Lynch	(11.441)	(9.464)	Norfolk Southern Corp	HSBC	7.664
(39.976)	Nielsen Holdings Plc	Barclays Bank	(2.567)	(3.612)	Norfolk Southern Corp	Morgan Stanley	(1.289)
39.659	Nielsen Holdings Plc	Goldman Sachs	26.049	(5.862)	Northeast Bank	Bank of America	
(22.427)	Nielsen Holdings Plc	HSBC	14.408	(63.798)	Northeast Bank	Merrill Lynch	36.046
(13.189)	Nielsen Holdings Plc	Morgan Stanley	(923)	(4.984)	Northeast Bank	HSBC	5.906
16.042	Nike Inc 'B'	Bank of America		(2.705)	Northeast Bank	Morgan Stanley	(41)
16.268	Nike Inc 'B'	Merrill Lynch	14.758	33.566	Northern Oil and Gas Inc	Goldman Sachs	(6.378)
19.207	Nike Inc 'B'	Barclays Bank	10.086	2.518	Northern Technologies International Corp	Bank of America	
45.600	Nike Inc 'B'	Goldman Sachs	17.670	4.868	Northern Technologies International Corp	Merrill Lynch	327
4.633	Nike Inc 'B'	HSBC	188.639	7.528	Northern Technologies International Corp	Goldman Sachs	633
(20.876)	Nine Energy Service Inc	Morgan Stanley	2.872	(2.681)	Northern Trust Corp	Morgan Stanley	1.731
(1.548)	Nine Energy Service Inc	Bank of America		(14.362)	Northern Trust Corp	Bank of America	
		Merrill Lynch	9.394	(4.399)	Northern Trust Corp	Merrill Lynch	(3.003)
		Goldman Sachs	697		Northern Trust Corp	HSBC	(4.494)
					Northern Trust Corp	Morgan Stanley	(2.376)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(188.541)	Northfield Bancorp Inc	Bank of America		(11.246)	NRG Energy Inc	Morgan Stanley	2.699
		Merrill Lynch	15.083	15.405	NRG Energy Inc	Morgan Stanley	(3.697)
(13.691)	Northfield Bancorp Inc	Morgan Stanley	(1.643)	(3.206)	Nu Skin Enterprises Inc 'A'	Barclays Bank	(1.250)
(1.386)	Northrim BanCorp Inc	Bank of America		(2.955)	Nu Skin Enterprises Inc 'A'	HSBC	8.510
		Merrill Lynch	3.167	(4.127)	Nu Skin Enterprises Inc 'A'	Morgan Stanley	(1.610)
(1.701)	Northrim BanCorp Inc	HSBC	3.819	15.415	Nuance Communications Inc	HSBC	20.194
(3.073)	Northrim BanCorp Inc	Morgan Stanley	3.088	27.757	Nuance Communications Inc	Morgan Stanley	1.665
(2.570)	Northwest Bancshares Inc	Barclays Bank	13	(34.873)	Nucor Corp	Barclays Bank	(33.826)
6.872	Northwest Natural Holding Co	Barclays Bank	13.041	(8.798)	Nucor Corp	Goldman Sachs	(11.085)
925	Northwest Natural Holding Co	Goldman Sachs	3.349	(49.310)	Nucor Corp	HSBC	(32.052)
16.385	Northwest Natural Holding Co	HSBC	67.931	(85.380)	Nucor Corp	Morgan Stanley	(82.819)
14.456	Northwest Natural Holding Co	Morgan Stanley	28.478	1.915	Nutanix Inc 'A'	Bank of America	
21.924	Northwest Pipe Co	Goldman Sachs	12.058	1.631	Nutanix Inc 'A'	Barclays Bank	4.346
4.168	Northwest Pipe Co	Morgan Stanley	2.959	8.942	Nutanix Inc 'A'	Morgan Stanley	11.239
3.079	NorthWestern Corp	Bank of America		(900)	NuVasive Inc	Bank of America	58.034
		Merrill Lynch	8.036	(2.176)	NuVasive Inc	Merrill Lynch	774
(2.973)	NorthWestern Corp	Bank of America		(5.145)	NuVasive Inc	Barclays Bank	(2.290)
		Merrill Lynch	(777)	(10.827)	NuVasive Inc	Goldman Sachs	2.376
1.629	NorthWestern Corp	Barclays Bank	1.319	(11.260)	NuVasive Inc	HSBC	(3.790)
(12.993)	NorthWestern Corp	Barclays Bank	(8.665)	(3.609)	NV5 Global Inc	Morgan Stanley	(16.101)
2.728	NorthWestern Corp	Goldman Sachs	7.120	(816)	NV5 Global Inc	Barclays Bank	(866)
(30.609)	NorthWestern Corp	Goldman Sachs	(70.761)	(8.571)	NV5 Global Inc	Goldman Sachs	2.880
(45.323)	NorthWestern Corp	HSBC	(118.617)	(10.483)	NV5 Global Inc	HSBC	40.300
1.153	NorthWestern Corp	Morgan Stanley	934	(3.582)	NVE Corp	Morgan Stanley	(996)
(19.791)	NorthWestern Corp	Morgan Stanley	(16.030)	(1.082)	NVE Corp	Bank of America	
(2.318)	Norwegian Cruise Line Holdings Ltd	Barclays Bank	(775)	(536)	NVE Corp	Merrill Lynch	2.794
5.018	Norwegian Cruise Line Holdings Ltd	Barclays Bank	2.057	6.534	nVent Electric Plc	Barclays Bank	(1.785)
(458)	Norwegian Cruise Line Holdings Ltd	Goldman Sachs	(575)	1.657	nVent Electric Plc	HSBC	(1.150)
3.428	Norwegian Cruise Line Holdings Ltd	Goldman Sachs	4.662	2.797	nVent Electric Plc	Goldman Sachs	915
(11.922)	Norwegian Cruise Line Holdings Ltd	HSBC	(30.997)	2.258	nVent Electric Plc	HSBC	1.392
4.932	Norwegian Cruise Line Holdings Ltd	HSBC	12.823	3.899	NVIDIA Corp	Morgan Stanley	2.461
(1.197)	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	(491)	4.827	NVIDIA Corp	Bank of America	316
6.051	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	2.481	(142)	NVR Inc	Merrill Lynch	53.026
(210)	Norwood Financial Corp	HSBC	(68)	(98)	NVR Inc	Morgan Stanley	33.306
(1.383)	Norwood Financial Corp	Morgan Stanley	(505)	(195)	NVR Inc	Barclays Bank	(9.393)
19.563	Novagold Resources Inc	Barclays Bank	3.913	(405)	NVR Inc	Goldman Sachs	(7.822)
13.028	Novagold Resources Inc	Goldman Sachs	2.866	1.248	NXP Semiconductors NV	HSBC	(73.455)
89.512	Novagold Resources Inc	HSBC	52.812	876	NXP Semiconductors NV	Morgan Stanley	(44.712)
52.933	Novagold Resources Inc	Morgan Stanley	10.587	7.303	NXP Semiconductors NV	Barclays Bank	1.273
(5.395)	Novanta Inc	Bank of America		117.485	Nymox Pharmaceutical Corp	HSBC	(1.209)
		Merrill Lynch	(53.896)	29.692	Nymox Pharmaceutical Corp	Morgan Stanley	7.449
(5.843)	Novanta Inc	Barclays Bank	(37.632)	52.833	Nymox Pharmaceutical Corp	Bank of America	
(2.044)	Novanta Inc	Goldman Sachs	(12.309)	705	Oak Valley Bancorp	Merrill Lynch	10.574
(11.964)	Novanta Inc	HSBC	(153.137)	6.041	Oak Valley Bancorp	Bank of America	
(10.902)	Novanta Inc	Morgan Stanley	(73.154)	6.107	Oak Valley Bancorp	Merrill Lynch	479
(647)	Novocure Ltd	Bank of America		1.495	Oak Valley Bancorp	Goldman Sachs	4.108
		Merrill Lynch	(5.312)	39.643	Oasis Midstream Partners LP	HSBC	10.504
(598)	Novocure Ltd	Barclays Bank	963	14.516	Oasis Midstream Partners LP	Morgan Stanley	254
1.133	Novocure Ltd	Barclays Bank	(1.824)	31.677	Oasis Petroleum Inc	Bank of America	(56.293)
6.205	Novocure Ltd	Morgan Stanley	(9.990)	78.800	Oasis Petroleum Inc	Goldman Sachs	(20.613)
(24.617)	NOW Inc	Morgan Stanley	5.908	(11.294)	Occidental Petroleum Corp	Bank of America	
13.440	NRG Energy Inc	Bank of America		(42.852)	Occidental Petroleum Corp	Merrill Lynch	(11.562)
		Merrill Lynch	(9.240)	(14.406)	Occidental Petroleum Corp	HSBC	(53.978)
4.815	NRG Energy Inc	Barclays Bank	(1.156)	(18.508)	Occidental Petroleum Corp	Barclays Bank	7.962
16.360	NRG Energy Inc	Goldman Sachs	(9.991)			Goldman Sachs	3.759
1.293	NRG Energy Inc	HSBC	(324)			HSBC	15.760
						Morgan Stanley	13.048

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
4.546	Oceaneering International Inc	Barclays Bank	(690)	(31.874)	Old Republic International Corp	Morgan Stanley	(14.821)
46.972	Oceaneering International Inc	Goldman Sachs	(5.636)	(34.646)	Old Second Bancorp Inc	Bank of America Merrill Lynch	2.425
49.089	Oceaneering International Inc	HSBC	(10.856)	(1.638)	Old Second Bancorp Inc	Goldman Sachs	115
71.300	Oceaneering International Inc	Morgan Stanley	8.556	(6.265)	Olin Corp	HSBC	11.528
42.204	OceanFirst Financial Corp	Barclays Bank	8.441	(1.099)	Ollie's Bargain Outlet Holdings Inc	Barclays Bank	(3.923)
47.115	OceanFirst Financial Corp	HSBC	2.356	(2.904)	Ollie's Bargain Outlet Holdings Inc	Goldman Sachs	(3.165)
85.383	OceanFirst Financial Corp	Morgan Stanley	17.077	(6.710)	Ollie's Bargain Outlet Holdings Inc	HSBC	7.985
(9.163)	Ocular Therapeutix Inc	Morgan Stanley	(5.498)	(12.630)	Ollie's Bargain Outlet Holdings Inc	Morgan Stanley	(45.089)
(79.447)	Ocwen Financial Corp	Bank of America Merrill Lynch	7.150	2.067	Olympic Steel Inc	Barclays Bank	1.860
(85.136)	Ocwen Financial Corp	Morgan Stanley	(2.554)	2.404	Olympic Steel Inc	Goldman Sachs	2.885
(2.051)	Odonate Therapeutics Inc	Barclays Bank	1.825	2.222	Olympic Steel Inc	HSBC	4.311
(703)	Odonate Therapeutics Inc	HSBC	(2.461)	7.706	Olympic Steel Inc	Morgan Stanley	6.935
(1.405)	Odonate Therapeutics Inc	Morgan Stanley	1.250	236	Omega Flex Inc	Bank of America Merrill Lynch	378
(27.700)	Office Depot Inc	Goldman Sachs	6.094	1.448	Omega Flex Inc	Barclays Bank	(1.008)
(56.853)	Office Depot Inc	HSBC	14.755	3.704	Omega Flex Inc	Goldman Sachs	4.624
(107.760)	Office Depot Inc	Morgan Stanley	(2.155)	1.939	Omega Flex Inc	HSBC	4.030
(10.406)	Office Properties Income Trust (Reit)	Bank of America Merrill Lynch	(16.129)	2.564	Omega Flex Inc	Morgan Stanley	231
(4.659)	Office Properties Income Trust (Reit)	Barclays Bank	(6.523)	(8.217)	Omega Healthcare Investors Inc (Reit)	Goldman Sachs	(10.189)
(20.148)	Office Properties Income Trust (Reit)	Goldman Sachs	(31.229)	(10.049)	Omega Healthcare Investors Inc (Reit)	HSBC	(13.566)
(8.475)	Office Properties Income Trust (Reit)	HSBC	(7.627)	(66.662)	Omega Healthcare Investors Inc (Reit)	Morgan Stanley	(103.327)
(6.265)	Office Properties Income Trust (Reit)	Morgan Stanley	(8.771)	4.172	Omeros Corp	Goldman Sachs	4.547
(3.704)	OFG Bancorp	HSBC	(333)	7.135	Omeros Corp	HSBC	5.066
(5.486)	OFG Bancorp	Morgan Stanley	(5.486)	6.789	Omeros Corp	Morgan Stanley	(1.290)
23.846	OGE Energy Corp	Bank of America Merrill Lynch	(27.423)	(666)	Omniceil Inc	Bank of America Merrill Lynch	(3.317)
7.291	OGE Energy Corp	Barclays Bank	1.677	15.640	Omniceil Inc	Bank of America Merrill Lynch	77.887
18.643	OGE Energy Corp	HSBC	(11.372)	(805)	Omniceil Inc	Barclays Bank	(652)
137.213	OGE Energy Corp	Morgan Stanley	31.559	3.196	Omniceil Inc	Barclays Bank	2.589
(6.765)	Ohio Valley Banc Corp	Bank of America Merrill Lynch	(8.017)	(1.086)	Omniceil Inc	Goldman Sachs	(5.408)
(2.605)	Ohio Valley Banc Corp	Goldman Sachs	(3.087)	2.070	Omniceil Inc	Goldman Sachs	9.965
(15.152)	Ohio Valley Banc Corp	Morgan Stanley	(682)	11.883	Omniceil Inc	HSBC	63.664
4.697	Oil States International Inc	Barclays Bank	517	(688)	Omniceil Inc	Morgan Stanley	(557)
27.202	Oil States International Inc	HSBC	(15.505)	5.806	Omniceil Inc	Morgan Stanley	4.703
14.224	Oil States International Inc	Morgan Stanley	1.565	(8.583)	Omnicom Group Inc	Barclays Bank	(16.050)
(1.447)	Oil-Dri Corp of America	Goldman Sachs	(1.302)	(6.437)	Omnicom Group Inc	HSBC	4.733
(2.968)	Oil-Dri Corp of America	Morgan Stanley	(2.315)	(3.925)	Omnicom Group Inc	Morgan Stanley	(7.340)
(2.284)	Okta Inc	Bank of America Merrill Lynch	(30.948)	80.879	On Deck Capital Inc	HSBC	(32.352)
(1.059)	Okta Inc	Barclays Bank	(3.601)	49.977	On Deck Capital Inc	Morgan Stanley	(6.997)
(212)	Okta Inc	Goldman Sachs	(2.873)	9.268	ON Semiconductor Corp	Goldman Sachs	(1.019)
(6.099)	Okta Inc	Morgan Stanley	(20.737)	(39.862)	ON Semiconductor Corp	Morgan Stanley	(34.680)
4.418	Old Dominion Freight Line Inc	Barclays Bank	5.075	(14.193)	Oncocyte Corp	Goldman Sachs	(1.135)
2.117	Old Dominion Freight Line Inc	Morgan Stanley	(72)	(49.437)	Oncocyte Corp	HSBC	(3.461)
(48.716)	Old National Bancorp/IN	Bank of America Merrill Lynch	7.307	(46.133)	Oncocyte Corp	Morgan Stanley	2.307
(16.547)	Old National Bancorp/IN	Barclays Bank	496	1.741	ONE Gas Inc	Bank of America Merrill Lynch	2.385
(134.250)	Old National Bancorp/IN	Goldman Sachs	20.138	35.022	ONE Gas Inc	Barclays Bank	72.496
(2.220)	Old National Bancorp/IN	HSBC	821	(17.660)	ONE Gas Inc	Barclays Bank	(35.366)
(93.821)	Old National Bancorp/IN	Morgan Stanley	2.814	(42.954)	ONE Gas Inc	Goldman Sachs	(64.166)
(27.993)	Old Republic International Corp	Barclays Bank	(13.017)	1.373	ONE Gas Inc	Goldman Sachs	1.881
(12.878)	Old Republic International Corp	Goldman Sachs	1.481	(19.219)	ONE Gas Inc	HSBC	(63.610)
(16.144)	Old Republic International Corp	HSBC	566	(16.252)	ONE Gas Inc	Morgan Stanley	(31.515)
				10.739	One Liberty Properties Inc (Reit)	Bank of America Merrill Lynch	(537)
				700	One Liberty Properties Inc (Reit)	Barclays Bank	77

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
1.028	One Liberty Properties Inc (Reit)	Goldman Sachs	(51)	(14.007)	ORBCOMM Inc	HSBC	8.684
4.888	One Liberty Properties Inc (Reit)	HSBC	3.373	(18.780)	ORBCOMM Inc	Morgan Stanley	3.568
3.394	One Liberty Properties Inc (Reit)	Morgan Stanley	373	(48.989)	Orchid Island Capital Inc (Reit)	Goldman Sachs	(4.899)
3.707	OneMain Holdings Inc	Goldman Sachs	5.894	(65.444)	Orchid Island Capital Inc (Reit)	Morgan Stanley	654
25.723	OneMain Holdings Inc	Morgan Stanley	(2.829)	(169)	O'Reilly Automotive Inc	Barclays Bank	(1.252)
(8.666)	ONEOK Inc	Bank of America		(1.448)	O'Reilly Automotive Inc	Goldman Sachs	(637)
(13.421)	ONEOK Inc	Merrill Lynch	(1.820)	(382)	O'Reilly Automotive Inc	HSBC	(423)
(17.310)	ONEOK Inc	Barclays Bank	2.445	(1.809)	O'Reilly Automotive Inc	Morgan Stanley	(13.405)
(6.108)	ONEOK Inc	Goldman Sachs	(4.426)	(12.838)	Origin Bancorp Inc	Goldman Sachs	(9.885)
(38.139)	OneSpan Inc	HSBC	(3.346)	(3.672)	Origin Bancorp Inc	HSBC	(184)
(2.710)	OneSpan Inc	Bank of America		(20.630)	Origin Bancorp Inc	Morgan Stanley	(12.378)
(1.940)	OneSpan Inc	Merrill Lynch	(17.163)	4.200	Orion Engineered Carbons SA	Bank of America	
(2.034)	OneSpan Inc	Goldman Sachs	(1.220)	9.453	Orion Engineered Carbons SA	Merrill Lynch	(1.218)
87.805	OneSpaWorld Holdings Ltd	HSBC	1.009	5.314	Orion Engineered Carbons SA	Barclays Bank	3.687
42.742	OneSpaWorld Holdings Ltd	Morgan Stanley	(1.302)	3.565	Orion Engineered Carbons SA	Goldman Sachs	(1.541)
(8.746)	Onto Innovation Inc	Bank of America		(201.634)	Oritani Financial Corp	HSBC	(3.815)
(6.137)	Onto Innovation Inc	Merrill Lynch	17.485	(9.301)	Oritani Financial Corp	Bank of America	72.588
(3.236)	Onto Innovation Inc	Goldman Sachs	4.081	(82.075)	Oritani Financial Corp	Merrill Lynch	4.046
(30.653)	Onto Innovation Inc	HSBC	(2.390)	6.280	Ormat Technologies Inc	HSBC	4.836
41.672	Ooma Inc	Morgan Stanley	(19.388)	1.440	Ormat Technologies Inc	Barclays Bank	1.222
13.176	Ooma Inc	Bank of America	85.011	490	Ormat Technologies Inc	Goldman Sachs	1.074
2.817	Ooma Inc	Merrill Lynch	26.879	(2.705)	Ormat Technologies Inc	HSBC	(2.083)
(2.699)	OP Bancorp	Goldman Sachs	2.332	3.262	Ormat Technologies Inc	Morgan Stanley	2.512
(1.337)	OP Bancorp	HSBC	(297)	5.435	Ormat Technologies Inc	Morgan Stanley	
74.636	OPKO Health Inc	Morgan Stanley	(147)	8.747	Orrstown Financial Services Inc	Goldman Sachs	(1.631)
132.270	OPKO Health Inc	Barclays Bank	(168)	(1.390)	Orrstown Financial Services Inc	Morgan Stanley	(2.187)
188.378	OPKO Health Inc	HSBC	13.352	(2.502)	Orthofix Medical Inc	Bank of America	
3.158	Oportun Financial Corp	Merrill Lynch	(2.114)	(1.835)	Orthofix Medical Inc	Merrill Lynch	(174)
11.936	Oportun Financial Corp	Goldman Sachs	2.847	(3.953)	Orthofix Medical Inc	Barclays Bank	(2.439)
7.757	Oportun Financial Corp	HSBC	2.585	(3.931)	Orthofix Medical Inc	Goldman Sachs	(229)
500	Oportun Financial Corp	Morgan Stanley	14.217	(3.232)	OrthoPediatrics Corp	HSBC	(1.838)
(28.845)	Oppenheimer Holdings Inc 'A'	Bank of America		(1.701)	OrthoPediatrics Corp	Morgan Stanley	(3.833)
(2.447)	Oppenheimer Holdings Inc 'A'	Merrill Lynch	(27.980)	(3.406)	OrthoPediatrics Corp	Bank of America	
(10.613)	Oppenheimer Holdings Inc 'A'	Barclays Bank	(1.419)	(900)	OrthoPediatrics Corp	Merrill Lynch	(3.491)
(1.753)	Oppenheimer Holdings Inc 'A'	Goldman Sachs	(10.295)	(6.832)	OrthoPediatrics Corp	Barclays Bank	(2.500)
(6.100)	Oppenheimer Holdings Inc 'A'	HSBC	(1.876)	19.208	Oshkosh Corp	Goldman Sachs	(3.678)
(19.231)	OptimizeRx Corp	Morgan Stanley	(3.538)	21.183	Oshkosh Corp	HSBC	(2.412)
3.227	Optinose Inc	Morgan Stanley	(6.154)	3.181	Oshkosh Corp	Morgan Stanley	(10.043)
7.112	Optinose Inc	Barclays Bank	(1.345)	28.844	Oshkosh Corp	Barclays Bank	8.067
(12.118)	Option Care Health Inc	HSBC	(3.103)	26.235	Oshkosh Corp	Goldman Sachs	212
(66.105)	Option Care Health Inc	Goldman Sachs	2.484	26.235	OSI Systems Inc	HSBC	3.276
(75.429)	Option Care Health Inc	HSBC	29.417	6.438	OSI Systems Inc	Morgan Stanley	12.115
9.208	Opus Bank	Morgan Stanley	7.920	13.924	OSI Systems Inc	Bank of America	
14.315	Opus Bank	Bank of America		6.826	OSI Systems Inc	Merrill Lynch	50.371
35.154	Opus Bank	Merrill Lynch	(4.696)	12.180	Osmotica Pharmaceuticals Plc	Barclays Bank	11.202
69.333	Opus Bank (31)	Goldman Sachs	(7.301)	31.496	Osmotica Pharmaceuticals Plc	Goldman Sachs	26.679
(42.897)	Oracle Corp	HSBC	3.164	39.337	Otonomy Inc	HSBC	22.754
(33.765)	Oracle Corp	Morgan Stanley	(23.573)	67.343	Otonomy Inc	Morgan Stanley	21.194
(6.666)	Oracle Corp	Barclays Bank	4	57.776	Otonomy Inc	HSBC	81.575
(36.906)	OraSure Technologies Inc	Goldman Sachs	6.864	17.252	Otonomy Inc	Morgan Stanley	20.849
(9.615)	OraSure Technologies Inc	HSBC	7.766	(21.179)	Otter Tail Corp	Bank of America	6.061
(9.298)	OraSure Technologies Inc	Morgan Stanley	867	(7.147)	Otter Tail Corp	Merrill Lynch	5.200
(16.830)	ORBCOMM Inc	Barclays Bank	(12.548)	22.725	Outfront Media Inc (Reit)	Goldman Sachs	173
		Goldman Sachs	(1.635)	4.481	Outfront Media Inc (Reit)	HSBC	6.777
		Morgan Stanley	(3.161)			Morgan Stanley	(1.572)
		Bank of America				Bank of America	
		Merrill Lynch	1.178			Merrill Lynch	682
						Goldman Sachs	134

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
53.582	Outfront Media Inc (Reit)	HSBC	8.573	(2.724)	Packaging Corp of America	Morgan Stanley	(2.642)
57.382	Outfront Media Inc (Reit)	Morgan Stanley	18.936	3.748	PacWest Bancorp	Barclays Bank	(1.049)
(142.187)	Overseas Shipholding Group 'A'	Bank of America		35.685	PacWest Bancorp	Goldman Sachs	(43.533)
(7.630)	Overseas Shipholding Group 'A'	Merrill Lynch	4.266	45.572	PacWest Bancorp	HSBC	(86.468)
21.680	Ovid therapeutics Inc	Goldman Sachs	229	47.141	PacWest Bancorp	Morgan Stanley	(13.200)
53.504	Ovid therapeutics Inc	Goldman Sachs	27.100	(2.186)	PagerDuty Inc	Bank of America	
11.158	Owens & Minor Inc	Morgan Stanley	55.644	(21.255)	PagerDuty Inc	Merrill Lynch	(5.684)
3.791	Owens Corning	Goldman Sachs	893	(3.937)	PagerDuty Inc	Goldman Sachs	(51.429)
		Merrill Lynch	7.295	(1.703)	PagerDuty Inc	HSBC	(9.649)
2.127	Owens Corning	Barclays Bank	(186)	(1.736)	Pagseguro Digital Ltd 'A'	Morgan Stanley	1.294
(1.229)	Owens Corning	Goldman Sachs	(1.574)			Bank of America	
1.718	Owens Corning	HSBC	8.831	(6.480)	Pagseguro Digital Ltd 'A'	Merrill Lynch	4.583
(5.071)	Owens Corning	Morgan Stanley	(2.383)	(9.215)	Pagseguro Digital Ltd 'A'	Goldman Sachs	17.107
(82.077)	Owens-Illinois Inc	Bank of America		(79.383)	Palatin Technologies Inc	Morgan Stanley	(10.413)
		Merrill Lynch	(43.501)	752	Palo Alto Networks Inc	Goldman Sachs	(484)
(11.674)	Owens-Illinois Inc	Goldman Sachs	(6.187)			Bank of America	
(21.409)	Owens-Illinois Inc	Morgan Stanley	(4.924)	639	Palo Alto Networks Inc	Merrill Lynch	(17.287)
1.365	Oxford Immunotec Global Plc	Bank of America	14	366	Palo Alto Networks Inc	Barclays Bank	(13.790)
27.118	Oxford Immunotec Global Plc	Merrill Lynch	6.780	491	Palo Alto Networks Inc	Goldman Sachs	1.522
11.606	Oxford Industries Inc	Bank of America	22.632	2.295	Palo Alto Networks Inc	HSBC	(10.652)
		Merrill Lynch	31.390	3.241	Palomar Holdings Inc	Morgan Stanley	(49.526)
9.659	Oxford Industries Inc	Barclays Bank	50.492	3.598	Palomar Holdings Inc	Goldman Sachs	10.533
25.079	Oxford Industries Inc	Goldman Sachs	132	1.230	Palomar Holdings Inc	HSBC	15.390
473	Oxford Industries Inc	HSBC	53.316	(4.067)	PAM Transportation Services Inc	Morgan Stanley	3.627
15.774	Oxford Industries Inc	Morgan Stanley	120.336	(1.100)	Pampa Energia SA ADR	Morgan Stanley	16.837
79.616	PACCAR Inc	Bank of America	1.454	(15.234)	Pampa Energia SA ADR	Goldman Sachs	(847)
		Merrill Lynch	17.195	1.955	Pan American Silver Corp	Morgan Stanley	(4.723)
1.145	PACCAR Inc	Barclays Bank	13.844			Bank of America	
11.540	PACCAR Inc	Goldman Sachs	45.078	10.265	Pan American Silver Corp*	Merrill Lynch	821
8.299	PACCAR Inc	HSBC	3.142			Bank of America	
35.495	PACCAR Inc	Morgan Stanley	(1.936)	9.059	Pan American Silver Corp	Merrill Lynch	2.145
7.855	Pacific Biosciences of California Inc	Bank of America	4.134	46.959	Pan American Silver Corp*	Goldman Sachs	143.605
19.363	Pacific Biosciences of California Inc	Merrill Lynch	(1.909)	3.896	Pan American Silver Corp	Goldman Sachs	(129.974)
10.334	Pacific Biosciences of California Inc	Barclays Bank	(2.636)	21.553	Pan American Silver Corp*	Morgan Stanley	1.675
19.089	Pacific Biosciences of California Inc	Goldman Sachs	(507)	(31.171)	Panhandle Oil and Gas Inc 'A'	Morgan Stanley	4.526
125.509	Pacific Ethanol Inc	Bank of America	340	(2.170)	Panhandle Oil and Gas Inc 'A'	Bank of America	54.238
24.155	Pacific Ethanol Inc	Merrill Lynch	497	(11.531)	Panhandle Oil and Gas Inc 'A'	Merrill Lynch	1.845
34.011	Pacific Mercantile Bancorp	Goldman Sachs	(1.193)	(2.276)	Panhandle Oil and Gas Inc 'A'	Barclays Bank	1.845
		HSBC	957	(6.268)	Papa John's International Inc	Goldman Sachs	20.064
12.426	Pacific Mercantile Bancorp	Morgan Stanley	64.096	1.280	Papa John's International Inc	HSBC	6.532
53.026	Pacific Mercantile Bancorp	HSBC	12.112	4.937	Papa John's International Inc	Barclays Bank	(12.035)
23.856	Pacific Mercantile Bancorp	HSBC	2.828	1.507	Papa John's International Inc	Barclays Bank	2.458
23.935	Pacific Mercantile Bancorp	Morgan Stanley	1.861			Goldman Sachs	18.080
(28.361)	Pacific Premier Bancorp Inc	HSBC	(3.315)	1.153	Papa John's International Inc	HSBC	2.805
(110.103)	Pacific Premier Bancorp Inc	Morgan Stanley	29.376	22.309	Par Pacific Holdings Inc	Morgan Stanley	2.214
1.571	Pacira BioSciences Inc	Barclays Bank	7.326	9.329	Par Pacific Holdings Inc	Barclays Bank	(11.601)
1.005	Pacira BioSciences Inc	Goldman Sachs	(10.030)	4.715	Par Pacific Holdings Inc	Goldman Sachs	(3.615)
(1.066)	Pacira BioSciences Inc	HSBC	2.208	2.879	Par Pacific Holdings Inc	HSBC	(2.799)
14.615	Pacira BioSciences Inc	Morgan Stanley	3.183	(3.129)	PAR Technology Corp	Morgan Stanley	(1.497)
4.070	Pacira BioSciences Inc	Bank of America	3.183	1.697	Paramount Group Inc (Reit)	Goldman Sachs	1.769
12.383	Packaging Corp of America	Merrill Lynch	2.208			Bank of America	
		Barclays Bank	3.183	90.169	Paramount Group Inc (Reit)	Merrill Lynch	204
(2.726)	Packaging Corp of America	Barclays Bank	(10.030)	67.742	Paramount Group Inc (Reit)	Barclays Bank	18.034
		Goldman Sachs	2.208	332.234	Paramount Group Inc (Reit)	Goldman Sachs	8.129
3.281	Packaging Corp of America	HSBC	3.183	246.897	Paratek Pharmaceuticals Inc	HSBC	(3.323)
(8.187)	Packaging Corp of America	Morgan Stanley	(7.941)	(71.534)		Morgan Stanley	49.379
(6.547)	Packaging Corp of America	HSBC	5.303			Goldman Sachs	25.037
2.151	Packaging Corp of America	HSBC	(3.369)				
(2.271)	Packaging Corp of America	HSBC	4.678				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
(16.858)	Paratek Pharmaceuticals Inc	Morgan Stanley	1.011	7.336	Paychex Inc	Barclays Bank	14.158
(9.523)	Park Aerospace Corp	Bank of America		32.725	Paychex Inc	Goldman Sachs	57.058
		Merrill Lynch	(2.762)	9.339	Paychex Inc	HSBC	13.222
(3.884)	Park Aerospace Corp	Barclays Bank	(1.359)	12.630	Paychex Inc	Morgan Stanley	22.586
(20.474)	Park Aerospace Corp	Goldman Sachs	(5.937)	187	Paycom Software Inc	Goldman Sachs	8.442
(1.893)	Park Aerospace Corp	Morgan Stanley	(663)	6.435	Paycom Software Inc	Morgan Stanley	99.485
125.901	Park Hotels & Resorts Inc (Reit)	Bank of America		26.586	Paylocity Holding Corp	Bank of America	
		Merrill Lynch	151.081			Merrill Lynch	285.533
66.901	Park Hotels & Resorts Inc (Reit)	Barclays Bank	99.013	10.934	Paylocity Holding Corp	Barclays Bank	85.504
15.345	Park Hotels & Resorts Inc (Reit)	Goldman Sachs	18.414	7.769	Paylocity Holding Corp	Morgan Stanley	83.439
47.516	Park Hotels & Resorts Inc (Reit)	HSBC	38.013	374	Paylocity Holding Corp	HSBC	6.141
115.716	Park Hotels & Resorts Inc (Reit)	Morgan Stanley	171.260	27.400	Paylocity Holding Corp	Morgan Stanley	214.268
(5.178)	Park National Corp	Bank of America		(848)	PayPal Holdings Inc - CDI	Bank of America	
		Merrill Lynch	(6.473)			Merrill Lynch	(3.027)
(16.832)	Park National Corp	Goldman Sachs	(20.574)	(3.477)	PayPal Holdings Inc - CDI	Barclays Bank	(20.862)
(3.145)	Park National Corp	HSBC	(1.823)	(218)	PayPal Holdings Inc - CDI	HSBC	(1.384)
(31.635)	Park National Corp	Morgan Stanley	(53.595)	(24.248)	PayPal Holdings Inc - CDI	Morgan Stanley	(145.488)
(18.718)	Parke Bancorp Inc	Bank of America		(2.953)	PBF Energy Inc 'A'	Bank of America	
		Merrill Lynch	(9.827)			Merrill Lynch	6.644
(11.745)	Parke Bancorp Inc	Barclays Bank	(1.938)	6.318	PBF Energy Inc 'A'	Bank of America	
(8.254)	Parke Bancorp Inc	Goldman Sachs	(4.333)			Merrill Lynch	(7.508)
(5.515)	Parke Bancorp Inc	Morgan Stanley	(910)	(2.266)	PBF Energy Inc 'A'	Barclays Bank	952
14.142	Parker Drilling Co	HSBC	(19.799)	(2.304)	PBF Energy Inc 'A'	Goldman Sachs	5.184
5.382	Parker Drilling Co	Morgan Stanley	(1.130)	5.026	PBF Energy Inc 'A'	Goldman Sachs	(4.597)
(2.987)	Parker-Hannifin Corp	Bank of America		(2.535)	PBF Energy Inc 'A'	Morgan Stanley	1.065
		Merrill Lynch	(7.438)	41.510	PC Connection Inc	Bank of America	
(12.629)	Parker-Hannifin Corp	Goldman Sachs	(31.446)			Merrill Lynch	(52.718)
(643)	Parker-Hannifin Corp	HSBC	257	1.983	PC Connection Inc	Barclays Bank	2.292
5.200	Parker-Hannifin Corp	Morgan Stanley	6.396	9.729	PC Connection Inc	Morgan Stanley	(7.745)
(288)	Parker-Hannifin Corp	Morgan Stanley	(354)	9.317	PC Connection Inc	HSBC	(1.640)
15.737	Park-Ohio Holdings Corp	Bank of America		15.582	PC Connection Inc	Morgan Stanley	23.788
		Merrill Lynch	(42.962)	101	PCB Bancorp	Goldman Sachs	(4)
19.490	Park-Ohio Holdings Corp	Goldman Sachs	(53.208)	3.783	PCB Bancorp	Morgan Stanley	(359)
6.111	Park-Ohio Holdings Corp	Morgan Stanley	(4.950)	(35.421)	PCSB Financial Corp	Bank of America	
(15.448)	Parsley Energy Inc 'A'	Barclays Bank	6.643			Merrill Lynch	(1.417)
(1.067)	Parsons Corp	Barclays Bank	(1.451)	(1.033)	PCSB Financial Corp	Barclays Bank	(10)
1.414	Parsons Corp	Barclays Bank	262	(11.311)	PCSB Financial Corp	Goldman Sachs	(452)
41.171	Parsons Corp	HSBC	70.815	91.810	PC-Tel Inc	Morgan Stanley	4.591
(1.247)	Parsons Corp	HSBC	(2.145)	(1.829)	PDC Energy Inc	Barclays Bank	2.073
36.088	Parsons Corp	Morgan Stanley	47.970	(4.756)	PDC Energy Inc	Goldman Sachs	8.133
(4.222)	Parsons Corp	Morgan Stanley	(5.742)	(10.315)	PDC Energy Inc	Morgan Stanley	5.467
(150.282)	Party City Holdco Inc	Barclays Bank	(4.508)	(13.169)	PDF Solutions Inc	HSBC	4.346
(363.767)	Party City Holdco Inc	Goldman Sachs	(8.301)	(15.215)	PDF Solutions Inc	Morgan Stanley	(9.357)
(12.760)	Patrick Industries Inc	Goldman Sachs	(2.572)	(345.403)	PDL BioPharma Inc	Bank of America	
(3.423)	Patrick Industries Inc	HSBC	1.653			Merrill Lynch	(13.816)
(13.587)	Patrick Industries Inc	Morgan Stanley	(1.359)	(98.282)	PDL BioPharma Inc	HSBC	(12.777)
(26.564)	Pattern Energy Group Inc 'A'	Bank of America		(141.740)	PDL BioPharma Inc	Morgan Stanley	(4.252)
		Merrill Lynch	—	(5.148)	Peabody Energy Corp	Bank of America	
(114.278)	Pattern Energy Group Inc 'A'	Barclays Bank	(27.159)			Merrill Lynch	(1.236)
(38.316)	Pattern Energy Group Inc 'A'	Goldman Sachs	—	5.035	Peabody Energy Corp	Barclays Bank	1.511
(26.276)	Pattern Energy Group Inc 'A'	HSBC	(4.140)	(6.705)	Peabody Energy Corp	Barclays Bank	(2.012)
21.679	Patterson Cos Inc	Bank of America		(3.713)	Peabody Energy Corp	Goldman Sachs	(891)
		Merrill Lynch	22.113	4.514	Peabody Energy Corp	Morgan Stanley	1.354
78.565	Patterson Cos Inc	Barclays Bank	16.498	(8.091)	Peabody Energy Corp	Morgan Stanley	(2.427)
60.804	Patterson Cos Inc	Goldman Sachs	58.371	(36.117)	Peapack Gladstone Financial Corp	Bank of America	
91.908	Patterson Cos Inc	HSBC	86.603			Merrill Lynch	1.084
113.447	Patterson Cos Inc	Morgan Stanley	23.824	(2.220)	Peapack Gladstone Financial Corp	Barclays Bank	222
114.256	Patterson-UTI Energy Inc	HSBC	(18.281)	(9.620)	Peapack Gladstone Financial Corp	Goldman Sachs	289
28.916	Patterson-UTI Energy Inc	Morgan Stanley	(867)	(988)	Peapack Gladstone Financial Corp	HSBC	(12)
52.747	Paychex Inc	Bank of America		(9.591)	Peapack Gladstone Financial Corp	Morgan Stanley	1.374
		Merrill Lynch	93.427	11.223	Pebblebrook Hotel Trust (Reit)	Goldman Sachs	9.742
				35.823	Pebblebrook Hotel Trust (Reit)	HSBC	40.067

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
44.534	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	45.870	8.166	Peoples Bancorp of North Carolina Inc	Goldman Sachs	16.781
(3.351)	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	114	9.005	Peoples Bancorp of North Carolina Inc	HSBC	17.064
(660)	Pegasystems Inc	Barclays Bank	(469)	13.409	Peoples Bancorp of North Carolina Inc	Morgan Stanley	15.890
(523)	Pegasystems Inc	Goldman Sachs	(1.987)	3.415	Peoples Financial Services Corp	Bank of America	(1.537)
(42.732)	Pegasystems Inc	Morgan Stanley	(30.340)	2.013	Peoples Financial Services Corp	Merrill Lynch	(906)
(4.323)	Peloton Interactive Inc 'A'	Bank of America	(26.932)	2.283	Peoples Financial Services Corp	Morgan Stanley	(753)
(66.429)	Peloton Interactive Inc 'A'	Goldman Sachs	(411.921)	(11.617)	People's United Financial Inc	Barclays Bank	(1.859)
(4.889)	Peloton Interactive Inc 'A'	HSBC	(48.597)	60.056	People's United Financial Inc	HSBC	(30.028)
(8.707)	Peloton Interactive Inc 'A'	Morgan Stanley	(35.699)	(28.245)	People's United Financial Inc	HSBC	14.123
(13.786)	Penn National Gaming Inc	Barclays Bank	(14.412)	28.639	People's United Financial Inc	Morgan Stanley	4.582
(8.139)	Penn National Gaming Inc	Goldman Sachs	(10.041)	(26.280)	People's United Financial Inc	Morgan Stanley	(4.205)
1.225	Penn National Gaming Inc	Goldman Sachs	1.703	11.889	People's United Financial Inc	Goldman Sachs	(3.210)
58.077	Penn National Gaming Inc	HSBC	52.850	(8.827)	People's Utah Bancorp	Bank of America	(22.156)
(7.807)	Penn National Gaming Inc	HSBC	(10.949)	(378)	PepsiCo Inc	Barclays Bank	(851)
19.135	Penn National Gaming Inc	Morgan Stanley	21.814	(20.373)	PepsiCo Inc	Goldman Sachs	(51.136)
(8.529)	Penn National Gaming Inc	Morgan Stanley	(7.386)	(9.241)	PepsiCo Inc	HSBC	(29.380)
2.051	Penn Virginia Corp	Barclays Bank	267	(2.148)	PepsiCo Inc	Morgan Stanley	(4.833)
1.937	Penn Virginia Corp	HSBC	(6.547)	2.486	Perficient Inc	Bank of America	4.251
2.242	Penn Virginia Corp	Morgan Stanley	291	14.100	Perficient Inc	Barclays Bank	7.614
(3.598)	Pennant Group Inc/The	Bank of America	(11.622)	34.924	Perficient Inc	Goldman Sachs	36.572
(300)	Pennant Group Inc/The	Barclays Bank	72	2.246	Perficient Inc	HSBC	3.704
(5.207)	Pennant Group Inc/The	Goldman Sachs	(4.047)	27.699	Perficient Inc	Morgan Stanley	14.957
(790)	Pennant Group Inc/The	HSBC	(3.184)	3.466	Performance Food Group Co	Bank of America	4.402
(4.835)	Pennant Group Inc/The	Morgan Stanley	1.160	4.535	Performance Food Group Co	Barclays Bank	9.115
943	Penns Woods Bancorp Inc	Bank of America	226	64.102	Performance Food Group Co	Goldman Sachs	82.627
2.598	Penns Woods Bancorp Inc	Barclays Bank	364	31.183	Performance Food Group Co	HSBC	96.604
2.295	Penns Woods Bancorp Inc	Goldman Sachs	551	78.258	Performance Food Group Co	Morgan Stanley	157.298
6.504	Penns Woods Bancorp Inc	Morgan Stanley	911	(6.964)	PerkinElmer Inc	Bank of America	(16.853)
(39.120)	Pennsylvania Real Estate Investment Trust (Reit)	Goldman Sachs	6.259	(3.554)	PerkinElmer Inc	Merrill Lynch	(6.575)
(23.345)	Pennsylvania Real Estate Investment Trust (Reit)	HSBC	(467)	(2.905)	PerkinElmer Inc	Barclays Bank	(7.030)
(13.833)	PennyMac Financial Services Inc	Goldman Sachs	(32.923)	(1.798)	PerkinElmer Inc	Goldman Sachs	(9.670)
(16.005)	PennyMac Financial Services Inc	Morgan Stanley	(17.606)	(17.415)	PerkinElmer Inc	Morgan Stanley	(32.218)
2.263	Penske Automotive Group Inc	Bank of America	(1.946)	(3.373)	Perrigo Co Plc	Barclays Bank	(7.657)
(2.354)	Penske Automotive Group Inc	Merrill Lynch	1.646	(2.184)	Perrigo Co Plc	Goldman Sachs	(4.150)
(1.019)	Penske Automotive Group Inc	Bank of America	194	(23.007)	Perrigo Co Plc	HSBC	(28.299)
(703)	Penske Automotive Group Inc	Barclays Bank	605	(2.671)	Perrigo Co Plc	Morgan Stanley	(6.063)
16.004	Penske Automotive Group Inc	Goldman Sachs	(3.041)	21.075	Personalis Inc	HSBC	(36.671)
(2.412)	Penske Automotive Group Inc	Morgan Stanley	458	3.460	Personalis Inc	Morgan Stanley	(208)
(16.622)	Pentair Plc	Barclays Bank	(10.305)	(1.522)	Perspecta Inc	Bank of America	228
(10.794)	Pentair Plc	Goldman Sachs	(9.390)	(1.583)	Perspecta Inc	Merrill Lynch	(1.567)
(14.113)	Pentair Plc	HSBC	(13.831)	(1.704)	Perspecta Inc	Barclays Bank	(1.567)
(35.197)	Pentair Plc	Morgan Stanley	(21.823)	50.533	Perspecta Inc	Goldman Sachs	256
737	Penumbra Inc	Bank of America	7.937	(2.378)	Perspecta Inc	HSBC	6.064
321	Penumbra Inc	Merrill Lynch	3.302	(2.378)	Perspecta Inc	Morgan Stanley	(2.354)
2.475	Penumbra Inc	Goldman Sachs	25.468	5.397	PetIQ Inc	HSBC	(1.835)
(2.216)	Peoples Bancorp Inc/OH	Barclays Bank	(332)	6.171	PetIQ Inc	Morgan Stanley	(247)
(16.325)	Peoples Bancorp Inc/OH	Goldman Sachs	(1.374)	(8.352)	PetMed Express Inc	Goldman Sachs	362
(15.906)	Peoples Bancorp Inc/OH	HSBC	2.945	(15.749)	PetMed Express Inc	HSBC	3.307
(16.998)	Peoples Bancorp Inc/OH	Morgan Stanley	(2.550)	(12.007)	Petroleo Brasileiro SA ADR	Goldman Sachs	5.643
2.826	Peoples Bancorp of North Carolina Inc	Bank of America	5.807	(105.448)	Petroleo Brasileiro SA ADR	Morgan Stanley	45.343
1.051	Peoples Bancorp of North Carolina Inc	Merrill Lynch	1.245				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(49.990)	Pfenex Inc	Bank of America Merrill Lynch	(58.488)	(11.984)	PICO Holdings Inc	Bank of America Merrill Lynch	(3.595)
(25.229)	Pfizer Inc	Bank of America Merrill Lynch	(35.825)	(113.959)	Piedmont Office Realty Trust Inc 'A' (Reit)	Barclays Bank	(117.947)
10.228	Pfizer Inc	Bank of America Merrill Lynch	14.524	(122.369)	Piedmont Office Realty Trust Inc 'A' (Reit)	Goldman Sachs	(76.481)
9.231	Pfizer Inc	Barclays Bank	3.415	(142.389)	Piedmont Office Realty Trust Inc 'A' (Reit)	HSBC	(80.450)
13.828	Pfizer Inc	HSBC	24.073	(114.008)	Piedmont Office Realty Trust Inc 'A' (Reit)	Morgan Stanley	(117.998)
13.692	Pfizer Inc	Morgan Stanley	5.066	(10.041)	Pieris Pharmaceuticals Inc	Bank of America Merrill Lynch	(904)
(5.045)	PG&E Corp	Bank of America Merrill Lynch	(404)	(8.795)	Pieris Pharmaceuticals Inc	Barclays Bank	(2.990)
(10.321)	PGT Innovations Inc	Barclays Bank	(513)	(19.870)	Pieris Pharmaceuticals Inc	Goldman Sachs	(1.788)
(20.339)	PGT Innovations Inc	Goldman Sachs	2.680	(18.428)	Pieris Pharmaceuticals Inc	Morgan Stanley	(6.266)
(6.641)	PGT Innovations Inc	HSBC	1.082	1.041	Pilgrim's Pride Corp	Barclays Bank	984
(39.093)	PGT Innovations Inc	Morgan Stanley	(6.255)	2.252	Pilgrim's Pride Corp	Goldman Sachs	(1.734)
(4.872)	PH Glatfelter Co	Bank of America Merrill Lynch	(926)	(2.057)	Pilgrim's Pride Corp	Goldman Sachs	1.584
(14.918)	PH Glatfelter Co	Barclays Bank	(8.205)	1.414	Pilgrim's Pride Corp	HSBC	382
(18.560)	PH Glatfelter Co	Goldman Sachs	(3.526)	12.297	Pilgrim's Pride Corp	Morgan Stanley	11.621
(27.058)	PH Glatfelter Co	HSBC	16.776	30.129	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	39.921
(9.024)	PH Glatfelter Co	Morgan Stanley	(4.963)	5.172	Pinnacle Financial Partners Inc	HSBC	5.663
(15.203)	PhaseBio Pharmaceuticals Inc	Barclays Bank	3.345	46.761	Pinnacle West Capital Corp	Bank of America Merrill Lynch	10.339
(3.147)	Phibro Animal Health Corp 'A'	HSBC	(4.028)	4.659	Pinnacle West Capital Corp	Barclays Bank	2.935
(11.965)	Phibro Animal Health Corp 'A'	Morgan Stanley	(9.692)	6.772	Pinnacle West Capital Corp	Goldman Sachs	1.490
(17.072)	Philip Morris International Inc	Barclays Bank	(3.585)	9.166	Pinnacle West Capital Corp	HSBC	12.988
(11.268)	Philip Morris International Inc	Goldman Sachs	24.790	2.655	Pinnacle West Capital Corp	Morgan Stanley	1.978
(7.751)	Philip Morris International Inc	HSBC	8.441	(17.219)	Pinterest Inc 'A'	Goldman Sachs	(1.808)
(7.489)	Philip Morris International Inc	Morgan Stanley	(1.573)	26.840	Pinterest Inc 'A'	Morgan Stanley	26.706
1.455	Phillips 66	Bank of America Merrill Lynch	(5.049)	(104.756)	Pioneer Bancorp Inc/NY Co	Morgan Stanley Bank of America Merrill Lynch	6.285 9.282
2.012	Phillips 66	Barclays Bank	(3.501)	(1.820)	Pioneer Natural Resources Co	HSBC	26.017
8.538	Phillips 66	Goldman Sachs	(29.627)	(4.478)	Pioneer Natural Resources Co	HSBC	26.017
11.176	Phillips 66	HSBC	(53.130)	(10.382)	Pioneer Natural Resources Co	Morgan Stanley	3.945
3.621	Phillips 66	Morgan Stanley	(6.300)	515	Piper Jaffray Cos	Barclays Bank	963
(9.498)	Photronics Inc	Bank of America Merrill Lynch	5.604	1.355	Piper Jaffray Cos	Goldman Sachs	6.382
(5.156)	Photronics Inc	HSBC	619	4.973	Piper Jaffray Cos	Morgan Stanley	9.300
(3.159)	Photronics Inc	Morgan Stanley	(1.343)	(17.357)	Pitney Bowes Inc	Barclays Bank	(3.819)
7.725	Phreesia Inc	Barclays Bank	309	(71.518)	Pitney Bowes Inc	Goldman Sachs	15.734
27.940	Phreesia Inc	Goldman Sachs	(16.485)	(7.603)	Pitney Bowes Inc	HSBC	2.661
37.436	Phreesia Inc	HSBC	(22.663)	(115.939)	Pitney Bowes Inc	Morgan Stanley	(25.507)
7.476	Phreesia Inc	Morgan Stanley	299	7.605	Pixelworks Inc	HSBC	1.027
(106.127)	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	(91.269)	22.746	Pixelworks Inc	Morgan Stanley	5.345
17.917	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	4.190	(611)	PJT Partners Inc 'A'	HSBC	(360)
(6.927)	Physicians Realty Trust (Reit)	Barclays Bank	(5.472)	(14.214)	PJT Partners Inc 'A'	Morgan Stanley	(569)
112.702	Physicians Realty Trust (Reit)	Barclays Bank	85.899	29.511	Plains GP Holdings LP 'A'	Bank of America Merrill Lynch	(5.312) (205)
(9.912)	Physicians Realty Trust (Reit)	Goldman Sachs	(8.524)	1.140	Plains GP Holdings LP 'A'	HSBC	(36.724)
53.450	Physicians Realty Trust (Reit)	Goldman Sachs	44.353	53.223	Plains GP Holdings LP 'A'	Morgan Stanley	(6.747)
(11.750)	Physicians Realty Trust (Reit)	HSBC	(13.043)	17.299	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(5.218) (3.026)
57.057	Physicians Realty Trust (Reit)	HSBC	51.164	(1.800)	Planet Fitness Inc 'A'	HSBC	11.568
(8.662)	Physicians Realty Trust (Reit)	Morgan Stanley	(6.843)	(928)	Planet Fitness Inc 'A'	Morgan Stanley	300
89.197	Physicians Realty Trust (Reit)	Morgan Stanley	57.299	3.895	Plantronics Inc	Bank of America Merrill Lynch	(4.452) 300
				(337)	Plantronics Inc	Barclays Bank	(4.452)
				(10.353)	Plantronics Inc	Goldman Sachs	12.587
				(15.217)	Plantronics Inc	HSBC	1.911
				(18.193)	Plantronics Inc	Morgan Stanley	(8.759)
				(20.369)	Plantronics Inc	Barclays Bank	5.620
				13.070	Playa Hotels & Resorts NV	Goldman Sachs	11.670
				28.464	Playa Hotels & Resorts NV	HSBC	1.956
				21.736	Playa Hotels & Resorts NV		

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
3.693	PlayAGS Inc	Barclays Bank	(259)	(4.414)	Portola Pharmaceuticals Inc	Morgan Stanley	(1.192)
19.772	PlayAGS Inc	HSBC	(10.677)	2.553	Portola Pharmaceuticals Inc	Morgan Stanley	689
23.779	PlayAGS Inc	Morgan Stanley	(1.665)	(14.723)	Post Holdings Inc	Bank of America	
3.710	Plexus Corp	Barclays Bank	2.189			Merrill Lynch	2.945
7.440	Plexus Corp	Goldman Sachs	1.339	1.599	Post Holdings Inc	Bank of America	
10.748	Plexus Corp	HSBC	10.183			Merrill Lynch	8.353
3.816	Plexus Corp	Morgan Stanley	2.252	4.212	Post Holdings Inc	Barclays Bank	14.873
(122.454)	Plug Power Inc	Goldman Sachs	(52.557)	(865)	Post Holdings Inc	Goldman Sachs	173
(24.220)	Plug Power Inc	HSBC	(11.462)	5.133	Post Holdings Inc	Goldman Sachs	14.314
4.580	Pluralsight Inc 'A'	Barclays Bank	(5.862)	(4.172)	Post Holdings Inc	HSBC	1.836
3.721	Pluralsight Inc 'A'	Goldman Sachs	(5.321)	(763)	Post Holdings Inc	Morgan Stanley	(4.769)
7.619	Pluralsight Inc 'A'	HSBC	(8.076)	1.814	Post Holdings Inc	Morgan Stanley	1.552
3.366	Pluralsight Inc 'A'	Morgan Stanley	(4.308)	(135.752)	Potbelly Corp	Bank of America	
1.622	Plymouth Industrial Inc (Reit)	Bank of America				Merrill Lynch	(47.513)
		Merrill Lynch	1.784	(57.754)	Potbelly Corp	HSBC	(578)
4.716	Plymouth Industrial Inc (Reit)	Barclays Bank	4.056	(46.211)	Potbelly Corp	Morgan Stanley	(6.932)
11.824	Plymouth Industrial Inc (Reit)	Goldman Sachs	9.300	(35.180)	PotlatchDeltic Corp (Reit)	Barclays Bank	(46.789)
36.259	Plymouth Industrial Inc (Reit)	HSBC	42.561	(2.802)	PotlatchDeltic Corp (Reit)	Goldman Sachs	(2.882)
27.017	Plymouth Industrial Inc (Reit)	Morgan Stanley	23.235	(75.608)	PotlatchDeltic Corp (Reit)	HSBC	(7.459)
15.287	PNM Resources Inc	Barclays Bank	2.971	(149.308)	PotlatchDeltic Corp (Reit)	Morgan Stanley	(198.580)
26.203	PNM Resources Inc	Goldman Sachs	5.873	813	Powell Industries Inc	Bank of America	
72.037	PNM Resources Inc	HSBC	52.267	1.693	Powell Industries Inc	Merrill Lynch	1.780
38.055	PNM Resources Inc	Morgan Stanley	8.361	919	Powell Industries Inc	Barclays Bank	3.928
(1.293)	Polaris Inc	Goldman Sachs	4.926	13.588	Powell Industries Inc	Goldman Sachs	2.013
(652)	Polaris Inc	Morgan Stanley	(482)	933	Powell Industries Inc	HSBC	23.915
886	Polaris Industries Inc	HSBC	(4.395)	1.945	Power Integrations Inc	Morgan Stanley	2.165
(929)	Polaris Industries Inc	HSBC	4.608			Bank of America	
2.382	Polaris Industries Inc	Morgan Stanley	1.763	13.809	Power Integrations Inc	Merrill Lynch	(1.439)
(77.395)	PolarityTE Inc	Morgan Stanley	(3.870)	6.226	Power Integrations Inc	Barclays Bank	19.333
22.675	PolyOne Corp	Bank of America		24.549	Power Integrations Inc	Goldman Sachs	(3.674)
		Merrill Lynch	(23.809)	15.031	Power Integrations Inc	HSBC	(46.833)
25.543	PolyOne Corp	Barclays Bank	(3.321)	2.553	Powerfleet Inc	Morgan Stanley	21.044
75.945	PolyOne Corp	Goldman Sachs	(78.559)	3.522	PPG Industries Inc	Goldman Sachs	766
16.890	PolyOne Corp	HSBC	(24.776)			Bank of America	
83.473	PolyOne Corp	Morgan Stanley	(11.416)	2.879	PPG Industries Inc	Merrill Lynch	32
(2.327)	Ponce de Leon Federal Bank	Goldman Sachs	(465)	3.756	PPG Industries Inc	Barclays Bank	10.077
(1.417)	Ponce de Leon Federal Bank	HSBC	(652)	14.313	PPG Industries Inc	Goldman Sachs	4.403
(66.516)	Ponce de Leon Federal Bank	Morgan Stanley	(9.977)	21.475	PPG Industries Inc	HSBC	887
117	Pool Corp	Bank of America		(3.695)	PPL Corp	Morgan Stanley	74.377
		Merrill Lynch	106	(6.872)	PPL Corp	Bank of America	
2.289	Pool Corp	Barclays Bank	1.342	(12.299)	PPL Corp	Merrill Lynch	(2.484)
2.012	Pool Corp	Goldman Sachs	1.545	(9.764)	PPL Corp	Barclays Bank	(3.230)
1.625	Pool Corp	HSBC	8.930	(39.574)	PPL Corp	Goldman Sachs	(6.697)
2.752	Pool Corp	Morgan Stanley	2.147	25.050	PQ Group Holdings Inc	HSBC	(5.565)
(18.088)	Popular Inc	Bank of America				Morgan Stanley	(18.600)
		Merrill Lynch	(5.564)	28.642	PQ Group Holdings Inc	Bank of America	
(4.675)	Popular Inc	Barclays Bank	(1.870)	20.771	PQ Group Holdings Inc	Merrill Lynch	(14.529)
(747)	Popular Inc	Goldman Sachs	(224)	29.219	PQ Group Holdings Inc	Barclays Bank	8.593
(1.450)	Popular Inc	HSBC	(748)	15.113	PQ Group Holdings Inc	Goldman Sachs	(12.047)
(2.106)	Popular Inc	Morgan Stanley	(843)	1.830	PRA Group Inc	HSBC	(30.680)
64.539	Portland General Electric Co	Bank of America		(914)	PRA Group Inc	Morgan Stanley	4.534
		Merrill Lynch	18.071	4.970	PRA Group Inc	Barclays Bank	(397)
(1.687)	Portland General Electric Co	Bank of America		12.197	PRA Group Inc	Goldman Sachs	(174)
		Merrill Lynch	(302)	(745)	PRA Group Inc	HSBC	2.239
23.548	Portland General Electric Co	HSBC	24.254	6.186	PRA Group Inc	Morgan Stanley	(149)
9.609	Portland General Electric Co	Morgan Stanley	2.787	(7.454)	PRA Health Sciences Inc	Morgan Stanley	(694)
2.814	Portola Pharmaceuticals Inc	Barclays Bank	760	6.437	Precision BioSciences Inc	Barclays Bank	(31.084)
(1.363)	Portola Pharmaceuticals Inc	HSBC	(354)	32.634	Precision BioSciences Inc	Merrill Lynch	29.578
1.188	Portola Pharmaceuticals Inc	HSBC	290	341.122	Precision BioSciences Inc	Morgan Stanley	149.953
				10.990	Precision Drilling Corp	Goldman Sachs	(7.182)
				29.656	Precision Drilling Corp	HSBC	(237)
				5.854	Precision Drilling Corp	Morgan Stanley	(466)
					Preferred Bank/Los Angeles CA	Barclays Bank	6.030
				2.033	Preferred Bank/Los Angeles CA	Goldman Sachs	447

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États-Unis suite				États-Unis suite			
2.496	Preferred Bank/Los Angeles CA	HSBC	(399)	(13.370)	Principal Financial Group Inc	Goldman Sachs	(7.888)
4.757	Preferred Bank/Los Angeles CA	Morgan Stanley	4.900	(5.734)	Principal Financial Group Inc	HSBC	(15)
(1.163)	Preformed Line Products Co	HSBC	(3.832)	(4.693)	Principal Financial Group Inc	Morgan Stanley	(2.769)
(1.143)	Preformed Line Products Co	Morgan Stanley	977	320	Principia Biopharma Inc	Bank of America	1.584
7.435	Premier Financial Bancorp Inc	Barclays Bank	4.052	9.215	Principia Biopharma Inc	Goldman Sachs	45.614
6.452	Premier Financial Bancorp Inc	HSBC	1.226	1.548	Principia Biopharma Inc	HSBC	5.248
6.793	Premier Financial Bancorp Inc	Morgan Stanley	3.702	4.866	Principia Biopharma Inc	Morgan Stanley	18.831
(5.048)	Premier Inc 'A'	Bank of America		3.840	Priority Technology Holdings Inc	HSBC	192
		Merrill Lynch	5.755	(86.354)	ProAssurance Corp	Bank of America	
4.934	Premier Inc 'A'	Barclays Bank	(4.885)			Merrill Lynch	5.181
4.243	Premier Inc 'A'	Goldman Sachs	(3.790)	(13.673)	ProAssurance Corp	Barclays Bank	(3.899)
(4.890)	Premier Inc 'A'	HSBC	8.802	(6.956)	ProAssurance Corp	Goldman Sachs	418
2.326	Premier Inc 'A'	HSBC	(3.110)	(15.233)	ProAssurance Corp	HSBC	13.412
(22.450)	Premier Inc 'A'	Morgan Stanley	22.226	(13.937)	ProAssurance Corp	Morgan Stanley	(4.460)
4.414	Prestige Consumer Healthcare Inc	Bank of America		12.011	Procter & Gamble Co/The	Bank of America	
		Merrill Lynch	2.781			Merrill Lynch	18.497
4.262	Prestige Consumer Healthcare Inc	Goldman Sachs	2.685	14.167	Procter & Gamble Co/The	Barclays Bank	25.359
2.291	Prestige Consumer Healthcare Inc	HSBC	92	10.592	Procter & Gamble Co/The	Goldman Sachs	16.312
48.853	Prestige Consumer Healthcare Inc	Morgan Stanley	45.922	1.160	Procter & Gamble Co/The	HSBC	2.761
(3.715)	Prevail Therapeutics Inc	Barclays Bank	(3.121)	4.392	Procter & Gamble Co/The	Morgan Stanley	7.862
(28.815)	Prevail Therapeutics Inc	Morgan Stanley	(24.205)	9.377	Progress Software Corp	Bank of America	
(12.814)	PRGX Global Inc	Bank of America				Merrill Lynch	4.407
		Merrill Lynch	3.204	17.084	Progress Software Corp	Barclays Bank	10.624
(1.164)	PRGX Global Inc	Barclays Bank	81	26.924	Progress Software Corp	Goldman Sachs	11.472
(63.183)	PRGX Global Inc	Goldman Sachs	15.796	9.587	Progress Software Corp	HSBC	2.109
(36.169)	PRGX Global Inc	HSBC	13.744	10.882	Progress Software Corp	Morgan Stanley	5.665
(48.161)	PRGX Global Inc	Morgan Stanley	3.371	1.747	Progressive Corp/The	Bank of America	
(19.344)	PriceSmart Inc	Bank of America				Merrill Lynch	472
		Merrill Lynch	(8.511)	7.170	Progressive Corp/The	Barclays Bank	16.778
(2.833)	PriceSmart Inc	Barclays Bank	(510)	7.054	Progressive Corp/The	Goldman Sachs	16.553
(9.532)	PriceSmart Inc	Goldman Sachs	(4.194)	(3.406)	Progressive Corp/The	HSBC	1.703
(4.694)	PriceSmart Inc	HSBC	8.261	10.191	Progressive Corp/The	HSBC	13.312
(23.356)	PriceSmart Inc	Morgan Stanley	(4.204)	(10.909)	Prologis Inc (Reit)	Barclays Bank	(20.945)
(589)	PrimeEnergy Resources Corp	Barclays Bank	(3.257)	(11.461)	Prologis Inc (Reit)	Goldman Sachs	(38.738)
(176)	PrimeEnergy Resources Corp	Goldman Sachs	(2.543)	13.346	Prologis Inc (Reit)	Morgan Stanley	25.624
(238)	PrimeEnergy Resources Corp	HSBC	797	(1.506)	Prologis Inc (Reit)	Morgan Stanley	(2.892)
(543)	PrimeEnergy Resources Corp	Morgan Stanley	(3.003)	(1.390)	Proofpoint Inc	Barclays Bank	(542)
1.091	Primerica Inc	Bank of America		2.604	Proofpoint Inc	Barclays Bank	1.016
		Merrill Lynch	3.129	1.923	Proofpoint Inc	Goldman Sachs	1.769
(2.591)	Primerica Inc	HSBC	(10.986)	200	Proofpoint Inc	HSBC	550
6.614	Primerica Inc	HSBC	28.805	(732)	Proofpoint Inc	Morgan Stanley	(285)
(5.969)	Primerica Inc	Morgan Stanley	(19.817)	(3.600)	ProPetro Holding Corp	Barclays Bank	(828)
2.926	Primerica Inc	Morgan Stanley	9.714	(7.853)	ProPetro Holding Corp	HSBC	(8.167)
15.093	Primo Water Corp	Barclays Bank	5.886	3.201	PROS Holdings Inc	Bank of America	
10.211	Primo Water Corp	HSBC	(3.063)			Merrill Lynch	24.808
19.885	Primo Water Corp	Morgan Stanley	7.755	2.062	PROS Holdings Inc	Goldman Sachs	15.981
2.196	Primoris Services Corp	Bank of America		4.475	PROS Holdings Inc	HSBC	44.974
		Merrill Lynch	153	14.590	PROS Holdings Inc	Morgan Stanley	63.321
10.227	Primoris Services Corp	Barclays Bank	6.443	(20.450)	ProSight Global Inc	Barclays Bank	(31.289)
33.200	Primoris Services Corp	Goldman Sachs	(2.410)	(2.706)	ProSight Global Inc	Morgan Stanley	(4.140)
16.495	Primoris Services Corp	HSBC	(1.965)	13.878	Prosperity Bancshares Inc	Bank of America	
29.101	Primoris Services Corp	Morgan Stanley	16.827			Merrill Lynch	7.910
(12.382)	Principal Financial Group Inc	Bank of America		11.476	Prosperity Bancshares Inc	Barclays Bank	5.049
		Merrill Lynch	(7.306)	2.600	Prosperity Bancshares Inc	HSBC	(4.550)
(6.148)	Principal Financial Group Inc	Barclays Bank	(3.627)	(10.723)	Prosperity Bancshares Inc	Morgan Stanley	(4.718)
				8.304	Prosperity Bancshares Inc	Morgan Stanley	3.654
				(13.532)	Protagonist Therapeutics Inc	HSBC	23.004
				80.294	Protective Insurance Corp 'B'	Bank of America	
				7.370	Protective Insurance Corp 'B'	Merrill Lynch	51.388
						Goldman Sachs	4.717

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États-Unis suite				États-Unis suite			
(62.121)	Proteostasis Therapeutics Inc	Morgan Stanley	(43.485)	(6.140)	PulteGroup Inc	Goldman Sachs	(5.894)
(14.559)	Prothena Corp Plc	Barclays Bank	(26.133)	(5.222)	PulteGroup Inc	HSBC	(8.825)
(7.588)	Prothena Corp Plc	Goldman Sachs	(15.480)	(22.060)	PulteGroup Inc	Morgan Stanley	(21.840)
(20.444)	Prothena Corp Plc	HSBC	(64.642)	25.106	Puma Biotechnology Inc	Barclays Bank	9.791
(21.300)	Prothena Corp Plc	Morgan Stanley	(38.234)	5.128	Puma Biotechnology Inc	HSBC	3.436
(1.437)	Proto Labs Inc	Barclays Bank	(1.078)	(9.654)	Pure Cycle Corp	Barclays Bank	(290)
(552)	Proto Labs Inc	Goldman Sachs	105	(18.667)	Pure Cycle Corp	Goldman Sachs	(6.720)
(7.911)	Proto Labs Inc	HSBC	52.687	(18.129)	Pure Cycle Corp	HSBC	(15.591)
(10.596)	Proto Labs Inc	Morgan Stanley	(7.947)	(7.792)	Pure Cycle Corp	Morgan Stanley	(234)
3.498	Provention Bio Inc	Goldman Sachs	6.296	9.406	Pure Storage Inc 'A'	Bank of America	
3.264	Provention Bio Inc	Morgan Stanley	457	17.218	Pure Storage Inc 'A'	Merrill Lynch	(35.273)
(45.191)	Providence Service Corp/The	Bank of America		(7.024)	Pure Storage Inc 'A'	Morgan Stanley	(10.503)
(67.924)	Provident Bancorp Inc	Merrill Lynch	134.669	(4.026)	PVH Corp	HSBC	1.978
(2.471)	Provident Bancorp Inc	Barclays Bank	(173)	(10.875)	PVH Corp	Morgan Stanley	5.717
(10.603)	Provident Bancorp Inc	HSBC	(2.757)	(26.381)	Pyxus International Inc	Morgan Stanley	35.670
(1.164)	Provident Bancorp Inc	Morgan Stanley	(81)	(13.696)	Pyxus International Inc	Goldman Sachs	14.332
14.567	Provident Financial Services Inc	HSBC	(11.799)	(13.696)	Pyxus International Inc	HSBC	17.343
17.883	Provident Financial Services Inc	Morgan Stanley	2.146	(11.351)	Pyxus International Inc	Morgan Stanley	(795)
7.152	Prudential Financial Inc	Barclays Bank	(5.650)	2.825	Pzena Investment Management Inc 'A'	Bank of America	
4.804	Prudential Financial Inc	Goldman Sachs	2.402	21.755	Pzena Investment Management Inc 'A'	Merrill Lynch	(28)
11.790	Prudential Financial Inc	HSBC	14.855	28.945	Pzena Investment Management Inc 'A'	HSBC	(3.046)
10.134	Prudential Financial Inc	Morgan Stanley	(8.006)	3.264	Q2 Holdings Inc	Morgan Stanley	13.604
(1.059)	PS Business Parks Inc (Reit)	Bank of America		(480)	Q2 Holdings Inc	Bank of America	
(557)	PS Business Parks Inc (Reit)	Merrill Lynch	(3.350)	2.700	Q2 Holdings Inc	Merrill Lynch	17.299
(1.272)	PS Business Parks Inc (Reit)	Barclays Bank	(3.164)	9.978	Q2 Holdings Inc	Barclays Bank	(710)
(23.004)	PS Business Parks Inc (Reit)	Goldman Sachs	(3.752)	(340)	Q2 Holdings Inc	Barclays Bank	3.996
(15.124)	PS Business Parks Inc (Reit)	HSBC	(67.632)	(2.884)	Q2 Holdings Inc	Goldman Sachs	52.883
(1.768)	PTC Inc	Morgan Stanley	(85.904)	15.268	Q2 Holdings Inc	HSBC	(3.423)
(7.543)	PTC Inc	Bank of America	(5.233)	(14.861)	QAD Inc 'A'	Morgan Stanley	(4.268)
(7.580)	PTC Inc	Merrill Lynch	(14.578)	(4.302)	QCR Holdings Inc	Morgan Stanley	22.596
(2.041)	PTC Inc	Barclays Bank	(22.437)	(4.442)	QCR Holdings Inc	Barclays Bank	(40.422)
1.353	PTC Therapeutics Inc	Goldman Sachs	(6.438)	(2.769)	QCR Holdings Inc	Goldman Sachs	(2.538)
(199)	PTC Therapeutics Inc	HSBC	(621)	(2.438)	QCR Holdings Inc	Goldman Sachs	(2.621)
(4.658)	PTC Therapeutics Inc	Merrill Lynch	(26.225)	(32.054)	QEP Resources Inc	Morgan Stanley	(1.634)
(52.936)	Public Service Enterprise Group Inc	Bank of America	74.494	(421)	QEP Resources Inc	Barclays Bank	(122)
(12.389)	Public Service Enterprise Group Inc	Merrill Lynch	11.522	(10.159)	QIAGEN NV	HSBC	11.860
(51.820)	Public Service Enterprise Group Inc	Barclays Bank	73.584	(6.703)	QIAGEN NV	Barclays Bank	(472)
(27.971)	Public Service Enterprise Group Inc	Goldman Sachs	54.824	(3.141)	QIAGEN NV	Goldman Sachs	(21.015)
(20.105)	Public Service Enterprise Group Inc	HSBC	18.698	3.431	QIAGEN NV	HSBC	(74.470)
(1.034)	Public Storage (Reit)	Morgan Stanley	(3.497)	792	Qorvo Inc	Morgan Stanley	(3.518)
(4.725)	Public Storage (Reit)	Bank of America	(14.553)	4.403	Qorvo Inc	Bank of America	
(8.455)	Public Storage (Reit)	Merrill Lynch	7.697	1.188	Qorvo Inc	Merrill Lynch	5.765
(4.372)	Public Storage (Reit)	Barclays Bank	(13.466)	5.422	Qorvo Inc	Barclays Bank	2.740
(1.462)	Pulse Biosciences Inc	Goldman Sachs	(453)	25.254	QTS Realty Trust Inc 'A' (Reit)	Goldman Sachs	6.296
(2.667)	Pulse Biosciences Inc	Merrill Lynch	(1.920)	22.148	QTS Realty Trust Inc 'A' (Reit)	HSBC	3.051
(16.822)	Pulse Biosciences Inc	Barclays Bank	(168)	45.713	QTS Realty Trust Inc 'A' (Reit)	Merrill Lynch	18.760
(8.017)	Pulse Biosciences Inc	HSBC	(5.772)	35.446	QTS Realty Trust Inc 'A' (Reit)	Barclays Bank	54.549
(7.294)	PulteGroup Inc	Morgan Stanley	(7.002)	126.635	QTS Realty Trust Inc 'A' (Reit)	Goldman Sachs	61.350
(14.952)	PulteGroup Inc	Bank of America	(14.802)	(23.286)	Quad/Graphics Inc	Goldman Sachs	98.740
		Merrill Lynch		(6.036)	Quad/Graphics Inc	HSBC	100.682
		Barclays Bank		(14.332)	Quad/Graphics Inc	Morgan Stanley	350.779
		HSBC		611	Quaker Chemical Corp	Barclays Bank	(13.433)
		Morgan Stanley		(5.280)	Quaker Chemical Corp	HSBC	(1.207)
		Barclays Bank		(3.503)	Quaker Chemical Corp	Morgan Stanley	(7.083)
		HSBC		578	Quaker Chemical Corp	Bank of America	
		Goldman Sachs		(656)	Quaker Chemical Corp	Merrill Lynch	1.370
		HSBC		(1.518)	Quaker Chemical Corp	Barclays Bank	(23.496)
		Morgan Stanley			Quaker Chemical Corp	Goldman Sachs	(4.548)
					Quaker Chemical Corp	HSBC	3.004
					Quaker Chemical Corp	HSBC	5.615
					Quaker Chemical Corp	Morgan Stanley	(6.755)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
549	Qualcomm Inc	Barclays Bank	(306)	(4.795)	RadNet Inc	Bank of America	
(586)	Qualcomm Inc	Goldman Sachs	2.088			Merrill Lynch	(5.754)
1.401	Qualcomm Inc	Goldman Sachs	(112)	(25.370)	RadNet Inc	HSBC	(78.901)
(5.229)	Qualcomm Inc	Morgan Stanley	784	(5.547)	RadNet Inc	Morgan Stanley	(4.327)
(3.383)	Qualys Inc	Bank of America		(16.044)	Rafael Holdings Inc 'B'	Barclays Bank	44.602
		Merrill Lynch	(3.857)	(1.895)	Rafael Holdings Inc 'B'	Goldman Sachs	(682)
1.257	Qualys Inc	Barclays Bank	666	(7.802)	Rafael Holdings Inc 'B'	HSBC	(2.734)
(658)	Qualys Inc	Barclays Bank	(349)	(14.550)	Rafael Holdings Inc 'B'	Morgan Stanley	40.449
1.459	Qualys Inc	HSBC	4.435	6.408	Ralph Lauren Corp	Barclays Bank	(320)
(4.145)	Qualys Inc	HSBC	(12.601)	(2.597)	Ralph Lauren Corp	Barclays Bank	130
(4.318)	Qualys Inc	Morgan Stanley	(2.289)	3.759	Ralph Lauren Corp	Goldman Sachs	(16.164)
43.430	Quanex Building Products Corp	Barclays Bank	26.492	(1.162)	Ralph Lauren Corp	Goldman Sachs	5.868
				4.752	Ralph Lauren Corp	HSBC	(29.510)
5.474	Quanex Building Products Corp	Goldman Sachs	1.763	(2.182)	Ralph Lauren Corp	Morgan Stanley	109
				(3.671)	Ramaco Resources Inc	Bank of America	
3.253	Quanex Building Products Corp	HSBC	390	(8.500)	Ramaco Resources Inc	Merrill Lynch	(1.138)
22.296	Quanex Building Products Corp	Morgan Stanley	13.601	(5.124)	Rambus Inc	Goldman Sachs	(2.635)
(6.859)	Quanta Services Inc	Barclays Bank	1.303	(15.357)	Rambus Inc	Barclays Bank	307
(20.322)	Quanta Services Inc	Goldman Sachs	15.038	(4.445)	Rambus Inc	Goldman Sachs	10.750
(36.364)	Quanta Services Inc	HSBC	45.455	(15.621)	Rambus Inc	HSBC	3.512
(34.820)	Quanta Services Inc	Morgan Stanley	6.616	8.022	Range Resources Corp	Morgan Stanley	937
2.949	Quanterix Corp	Goldman Sachs	7.712	34.047	Range Resources Corp	Barclays Bank	(2.326)
5.409	Quanterix Corp	HSBC	11.629	121.761	Range Resources Corp	HSBC	(38.133)
(4.373)	Quest Diagnostics Inc	Bank of America		18.065	Ranger Energy Services Inc	Morgan Stanley	(35.311)
		Merrill Lynch	(5.020)			Bank of America	
(695)	Quest Diagnostics Inc	Barclays Bank	251	9.630	Ranger Energy Services Inc	Merrill Lynch	16.800
404	Quest Diagnostics Inc	Goldman Sachs	767	11.753	Ranger Energy Services Inc	Goldman Sachs	8.956
(2.785)	Quest Diagnostics Inc	Goldman Sachs	(5.065)	5.033	Ranpak Holdings Corp	Morgan Stanley	3.878
(378)	Quest Diagnostics Inc	HSBC	(1.966)	10.494	Ranpak Holdings Corp	Barclays Bank	554
6.182	Quest Diagnostics Inc	Morgan Stanley	5.317	2.114	Ranpak Holdings Corp	HSBC	525
(726)	Quidel Corp	Bank of America		2.860	Ranpak Holdings Corp	Morgan Stanley	233
		Merrill Lynch	(3.289)		Rapid7 Inc	Bank of America	
(3.599)	Quidel Corp	Barclays Bank	(8.782)	1.707	Rapid7 Inc	Merrill Lynch	7.007
(3.066)	Quidel Corp	Goldman Sachs	(13.010)	18.394	Rapid7 Inc	Barclays Bank	1.276
(19.759)	Quidel Corp	Morgan Stanley	(44.650)	6.632	Rapid7 Inc	Goldman Sachs	39.166
5.069	QuinStreet Inc	Barclays Bank	(659)	17.230	Rapid7 Inc	HSBC	28.650
6.394	QuinStreet Inc	HSBC	2.558	(433)	Raven Industries Inc	Morgan Stanley	30.325
4.752	QuinStreet Inc	Morgan Stanley	(618)	(4.428)	Raven Industries Inc	Goldman Sachs	(195)
15.098	Quotient Technology Inc	Bank of America		(9.451)	Raven Industries Inc	HSBC	2.922
		Merrill Lynch	(5.888)	2.718	Raymond James Financial Inc	Morgan Stanley	(6.899)
24.342	Quotient Technology Inc	Goldman Sachs	(9.493)	(46.460)	Rayonier Advanced Materials Inc	Morgan Stanley	3.425
8.563	Qurate Retail Inc 'A'	Bank of America		(56.399)	Rayonier Inc (Reit)	Morgan Stanley	(15.796)
		Merrill Lynch	(7.878)			Bank of America	
7.624	Qurate Retail Inc 'A'	Barclays Bank	1.220	(33.750)	Rayonier Inc (Reit)	Merrill Lynch	(64.295)
19.979	Qurate Retail Inc 'A'	Goldman Sachs	(16.222)	(26.431)	Rayonier Inc (Reit)	Barclays Bank	(18.900)
23.319	Qurate Retail Inc 'A'	HSBC	904	(134.189)	Rayonier Inc (Reit)	Goldman Sachs	(30.131)
54.556	Qurate Retail Inc 'A'	Morgan Stanley	8.729	(113.497)	Rayonier Inc (Reit)	HSBC	(171.762)
(12.596)	R1 RCM Inc	Barclays Bank	(1.637)	12.099	Raytheon Co	Morgan Stanley	(63.559)
(9.367)	R1 RCM Inc	Goldman Sachs	(3.051)			Bank of America	
(5.469)	R1 RCM Inc	HSBC	(5.742)	21	Raytheon Co	Merrill Lynch	(10.768)
(70.145)	R1 RCM Inc	Morgan Stanley	(9.119)	9.534	RBB Bancorp	HSBC	41
13.532	Radian Group Inc	Bank of America				Bank of America	
		Merrill Lynch	4.906	8.068	RBB Bancorp	Merrill Lynch	2.288
19.012	Radian Group Inc	Barclays Bank	10.647	20.128	RBB Bancorp	Goldman Sachs	2.140
35.318	Radian Group Inc	Goldman Sachs	13.421	194	RBB Bancorp	Morgan Stanley	6.441
49.449	Radian Group Inc	HSBC	37.423		RBC Bearings Inc	Bank of America	
(19.044)	Radian Group Inc	Morgan Stanley	(10.665)	1.755	RBC Bearings Inc	Merrill Lynch	528
24.073	Radian Group Inc	Morgan Stanley	13.481	570	RBC Bearings Inc	Barclays Bank	6.423
109.664	Radiant Logistics Inc	Bank of America		4.838	RBC Bearings Inc	Goldman Sachs	2.385
		Merrill Lynch	6.580	3.694	RBC Bearings Inc	HSBC	(8.515)
6.220	Radiant Logistics Inc	Morgan Stanley	684	(5.408)	RBC Bearings Inc	Morgan Stanley	13.520
12.502	Radius Health Inc	Barclays Bank	(3.251)	(6.367)	RCI Hospitality Holdings Inc	Barclays Bank	(270)
1.421	Radius Health Inc	Goldman Sachs	(1.027)	(2.423)	RCI Hospitality Holdings Inc	Goldman Sachs	3.311
9.072	Radius Health Inc	HSBC	(11.516)	(8.808)	RCI Hospitality Holdings Inc	HSBC	2.375
6.528	Radius Health Inc	Morgan Stanley	(1.697)			Morgan Stanley	(440)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
7.527	RE/MAX Holdings Inc 'A'	Bank of America		(18.907)	Redfin Corp	Barclays Bank	10.588
		Merrill Lynch	2.785	(35.332)	Redfin Corp	Goldman Sachs	27.206
21.584	RE/MAX Holdings Inc 'A'	HSBC	16.620	(13.997)	Redfin Corp	HSBC	9.462
40.393	RE/MAX Holdings Inc 'A'	Morgan Stanley	37.969	(11.327)	Redfin Corp	Morgan Stanley	6.343
(231.972)	Reading International Inc 'A'	Bank of America		(4.456)	Redwood Trust Inc (Reit)	Bank of America	
		Merrill Lynch	85.830			Merrill Lynch	(535)
(7.741)	Reading International Inc 'A'	Barclays Bank	697	(11.863)	Redwood Trust Inc (Reit)	Barclays Bank	(1.661)
(33.144)	Reading International Inc 'A'	HSBC	35.133	(19.801)	Redwood Trust Inc (Reit)	Goldman Sachs	(2.376)
(20.408)	Reading International Inc 'A'	Morgan Stanley	1.837	(122.125)	Redwood Trust Inc (Reit)	HSBC	1.221
(60.081)	Ready Capital Corp (Reit)	Barclays Bank	(12.016)	(153.739)	Redwood Trust Inc (Reit)	Morgan Stanley	(21.523)
(4.621)	Ready Capital Corp (Reit)	Goldman Sachs	323	(758)	Regal Beloit Corp	Bank of America	
(2.579)	Ready Capital Corp (Reit)	HSBC	567			Merrill Lynch	(447)
(82.631)	Ready Capital Corp (Reit)	Morgan Stanley	(16.526)	(9.154)	Regal Beloit Corp	HSBC	10.619
32.607	RealNetworks Inc	Bank of America		(8.820)	Regal Beloit Corp	Morgan Stanley	(7.144)
		Merrill Lynch	(3.098)	(13.659)	Regency Centers Corp (Reit)	Bank of America	
11.507	RealNetworks Inc	Goldman Sachs	(1.093)	(6.761)	Regency Centers Corp (Reit)	Merrill Lynch	410
2.026	RealNetworks Inc	Morgan Stanley	10				
(20.816)	Realogy Holdings Corp	Barclays Bank	(5.828)	(3.637)	Regency Centers Corp (Reit)	Barclays Bank	(8.113)
(14.370)	Realogy Holdings Corp	Goldman Sachs	(7.329)				
(5.229)	RealPage Inc	Barclays Bank	(3.190)	50.390	Regency Centers Corp (Reit)	Goldman Sachs	109
(3.834)	RealPage Inc	Goldman Sachs	(5.559)	(942)	Regency Centers Corp (Reit)	HSBC	34.265
(8.939)	RealPage Inc	HSBC	(7.956)				
(9.410)	RealPage Inc	Morgan Stanley	(5.740)	27.912	Regency Centers Corp (Reit)	HSBC	(641)
1.590	Realty Income Corp (Reit)	Bank of America					
		Merrill Lynch	1.617	746	Regeneron Pharmaceuticals Inc	Morgan Stanley	33.494
6.626	Realty Income Corp (Reit)	Barclays Bank	8.150	2.176	Regeneron Pharmaceuticals Inc	Barclays Bank	7.713
7.305	Realty Income Corp (Reit)	Goldman Sachs	(4.269)	1.507	Regeneron Pharmaceuticals Inc	Goldman Sachs	56.859
35.845	Realty Income Corp (Reit)	HSBC	35.490	1.796	Regeneron Pharmaceuticals Inc	HSBC	41.217
21.148	Realty Income Corp (Reit)	Morgan Stanley	26.012	(3.836)	REGENXBIO Inc	Morgan Stanley	18.571
1.150	Reata Pharmaceuticals Inc 'A'	Bank of America		(3.832)	REGENXBIO Inc	Barclays Bank	(13.924)
		Merrill Lynch	(5.417)	(4.122)	REGENXBIO Inc	Goldman Sachs	(17.185)
(403)	Reata Pharmaceuticals Inc 'A'	Barclays Bank	6.347	(11.872)	REGENXBIO Inc	HSBC	(17.652)
611	Reata Pharmaceuticals Inc 'A'	Barclays Bank	(9.623)	12.154	Regional Management Corp	Morgan Stanley	(43.095)
(253)	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	1.192	12.239	Regional Management Corp	Bank of America	
1.310	Reata Pharmaceuticals Inc 'A'	Goldman Sachs	(7.700)	12.065	Regional Management Corp	Merrill Lynch	(1.458)
339	Reata Pharmaceuticals Inc 'A'	HSBC	(5.899)	9.617	Regions Financial Corp	Goldman Sachs	(1.469)
(203)	Reata Pharmaceuticals Inc 'A'	Morgan Stanley	3.197	8.854	Regions Financial Corp	Morgan Stanley	(3.861)
581	Reata Pharmaceuticals Inc 'A'	Morgan Stanley	(9.151)	53.508	Regions Financial Corp	Goldman Sachs	2.892
9.144	Recro Pharma Inc	Goldman Sachs	(6.767)	(31.552)	Regis Corp	HSBC	1.592
(79.967)	Red Lion Hotels Corp	Bank of America				Morgan Stanley	4.013
		Merrill Lynch	(47.181)	(1.838)	Regis Corp	Bank of America	
(25.851)	Red Lion Hotels Corp	Barclays Bank	(3.361)	(14.071)	Regis Corp	Merrill Lynch	8.519
(19.712)	Red Lion Hotels Corp	HSBC	(402)	(2.010)	Regis Corp	Barclays Bank	(62)
(10.971)	Red Lion Hotels Corp	Morgan Stanley	(1.426)	(30.769)	Regis Corp	Goldman Sachs	3.799
(647)	Red River Bancshares Inc	Barclays Bank	(388)	1.379	Reinsurance Group of America Inc	HSBC	(349)
(122)	Red River Bancshares Inc	HSBC	(348)	363	Reinsurance Group of America Inc	Morgan Stanley	(13.231)
(15.512)	Red Robin Gourmet Burgers Inc	Bank of America				Bank of America	
		Merrill Lynch	(10.858)	(1.467)	Reinsurance Group of America Inc	Merrill Lynch	2.703
(977)	Red Robin Gourmet Burgers Inc	Barclays Bank	(694)	765	Reinsurance Group of America Inc	Barclays Bank	730
(10.363)	Red Robin Gourmet Burgers Inc	Goldman Sachs	(7.254)	(676)	Reinsurance Group of America Inc	Goldman Sachs	(2.875)
(6.759)	Red Rock Resorts Inc 'A'	Bank of America				Goldman Sachs	2.274
		Merrill Lynch	(6.319)	1.475	Reinsurance Group of America Inc	HSBC	615
(7.233)	Red Rock Resorts Inc 'A'	Barclays Bank	(7.522)	(2.487)	Reinsurance Group of America Inc	HSBC	(1.342)
(21.919)	Red Rock Resorts Inc 'A'	Goldman Sachs	(15.805)	2.203	Reinsurance Group of America Inc	Morgan Stanley	(4.999)
(21.061)	Red Rock Resorts Inc 'A'	HSBC	(42.122)	9.728	Reliance Steel & Aluminum Co	Morgan Stanley	4.428
(31.346)	Red Rock Resorts Inc 'A'	Morgan Stanley	(32.599)			Bank of America	
(7.462)	Red Violet Inc	Barclays Bank	187			Merrill Lynch	42.900
(2.200)	Red Violet Inc	Goldman Sachs	(561)				
(16.502)	Redfin Corp	Bank of America					
		Merrill Lynch	12.707				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
9.331	Reliance Steel & Aluminum Co	Barclays Bank	11.104	(51.358)	Research Frontiers Inc	Morgan Stanley	7.190
7.267	Reliance Steel & Aluminum Co	Goldman Sachs	25.675	14.063	Resideo Technologies Inc	Bank of America	(7.172)
4.639	Reliance Steel & Aluminum Co	HSBC	(23)	30.664	Resideo Technologies Inc	Goldman Sachs	(15.639)
9.396	Reliance Steel & Aluminum Co	Morgan Stanley	11.181	36.795	Resideo Technologies Inc	HSBC	6.623
(58.174)	Reliant Bancorp Inc	Goldman Sachs	3.490	12.670	Resideo Technologies Inc	Morgan Stanley	(761)
(9.285)	RenaissanceRe Holdings Ltd	Bank of America	(67.224)	(627)	ResMed Inc	Bank of America	(2.050)
(6.761)	RenaissanceRe Holdings Ltd	Merrill Lynch	(35.969)	(1.235)	ResMed Inc	Merrill Lynch	(6.323)
(2.472)	RenaissanceRe Holdings Ltd	Barclays Bank	(17.897)	(2.785)	ResMed Inc	Barclays Bank	(9.107)
(863)	RenaissanceRe Holdings Ltd	Merrill Lynch	(5.103)	(8.158)	ResMed Inc	HSBC	(51.642)
(2.966)	RenaissanceRe Holdings Ltd	Barclays Bank	(15.779)	(4.427)	ResMed Inc	Morgan Stanley	(22.666)
2.904	Renasant Corp	Barclays Bank	2.265	(4.539)	Resources Connection Inc	Barclays Bank	(2.020)
18.511	Renasant Corp	HSBC	(3.068)	(8.490)	Resources Connection Inc	Goldman Sachs	(2.802)
17.947	Renasant Corp	Goldman Sachs	13.214	(38.776)	Resources Connection Inc	HSBC	(22.878)
10.365	Renewable Energy Group Inc	HSBC	2.799	(36.306)	Resources Connection Inc	Morgan Stanley	(16.156)
3.598	Renewable Energy Group Inc	Barclays Bank	(756)	8.350	Retail Opportunity Investments Corp (Reit)	Barclays Bank	4.426
(5.838)	Rent-A-Center Inc/TX	Goldman Sachs	(6.363)	(94.584)	Retail Opportunity Investments Corp (Reit)	Barclays Bank	(50.130)
(30.408)	Rent-A-Center Inc/TX	Barclays Bank	(109.934)	(75.813)	Retail Opportunity Investments Corp (Reit)	Barclays Bank	(50.130)
(23.724)	Rent-A-Center Inc/TX	HSBC	(25.859)	5.470	Retail Opportunity Investments Corp (Reit)	Goldman Sachs	3.791
(18.799)	Rentech Inc	Morgan Stanley	56	(60.577)	Retail Opportunity Investments Corp (Reit)	Goldman Sachs	(274)
2.546	Repay Holdings Corp	Morgan Stanley	(96)	5.890	Retail Opportunity Investments Corp (Reit)	HSBC	(10.208)
2.649	Repay Holdings Corp	Bank of America	(530)	(18.758)	Retail Opportunity Investments Corp (Reit)	Morgan Stanley	3.122
40.205	Repay Holdings Corp	Merrill Lynch	47.072	(268.548)	Retail Properties of America Inc 'A' (Reit)	Bank of America	(9.942)
7.321	Repay Holdings Corp	Goldman Sachs	146	(3.602)	Retail Properties of America Inc 'A' (Reit)	Bank of America	(72.508)
811	Repligen Corp	HSBC	2.944	(6.193)	Retail Properties of America Inc 'A' (Reit)	Merrill Lynch	(2.197)
(1.152)	Repligen Corp	Barclays Bank	(4.182)	(5.299)	Retail Properties of America Inc 'A' (Reit)	Barclays Bank	(1.672)
2.372	Repligen Corp	Bank of America	10.461	(169.582)	Retail Properties of America Inc 'A' (Reit)	HSBC	(2.582)
(438)	Repligen Corp	Merrill Lynch	(1.932)	24.452	Retrophin Inc	Morgan Stanley	(103.445)
(4.188)	Repligen Corp	Barclays Bank	(15.202)	27.729	Retrophin Inc	Barclays Bank	1.223
(17.423)	Repligen Corp	Goldman Sachs	(71.279)	11.044	Retrophin Inc	Goldman Sachs	10.100
3.527	Repligen Corp	HSBC	14.849	31.719	Retrophin Inc	HSBC	8.850
(16.731)	Repligen Corp	HSBC	(73.784)	(8.090)	Retrophin Inc	Morgan Stanley	(1.126)
2.395	Repligen Corp	Morgan Stanley	10.562	(13.368)	REV Group Inc	Barclays Bank	(1.618)
5.135	Replimune Group Inc	Morgan Stanley	7.086	(2.519)	REV Group Inc	Goldman Sachs	11.095
7.964	Replimune Group Inc	Bank of America	10.990	(2.845)	REV Group Inc	HSBC	3.073
2.200	Replimune Group Inc	Merrill Lynch	(603)	(1.894)	REV Group Inc	Morgan Stanley	(569)
12.160	Replimune Group Inc	Goldman Sachs	2.067	(16.831)	Revance Therapeutics Inc	Barclays Bank	(2.443)
67.623	Republic Bancorp Inc/KY 'A'	HSBC	(11.496)	(42.235)	Revance Therapeutics Inc	HSBC	(39.721)
7.237	Republic Bancorp Inc/KY 'A'	Morgan Stanley	4.270	(9.242)	REX American Resources Corp	Morgan Stanley	(54.483)
363.793	Republic First Bancorp Inc	Bank of America	(36.379)	(10.098)	REX American Resources Corp	Barclays Bank	(8.041)
76.678	Republic First Bancorp Inc	Merrill Lynch	(7.668)	(2.558)	REX American Resources Corp	Barclays Bank	(14.036)
66.020	Republic First Bancorp Inc	Goldman Sachs	(7.262)	(5.820)	REX American Resources Corp	Goldman Sachs	(14.555)
171.595	Republic First Bancorp Inc	HSBC	1.716	54.950	Rexford Industrial Realty Inc (Reit)	HSBC	(14.555)
4.770	Republic Services Inc	Morgan Stanley	8.968	11.046	Rexford Industrial Realty Inc (Reit)	Morgan Stanley	(5.063)
(7.157)	Republic Services Inc	Bank of America	(7.826)	8.120	Rexford Industrial Realty Inc (Reit)	Bank of America	63.742
(12.726)	Republic Services Inc	Merrill Lynch	(19.638)	26.143	Rexford Industrial Realty Inc (Reit)	Merrill Lynch	21.982
3.064	Republic Services Inc	Barclays Bank	5.760	(8.120)	Rexford Industrial Realty Inc (Reit)	Barclays Bank	21.982
(6.542)	Republic Services Inc	Goldman Sachs	(12.830)	(8.120)	Rexford Industrial Realty Inc (Reit)	Goldman Sachs	9.419
25.852	Republic Services Inc	HSBC	67.474	(8.120)	Rexford Industrial Realty Inc (Reit)	HSBC	48.095
2.648	Republic Services Inc	HSBC	4.078				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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États-Unis suite				États-Unis suite			
55.016	Rexford Industrial Realty Inc (Reit)	Morgan Stanley	109.482	(3.298)	Roadrunner Transportation Systems Inc	HSBC	693
73.625	Rexnord Corp	Bank of America		(6.788)	Roadrunner Transportation Systems Inc	Morgan Stanley	1.901
21.342	Rexnord Corp	Barclays Bank	80.044	11.790	Robert Half International Inc	Bank of America	
32.308	Rexnord Corp	Goldman Sachs	26.890		Robert Half International Inc	Merrill Lynch	825
18.093	Rexnord Corp	HSBC	38.803	14.181	Robert Half International Inc	HSBC	4.538
72.526	Rexnord Corp	Morgan Stanley	18.512	27.326	Robert Half International Inc	Morgan Stanley	12.570
(1.439)	RGC Resources Inc	Barclays Bank	91.383	3.781	Rocket Pharmaceuticals Inc	HSBC	5.180
(12.304)	RGC Resources Inc	Goldman Sachs	(1.460)	858	Rocket Pharmaceuticals Inc	Morgan Stanley	952
(4.016)	RGC Resources Inc	HSBC	(7.367)	1.502	Rockwell Automation Inc	Bank of America	
(4.208)	RGC Resources Inc	Morgan Stanley	(2.023)		Rockwell Automation Inc	Merrill Lynch	(257)
(1.311)	RH	Barclays Bank	(4.503)	6.629	Rockwell Automation Inc	Barclays Bank	4.626
(2.098)	RH	HSBC	(14.001)	3.165	Rockwell Automation Inc	Goldman Sachs	(14.844)
(7.350)	RH	HSBC	(55.346)	2.759	Rockwell Automation Inc	HSBC	(2.141)
2.084	Rhythm Pharmaceuticals Inc	Morgan Stanley	(78.498)	3.250	Rockwell Automation Inc	Morgan Stanley	2.535
3.909	Rhythm Pharmaceuticals Inc	HSBC	2.730	(21.057)	Rockwell Medical Inc	Bank of America	
43.075	Ribbon Communications Inc	Goldman Sachs	7.323		Rockwell Medical Inc	Merrill Lynch	(5.896)
8.465	Richmond Mutual Bancorporation Inc	Bank of America		(7.977)	Rockwell Medical Inc	Barclays Bank	(1.037)
17.949	Richmond Mutual Bancorporation Inc	Merrill Lynch	5.756	(57.886)	Rockwell Medical Inc	Goldman Sachs	(16.208)
8.057	Richmond Mutual Bancorporation Inc	Goldman Sachs	12.205	(87.368)	Rockwell Medical Inc	Morgan Stanley	(11.358)
16.687	Rigel Pharmaceuticals Inc	Morgan Stanley	1.853	5.765	Rocky Brands Inc	Bank of America	
155.392	Rigel Pharmaceuticals Inc	Barclays Bank	417		Rocky Brands Inc	Merrill Lynch	(5.592)
91.774	Rigel Pharmaceuticals Inc	HSBC	11.654	5.829	Rocky Brands Inc	Morgan Stanley	2.915
25.526	Rimini Street Inc	HSBC	2.294	(1.978)	Rogers Corp	Bank of America	
31.371	Rimini Street Inc	Morgan Stanley	(4.339)		Rogers Corp	Merrill Lynch	(4.694)
10.490	Ring Energy Inc	Bank of America	314	(2.943)	Rogers Corp	Barclays Bank	(4.650)
42.880	Ring Energy Inc	Merrill Lynch	420	(5.715)	Rogers Corp	Goldman Sachs	(13.548)
23.431	Ring Energy Inc	Goldman Sachs	1.715	(3.549)	Rogers Corp	HSBC	21.755
7.307	RingCentral Inc 'A'	Morgan Stanley	1.874	(7.361)	Rogers Corp	Morgan Stanley	(11.102)
143	RingCentral Inc 'A'	Bank of America		(3.925)	Roku Inc	Bank of America	
294	RingCentral Inc 'A'	Merrill Lynch	3.303		Roku Inc	Merrill Lynch	(21.509)
4.798	RingCentral Inc 'A'	Barclays Bank	249	(134)	Roku Inc	Barclays Bank	(540)
4.896	RingCentral Inc 'A'	Goldman Sachs	22	(1.006)	Roku Inc	Goldman Sachs	(5.513)
(13.140)	Rite Aid Corp	Goldman Sachs	(10.207)	(1.969)	Roku Inc	HSBC	(76.194)
179.593	Riverview Bancorp Inc	HSBC	(2.620)	(4.594)	Roku Inc	Morgan Stanley	(18.514)
44.828	Riverview Bancorp Inc	Morgan Stanley	1.776	9.951	Rollins Inc	Bank of America	
105.860	Riverview Bancorp Inc	Barclays Bank	8.519		Rollins Inc	Merrill Lynch	(3.416)
1.216	RLI Corp	Barclays Bank	5.650	5.523	Rollins Inc	Barclays Bank	791
1.047	RLI Corp	Bank of America		5.265	Rollins Inc	Goldman Sachs	(3.896)
2.137	RLI Corp	Merrill Lynch	(5.557)	14.329	Rollins Inc	HSBC	(14.767)
882	RLI Corp	Barclays Bank	(4.523)	4.431	Rollins Inc	Morgan Stanley	2.038
(3.098)	RLI Corp	Goldman Sachs	(10.207)	679	Roper Technologies Inc	Bank of America	
922	RLI Corp	HSBC	(2.620)		Roper Technologies Inc	Merrill Lynch	9.676
(7.036)	RLI Corp	HSBC	9.201	2.673	Roper Technologies Inc	Goldman Sachs	38.090
340.810	RLJ Lodging Trust (Reit)	Morgan Stanley	(3.983)	3.002	Roper Technologies Inc	HSBC	67.104
2.748	RLJ Lodging Trust (Reit)	Barclays Bank	30.396	2.467	Roper Technologies Inc	Morgan Stanley	10.213
192.736	RLJ Lodging Trust (Reit)	Bank of America		(5.684)	Rosehill Resources Inc	Goldman Sachs	1.364
31.350	RLJ Lodging Trust (Reit)	Merrill Lynch	165.926	(24.651)	Rosehill Resources Inc	HSBC	16.270
277.322	RLJ Lodging Trust (Reit)	Barclays Bank	2.212	(12.336)	Rosetta Stone Inc	Barclays Bank	(6.415)
3.756	RMR Group Inc/The 'A'	Goldman Sachs	93.477	(9.609)	Rosetta Stone Inc	Goldman Sachs	(5.283)
5.769	RMR Group Inc/The 'A'	HSBC	9.248	(7.965)	Rosetta Stone Inc	HSBC	(4.267)
18.164	RMR Group Inc/The 'A'	Morgan Stanley	223.243	(2.104)	Rosetta Stone Inc	Morgan Stanley	(182)
22.733	RMR Group Inc/The 'A'	Barclays Bank		7.115	Ross Stores Inc	HSBC	36.713
(2.349)	Roadrunner Transportation Systems Inc	Goldman Sachs	(540)	11.861	Ross Stores Inc	Morgan Stanley	60.194
				632	Royal Caribbean Cruises Ltd	Bank of America	
				(4.590)	Royal Caribbean Cruises Ltd	Merrill Lynch	922
				7.737	Royal Caribbean Cruises Ltd	Barclays Bank	(6.610)
				(6.350)	Royal Caribbean Cruises Ltd	Barclays Bank	11.141
				(833)	Royal Caribbean Cruises Ltd	Goldman Sachs	(16.812)
					Royal Caribbean Cruises Ltd	HSBC	(4.446)

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États-Unis suite				États-Unis suite			
(963)	Royal Caribbean Cruises Ltd	Morgan Stanley	(1.387)	17.046	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	38.522
1.833	Royal Gold Inc	Bank of America Merrill Lynch	3.281	9.667	Ryman Hospitality Properties Inc (Reit)	Barclays Bank	22.186
(807)	Royal Gold Inc	Bank of America Merrill Lynch	(1.445)	39.616	Ryman Hospitality Properties Inc (Reit)	Goldman Sachs	83.001
3.350	Royal Gold Inc	Barclays Bank	(268)	9.064	Ryman Hospitality Properties Inc (Reit)	HSBC	17.251
(1.102)	Royal Gold Inc	Barclays Bank	88	9.163	Ryman Hospitality Properties Inc (Reit)	Morgan Stanley	21.900
1.580	Royal Gold Inc	Goldman Sachs	2.828	1.936	S&P Global Inc	Bank of America Merrill Lynch	4.027
(3.142)	Royal Gold Inc	Goldman Sachs	(3.814)	8.136	S&P Global Inc	Barclays Bank	(1.952)
1.042	Royal Gold Inc	HSBC	304	2.110	S&P Global Inc	Goldman Sachs	4.035
(594)	Royal Gold Inc	HSBC	600	1.542	S&P Global Inc	HSBC	14.911
2.236	Royal Gold Inc	Morgan Stanley	(179)	11.895	S&P Global Inc	Morgan Stanley	(2.855)
(1.941)	Royal Gold Inc	Morgan Stanley	155	24.078	Sabra Health Care REIT Inc	Bank of America Merrill Lynch	15.857
(32.683)	RPC Inc	Barclays Bank	(9.151)	81.658	Sabra Health Care REIT Inc	Barclays Bank	56.571
(17.911)	RPC Inc	Goldman Sachs	5.911	27.817	Sabra Health Care REIT Inc	Goldman Sachs	17.462
(6.521)	RPM International Inc	Bank of America Merrill Lynch	1.695	(33.082)	Sabra Health Care REIT Inc	Morgan Stanley	(25.142)
1.110	RPM International Inc	Bank of America Merrill Lynch	(142)	284.488	Sabra Health Care REIT Inc	Morgan Stanley	211.862
(248)	RPM International Inc	Barclays Bank	(590)	(21.949)	Sabre Corp	Bank of America Merrill Lynch	988
(11.695)	RPM International Inc	HSBC	10.993	(8.126)	Sabre Corp	HSBC	1.341
3.001	RPM International Inc	HSBC	6.959	(151.821)	Sabre Corp	Morgan Stanley	(82.742)
(10.395)	RPM International Inc	Morgan Stanley	(24.740)	(220.933)	Safeguard Scientifics Inc	Bank of America Merrill Lynch	33.140
4.785	RPM International Inc	Morgan Stanley	3.880	(1.275)	Safety Insurance Group Inc	Barclays Bank	(2.652)
24.607	RPT Realty (Reit)	Barclays Bank	12.796	(20.078)	Safety Insurance Group Inc	Goldman Sachs	(11.043)
36.189	RPT Realty (Reit)	Goldman Sachs	16.386	(2.341)	Safety Insurance Group Inc	HSBC	1.288
70.870	RPT Realty (Reit)	Morgan Stanley	33.030	(6.124)	Safety Insurance Group Inc	Morgan Stanley	(12.738)
(20.063)	RR Donnelley & Sons Co	Barclays Bank	(10.834)	(23.022)	Saga Communications Inc 'A'	Morgan Stanley	(3.338)
(25.757)	RR Donnelley & Sons Co	Goldman Sachs	(4.894)	(5.190)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(32.282)
(11.817)	RR Donnelley & Sons Co	HSBC	(118)	(1.319)	Sage Therapeutics Inc	Goldman Sachs	(8.204)
(16.087)	RR Donnelley & Sons Co	Morgan Stanley	(8.687)	(3.487)	Sage Therapeutics Inc	HSBC	(21.363)
46.041	RTI Surgical Inc	Bank of America Merrill Lynch	(5.525)	(5.357)	Sage Therapeutics Inc	Morgan Stanley	(18.964)
88.744	RTI Surgical Inc	Goldman Sachs	(10.649)	3.165	Saia Inc	Bank of America Merrill Lynch	(7.849)
89.388	RTI Surgical Inc	Morgan Stanley	(3.576)	2.030	Saia Inc	Barclays Bank	3.207
(231.358)	RTW RetailWinds Inc	Bank of America Merrill Lynch	25.449	310	Saia Inc	Goldman Sachs	223
(3.580)	Rubicon Project Inc/The	Goldman Sachs	(644)	4.966	Saia Inc	HSBC	(17.962)
(3.643)	Rubicon Project Inc/The	HSBC	(720)	7.586	Saia Inc	Morgan Stanley	11.986
(15.110)	Rubicon Technology Inc	Morgan Stanley	(2.191)	(4.018)	SailPoint Technologies Holding Inc	Bank of America Merrill Lynch	(4.902)
3.600	Rubius Therapeutics Inc	Bank of America Merrill Lynch	(180)	(8.095)	SailPoint Technologies Holding Inc	Barclays Bank	(2.484)
1.926	Rubius Therapeutics Inc	Barclays Bank	(2.022)	(15.120)	SailPoint Technologies Holding Inc	Goldman Sachs	(16.245)
15.944	Rubius Therapeutics Inc	Goldman Sachs	(797)	(10.318)	SailPoint Technologies Holding Inc	HSBC	(14.851)
5.423	Rubius Therapeutics Inc	HSBC	(20.282)	(19.670)	SailPoint Technologies Holding Inc	Morgan Stanley	(7.671)
11.298	Rubius Therapeutics Inc	Morgan Stanley	(11.863)	3.591	salesforce.com Inc	Bank of America Merrill Lynch	(2.428)
4.584	Rush Enterprises Inc 'A'	Barclays Bank	7.334	19.892	salesforce.com Inc	Barclays Bank	(13.112)
671	Rush Enterprises Inc 'A'	Goldman Sachs	651	14.459	salesforce.com Inc	Goldman Sachs	(14.585)
12.966	Rush Enterprises Inc 'A'	HSBC	10.550	715	salesforce.com Inc	HSBC	114
44.960	Rush Enterprises Inc 'A'	Morgan Stanley	71.936	12.963	salesforce.com Inc	Morgan Stanley	(7.441)
2.157	Rush Enterprises Inc 'B'	Barclays Bank	3.904	(2.696)	Sally Beauty Holdings Inc	Bank of America Merrill Lynch	485
623	Rush Enterprises Inc 'B'	Goldman Sachs	1.050	(29.489)	Sally Beauty Holdings Inc	Goldman Sachs	2.427
968	Rush Enterprises Inc 'B'	HSBC	2.352	(4.465)	Sally Beauty Holdings Inc	Morgan Stanley	(2.813)
400	Rush Enterprises Inc 'B'	Morgan Stanley	724	(3.019)	Sanderson Farms Inc	Bank of America Merrill Lynch	(4.227)
31.644	Ruth's Hospitality Group Inc	Bank of America Merrill Lynch	7.278	(5.652)	Sanderson Farms Inc	Goldman Sachs	(7.913)
3.645	Ruth's Hospitality Group Inc	Barclays Bank	1.385				
7.154	Ruth's Hospitality Group Inc	Goldman Sachs	1.645				
10.156	Ruth's Hospitality Group Inc	Morgan Stanley	3.859				
7.220	Ryder System Inc	Barclays Bank	8.231				
20.052	Ryder System Inc	Goldman Sachs	802				
361	Ryder System Inc	HSBC	(401)				
4.933	Ryder System Inc	Morgan Stanley	5.624				
25.606	Ryerson Holding Corp	Bank of America Merrill Lynch	20.229				
5.184	Ryerson Holding Corp	Barclays Bank	4.510				
44.671	Ryerson Holding Corp	Goldman Sachs	35.290				

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(11.476)	Sanderson Farms Inc	HSBC	(105.694)	(2.450)	Schnitzer Steel Industries Inc 'A'	Morgan Stanley	(270)
(16.713)	Sanderson Farms Inc	Morgan Stanley	(126.684)	(6.914)	Scholastic Corp	Bank of America Merrill Lynch	(3.872)
(114.732)	SandRidge Energy Inc	Bank of America Merrill Lynch	30.978	(5.568)	Scholastic Corp	Goldman Sachs	(3.118)
(10.314)	SandRidge Energy Inc	Goldman Sachs	2.785	(9.378)	Scholastic Corp	HSBC	10.878
(21.156)	SandRidge Energy Inc	HSBC	38.081	(29.997)	Scholastic Corp	Morgan Stanley	(43.196)
(29.204)	SandRidge Energy Inc	Morgan Stanley	9.053	(9.229)	Schweitzer-Mauduit International Inc	Barclays Bank	(16.058)
68.606	Sandy Spring Bancorp Inc	Bank of America Merrill Lynch	19.210	(4.682)	Schweitzer-Mauduit International Inc	Goldman Sachs	(2.572)
43.124	Sandy Spring Bancorp Inc	Barclays Bank	8.312	(5.481)	Schweitzer-Mauduit International Inc	HSBC	1.956
30.288	Sandy Spring Bancorp Inc	Goldman Sachs	8.481	(4.572)	Schweitzer-Mauduit International Inc	Morgan Stanley	(4.546)
24.088	Sandy Spring Bancorp Inc	HSBC	1.420	1.392	Science Applications International Corp	Bank of America Merrill Lynch	(517)
58.810	Sandy Spring Bancorp Inc	Morgan Stanley	13.526	(6.291)	Science Applications International Corp	Barclays Bank	(17.301)
7.735	Sangamo Therapeutics Inc	Goldman Sachs	10.597	(4.960)	Science Applications International Corp	Goldman Sachs	(13.540)
4.765	Sangamo Therapeutics Inc	HSBC	4.431	(5.912)	Science Applications International Corp	HSBC	(17.333)
36.771	Sanmina Corp	Goldman Sachs	(17.282)	(2.401)	Science Applications International Corp	Morgan Stanley	(6.603)
71.610	Sanmina Corp	Morgan Stanley	46.547	(13.177)	Scientific Games Corp/DE 'A'	Bank of America Merrill Lynch	33.206
(4.148)	Santander Consumer USA Holdings Inc	Bank of America Merrill Lynch	2.323	(2.317)	Scientific Games Corp/DE 'A'	Barclays Bank	1.321
(1.095)	Santander Consumer USA Holdings Inc	HSBC	1.248	(2.017)	Scientific Games Corp/DE 'A'	Goldman Sachs	5.083
(18.115)	Santander Consumer USA Holdings Inc	Morgan Stanley	(2.717)	(3.691)	Scientific Games Corp/DE 'A'	HSBC	15.318
(426)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(6.049)	(4.157)	Scientific Games Corp/DE 'A'	Morgan Stanley	2.369
(1.421)	Sarepta Therapeutics Inc	Goldman Sachs	(20.178)	(22.014)	Scorpio Bulkers Inc	Morgan Stanley	(7.705)
(4.849)	Sarepta Therapeutics Inc	HSBC	(74.578)	3.670	Scorpio Tankers Inc	Barclays Bank	1.211
(1.103)	Sarepta Therapeutics Inc	Morgan Stanley	(5.118)	3.617	Scorpio Tankers Inc	Goldman Sachs	7.925
13.785	Saul Centers Inc (Reit)	HSBC	6.755	1.612	Scorpio Tankers Inc	HSBC	6.190
14.702	Saul Centers Inc (Reit)	Morgan Stanley	37.343	28.980	Scorpio Tankers Inc	Morgan Stanley	9.563
(3.978)	SB One Bancorp	Bank of America Merrill Lynch	(1.909)	3.136	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(15.523)
(2.674)	SB One Bancorp	Barclays Bank	(722)	7.954	Scotts Miracle-Gro Co/The	Goldman Sachs	(39.372)
(21.709)	SB One Bancorp	Morgan Stanley	(5.861)	21.118	Scotts Miracle-Gro Co/The	Morgan Stanley	31.044
(5.064)	SBA Communications Corp (Reit)	Bank of America Merrill Lynch	(5.824)	(7.123)	Sculptor Capital Management Inc	Barclays Bank	(12.038)
179	SBA Communications Corp (Reit)	Barclays Bank	1.085	(4.465)	Sculptor Capital Management Inc	HSBC	(10.180)
(4.057)	SBA Communications Corp (Reit)	Barclays Bank	(24.585)	(10.433)	Sculptor Capital Management Inc	Morgan Stanley	(17.632)
482	SBA Communications Corp (Reit)	Goldman Sachs	(53)	(285)	Seaboard Corp	Bank of America Merrill Lynch	9.137
(2.918)	SBA Communications Corp (Reit)	Goldman Sachs	(3.356)	(25)	Seaboard Corp	Barclays Bank	(574)
2.248	SBA Communications Corp (Reit)	HSBC	22.368	(34)	Seaboard Corp	Goldman Sachs	1.090
(3.251)	SBA Communications Corp (Reit)	HSBC	(28.282)	(5)	Seaboard Corp	HSBC	624
1.110	SBA Communications Corp (Reit)	Morgan Stanley	6.727	(28)	Seaboard Corp	Morgan Stanley	(642)
(2.330)	SBA Communications Corp (Reit)	Morgan Stanley	(14.120)	(5.947)	Seacoast Banking Corp of Florida	HSBC	(2.141)
77.721	ScanSource Inc	Bank of America Merrill Lynch	18.653	(29.694)	Seacoast Banking Corp of Florida	Morgan Stanley	(11.581)
4.583	ScanSource Inc	Barclays Bank	1.467	(1.426)	SEACOR Holdings Inc	Bank of America Merrill Lynch	627
4.223	ScanSource Inc	Morgan Stanley	1.351	(1.600)	SEACOR Holdings Inc	Barclays Bank	(1.664)
(7.233)	Schlumberger Ltd	Bank of America Merrill Lynch	(6.437)	(20.787)	SEACOR Holdings Inc	Goldman Sachs	9.146
(3.854)	Schlumberger Ltd	Barclays Bank	1.387	(3.481)	SEACOR Holdings Inc	HSBC	940
(21.212)	Schlumberger Ltd	HSBC	1.909	(5.564)	SEACOR Holdings Inc	Morgan Stanley	(5.787)
(73.671)	Schlumberger Ltd	Morgan Stanley	26.521	(10.189)	SEACOR Marine Holdings Inc	Bank of America Merrill Lynch	6.113
13.875	Schneider National Inc 'B'	Bank of America Merrill Lynch	(6.521)				
6.045	Schneider National Inc 'B'	HSBC	(6.408)				
7.514	Schneider National Inc 'B'	Morgan Stanley	1.127				
(14.908)	Schnitzer Steel Industries Inc 'A'	Bank of America Merrill Lynch	(4.025)				
(2.426)	Schnitzer Steel Industries Inc 'A'	Barclays Bank	(267)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(6.503)	SEACOR Marine Holdings Inc	Goldman Sachs	3.902	19.694	Select Medical Holdings Corp	Morgan Stanley	13.983
(1.846)	SEACOR Marine Holdings Inc	Morgan Stanley	(314)	27.921	Selecta Biosciences Inc	Bank of America Merrill Lynch	4.188
18.750	Seadrill Ltd	Barclays Bank	1.313	16.168	Selecta Biosciences Inc	Goldman Sachs	2.425
8.473	Seadrill Ltd	Goldman Sachs	(2.034)	13.429	Selecta Biosciences Inc	Morgan Stanley	2.149
99.587	Seadrill Ltd	HSBC	(53.777)	9.417	Selective Insurance Group Inc	Barclays Bank	20.906
7.219	Seadrill Ltd	Morgan Stanley	505	8.475	Selective Insurance Group Inc	Goldman Sachs	(1.356)
(37)	Seagate Technology Plc	Barclays Bank	(30)	3.123	Selective Insurance Group Inc	HSBC	(5.840)
(12.327)	Seagate Technology Plc	Goldman Sachs	(12.327)	3.236	Selective Insurance Group Inc	Morgan Stanley	7.184
(1.747)	Seagate Technology Plc	HSBC	(2.254)	(7.441)	Selective Insurance Group Inc	Morgan Stanley	(16.519)
(7.534)	Seagate Technology Plc	Morgan Stanley	(6.027)	18.955	SemGroup Corp 'A'	HSBC	(11.752)
1.000	Sealed Air Corp	Barclays Bank	1.040	(3.235)	Sempra Energy	Barclays Bank	(4.108)
(912)	Sealed Air Corp	Goldman Sachs	201	1.895	Sempra Energy	Barclays Bank	2.407
(1.260)	Sealed Air Corp	Morgan Stanley	(1.310)	(12.826)	Sempra Energy	Goldman Sachs	(17.312)
4.521	Sealed Air Corp	Morgan Stanley	4.702	(857)	Sempra Energy	HSBC	(3.155)
14.407	SeaSpine Holdings Corp	Bank of America Merrill Lynch	(2.305)	10.995	Sempra Energy	HSBC	63.221
8.719	SeaSpine Holdings Corp	Barclays Bank	262	(4.879)	Semtech Corp	Bank of America Merrill Lynch	16.637
15.072	SeaSpine Holdings Corp	Goldman Sachs	(2.412)	(10.315)	Semtech Corp	Barclays Bank	(723)
20.006	SeaSpine Holdings Corp	HSBC	(14.804)	(5.915)	Semtech Corp	Goldman Sachs	16.145
16.496	SeaSpine Holdings Corp	Morgan Stanley	495	(12.536)	Semtech Corp	HSBC	51.098
289	Seattle Genetics Inc	Bank of America Merrill Lynch	90	(19.581)	Semtech Corp	Morgan Stanley	(1.234)
432	Seattle Genetics Inc	Barclays Bank	920	3.403	Seneca Foods Corp 'A'	Bank of America Merrill Lynch	8.933
587	Seattle Genetics Inc	Goldman Sachs	3.639	3.962	Seneca Foods Corp 'A'	Goldman Sachs	10.400
1.008	Seattle Genetics Inc	HSBC	459	13.459	Seneca Foods Corp 'A'	Morgan Stanley	31.427
(807)	Seattle Genetics Inc	Morgan Stanley	(1.719)	(6.912)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	968
434	Seattle Genetics Inc	Morgan Stanley	924	(50.442)	Senior Housing Properties Trust (Reit)	Goldman Sachs	5.113
(31.043)	SeaWorld Entertainment Inc	Barclays Bank	32.906	(47.718)	Senior Housing Properties Trust (Reit)	HSBC	27.213
(7.689)	SeaWorld Entertainment Inc	Goldman Sachs	(6.305)	(69.808)	Senior Housing Properties Trust (Reit)	Morgan Stanley	(6.981)
(5.634)	SeaWorld Entertainment Inc	HSBC	(1.127)	(4.900)	Sensata Technologies Holding Plc	Bank of America Merrill Lynch	1.127
(24.378)	SeaWorld Entertainment Inc	Morgan Stanley	25.841	(1.034)	Sensata Technologies Holding Plc	Barclays Bank	(1.075)
(1.692)	SecureWorks Corp 'A'	Bank of America Merrill Lynch	102	(22.794)	Sensata Technologies Holding Plc	Goldman Sachs	5.242
(5.755)	SecureWorks Corp 'A'	HSBC	5.985	(11.947)	Sensata Technologies Holding Plc	HSBC	9.916
(37.301)	SecureWorks Corp 'A'	Morgan Stanley	4.476	(24.850)	Sensata Technologies Holding Plc	Morgan Stanley	(25.844)
1.855	SEI Investments Co	Bank of America Merrill Lynch	3.413	(105.087)	Senseonics Holdings Inc	Bank of America Merrill Lynch	(15.238)
6.946	SEI Investments Co	Barclays Bank	10.437	(16.950)	Sensient Technologies Corp	Bank of America Merrill Lynch	(6.780)
7.919	SEI Investments Co	Goldman Sachs	13.684	(8.911)	Sensient Technologies Corp	Barclays Bank	(1.332)
10.626	SEI Investments Co	HSBC	21.056	(22.433)	Sensient Technologies Corp	Goldman Sachs	(11.905)
19.376	SEI Investments Co	Morgan Stanley	30.517	(39.379)	Sensient Technologies Corp	HSBC	39.616
6.982	Select Bancorp Inc	Bank of America Merrill Lynch	(768)	(62.664)	Sensient Technologies Corp	Morgan Stanley	(41.968)
(14.286)	Select Energy Services Inc 'A'	Barclays Bank	(3.000)	43.282	Seres Therapeutics Inc	Goldman Sachs	2.164
(33.986)	Select Energy Services Inc 'A'	Goldman Sachs	(4.418)	59.994	Seres Therapeutics Inc	Morgan Stanley	(600)
(13.503)	Select Energy Services Inc 'A'	HSBC	2.836	(12.251)	Seritage Growth Properties 'A' (Reit)	Barclays Bank	(3.798)
(26.212)	Select Energy Services Inc 'A'	Morgan Stanley	(5.505)	(53.775)	Seritage Growth Properties 'A' (Reit)	Goldman Sachs	8.604
4.758	Select Interior Concepts Inc 'A'	Bank of America Merrill Lynch	666	(18.610)	Seritage Growth Properties 'A' (Reit)	HSBC	12.432
5.948	Select Interior Concepts Inc 'A'	Goldman Sachs	833	(10.886)	Service Corp International/US	Bank of America Merrill Lynch	(9.144)
11.771	Select Interior Concepts Inc 'A'	HSBC	4.708				
11.788	Select Interior Concepts Inc 'A'	Morgan Stanley	2.122				
99.605	Select Medical Holdings Corp	Bank of America Merrill Lynch	181.281				
3.014	Select Medical Holdings Corp	Barclays Bank	2.140				
9.583	Select Medical Holdings Corp	Goldman Sachs	12.539				
8.191	Select Medical Holdings Corp	HSBC	18.675				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
(1.150)	Service Corp			1.883	Shoe Carnival Inc	Morgan Stanley	(2.907)
	International/US	Barclays Bank	(1.173)	(551)	Shopify Inc 'A'	Goldman Sachs	(314)
(1.081)	Service Corp			(278)	Shopify Inc 'A'	HSBC	(11.773)
	International/US	Goldman Sachs	(908)	(117)	Shopify Inc 'A'	Morgan Stanley	(2.980)
(951)	Service Corp			8.587	Shore Bancshares Inc	Bank of America	
	International/US	HSBC	(606)			Merrill Lynch	6.183
(24.353)	Service Corp			16.215	Shore Bancshares Inc	Goldman Sachs	11.675
	International/US	Morgan Stanley	(24.840)	6.608	Shore Bancshares Inc	Morgan Stanley	5.419
5.285	Service Corp			(2.792)	ShotSpotter Inc	Morgan Stanley	(3.434)
	International/US	Morgan Stanley	5.391	(10.044)	Shutterstock Inc	Bank of America	
(170.033)	Service Properties Trust (Reit)	Bank of America Merrill Lynch	42.967	(4.443)	Shutterstock Inc	Merrill Lynch	3.315
(52.335)	Service Properties Trust (Reit)	Barclays Bank	(45.531)	(3.796)	Shutterstock Inc	Barclays Bank	(3.156)
(73.982)	Service Properties Trust (Reit)	Goldman Sachs	20.715	(13.905)	Shutterstock Inc	Goldman Sachs	(2.772)
(64.573)	Service Properties Trust (Reit)	HSBC	39.389	(19.018)	Shutterstock Inc	HSBC	1.305
(90.070)	Service Properties Trust (Reit)	Morgan Stanley	(78.360)	14.987	SI-BONE Inc	Morgan Stanley	(17.687)
(4.555)	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	(21.682)	5.485	SI-BONE Inc	Bank of America	150
(7.849)	ServiceMaster Global Holdings Inc	Goldman Sachs	(37.361)	11.976	SI-BONE Inc	Barclays Bank	1.755
(17.681)	ServiceMaster Global Holdings Inc	HSBC	(83.005)	5.715	SI-BONE Inc	Goldman Sachs	120
(21.671)	ServiceMaster Global Holdings Inc	Morgan Stanley	(34.457)	11.280	SI-BONE Inc	HSBC	(4.743)
3.765	ServiceNow Inc	Barclays Bank	3.991	(659)	SiBERT Financial Corp	Morgan Stanley	3.610
4.483	ServiceNow Inc	Goldman Sachs	94.502	777	Sienna Biopharmaceuticals Inc	Morgan Stanley	303
1.502	ServiceNow Inc	HSBC	48.950	(26.431)	Sientra Inc	Goldman Sachs	(32)
(32.472)	ServisFirst Bancshares Inc	Barclays Bank	3.668	47.533	Sierra Bancorp	Morgan Stanley	(5.815)
(29.978)	ServisFirst Bancshares Inc	Goldman Sachs	(10.647)	2.183	Sierra Bancorp	Bank of America	
(23.137)	ServisFirst Bancshares Inc	HSBC	4.392	1.696	Sierra Bancorp	Merrill Lynch	(8.103)
(24.106)	ServisFirst Bancshares Inc	Morgan Stanley	744	59.202	SIGA Technologies Inc	Goldman Sachs	277
2.173	SFL Corp Ltd	Bank of America Merrill Lynch	183	(11.462)	SIGA Technologies Inc	HSBC	(660)
18.470	SFL Corp Ltd	Barclays Bank	2.955	(64.442)	SIGA Technologies Inc	Morgan Stanley	4.736
75.179	SFL Corp Ltd	Goldman Sachs	(15.443)	(26.087)	SIGA Technologies Inc	Barclays Bank	(115)
15.407	SFL Corp Ltd	HSBC	(1.332)	(74.641)	SIGA Technologies Inc	Goldman Sachs	1.933
29.406	SFL Corp Ltd	Morgan Stanley	4.705	(1.696)	Signature Bank/New York NY	HSBC	16.304
(7.166)	Shake Shack Inc 'A'	Bank of America Merrill Lynch	5.733	(3.068)	Signature Bank/New York NY	Morgan Stanley	(746)
(18.388)	Shake Shack Inc 'A'	Barclays Bank	(36.276)	(13.832)	Signature Bank/New York NY	Bank of America	(128)
(18.132)	Shake Shack Inc 'A'	Goldman Sachs	7.818	(2.567)	Signature Bank/New York NY	Merrill Lynch	(3.774)
(20.314)	Shake Shack Inc 'A'	HSBC	(6.342)	(3.891)	Signature Bank/New York NY	Barclays Bank	(2.976)
(11.942)	Shake Shack Inc 'A'	Morgan Stanley	(25.556)	6.075	Signet Jewelers Ltd	Goldman Sachs	24.907
(12.393)	SharpSpring Inc	Morgan Stanley	(14.004)	20.396	Signet Jewelers Ltd	HSBC	2.064
(5.163)	Shenandoah Telecommunications Co	Barclays Bank	(4.911)	4.486	Signet Jewelers Ltd	Morgan Stanley	19.355
(12.590)	Shenandoah Telecommunications Co	Goldman Sachs	(13.807)	9.775	Signet Jewelers Ltd	Barclays Bank	(676)
(11.673)	Shenandoah Telecommunications Co	HSBC	(11.600)	(13.529)	Silgan Holdings Inc	Goldman Sachs	1.416
(16.529)	Shenandoah Telecommunications Co	Morgan Stanley	(19.670)	(5.552)	Silgan Holdings Inc	HSBC	585
2.189	Sherwin-Williams Co/The	Bank of America Merrill Lynch	(19.186)	(2.017)	Silgan Holdings Inc	Morgan Stanley	(562)
3.133	Sherwin-Williams Co/The	Barclays Bank	24.256	(11.245)	Silicon Laboratories Inc	Bank of America	
1.918	Sherwin-Williams Co/The	Goldman Sachs	(7.411)	2.575	Silicon Laboratories Inc	Merrill Lynch	(5.639)
4.608	Sherwin-Williams Co/The	HSBC	8.365	15.829	Silicon Laboratories Inc	Barclays Bank	59.201
823	Sherwin-Williams Co/The	Morgan Stanley	6.609	13.024	Silicon Laboratories Inc	Goldman Sachs	(25.249)
(42.591)	Shiloh Industries Inc	Bank of America Merrill Lynch	(5.111)	13.074	Silicon Laboratories Inc	HSBC	(22.618)
(350)	Shiloh Industries Inc	Goldman Sachs	(42)	9.084	Silicon Laboratories Inc	Morgan Stanley	32.399
(845)	Shockwave Medical Inc	Barclays Bank	(1.360)	3.767	Silk Road Medical Inc	Goldman Sachs	(4.294)
(5.699)	Shockwave Medical Inc	HSBC	(31.572)	4.855	Silk Road Medical Inc	HSBC	713
14.688	Shoe Carnival Inc	Goldman Sachs	(16.480)	1.855	Silk Road Medical Inc	Morgan Stanley	(409)
				(14.477)	SilverBow Resources Inc	Bank of America	
				(5.417)	SilverBow Resources Inc	Merrill Lynch	17.807
				(2.184)	SilverBow Resources Inc	Goldman Sachs	6.663
				(5.049)	SilverBow Resources Inc	HSBC	8.976
						Morgan Stanley	757

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
10.922	Silvercrest Asset Management Group Inc 'A'	Bank of America Merrill Lynch	1.256	(35.763)	SITE Centers Corp (Reit)	HSBC	8.225
6.232	Silvercrest Asset Management Group Inc 'A'	Goldman Sachs	717	(39.544)	SITE Centers Corp (Reit)	Morgan Stanley	(4.350)
9.710	Silvercrest Asset Management Group Inc 'A'	HSBC	1.845	5.698	SiteOne Landscape Supply Inc	Barclays Bank	12.877
13.653	Silvercrest Asset Management Group Inc 'A'	Morgan Stanley	3.004	4.518	SiteOne Landscape Supply Inc	Goldman Sachs	(3.953)
(5.761)	Simmons First National Corp 'A'	Bank of America Merrill Lynch	(8.930)	(1.912)	SiteOne Landscape Supply Inc	HSBC	3.346
(6.142)	Simmons First National Corp 'A'	Barclays Bank	(7.616)	8.896	SiteOne Landscape Supply Inc	HSBC	(7.444)
(36.079)	Simmons First National Corp 'A'	Goldman Sachs	(47.488)	(901)	SiteOne Landscape Supply Inc	Morgan Stanley	(2.036)
(10.293)	Simmons First National Corp 'A'	HSBC	(5.394)	8.345	SiteOne Landscape Supply Inc	Morgan Stanley	16.742
(7.291)	Simmons First National Corp 'A'	Morgan Stanley	(9.041)	(14.402)	SITO Mobile Ltd	Bank of America Merrill Lynch	1.773
24.422	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	(73.754)	(66.470)	SITO Mobile Ltd	Goldman Sachs	8.182
10.811	Simon Property Group Inc (Reit)	Barclays Bank	35.460	(246)	Six Flags Entertainment Corp	Barclays Bank	470
16.852	Simon Property Group Inc (Reit)	HSBC	(59.151)	(4.312)	Six Flags Entertainment Corp	Goldman Sachs	5.583
11.662	Simon Property Group Inc (Reit)	Morgan Stanley	38.251	(5.506)	Six Flags Entertainment Corp	Morgan Stanley	10.516
51.921	Simply Good Foods Co/The	Bank of America Merrill Lynch	86.708	2.688	SJW Group	Bank of America Merrill Lynch	(426)
6.563	Simply Good Foods Co/The	Barclays Bank	7.876	(1.331)	Skechers U.S.A. Inc 'A'	Bank of America Merrill Lynch	80
3.690	Simply Good Foods Co/The	Goldman Sachs	6.163	(1.922)	Skechers U.S.A. Inc 'A'	Barclays Bank	(999)
15.967	Simply Good Foods Co/The	HSBC	46.190	(6.262)	Skechers U.S.A. Inc 'A'	Goldman Sachs	376
9.621	Simply Good Foods Co/The	Morgan Stanley	11.545	(5.205)	Skechers U.S.A. Inc 'A'	Morgan Stanley	(2.707)
(4.381)	Simpson Manufacturing Co Inc	Barclays Bank	(6.309)	(33.052)	Skyline Champion Corp	Bank of America Merrill Lynch	(70.732)
(3.266)	Simpson Manufacturing Co Inc	Goldman Sachs	(1.078)	(6.967)	Skyline Champion Corp	Barclays Bank	(8.430)
(43.167)	Simpson Manufacturing Co Inc	HSBC	91.513	(11.544)	Skyline Champion Corp	Goldman Sachs	(24.198)
(27.515)	Simpson Manufacturing Co Inc	Morgan Stanley	(38.242)	(24.445)	Skyline Champion Corp	HSBC	(64.004)
(12.157)	Simulations Plus Inc	Bank of America Merrill Lynch	4.984	(34.987)	Skyline Champion Corp	Morgan Stanley	(37.353)
(816)	Simulations Plus Inc	Barclays Bank	41	7.007	SkyWest Inc	Barclays Bank	14.014
(11.089)	Simulations Plus Inc	Morgan Stanley	554	9.178	SkyWest Inc	Goldman Sachs	12.488
(1.145)	SINA Corp/China	Barclays Bank	(1.489)	29.606	SkyWest Inc	HSBC	19.691
(1.506)	SINA Corp/China	Goldman Sachs	(2.721)	15.602	SkyWest Inc	Morgan Stanley	31.204
23.337	Sinclair Broadcast Group Inc 'A'	Bank of America Merrill Lynch	(71.644)	2.020	Skyworks Solutions Inc	Bank of America Merrill Lynch	2.493
3.873	Sinclair Broadcast Group Inc 'A'	Barclays Bank	(3.757)	7.387	Skyworks Solutions Inc	HSBC	(3.836)
12.442	Sinclair Broadcast Group Inc 'A'	Goldman Sachs	(38.197)	9.293	Skyworks Solutions Inc	Morgan Stanley	11.245
4.423	Sinclair Broadcast Group Inc 'A'	HSBC	(20.257)	20.504	SL Green Realty Corp (Reit)	Barclays Bank	36.292
5.291	Sinclair Broadcast Group Inc 'A'	Morgan Stanley	(5.132)	31.555	SL Green Realty Corp (Reit)	HSBC	(8.836)
294.102	Sirius XM Holdings Inc	Bank of America Merrill Lynch	(2.941)	41.569	SL Green Realty Corp (Reit)	Morgan Stanley	73.577
239.191	Sirius XM Holdings Inc	Barclays Bank	25.115	(46.442)	Slack Technologies Inc 'A'	Barclays Bank	(73.379)
426.932	Sirius XM Holdings Inc	Goldman Sachs	(4.269)	(10.829)	Slack Technologies Inc 'A'	Goldman Sachs	1.192
19.015	Sirius XM Holdings Inc	HSBC	(980)	(59.045)	Slack Technologies Inc 'A'	HSBC	(132.851)
312.867	Sirius XM Holdings Inc	Morgan Stanley	32.851	(5.257)	Sleep Number Corp	Barclays Bank	4.007
(83.516)	SITE Centers Corp (Reit)	Bank of America Merrill Lynch	30.066	(5.309)	Sleep Number Corp	Goldman Sachs	1.807
(30.084)	SITE Centers Corp (Reit)	Barclays Bank	(3.309)	(3.495)	Sleep Number Corp	HSBC	1.957
(72.357)	SITE Centers Corp (Reit)	Goldman Sachs	26.049	(3.969)	Sleep Number Corp	Morgan Stanley	1.786
				(116.759)	SLM Corp	Bank of America Merrill Lynch	15.179
				(16.374)	SLM Corp	Barclays Bank	3.111
				(18.842)	SLM Corp	HSBC	5.276
				(104.499)	SLM Corp	Morgan Stanley	19.855
				17.301	SM Energy Co	Bank of America Merrill Lynch	(9.862)
				39.138	SM Energy Co	Goldman Sachs	(22.309)
				(3.568)	SM Energy Co	Goldman Sachs	2.034
				(7.371)	SM Energy Co	HSBC	5.635
				3.616	SM Energy Co	Morgan Stanley	36
				(3.309)	SMART Global Holdings Inc	Barclays Bank	3.408
				(5.033)	SMART Global Holdings Inc	Goldman Sachs	10.393
				(8.913)	SMART Global Holdings Inc	HSBC	8.260
				(28.998)	SMART Global Holdings Inc	Morgan Stanley	29.868

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(41.089)	Smart Sand Inc	Goldman Sachs	3.287	9.500	South State Corp	Morgan Stanley	13.775
(25.121)	Smart Sand Inc	Morgan Stanley	502	(69.880)	Southern Co/The	Bank of America	
5.863	SmartFinancial Inc	Bank of America				Merrill Lynch	(9.210)
		Merrill Lynch	4.045	(13.997)	Southern Co/The	Barclays Bank	7.768
3.315	SmartFinancial Inc	Barclays Bank	1.989	(5.882)	Southern Co/The	Goldman Sachs	(794)
14.836	SmartFinancial Inc	Goldman Sachs	10.237	(27.988)	Southern Co/The	HSBC	(30.087)
4.062	SmartFinancial Inc	HSBC	1.798	(76.125)	Southern Co/The	Morgan Stanley	42.249
12.003	SmartFinancial Inc	Morgan Stanley	7.202	1.235	Southern Copper Corp	Bank of America	
(2.532)	Smartsheet Inc 'A'	Bank of America				Merrill Lynch	741
		Merrill Lynch	(11.776)	(2.849)	Southern Copper Corp	Goldman Sachs	(1.773)
(477)	Smartsheet Inc 'A'	Goldman Sachs	(2.852)	(926)	Southern Copper Corp	HSBC	(491)
(11.293)	Smartsheet Inc 'A'	HSBC	(84.472)	(18.933)	Southern Copper Corp	Morgan Stanley	(7.952)
(8.835)	Smartsheet Inc 'A'	Morgan Stanley	(21.911)	12.211	Southern First Bancshares Inc	Bank of America	
13.892	SmileDirectClub Inc	Morgan Stanley	13.892			Merrill Lynch	8.853
(30.622)	Smith Micro Software Inc	Barclays Bank	(3.062)	100	Southern First Bancshares Inc	Barclays Bank	51
(12.679)	Smith Micro Software Inc	Morgan Stanley	(1.268)	19.513	Southern First Bancshares Inc	Goldman Sachs	13.824
20.784	Snap Inc 'A'	Bank of America		2.063	Southern First Bancshares Inc	HSBC	1.039
		Merrill Lynch	29.098	13.348	Southern First Bancshares Inc	Morgan Stanley	6.741
13.465	Snap Inc 'A'	Morgan Stanley	1.077	(22.963)	Southern Missouri Bancorp Inc	Bank of America	
12.563	Snap-on Inc	Bank of America		(18.716)		Merrill Lynch	(18.600)
		Merrill Lynch	(24.832)			Goldman Sachs	(15.160)
1.167	Snap-on Inc	Barclays Bank	3.233	(12.706)	Southern Missouri Bancorp Inc	Goldman Sachs	762
6.311	Snap-on Inc	Goldman Sachs	(8.454)	(2.523)	Southern National Bancorp of Virginia Inc	HSBC	(50)
2.858	Snap-on Inc	HSBC	(3.364)	(23.839)	Southern National Bancorp of Virginia Inc	Morgan Stanley	(5.245)
9.092	Snap-on Inc	Morgan Stanley	25.185	(63.339)	Southside Bancshares Inc	Bank of America	
(9.899)	Sociedad Quimica y Minera de Chile SA ADR	Goldman Sachs	395			Merrill Lynch	38.003
(65.093)	Sociedad Quimica y Minera de Chile SA ADR	Morgan Stanley	(50.122)	(33.915)	Southside Bancshares Inc	Morgan Stanley	(3.731)
(3.213)	SolarEdge Technologies Inc	Barclays Bank	(13.655)	(6.143)	Southwest Airlines Co	Bank of America	
(2.982)	SolarEdge Technologies Inc	HSBC	(7.962)			Merrill Lynch	(553)
(2.064)	Solaris Oilfield Infrastructure Inc 'A'	Barclays Bank	(124)	(7.946)	Southwest Airlines Co	Barclays Bank	(6.913)
(29.635)	Solaris Oilfield Infrastructure Inc 'A'	HSBC	24.893	(9.207)	Southwest Airlines Co	Goldman Sachs	(829)
(10.044)	SolarWinds Corp	Barclays Bank	(1.808)	(15.802)	Southwest Airlines Co	HSBC	4.741
(8.226)	SolarWinds Corp	Goldman Sachs	247	(26.467)	Southwest Airlines Co	Morgan Stanley	(23.026)
(11.470)	SolarWinds Corp	HSBC	1.902	906	Southwest Gas Holdings Inc	Bank of America	
(38.647)	SolarWinds Corp	Morgan Stanley	(6.956)			Merrill Lynch	(100)
7.624	Solid Biosciences Inc	Goldman Sachs	3.355	25.252	Southwest Gas Holdings Inc	Barclays Bank	17.677
11.848	Solid Biosciences Inc	Morgan Stanley	(4.147)	49.423	Southwest Gas Holdings Inc	Goldman Sachs	(4.424)
7.293	Sonic Automotive Inc 'A'	Barclays Bank	2.145	26.604	Southwest Gas Holdings Inc	HSBC	(36.376)
29.540	Sonic Automotive Inc 'A'	Goldman Sachs	(29.245)	59.059	Southwest Gas Holdings Inc	Morgan Stanley	41.341
3.635	Sonic Automotive Inc 'A'	HSBC	(3.735)	(77.194)	Southwestern Energy Co	Goldman Sachs	19.299
(823)	Sonoco Products Co	Barclays Bank	(1.786)	(145.849)	Southwestern Energy Co	Morgan Stanley	7.292
(2.275)	Sonoco Products Co	Goldman Sachs	(4.050)	35.749	SP Plus Corp	Goldman Sachs	(147)
(3.120)	Sonoco Products Co	HSBC	(6.022)	1.986	SP Plus Corp	HSBC	(108)
4.821	Sonoco Products Co	HSBC	10.509	47.875	SP Plus Corp	Morgan Stanley	33.991
(5.243)	Sonoco Products Co	Morgan Stanley	(11.377)	(7.348)	Spark Energy Inc 'A'	Barclays Bank	(441)
1.161	Sonoco Products Co	Morgan Stanley	817	(9.508)	Spark Energy Inc 'A'	Goldman Sachs	(4.659)
(10.353)	Sonos Inc	Barclays Bank	12.424	(31.578)	Spark Energy Inc 'A'	HSBC	(44.525)
(3.512)	Sonos Inc	HSBC	3.758	(10.953)	Spark Energy Inc 'A'	Morgan Stanley	(657)
(9.138)	Sonos Inc	Morgan Stanley	10.966	(4.745)	Spartan Motors Inc	Barclays Bank	(4.555)
(20.655)	Sorrento Therapeutics Inc	HSBC	(25.199)	(4.886)	Spartan Motors Inc	HSBC	(928)
(34.155)	South Jersey Industries Inc	Bank of America		(12.640)	Spartan Motors Inc	Morgan Stanley	(12.134)
		Merrill Lynch	(35.627)	(28.304)	SpartanNash Co	Goldman Sachs	(39.626)
(53.467)	South Jersey Industries Inc	Barclays Bank	(39.082)	(31.748)	SpartanNash Co	Morgan Stanley	(23.811)
(64.653)	South Jersey Industries Inc	Goldman Sachs	(60.573)	153	Spectrum Brands Holdings Inc	Bank of America	
(16.975)	South Jersey Industries Inc	HSBC	(18.028)			Merrill Lynch	174
(68.231)	South Jersey Industries Inc	Morgan Stanley	(45.002)	1.498	Spectrum Brands Holdings Inc	HSBC	1.358
61.577	South Plains Financial Inc	Barclays Bank	1.232	4.985	Spectrum Brands Holdings Inc	Morgan Stanley	6.232
11.320	South Plains Financial Inc	HSBC	16.789				
23.476	South Plains Financial Inc	Morgan Stanley	470				
5.267	South State Corp	Bank of America					
		Merrill Lynch	13.747				
23.138	South State Corp	Barclays Bank	33.550				
40.465	South State Corp	Goldman Sachs	102.407				
33.400	South State Corp	HSBC	72.080				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
23.417	Spectrum Pharmaceuticals Inc	Bank of America Merrill Lynch	14.050	7.003	SPS Commerce Inc	Barclays Bank	2.717
26.229	Spectrum Pharmaceuticals Inc	Goldman Sachs	15.737	2.537	SPS Commerce Inc	Goldman Sachs	4.705
10.078	Spectrum Pharmaceuticals Inc	Morgan Stanley	4.535	24.376	SPS Commerce Inc	HSBC	64.213
4.499	Spero Therapeutics Inc	Bank of America Merrill Lynch	8.008	29.431	SPS Commerce Inc	Morgan Stanley	21.303
11.109	Spero Therapeutics Inc	Goldman Sachs	19.774	3.907	SPX Corp	Bank of America Merrill Lynch	369
(28.187)	Spire Inc	Bank of America Merrill Lynch	78.078	11.590	SPX Corp	Barclays Bank	566
2.672	Spire Inc	Bank of America Merrill Lynch	(1.777)	9.796	SPX Corp	Goldman Sachs	3.711
5.567	Spire Inc	Barclays Bank	4.175	4.691	SPX Corp	HSBC	4.910
(12.217)	Spire Inc	Goldman Sachs	33.841	32.083	SPX Corp	Morgan Stanley	10.266
20.016	Spire Inc	Goldman Sachs	5.588	(10.573)	SPX FLOW Inc	Bank of America Merrill Lynch	(13.428)
8.729	Spire Inc	HSBC	(732)	(4.912)	SPX FLOW Inc	Goldman Sachs	(6.238)
34.043	Spire Inc	Morgan Stanley	23.215	(39.766)	SPX FLOW Inc	HSBC	(48.912)
(3.590)	Spirit AeroSystems Holdings Inc 'A'	Goldman Sachs	14.667	(20.764)	SPX FLOW Inc	Morgan Stanley	22.010
(10.970)	Spirit AeroSystems Holdings Inc 'A'	Morgan Stanley	25.560	9.172	Square Inc 'A'	Morgan Stanley	14.492
13.764	Spirit Airlines Inc	Barclays Bank	3.834	(57.046)	SRC Energy Inc	HSBC	22.248
8.486	Spirit Airlines Inc	Goldman Sachs	6.325	(98.832)	SRC Energy Inc	Morgan Stanley	5.930
12.651	Spirit Airlines Inc	HSBC	2.657	1.223	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	1.228
3.271	Spirit Airlines Inc	Morgan Stanley	2.355	4.646	SS&C Technologies Holdings Inc	Barclays Bank	2.509
25.192	Spirit MTA REIT (Reit)	Barclays Bank	(252)	(2.230)	SS&C Technologies Holdings Inc	Barclays Bank	(1.204)
63.725	Spirit MTA REIT (Reit)	Goldman Sachs	(1.912)	1.911	SS&C Technologies Holdings Inc	Goldman Sachs	1.887
41.059	Spirit MTA REIT (Reit)	Morgan Stanley	(411)	(1.658)	SS&C Technologies Holdings Inc	HSBC	(4.146)
(12.497)	Spirit of Texas Bancshares Inc	Goldman Sachs	(7.004)	2.554	SS&C Technologies Holdings Inc	Morgan Stanley	1.379
(9.870)	Spirit of Texas Bancshares Inc	HSBC	(9.080)	(4.659)	SS&C Technologies Holdings Inc	Morgan Stanley	(2.516)
(26.339)	Spirit of Texas Bancshares Inc	Morgan Stanley	(7.375)	(2.592)	St Joe Co/The	Barclays Bank	(6.260)
(7.946)	Spirit Realty Capital Inc (Reit)	Barclays Bank	(18.832)	(12.579)	St Joe Co/The	Goldman Sachs	(19.616)
(23.039)	Spirit Realty Capital Inc (Reit)	Goldman Sachs	(44.235)	(4.516)	St Joe Co/The	HSBC	(8.057)
(2.163)	Spirit Realty Capital Inc (Reit)	HSBC	(7.246)	(2.908)	St Joe Co/The	Morgan Stanley	(7.023)
(36.402)	Spirit Realty Capital Inc (Reit)	Morgan Stanley	(86.273)	(2.374)	STAAR Surgical Co	Bank of America Merrill Lynch	(3.751)
(4.969)	Splunk Inc	Goldman Sachs	(156.872)	(3.890)	STAAR Surgical Co	Barclays Bank	2.334
(949)	Splunk Inc	HSBC	(24.427)	(22.553)	STAAR Surgical Co	Goldman Sachs	(36.025)
(5.845)	Splunk Inc	Morgan Stanley	(56.253)	(6.266)	STAAR Surgical Co	HSBC	(8.114)
(1.806)	Spok Holdings Inc	Morgan Stanley	126	(18.940)	STAAR Surgical Co	Morgan Stanley	11.364
(23.763)	Sportsman's Warehouse Holdings Inc	Goldman Sachs	(3.327)	43.594	STAG Industrial Inc (Reit)	Bank of America Merrill Lynch	15.258
(1.870)	Spotify Technology SA	Barclays Bank	(2.749)	118.822	STAG Industrial Inc (Reit)	Barclays Bank	108.128
5.215	Spotify Technology SA	Morgan Stanley	7.666	175.649	STAG Industrial Inc (Reit)	Goldman Sachs	64.206
2.938	Spring Bank Pharmaceuticals	Goldman Sachs	1.381	154.668	STAG Industrial Inc (Reit)	HSBC	199.479
(3.749)	SpringWorks Therapeutics Inc	Barclays Bank	(6.936)	174.829	STAG Industrial Inc (Reit)	Morgan Stanley	156.538
229.241	Sprint Corp	Bank of America Merrill Lynch	14.901	(1.022)	Stamps.com Inc	Goldman Sachs	274
9.096	Sprint Corp	Barclays Bank	1.410	(1.224)	Stamps.com Inc	HSBC	3.342
121.138	Sprint Corp	Goldman Sachs	7.874	14.167	Standard Motor Products Inc	Goldman Sachs	(30.601)
59.614	Sprint Corp	HSBC	(12.817)	10.319	Standard Motor Products Inc	Morgan Stanley	1.341
76.583	Sprint Corp	Morgan Stanley	11.870	(1.540)	Standex International Corp	Barclays Bank	(3.835)
(3.168)	Sprouts Farmers Market Inc	Barclays Bank	(253)	(2.256)	Standex International Corp	Goldman Sachs	(6.114)
(2.591)	Sprouts Farmers Market Inc	Goldman Sachs	311	(1.504)	Standex International Corp	HSBC	3.444
9.002	Sprouts Farmers Market Inc	HSBC	(810)	(1.155)	Standex International Corp	Morgan Stanley	(2.876)
(2.371)	Sprouts Farmers Market Inc	HSBC	213	(7.218)	Stanley Black & Decker Inc	Bank of America Merrill Lynch	2.093
14.624	Sprouts Farmers Market Inc	Morgan Stanley	1.170	(6.610)	Stanley Black & Decker Inc	Goldman Sachs	1.917
(11.828)	Sprouts Farmers Market Inc	Morgan Stanley	(946)	(2.455)	Stanley Black & Decker Inc	HSBC	(250)
2.143	SPS Commerce Inc	Bank of America Merrill Lynch	4.415	(3.249)	Stanley Black & Decker Inc	Morgan Stanley	(195)
				(2.528)	Starbucks Corp	Bank of America Merrill Lynch	(4.475)
				5.828	Starbucks Corp	Barclays Bank	17.251
				1.951	Starbucks Corp	Goldman Sachs	4.849
				10.485	Starbucks Corp	HSBC	42.686

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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États-Unis suite				États-Unis suite			
(10.299)	Starbucks Corp	Morgan Stanley	(30.485)	(2.985)	Steven Madden Ltd	HSBC	1.882
1.570	Starbucks Corp	Morgan Stanley	4.647	(4.444)	Steven Madden Ltd	Morgan Stanley	(89)
14.771	StarTek Inc	Bank of America		42.395	Steven Madden Ltd	Morgan Stanley	848
		Merrill Lynch	9.158	(3.538)	Stewart Information		
6.513	StarTek Inc	Goldman Sachs	4.038		Services Corp	Barclays Bank	1.097
4.338	StarTek Inc	Morgan Stanley	(87)	(4.967)	Stewart Information		
(143.585)	Starwood Property Trust Inc (Reit)	Bank of America			Services Corp	Goldman Sachs	2.061
		Merrill Lynch	(67.485)	(2.762)	Stewart Information		
12.501	Starwood Property Trust Inc (Reit)	Bank of America			Services Corp	HSBC	214
		Merrill Lynch	5.875	(3.388)	Stewart Information		
9.233	Starwood Property Trust Inc (Reit)	HSBC	1.847		Services Corp	Morgan Stanley	1.050
				5.841	Stifel Financial Corp	Bank of America	
(34.733)	Starwood Property Trust Inc (Reit)	Morgan Stanley	(11.462)		Merrill Lynch	Merrill Lynch	12.967
		Bank of America		8.154	Stifel Financial Corp	Barclays Bank	7.991
(99.282)	State Auto Financial Corp	Merrill Lynch	(56.591)	15.817	Stifel Financial Corp	Goldman Sachs	35.114
		Barclays Bank	(1.258)	24.191	Stifel Financial Corp	HSBC	45.963
(983)	State Auto Financial Corp	Goldman Sachs	(6.643)	69.522	Stifel Financial Corp	Morgan Stanley	68.132
(9.735)	State Auto Financial Corp	HSBC	(1.600)	4.631	Stitch Fix Inc 'A'	Goldman Sachs	9.878
(4.722)	State Auto Financial Corp	Morgan Stanley	(6.862)	(2.561)	Stitch Fix Inc 'A'	HSBC	(5.455)
(6.240)	State Auto Financial Corp	Barclays Bank	(418)	(959)	Stock Yards Bancorp Inc	Barclays Bank	(201)
(387)	State Street Corp	Goldman Sachs	(6.344)	(6.050)	Stock Yards Bancorp Inc	HSBC	(2.299)
(2.579)	State Street Corp	HSBC	(3.474)	(3.970)	Stoke Therapeutics Inc	Barclays Bank	(9.488)
(2.107)	State Street Corp	Morgan Stanley	(6.799)	(2.603)	Stoke Therapeutics Inc	Goldman Sachs	(4.061)
(6.296)	State Street Corp	Bank of America		(2.378)	StoneCo Ltd 'A'	Bank of America	
42.313	Steel Dynamics Inc	Merrill Lynch	92.665	(1.634)	StoneCo Ltd 'A'	Merrill Lynch	(7.277)
		Barclays Bank	5.739	(1.174)	StoneCo Ltd 'A'	Barclays Bank	703
4.070	Steel Dynamics Inc	Goldman Sachs	65.306	(1.222)	StoneCo Ltd 'A'	Goldman Sachs	(3.592)
29.820	Steel Dynamics Inc	HSBC	40.368	(34.875)	Stoneridge Inc	Morgan Stanley	525
16.890	Steel Dynamics Inc	Morgan Stanley	52.982			Bank of America	
37.576	Steel Dynamics Inc	Merrill Lynch		(2.549)	Stoneridge Inc	Merrill Lynch	(2.441)
10.348	Steelcase Inc 'A'	Bank of America		(23.721)	Stoneridge Inc	Barclays Bank	(3.747)
		Merrill Lynch	1.311	(5.550)	Stoneridge Inc	Goldman Sachs	(8.240)
51.329	Steelcase Inc 'A'	Barclays Bank	15.515	(21.263)	Stoneridge Inc	HSBC	(2.478)
89.570	Steelcase Inc 'A'	Goldman Sachs	9.521	38.260	STORE Capital Corp (Reit)	Morgan Stanley	(31.257)
36.403	Steelcase Inc 'A'	HSBC	9.356			Bank of America	
67.065	Steelcase Inc 'A'	Morgan Stanley	21.461	49.962	STORE Capital Corp (Reit)	Merrill Lynch	15.687
5.411	Stemline Therapeutics Inc	Goldman Sachs	3.788	11.555	STORE Capital Corp (Reit)	Barclays Bank	32.475
8.655	Stemline Therapeutics Inc	HSBC	11.771	32.389	STORE Capital Corp (Reit)	Goldman Sachs	4.738
8.241	Stemline Therapeutics Inc	Morgan Stanley	—	(12.546)	Stratasys Ltd	Morgan Stanley	21.053
1.428	Stepan Co	Bank of America		(14.016)	Stratasys Ltd	Goldman Sachs	10.539
		Merrill Lynch	714	(51.228)	Stratasys Ltd	HSBC	38.824
4.403	Stepan Co	Barclays Bank	10.127	543	Strategic Education Inc	Morgan Stanley	21.516
2.095	Stepan Co	Goldman Sachs	1.048			Bank of America	
6.709	Stepan Co	HSBC	(3.019)	8.959	Strategic Education Inc	Merrill Lynch	1.743
4.789	Stepan Co	Morgan Stanley	11.015	3.506	Strategic Education Inc	Barclays Bank	32.860
(3.328)	Stericycle Inc	Goldman Sachs	(5.891)	7.096	Strategic Education Inc	Goldman Sachs	11.255
(52.226)	Stericycle Inc	HSBC	(50.659)	10.957	Strategic Education Inc	HSBC	43.480
(22.720)	Stericycle Inc	Morgan Stanley	16.586	(30.695)	Stratus Properties Inc	Morgan Stanley	42.842
(3.713)	STERIS Plc	Bank of America				Bank of America	
		Merrill Lynch	(6.945)	(6.172)	Stratus Properties Inc	Merrill Lynch	(20.259)
(4.174)	STERIS Plc	Barclays Bank	407	(7.225)	Stratus Properties Inc	Goldman Sachs	(4.074)
12.693	STERIS Plc	Goldman Sachs	38.587	(6.529)	Strongbridge Biopharma Plc	Morgan Stanley	4.841
(4.939)	STERIS Plc	Goldman Sachs	(11.548)	(19.831)	Strongbridge Biopharma Plc	HSBC	(196)
2.211	STERIS Plc	HSBC	13.155	7.130	Stryker Corp	Morgan Stanley	(4.165)
874	STERIS Plc	Morgan Stanley	(87)			Bank of America	
(18.459)	Sterling Bancorp Inc/MI	Bank of America		4.259	Stryker Corp	Merrill Lynch	(12.335)
		Merrill Lynch	5.722	11.559	Stryker Corp	Barclays Bank	12.479
(23.473)	Sterling Bancorp Inc/MI	Barclays Bank	6.807	13.812	Stryker Corp	Goldman Sachs	(19.997)
(40.412)	Sterling Bancorp Inc/MI	Goldman Sachs	12.528	13.126	Stryker Corp	HSBC	65.469
(10.178)	Sterling Bancorp Inc/MI	HSBC	4.071	27.562	Summit Hotel Properties Inc (Reit)	Morgan Stanley	38.459
(38.554)	Sterling Bancorp Inc/MI	Morgan Stanley	11.181			Barclays Bank	
(71.026)	Sterling Bancorp/DE	Bank of America		54.964	Summit Hotel Properties Inc (Reit)	Merrill Lynch	11.852
		Merrill Lynch	9.233	65.675	Summit Hotel Properties Inc (Reit)	Goldman Sachs	9.894
(67.019)	Sterling Bancorp/DE	Morgan Stanley	1.340	110.050	Summit Hotel Properties Inc (Reit)	HSBC	9.851
(2.353)	Sterling Construction Co Inc	Barclays Bank	(729)	(7.002)	Summit Materials Inc 'A'	Morgan Stanley	47.322
(12.032)	Sterling Construction Co Inc	Goldman Sachs	6.497			Barclays Bank	(2.031)
(16.531)	Sterling Construction Co Inc	HSBC	14.051				
(4.426)	Steven Madden Ltd	Goldman Sachs	7.126				
6.686	Steven Madden Ltd	HSBC	(3.677)				

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États-Unis suite				États-Unis suite			
14.372	Summit Materials Inc 'A'	Barclays Bank	4.168	8.980	Sutro Biopharma Inc	HSBC	2.425
39.979	Summit Materials Inc 'A'	Goldman Sachs	25.202	17.367	Sutro Biopharma Inc	Morgan Stanley	13.720
(5.076)	Summit Materials Inc 'A'	HSBC	(9.695)	2.053	SVB Financial Group	Bank of America	
29.428	Summit Materials Inc 'A'	HSBC	48.701			Merrill Lynch	2.963
(5.789)	Summit Materials Inc 'A'	Morgan Stanley	(1.679)	1.274	SVB Financial Group	Barclays Bank	2.765
30.111	Summit Materials Inc 'A'	Morgan Stanley	7.684	382	SVB Financial Group	Goldman Sachs	(332)
9.726	Sun Communities Inc (Reit)	Bank of America		927	SVB Financial Group	HSBC	1.818
		Merrill Lynch	54.660	1.830	SVB Financial Group	Morgan Stanley	3.971
(1.726)	Sun Communities Inc (Reit)	Bank of America		7.605	SVMK Inc	Barclays Bank	2.129
		Merrill Lynch	(9.700)	17.077	SVMK Inc	Goldman Sachs	3.586
(4.126)	Sun Communities Inc (Reit)	Barclays Bank	(26.283)	12.308	SVMK Inc	HSBC	16.370
(1.313)	Sun Communities Inc (Reit)	Morgan Stanley	(8.364)	23.942	SVMK Inc	Morgan Stanley	6.704
25.798	SunCoke Energy Inc	Morgan Stanley	(645)	(20.559)	Switch Inc 'A'	HSBC	(30.221)
(26.921)	Sunnova Energy			(24.267)	Switch Inc 'A'	Morgan Stanley	7.523
	International Inc	Morgan Stanley	(5.115)	(63.906)	Sykes Enterprises Inc	Bank of America	
(11.859)	SunPower Corp	Bank of America				Merrill Lynch	(16.616)
		Merrill Lynch	9.487	(15.663)	Sykes Enterprises Inc	Goldman Sachs	(4.072)
(17.913)	SunPower Corp	HSBC	15.584	(3.172)	Sykes Enterprises Inc	HSBC	8.723
21.728	SunPower Corp	Morgan Stanley	6.518	(31.909)	Sykes Enterprises Inc	Morgan Stanley	(27.761)
(2.667)	Sunrun Inc	Bank of America		(2.116)	Synaptics Inc	Bank of America	
		Merrill Lynch	1.907			Merrill Lynch	2.895
1.412	Sunrun Inc	Bank of America		(12.716)	Synaptics Inc	Barclays Bank	(11.063)
		Merrill Lynch	(1.010)	(3.506)	Synaptics Inc	Goldman Sachs	9.326
8.026	Sunrun Inc	Barclays Bank	4.053	(559)	Synaptics Inc	HSBC	1.505
(2.361)	Sunrun Inc	Goldman Sachs	1.688	(6.067)	Synaptics Inc	Morgan Stanley	(5.278)
(2.741)	Sunrun Inc	HSBC	2.042	(17.665)	Synchronoss Technologies		
(13.039)	Sunrun Inc	Morgan Stanley	(6.585)		Inc	Barclays Bank	(1.767)
20.970	Sunrun Inc	Morgan Stanley	10.590	(8.032)	Synchrony Financial	Barclays Bank	(4.659)
201.515	Sunstone Hotel Investors	Bank of America		(8.482)	Synchrony Financial	Goldman Sachs	(3.647)
	Inc (Reit)	Merrill Lynch	8.060	(3.851)	Synchrony Financial	HSBC	(1.866)
39.416	Sunstone Hotel Investors			(9.249)	Synchrony Financial	Morgan Stanley	(5.364)
	Inc (Reit)	Barclays Bank	14.584	19.749	Syndax Pharmaceuticals	Bank of America	
68.988	Sunstone Hotel Investors				Inc	Merrill Lynch	5.332
	Inc (Reit)	Goldman Sachs	2.759	(2.089)	Syneos Health Inc	Bank of America	
82.967	Sunstone Hotel Investors					Merrill Lynch	(7.830)
	Inc (Reit)	HSBC	8.297	(902)	Syneos Health Inc	Goldman Sachs	(2.477)
73.625	Sunstone Hotel Investors			(14.083)	Syneos Health Inc	HSBC	(96.891)
	Inc (Reit)	Morgan Stanley	27.242	9.751	Syneos Health Inc	HSBC	63.022
193.829	Superior Energy Services			(3.762)	Syneos Health Inc	Morgan Stanley	(7.561)
	Inc	Goldman Sachs	(15.526)	7.244	Syneos Health Inc	Morgan Stanley	14.560
(1.802)	Supernus Pharmaceuticals			(31.575)	Synlogic Inc	HSBC	5.999
	Inc	Barclays Bank	(2.955)	611	Synnex Corp	Goldman Sachs	729
22.088	Supernus Pharmaceuticals			4.128	Synnex Corp	Morgan Stanley	12.838
	Inc	Barclays Bank	36.224	1.580	Synopsys Inc	Bank of America	
17.890	Supernus Pharmaceuticals					Merrill Lynch	3.713
	Inc	Goldman Sachs	24.364	3.671	Synopsys Inc	Barclays Bank	19.949
6.381	Supernus Pharmaceuticals			4.791	Synopsys Inc	Goldman Sachs	10.542
	Inc	HSBC	10.720	3.803	Synopsys Inc	HSBC	11.558
9.346	Supernus Pharmaceuticals			5.789	Synopsys Inc	Morgan Stanley	38.671
	Inc	Morgan Stanley	14.097	77.372	Synovus Financial Corp	Bank of America	
65.671	Surface Oncology Inc	Bank of America				Merrill Lynch	7.737
		Merrill Lynch	11.164	1.442	Synovus Financial Corp	Barclays Bank	303
20.121	Surface Oncology Inc	Barclays Bank	(6.640)	1.062	Synovus Financial Corp	Goldman Sachs	106
16.844	Surface Oncology Inc	Goldman Sachs	2.863	16.027	Synovus Financial Corp	HSBC	15.547
11.868	Surface Oncology Inc	Morgan Stanley	(3.916)	41.147	Synovus Financial Corp	Morgan Stanley	8.641
15.828	Surgery Partners Inc	Bank of America		(6.559)	Syros Pharmaceuticals Inc	Bank of America	
		Merrill Lynch	32.131			Merrill Lynch	525
9.090	Surgery Partners Inc	Goldman Sachs	18.453	(14.775)	Syros Pharmaceuticals Inc	Barclays Bank	(3.251)
14.980	Surgery Partners Inc	HSBC	30.559	(6.653)	Syros Pharmaceuticals Inc	Goldman Sachs	532
20.851	Surgery Partners Inc	Morgan Stanley	19.183	(4.362)	Syros Pharmaceuticals Inc	HSBC	1.309
(15.838)	Surmodics Inc	Bank of America		(6.104)	Syros Pharmaceuticals Inc	Morgan Stanley	(1.343)
		Merrill Lynch	(12.512)	(27.889)	Sysco Corp	Bank of America	
(774)	Surmodics Inc	Barclays Bank	(209)			Merrill Lynch	5.299
(5.066)	Surmodics Inc	Goldman Sachs	(956)	(14.285)	Sysco Corp	Barclays Bank	(29.158)
(715)	Surmodics Inc	Morgan Stanley	(193)	(1.352)	Sysco Corp	Goldman Sachs	(1.235)
10.794	Sutro Biopharma Inc	Bank of America		(9.177)	Sysco Corp	HSBC	(8.305)
		Merrill Lynch	5.073	(15.146)	Sysco Corp	Morgan Stanley	(35.744)
7.334	Sutro Biopharma Inc	Barclays Bank	5.794	5.208	Systemax Inc	Goldman Sachs	4.114
7.257	Sutro Biopharma Inc	Goldman Sachs	3.411				

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BlackRock Americas Diversified Equity Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
12.574	Systemax Inc	Morgan Stanley	10.688	(12.531)	Taubman Centers Inc (Reit)	Bank of America	
(1.000)	T Rowe Price Group Inc	Bank of America				Merrill Lynch	33.332
		Merrill Lynch	(2.227)	7.092	Taubman Centers Inc (Reit)	Bank of America	
(1.110)	T Rowe Price Group Inc	Goldman Sachs	(1.697)			Merrill Lynch	(18.865)
(928)	T Rowe Price Group Inc	HSBC	(3.526)	7.409	Taubman Centers Inc (Reit)	Barclays Bank	(222)
(5.591)	T Rowe Price Group Inc	Morgan Stanley	(13.195)	(1.378)	Taubman Centers Inc (Reit)	HSBC	3.790
4.316	Tabula Rasa HealthCare Inc	HSBC	(6.992)	13.380	Taubman Centers Inc (Reit)	HSBC	(36.795)
1.250	Tactile Systems Technology Inc	Barclays Bank	4.969	(1.872)	Taubman Centers Inc (Reit)	Morgan Stanley	56
2.617	Tactile Systems Technology Inc	Goldman Sachs	19.791	13.314	Taubman Centers Inc (Reit)	Morgan Stanley	(399)
2.320	Tactile Systems Technology Inc	HSBC	20.519	(12.298)	Taylor Morrison Home Corp	'A'	
727	Tactile Systems Technology Inc	Morgan Stanley	2.890	10.489	Taylor Morrison Home Corp	'A'	(6.903)
(43.480)	Tailored Brands Inc	Goldman Sachs	(1.739)	(10.443)	Taylor Morrison Home Corp	'A'	(6.153)
(21.247)	Tailored Brands Inc	Morgan Stanley	(7.012)	10.489	Taylor Morrison Home Corp	'A'	5.979
1.390	Take-Two Interactive Software Inc	Bank of America		(41.189)	Taylor Morrison Home Corp	'A'	(62.968)
(723)	Take-Two Interactive Software Inc	Merrill Lynch	(1.404)	(65.263)	Taylor Morrison Home Corp	'A'	(42.060)
3.564	Take-Two Interactive Software Inc	Barclays Bank	(2.408)	10.191	TCF Financial Corp	Bank of America	
4.277	Take-Two Interactive Software Inc	Goldman Sachs	(3.600)			Merrill Lynch	11.374
2.703	Take-Two Interactive Software Inc	HSBC	23.623	13.625	TCF Financial Corp	Barclays Bank	16.350
(1.882)	Take-Two Interactive Software Inc	Morgan Stanley	9.001	14.027	TCF Financial Corp	Goldman Sachs	12.344
(26.619)	Tallgrass Energy LP 'A'	Morgan Stanley	(5.686)	15.546	TCF Financial Corp	HSBC	(352)
11.742	Talos Energy Inc	Goldman Sachs	5.516	91.957	TCF Financial Corp	Morgan Stanley	110.348
(3.341)	Tandem Diabetes Care Inc	Barclays Bank	(2.740)	(3.162)	TCR2 Therapeutics Inc	Bank of America	
(1.192)	Tandem Diabetes Care Inc	HSBC	(14.173)	(6.147)	TCR2 Therapeutics Inc	Merrill Lynch	(5.249)
2.648	Tandem Diabetes Care Inc	HSBC	31.485	7.448	TD Ameritrade Holding Corp	Bank of America	(3.196)
(2.413)	Tandem Diabetes Care Inc	Morgan Stanley	(1.978)	8.618	TD Ameritrade Holding Corp	Merrill Lynch	86.099
830	Tandem Diabetes Care Inc	Morgan Stanley	681	(1.104)	TE Connectivity Ltd	Bank of America	
(2.844)	Tanger Factory Outlet Centers Inc (Reit)	Bank of America				Merrill Lynch	88
53.593	Tanger Factory Outlet Centers Inc (Reit)	Merrill Lynch	2.872	(4.586)	TE Connectivity Ltd	Barclays Bank	(11.144)
2.029	Tanger Factory Outlet Centers Inc (Reit)	Barclays Bank	4.823	(3.917)	TE Connectivity Ltd	Goldman Sachs	(2.695)
18.885	Tanger Factory Outlet Centers Inc (Reit)	Goldman Sachs	(2.049)	(10.267)	TE Connectivity Ltd	HSBC	7.342
(9.740)	Tapestry Inc	HSBC	(11.331)	(12.468)	TE Connectivity Ltd	Morgan Stanley	(30.297)
(8.218)	Tapestry Inc	Bank of America		(1.891)	Team Inc	Barclays Bank	432
(14.086)	Tapestry Inc	Merrill Lynch	(5.971)	(46.708)	Team Inc	Goldman Sachs	16.348
(16.703)	Tapestry Inc	Barclays Bank	(3.123)	(6.426)	Team Inc	Morgan Stanley	(1.285)
(43.848)	Tapestry Inc	Goldman Sachs	423	325	Tech Data Corp	Goldman Sachs	4.631
(19.786)	Targa Resources Corp	HSBC	7.941	3.671	TechnipFMC Plc	Bank of America	
9.736	Targa Resources Corp	Morgan Stanley	(16.663)	2.762	TechnipFMC Plc	Merrill Lynch	(2.908)
(1.270)	Targa Resources Corp	Bank of America		11.898	TechnipFMC Plc	Barclays Bank	(829)
(2.423)	Targa Resources Corp	Merrill Lynch	50.454	14.562	TechnipFMC Plc	Goldman Sachs	(10.185)
(2.967)	Targa Resources Corp	Merrill Lynch	(24.827)	20.319	TechnipFMC Plc	HSBC	(15.223)
2.836	Targa Resources Corp	Barclays Bank	1.041	14.080	TechTarget Inc	Morgan Stanley	(6.096)
(1.111)	Targa Resources Corp	Goldman Sachs	3.823	1.163	TechTarget Inc	Goldman Sachs	(24.688)
1.180	Targa Resources Corp	HSBC	8.140	6.229	TechTarget Inc	HSBC	(2.158)
2.644	Target Corp	HSBC	(9.047)	29.309	Teekay Corp	Morgan Stanley	(11.274)
284	Target Corp	Morgan Stanley	911	24.027	Teekay Corp	Bank of America	
1.576	Target Corp	Bank of America		39.189	Teekay Corp	Merrill Lynch	(16.120)
1.096	Target Corp	Merrill Lynch	(24.827)	39.189	Teekay Corp	Goldman Sachs	(13.215)
3.301	Target Corp	Merrill Lynch	(219)	(6.034)	TEGNA Inc	Morgan Stanley	(7.446)
36.407	Target Hospitality Corp	Barclays Bank	(219)	(88.286)	TEGNA Inc	Goldman Sachs	(845)
85.923	Target Hospitality Corp	Goldman Sachs	20.551	(12.224)	TEGNA Inc	HSBC	(26.486)
		HSBC	17.646	(9.480)	Tejon Ranch Co	Morgan Stanley	(2.567)
		Morgan Stanley	(2.542)			Bank of America	
		HSBC	(28.762)	(18.061)	Tejon Ranch Co	Merrill Lynch	(2.180)
		Morgan Stanley	26.636	(46.382)	Tejon Ranch Co	Barclays Bank	(4.154)
				(5.392)	Tejon Ranch Co	Goldman Sachs	(10.668)
				(69.904)	Tejon Ranch Co	HSBC	1.294
				(1.704)	Teladoc Health Inc	Morgan Stanley	(16.078)
				4.818	Teladoc Health Inc	Barclays Bank	(6.918)
				3.390	Teladoc Health Inc	HSBC	17.239
				4.210	Teladoc Health Inc	Morgan Stanley	14.909

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(11.334)	Telaria Inc	Barclays Bank	(680)	1.776	Teradyne Inc	Bank of America	(5.594)
(15.460)	Telaria Inc	Goldman Sachs	(10.667)			Merrill Lynch	(2.430)
(4.869)	Telaria Inc	HSBC	(4.019)	(1.464)	Teradyne Inc	Barclays Bank	2.331
(9.766)	Telaria Inc	Morgan Stanley	(586)	1.404	Teradyne Inc	Barclays Bank	11.809
937	Teledyne Technologies Inc	Barclays Bank	(3.579)	(3.749)	Teradyne Inc	Goldman Sachs	(7.755)
9.229	Teledyne Technologies Inc	Goldman Sachs	13.327	4.221	Teradyne Inc	Goldman Sachs	(223)
2.222	Teledyne Technologies Inc	HSBC	10.023	(2.025)	Teradyne Inc	HSBC	190
20.532	Teledyne Technologies Inc	Morgan Stanley	(78.432)	1.730	Teradyne Inc	HSBC	(4.653)
(1.033)	Teleflex Inc	Bank of America		(2.803)	Teradyne Inc	Morgan Stanley	3.767
		Merrill Lynch	(7.097)	2.269	Teradyne Inc	Morgan Stanley	137
(646)	Teleflex Inc	Barclays Bank	(4.522)	(5.339)	Terex Corp	Barclays Bank	22.757
(1.816)	Teleflex Inc	Goldman Sachs	(7.336)	(22.757)	Terex Corp	Goldman Sachs	2.630
(280)	Teleflex Inc	HSBC	(4.476)	(7.883)	Terex Corp	HSBC	307
(1.102)	Teleflex Inc	Morgan Stanley	(5.496)	(7.279)	Terex Corp	Morgan Stanley	
4.935	Telefonica Brasil SA ADR	Goldman Sachs	(197)	8.804	TerraForm Power Inc 'A'	Bank of America	(528)
32.387	Telefonica Brasil SA ADR	HSBC	11.335			Merrill Lynch	—
75.562	Telefonica Brasil SA ADR	Morgan Stanley	10.579	69.411	TerraForm Power Inc 'A'	Barclays Bank	(6.811)
(6.146)	Telenav Inc	Barclays Bank	(1.475)	113.513	TerraForm Power Inc 'A'	Goldman Sachs	(21.843)
(33.657)	Telenav Inc	Goldman Sachs	(25.916)	41.795	TerraForm Power Inc 'A'	HSBC	—
(9.077)	Telenav Inc	Morgan Stanley	(2.178)	61.834	TerraForm Power Inc 'A'	Morgan Stanley	8.467
41.365	Telephone & Data Systems Inc	Bank of America		5.607	Terreno Realty Corp (Reit)	Bank of America	52.709
		Merrill Lynch	6.619			Merrill Lynch	53.997
19.097	Telephone & Data Systems Inc	Barclays Bank	6.875	35.375	Terreno Realty Corp (Reit)	Barclays Bank	130.385
39.817	Telephone & Data Systems Inc	Barclays Bank	6.875	35.730	Terreno Realty Corp (Reit)	Goldman Sachs	174.484
53.205	Telephone & Data Systems Inc	Goldman Sachs	6.370	60.384	Terreno Realty Corp (Reit)	HSBC	661
54.486	Telephone & Data Systems Inc	HSBC	1.064	117.547	Terreno Realty Corp (Reit)	Morgan Stanley	3.519
				881	Territorial Bancorp Inc	Barclays Bank	2.096
2.174	Tempur Sealy International Inc	HSBC	1.064	3.519	Territorial Bancorp Inc	HSBC	14.494
1.169	Tempur Sealy International Inc	Morgan Stanley	19.615	2.795	Territorial Bancorp Inc	Morgan Stanley	(240)
1.208	Tempur Sealy International Inc	Barclays Bank	1.131	(598)	Tesla Inc	Bank of America	3.226
10.471	Tempur Sealy International Inc	Barclays Bank	1.131	50	Tesla Inc	Merrill Lynch	(3.014)
2.345	Tenable Holdings Inc	Goldman Sachs	(1.722)	(672)	Tesla Inc	Barclays Bank	(495)
		HSBC	(846)	628	Tesla Inc	Barclays Bank	(587)
(2.152)	Tenable Holdings Inc	Morgan Stanley	5.445	5.495	TESSCO Technologies Inc	Morgan Stanley	(1.473)
1.563	Tenable Holdings Inc	Bank of America		14.683	TESSCO Technologies Inc	Bank of America	(5.647)
2.754	Tenable Holdings Inc	Merrill Lynch	797	16.368	TESSCO Technologies Inc	Merrill Lynch	(1.287)
(2.583)	Tenable Holdings Inc	Barclays Bank	732	6.417	TESSCO Technologies Inc	Bank of America	19.528
5.900	Tenable Holdings Inc	Barclays Bank	(531)	32.182	TESSCO Technologies Inc	Barclays Bank	36.737
(4.237)	Tenable Holdings Inc	Goldman Sachs	(93)	8.389	Tetra Tech Inc	Merrill Lynch	26.920
1.095	Tenable Holdings Inc	HSBC	7.316	12.901	Tetra Tech Inc	Goldman Sachs	15.510
(3.279)	Tenet Healthcare Corp	Morgan Stanley	1.441	13.899	Tetra Tech Inc	HSBC	35.325
(1.624)	Tenet Healthcare Corp	Morgan Stanley	(372)	12.374	Tetra Tech Inc	Morgan Stanley	6.830
(15.464)	Tenet Healthcare Corp	Barclays Bank	(3.968)	12.223	Tetra Tech Inc	Goldman Sachs	
(7.814)	Tenet Healthcare Corp	Goldman Sachs	(3.394)	(105.080)	TETRA Technologies Inc	Bank of America	—
(4.794)	Tenant Co	Goldman Sachs	(3.394)	5.453	Tetraphase Pharmaceuticals Inc	Bank of America	
		HSBC	(45.464)	2.482	Tetraphase Pharmaceuticals Inc	Merrill Lynch	—
		Morgan Stanley	(9.455)			Goldman Sachs	
(10.257)	Tennant Co	Bank of America		(1.217)	Texas Capital Bancshares Inc	Bank of America	(947)
(7.453)	Tennant Co	Merrill Lynch	2.493			Merrill Lynch	(748)
(4.646)	Tennant Co	Barclays Bank	(6.574)	(1.289)	Texas Capital Bancshares Inc	Barclays Bank	696
(10.904)	Tennant Co	Goldman Sachs	520	(6.964)	Texas Capital Bancshares Inc	Goldman Sachs	1.761
4.275	Tenneco Inc 'A'	HSBC	15.518			HSBC	1.266
6.728	Tenneco Inc 'A'	Morgan Stanley	(11.449)	(1.182)	Texas Capital Bancshares Inc	Morgan Stanley	(2.464)
18.529	Tenneco Inc 'A'	Barclays Bank	5.002			Barclays Bank	(36.494)
35.244	Tenneco Inc 'A'	Goldman Sachs	556	559	Texas Instruments Inc	Goldman Sachs	3.174
2.479	Teradata Corp	HSBC	(10.931)	(1.727)	Texas Instruments Inc	Goldman Sachs	(5.872)
		Morgan Stanley	41.235	887	Texas Instruments Inc	HSBC	3.155
		Bank of America		(1.615)	Texas Instruments Inc	HSBC	(2.083)
		Merrill Lynch	(99)				
4.351	Teradata Corp	Barclays Bank	(435)				
3.060	Teradata Corp	Goldman Sachs	(122)				
2.785	Teradata Corp	HSBC	1.899				
(14.503)	Teradata Corp	Morgan Stanley	1.450				
1.750	Teradata Corp	Morgan Stanley	(175)				

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
8.849	Texas Instruments Inc	Morgan Stanley	38.847	36.418	TimkenSteel Corp	Barclays Bank	18.209
(2.737)	Texas Instruments Inc	Morgan Stanley	(12.015)	23.027	TimkenSteel Corp	Goldman Sachs	7.829
58.238	Texas Roadhouse Inc	Bank of America		63.613	TimkenSteel Corp	HSBC	(96.056)
		Merrill Lynch	39.019	48.203	TimkenSteel Corp	Morgan Stanley	24.102
1.729	Texas Roadhouse Inc	Goldman Sachs	1.158	10.314	Tiptree Inc	Barclays Bank	3.507
32.055	Texas Roadhouse Inc	HSBC	(11.840)	5.627	Tiptree Inc	Goldman Sachs	1.125
13.212	Texas Roadhouse Inc	Morgan Stanley	6.342	33.886	Tiptree Inc	HSBC	4.744
(17.589)	Textainer Group Holdings Ltd	Bank of America		7.422	Tiptree Inc	Morgan Stanley	2.523
		Merrill Lynch	2.287	(5.981)	Titan International Inc	Bank of America	
(17.459)	Textainer Group Holdings Ltd	Goldman Sachs	2.270			Merrill Lynch	897
(6.629)	Textainer Group Holdings Ltd	Morgan Stanley	(1.193)	(10.434)	Titan International Inc	Barclays Bank	(313)
		Bank of America		(155.524)	Titan International Inc	Goldman Sachs	23.329
(99.952)	TFS Financial Corp	Merrill Lynch	(62.970)	(36.970)	Titan International Inc	HSBC	(7.394)
		Barclays Bank	(6.692)	(97.183)	Titan International Inc	Morgan Stanley	(2.915)
(12.168)	TFS Financial Corp	Goldman Sachs	(79.286)	12.258	Titan Machinery Inc	Bank of America	
(125.851)	TFS Financial Corp	HSBC	(19.332)			Merrill Lynch	(52.709)
(30.686)	TFS Financial Corp	Morgan Stanley	(70.758)	12.123	Titan Machinery Inc	Goldman Sachs	(52.129)
(128.651)	TFS Financial Corp	Barclays Bank	(20.729)	1.751	Titan Machinery Inc	Morgan Stanley	(7.459)
(36.366)	TG Therapeutics Inc	Goldman Sachs	(2.559)	5.100	Tivity Health Inc	Barclays Bank	2.652
(7.976)	TG Therapeutics Inc	HSBC	(538)	3.000	Tivity Health Inc	Goldman Sachs	2.902
(10.766)	TG Therapeutics Inc	Morgan Stanley	(5.554)	17.374	Tivity Health Inc	Morgan Stanley	9.034
(9.743)	TG Therapeutics Inc	Barclays Bank	(3.266)	(14.995)	TiVo Corp	Bank of America	
12.562	TherapeuticsMD Inc	HSBC	(3.398)			Merrill Lynch	(6.748)
14.380	TherapeuticsMD Inc	Barclays Bank	4.986	(10.710)	TiVo Corp	HSBC	(2.356)
1.539	Theravance Biopharma Inc	HSBC	6.287	(22.385)	TiVo Corp	Morgan Stanley	(8.282)
1.672	Theravance Biopharma Inc	Morgan Stanley	39.486	(11.246)	TJX Cos Inc/The	Goldman Sachs	(17.590)
12.187	Theravance Biopharma Inc	Barclays Bank	(516)	(27.274)	TJX Cos Inc/The	HSBC	(57.002)
(85)	Thermo Fisher Scientific Inc	Goldman Sachs	(612)	(27.800)	TJX Cos Inc/The	Morgan Stanley	(59.492)
(87)	Thermo Fisher Scientific Inc	HSBC	(22.606)	(52.011)	T-Mobile US Inc	Bank of America	
(1.178)	Thermo Fisher Scientific Inc	Morgan Stanley	(2.901)			Merrill Lynch	(50.451)
(478)	Thermon Group Holdings Inc	Barclays Bank	12.805	(20.172)	T-Mobile US Inc	Barclays Bank	(9.077)
29.103	Thermon Group Holdings Inc	Goldman Sachs		(47.839)	T-Mobile US Inc	Goldman Sachs	(46.404)
		HSBC		(7.458)	T-Mobile US Inc	HSBC	14.171
3.329	Thermon Group Holdings Inc	Morgan Stanley	1.465	(25.771)	T-Mobile US Inc	Morgan Stanley	(11.597)
		Goldman Sachs	(733)	(9.977)	Toll Brothers Inc	Bank of America	
36.672	Third Point Reinsurance Ltd	Merrill Lynch	4.820			Merrill Lynch	(5.088)
64.701	Third Point Reinsurance Ltd	Barclays Bank	867	(38.214)	Toll Brothers Inc	Barclays Bank	(45.856)
4.348	Thor Industries Inc	Goldman Sachs	6.871	(35.563)	Toll Brothers Inc	Goldman Sachs	(18.137)
		HSBC	(663)	(22.269)	Toll Brothers Inc	HSBC	(19.374)
1.691	Thor Industries Inc	Morgan Stanley	903	(34.094)	Toll Brothers Inc	Morgan Stanley	(40.913)
3.048	Thor Industries Inc	Barclays Bank	203	(14.183)	Tompkins Financial Corp	Barclays Bank	(8.864)
414	Thor Industries Inc	Goldman Sachs	(2.834)	(11.443)	Tompkins Financial Corp	Goldman Sachs	1.074
7.524	Thor Industries Inc	HSBC	(1.473)	(12.703)	Tompkins Financial Corp	HSBC	19.611
(16.700)	Tidewater Inc	Morgan Stanley	20.207	(7.187)	Tompkins Financial Corp	Morgan Stanley	(2.632)
(88.880)	Tile Shop Holdings Inc	Goldman Sachs	(23.109)	(13.508)	Tootsie Roll Industries Inc	Barclays Bank	405
(77.762)	Tile Shop Holdings Inc	Morgan Stanley	(5.443)	(24.076)	Tootsie Roll Industries Inc	HSBC	(20.946)
22.420	Tilly's Inc 'A'	Bank of America		(1.451)	TopBuild Corp	Bank of America	
		Merrill Lynch	4.820			Merrill Lynch	(6.254)
3.151	Tilly's Inc 'A'	Barclays Bank	867	(549)	TopBuild Corp	Barclays Bank	(1.340)
31.958	Tilly's Inc 'A'	Goldman Sachs	6.871	439	TopBuild Corp	Goldman Sachs	1.892
3.399	Tilly's Inc 'A'	HSBC	(663)	562	TopBuild Corp	HSBC	3.496
23.374	Tilly's Inc 'A'	Morgan Stanley	6.428	(348)	TopBuild Corp	HSBC	(816)
15.431	TIM Participacoes SA ADR	Goldman Sachs	3.549	2.267	TopBuild Corp	Morgan Stanley	5.531
24.664	TIM Participacoes SA ADR	HSBC	20.224	(12.284)	Toro Co/The	Bank of America	
11.882	TIM Participacoes SA ADR	Morgan Stanley	119			Merrill Lynch	(23.708)
11.679	Timberland Bancorp Inc/WA	Bank of America		(887)	Toro Co/The	Barclays Bank	(958)
		Merrill Lynch	15.416	(17.247)	Toro Co/The	Goldman Sachs	(33.287)
3.672	Timberland Bancorp Inc/WA	Barclays Bank	6.646	(7.785)	Toro Co/The	HSBC	(4.671)
23.407	Timberland Bancorp Inc/WA	Goldman Sachs	30.897	(28.327)	Toro Co/The	Morgan Stanley	(30.593)
52	Timberland Bancorp Inc/WA	HSBC	68	(2.243)	Tower Semiconductor Ltd	Barclays Bank	(224)
6.620	Timberland Bancorp Inc/WA	Morgan Stanley	11.982	(2.022)	Tower Semiconductor Ltd	HSBC	1.072
(9.281)	Timken Co/The	Barclays Bank	(3.712)	5.689	Towne Bank/Portsmouth VA	Barclays Bank	1.096
(5.578)	Timken Co/The	Goldman Sachs	6.973	12.043	Towne Bank/Portsmouth VA	Goldman Sachs	1.301
(8.935)	Timken Co/The	HSBC	7.773	22.139	Towne Bank/Portsmouth VA	HSBC	(3.977)
7.418	Timken Co/The	Morgan Stanley	2.967	29.592	Towne Bank/Portsmouth VA	Morgan Stanley	8.286
(5.105)	Timken Co/The	Bank of America		42.206	Townsquare Media Inc 'A'	Bank of America	
6.776	TimkenSteel Corp	Merrill Lynch	2.304			Merrill Lynch	24.057
				15.389	Townsquare Media Inc 'A'	Barclays Bank	8.156

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34.668	Townsquare Media Inc 'A'	Goldman Sachs	19.761	(2.133)	Trex Co Inc	Morgan Stanley	(3.781)
5.910	Townsquare Media Inc 'A'	Morgan Stanley	3.132	4.992	TRI Pointe Group Inc	Barclays Bank	309
165.161	TPG RE Finance Trust Inc (Reit)	Bank of America Merrill Lynch	11.561	19.310	TRI Pointe Group Inc	Goldman Sachs	5.284
2.431	TPG RE Finance Trust Inc (Reit)	Barclays Bank	340	73.299	TRI Pointe Group Inc	HSBC	41.047
(6.882)	TPI Composites Inc	Bank of America Merrill Lynch	(4.955)	(42.537)	Tribune Publishing Co	Bank of America Merrill Lynch	(122.507)
(5.771)	TPI Composites Inc	HSBC	(7.156)	(2.387)	Tribune Publishing Co	Goldman Sachs	(6.875)
(12.023)	TPI Composites Inc	Morgan Stanley	(6.613)	974	Tricida Inc	Bank of America Merrill Lynch	6.350
(645)	Tractor Supply Co	Bank of America Merrill Lynch	1.716	3.457	Tricida Inc	Barclays Bank	(5.013)
(3.329)	Tractor Supply Co	Barclays Bank	9.022	4.347	Tricida Inc	Goldman Sachs	19.569
(2.109)	Tractor Supply Co	Goldman Sachs	5.123	5.346	Tricida Inc	HSBC	9.774
8.780	Tractor Supply Co	Morgan Stanley	(23.794)	7.156	Tricida Inc	Morgan Stanley	(10.376)
(5.857)	Tractor Supply Co	Morgan Stanley	15.872	(6.886)	TriCo Bancshares	Barclays Bank	(3.168)
511	Trade Desk Inc/The 'A'	Barclays Bank	11.773	(14.966)	TriCo Bancshares	Goldman Sachs	(2.544)
(93)	Trade Desk Inc/The 'A'	Goldman Sachs	(3.497)	(25.567)	TriMas Corp	Goldman Sachs	(10.200)
(1.839)	Trade Desk Inc/The 'A'	HSBC	(130.974)	(33.001)	TriMas Corp	HSBC	(15.067)
389	Trade Desk Inc/The 'A'	Morgan Stanley	8.963	(41.620)	TriMas Corp	Morgan Stanley	(36.626)
(6.613)	Trade Desk Inc/The 'A'	Morgan Stanley	(152.363)	(48.939)	Trimble Inc	Bank of America Merrill Lynch	(52.604)
(8.364)	Tradeweb Markets Inc 'A'	Bank of America Merrill Lynch	(10.081)	(10.572)	Trimble Inc	Barclays Bank	(14.378)
(580)	Tradeweb Markets Inc 'A'	Barclays Bank	110	(4.863)	Trimble Inc	Goldman Sachs	(6.316)
(3.869)	Tradeweb Markets Inc 'A'	HSBC	(6.616)	(6.427)	Trimble Inc	Morgan Stanley	(8.741)
(10.900)	Transcat Inc	Morgan Stanley	1.853	1.048	TriNet Group Inc	Bank of America Merrill Lynch	272
(3.392)	Translate Bio Inc	Barclays Bank	(407)	(1.077)	TriNet Group Inc	Barclays Bank	(668)
(27.362)	TransMedics Group Inc	Barclays Bank	(24.626)	(9.213)	TriNet Group Inc	Goldman Sachs	(4.197)
(2.423)	TransMedics Group Inc	Goldman Sachs	(1.430)	11.725	TriNet Group Inc	Goldman Sachs	3.049
171.688	Transocean Ltd	Bank of America Merrill Lynch	24.036	12.265	TriNet Group Inc	HSBC	11.652
107.572	Transocean Ltd	Barclays Bank	27.969	(2.319)	TriNet Group Inc	Morgan Stanley	(1.438)
54.164	Transocean Ltd	Goldman Sachs	7.583	(5.958)	Trinity Industries Inc	Barclays Bank	1.192
174.423	Transocean Ltd	HSBC	(68.025)	3.928	Trinity Industries Inc	Goldman Sachs	(393)
215.989	Transocean Ltd	Morgan Stanley	56.158	(3.681)	Trinity Industries Inc	HSBC	589
(5.178)	Transportadora de Gas del Sur SA 'B' ADR	Goldman Sachs	—	(4.403)	Trinity Industries Inc	Morgan Stanley	881
7.113	TransUnion	Bank of America Merrill Lynch	7.201	(50.634)	Trinity Place Holdings Inc	Bank of America Merrill Lynch	41.520
30.030	TransUnion	Barclays Bank	94.295	(2.631)	Trinity Place Holdings Inc	Barclays Bank	1.342
8.015	TransUnion	Goldman Sachs	9.240	(16.263)	Trinity Place Holdings Inc	Goldman Sachs	13.336
5.335	TransUnion	HSBC	24.891	(1.510)	Trinseo SA	Goldman Sachs	6.735
1.270	TransUnion	Morgan Stanley	2.407	(28.641)	Trinseo SA	HSBC	221.395
(5.845)	TravelCenters of America Inc	Goldman Sachs	2.747	(9.715)	Trinseo SA	Morgan Stanley	10.104
(4.283)	Travelers Cos Inc/The	Bank of America Merrill Lynch	(13.663)	7.475	TripAdvisor Inc	Bank of America Merrill Lynch	(19.061)
2.191	Travelers Cos Inc/The	Barclays Bank	3.571	17.343	TripAdvisor Inc	Barclays Bank	10.579
(6.069)	Travelers Cos Inc/The	Barclays Bank	(9.892)	22.304	TripAdvisor Inc	Goldman Sachs	(56.875)
(5.799)	Travelers Cos Inc/The	Goldman Sachs	(16.356)	9.263	TripAdvisor Inc	HSBC	(23.681)
(2.316)	Travelers Cos Inc/The	HSBC	(8.037)	26.939	TripAdvisor Inc	Morgan Stanley	16.433
1.465	Travelers Cos Inc/The	Morgan Stanley	2.388	(7.109)	Triple-S Management Corp 'B'	Bank of America Merrill Lynch	2.701
(8.787)	Travelers Cos Inc/The	Morgan Stanley	(14.323)	(11.052)	Triple-S Management Corp 'B'	Goldman Sachs	4.200
(2.505)	Travelzoo	HSBC	(1.528)	(4.849)	Triple-S Management Corp 'B'	Morgan Stanley	(7.370)
(20.561)	Trecora Resources	Bank of America Merrill Lynch	10.486	168.492	TriState Capital Holdings Inc	Bank of America Merrill Lynch	15.164
3.364	Tredegar Corp	Barclays Bank	774	8.267	TriState Capital Holdings Inc	Barclays Bank	2.067
(1.519)	TreeHouse Foods Inc	Bank of America Merrill Lynch	820	22.784	TriState Capital Holdings Inc	Goldman Sachs	1.854
(1.309)	TreeHouse Foods Inc	Barclays Bank	(1.676)	(51.869)	Triton International Ltd/Bermuda	Barclays Bank	(43.467)
(5.087)	TreeHouse Foods Inc	Goldman Sachs	2.747	(74.448)	Triton International Ltd/Bermuda	Goldman Sachs	(42.503)
(9.879)	TreeHouse Foods Inc	HSBC	(1.485)	(60.214)	Triton International Ltd/Bermuda	HSBC	(31.428)
(12.025)	TreeHouse Foods Inc	Morgan Stanley	(15.392)	(98.232)	Triton International Ltd/Bermuda	Morgan Stanley	(84.480)
86	Trex Co Inc	Bank of America Merrill Lynch	20	8.267	Triumph Bancorp Inc	Barclays Bank	(2.453)
(3.712)	Trex Co Inc	Barclays Bank	(7.572)	22.784	Triumph Bancorp Inc	Goldman Sachs	(19.642)
2.717	Trex Co Inc	HSBC	(2.635)	(51.869)	Triumph Bancorp Inc	HSBC	(4.647)
(2.030)	Trex Co Inc	HSBC	(5.954)	(6.460)	Triumph Bancorp Inc	Morgan Stanley	(4.285)
3.042	Trex Co Inc	Morgan Stanley	6.206				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(3.935)	Triumph Group Inc	Barclays Bank	3.620	(20.557)	Twin Disc Inc	Morgan Stanley	617
(3.196)	Triumph Group Inc	HSBC	2.883	(25.047)	Twin River Worldwide Holdings Inc	Barclays Bank	(17.282)
(11.308)	Triumph Group Inc	Morgan Stanley	10.403	(28.282)	Twin River Worldwide Holdings Inc	HSBC	28.848
(2.585)	Tronox Holdings Plc 'A'	Barclays Bank	(1.034)	(1.281)	Twin River Worldwide Holdings Inc	Morgan Stanley	(884)
(50.090)	Tronox Holdings Plc 'A'	Goldman Sachs	(8.618)	(1.255)	Twist Bioscience Corp	Barclays Bank	(289)
(11.710)	Tronox Holdings Plc 'A'	HSBC	(7.901)	3.559	Twitter Inc	Bank of America Merrill Lynch	6.015
(98.338)	Tronox Holdings Plc 'A'	Morgan Stanley	(39.335)	(10.917)	Twitter Inc	Bank of America Merrill Lynch	(18.450)
5.168	TrueBlue Inc	Bank of America Merrill Lynch	1.602	2.676	Twitter Inc	Barclays Bank	2.435
25.639	TrueBlue Inc	Barclays Bank	11.538	6.715	Twitter Inc	Goldman Sachs	11.348
17.341	TrueBlue Inc	Goldman Sachs	5.376	3.141	Twitter Inc	HSBC	5.434
23.151	TrueBlue Inc	HSBC	4.167	(1.653)	Twitter Inc	HSBC	(2.860)
14.613	TrueBlue Inc	Morgan Stanley	6.576	2.920	Twitter Inc	Morgan Stanley	2.657
131.439	TrueCar Inc	Bank of America Merrill Lynch	71.634	(18.693)	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	(3.178)
121.115	TrueCar Inc	Goldman Sachs	66.008	(3.598)	Two Harbors Investment Corp (Reit)	Barclays Bank	(432)
67.600	TrueCar Inc	Morgan Stanley	19.266	(7.559)	Two Harbors Investment Corp (Reit)	Goldman Sachs	(1.285)
(4.942)	Trupanion Inc	Goldman Sachs	(747)	(59.329)	Two Harbors Investment Corp (Reit)	HSBC	(5.339)
(118.497)	TrustCo Bank Corp NY	Barclays Bank	(8.295)	(45.750)	Two Harbors Investment Corp (Reit)	Morgan Stanley	(5.490)
(109.740)	TrustCo Bank Corp NY	Goldman Sachs	(4.090)	(21.252)	Two River Bancorp	Goldman Sachs	(1.944)
(99.453)	TrustCo Bank Corp NY	HSBC	(2.460)	(4.915)	Tyler Technologies Inc	Bank of America Merrill Lynch	(24.968)
(41.214)	TrustCo Bank Corp NY	Morgan Stanley	(2.885)	(2.965)	Tyler Technologies Inc	Barclays Bank	(8.302)
(39.676)	Trustmark Corp	Bank of America Merrill Lynch	12.696	(4.051)	Tyler Technologies Inc	Goldman Sachs	(20.579)
(13.123)	Trustmark Corp	Barclays Bank	(3.150)	(4.427)	Tyler Technologies Inc	HSBC	(52.707)
(25.213)	Trustmark Corp	Goldman Sachs	7.402	(3.196)	Tyler Technologies Inc	Morgan Stanley	(8.949)
(3.011)	Trustmark Corp	HSBC	2.018	(1.689)	Tyson Foods Inc 'A'	Bank of America Merrill Lynch	(1.610)
(14.453)	Trustmark Corp	Morgan Stanley	(3.469)	(10.102)	Tyson Foods Inc 'A'	Barclays Bank	(35.256)
9.608	TTEC Holdings Inc	Barclays Bank	13.163	(6.195)	Tyson Foods Inc 'A'	HSBC	(39.911)
9.622	TTEC Holdings Inc	Goldman Sachs	13.856	(10.964)	Tyson Foods Inc 'A'	Morgan Stanley	(38.264)
10.242	TTEC Holdings Inc	HSBC	5.838	(17.932)	Uber Technologies Inc	Bank of America Merrill Lynch	(47.422)
10.277	TTEC Holdings Inc	Morgan Stanley	14.079	(20.593)	Uber Technologies Inc	Barclays Bank	(5.560)
(9.696)	TTM Technologies Inc	Barclays Bank	(5.527)	(38.515)	Uber Technologies Inc	Goldman Sachs	(119.218)
(13.795)	TTM Technologies Inc	Goldman Sachs	(8.415)	(5.882)	Uber Technologies Inc	HSBC	(17.589)
(17.793)	TTM Technologies Inc	HSBC	(11.675)	(18.570)	Uber Technologies Inc	Morgan Stanley	(5.014)
(63.010)	TTM Technologies Inc	Morgan Stanley	(35.916)	(281)	Ubiquiti Inc	Bank of America Merrill Lynch	(2.287)
(4.638)	Tucows Inc 'A'	Barclays Bank	(11.131)	(6.384)	Ubiquiti Inc	Barclays Bank	(17.365)
(11.592)	Tucows Inc 'A'	HSBC	23.164	(4.210)	Ubiquiti Inc	HSBC	(82.979)
(1.134)	Tucows Inc 'A'	Morgan Stanley	(2.722)	10.025	UBS Group AG	Goldman Sachs	(752)
(39.541)	Tupperware Brands Corp	Bank of America Merrill Lynch	6.327	26.821	UDR Inc (Reit)	Barclays Bank	19.043
(23.640)	Tupperware Brands Corp	Goldman Sachs	3.782	10.332	UDR Inc (Reit)	Goldman Sachs	(1.653)
(22.031)	Tupperware Brands Corp	HSBC	19.167	88.321	UDR Inc (Reit)	HSBC	80.372
(16.071)	Tupperware Brands Corp	Morgan Stanley	1.286	91.611	UDR Inc (Reit)	Morgan Stanley	65.044
(10.163)	Turning Point Brands Inc	Barclays Bank	(8.639)	(2.025)	UFP Technologies Inc	Goldman Sachs	(8.900)
(2.206)	Turning Point Brands Inc	HSBC	(1.888)	(8.586)	UGI Corp	Barclays Bank	1.202
(720)	Turning Point Therapeutics Inc	Bank of America Merrill Lynch	(2.915)	34.694	UGI Corp	Barclays Bank	(4.857)
804	Turning Point Therapeutics Inc	Barclays Bank	3.111	(20.991)	UGI Corp	Goldman Sachs	(14.064)
2.110	Turning Point Therapeutics Inc	HSBC	18.621	(2.048)	UGI Corp	HSBC	5.489
2.316	Turning Point Therapeutics Inc	Morgan Stanley	8.963	14.604	UGI Corp	Morgan Stanley	(2.045)
(7.240)	Turtle Beach Corp	Goldman Sachs	680	292	Ulta Salon Cosmetics & Fragrance Inc	Bank of America Merrill Lynch	1.681
(7.298)	Turtle Beach Corp	HSBC	847	945	Ulta Salon Cosmetics & Fragrance Inc	Barclays Bank	5.481
(7.600)	Tutor Perini Corp	Goldman Sachs	11.248	318	Ulta Salon Cosmetics & Fragrance Inc	Goldman Sachs	1.489
(6.678)	Tutor Perini Corp	HSBC	15.493				
(21.387)	Tutor Perini Corp	Morgan Stanley	(18.179)				
(5.891)	Twilio Inc 'A'	Barclays Bank	11.193				
(464)	Twilio Inc 'A'	Goldman Sachs	(1.322)				
(427)	Twilio Inc 'A'	HSBC	(3.911)				
(2.155)	Twilio Inc 'A'	Morgan Stanley	4.095				
(1.211)	Twin Disc Inc	Bank of America Merrill Lynch	714				
(7.646)	Twin Disc Inc	Goldman Sachs	4.511				
(31.027)	Twin Disc Inc	HSBC	70.742				

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
603	Ulta Salon Cosmetics & Fragrance Inc	HSBC	(3.197)	772	United Airlines Holdings Inc	Morgan Stanley	926
(523)	Ulta Salon Cosmetics & Fragrance Inc	Morgan Stanley	(3.033)	(167.595)	United Bankshares Inc/WV	Bank of America Merrill Lynch	271.504
(3.244)	Ultra Clean Holdings Inc	Barclays Bank	(5.385)	(96.777)	United Bankshares Inc/WV	Goldman Sachs	156.779
(7.098)	Ultra Clean Holdings Inc	Goldman Sachs	1.384	(25.879)	United Bankshares Inc/WV	HSBC	53.127
(1.631)	Ultra Clean Holdings Inc	HSBC	881	(67.079)	United Bankshares Inc/WV	Morgan Stanley	—
(3.404)	Ultra Clean Holdings Inc	Morgan Stanley	(5.651)	194.626	United Community Banks Inc/GA	Bank of America Merrill Lynch	(83.689)
1.459	Ultragenyx Pharmaceutical Inc	Bank of America Merrill Lynch	4.742	36.942	United Community Banks Inc/GA	Goldman Sachs	(15.885)
1.018	Ultragenyx Pharmaceutical Inc	Barclays Bank	652	272.175	United Community Financial Corp/OH	Bank of America Merrill Lynch	(21.774)
4.506	Ultragenyx Pharmaceutical Inc	Goldman Sachs	11.658	10.533	United Community Financial Corp/OH	Goldman Sachs	(843)
17.977	Ultragenyx Pharmaceutical Inc	HSBC	11.795	27.028	United Community Financial Corp/OH	HSBC	(7.568)
(6.579)	Ultragenyx Pharmaceutical Inc	Morgan Stanley	(4.211)	38.021	United Community Financial Corp/OH	Morgan Stanley	(1.901)
3.429	Ultragenyx Pharmaceutical Inc	Morgan Stanley	2.195	2.172	United Continental Holdings Inc	Bank of America Merrill Lynch	1.021
(11.099)	Ultralife Corp	HSBC	3.330	7.492	United Continental Holdings Inc	Barclays Bank	8.990
(43.354)	Ultralife Corp	Morgan Stanley	(9.971)	2.720	United Continental Holdings Inc	Goldman Sachs	1.278
(164.202)	Ultrapar Participacoes SA ADR	Morgan Stanley	32.840	21.341	United Continental Holdings Inc	HSBC	(6.213)
9.772	UMB Financial Corp	Barclays Bank	14.072	18.896	United Continental Holdings Inc	Morgan Stanley	22.675
(2.336)	UMB Financial Corp	Goldman Sachs	(4.065)	10.264	United Fire Group Inc	Goldman Sachs	(1.232)
12.631	UMB Financial Corp	Morgan Stanley	834	13.444	United Fire Group Inc	Morgan Stanley	4.302
(38.424)	UMH Properties Inc (Reit)	Barclays Bank	(39.192)	4.737	United Insurance Holdings Corp	Bank of America Merrill Lynch	237
(119.127)	UMH Properties Inc (Reit)	Goldman Sachs	(101.449)	10.387	United Insurance Holdings Corp	Barclays Bank	1.974
(19.304)	UMH Properties Inc (Reit)	HSBC	(13.933)	19.849	United Insurance Holdings Corp	HSBC	(11.512)
(75.069)	UMH Properties Inc (Reit)	Morgan Stanley	(76.570)	29.506	United Insurance Holdings Corp	Morgan Stanley	5.606
6.195	Umpqua Holdings Corp	Bank of America Merrill Lynch	1.004	(10.861)	United Natural Foods Inc	Goldman Sachs	(12.056)
274.979	Umpqua Holdings Corp	Goldman Sachs	39.872	(25.629)	United Natural Foods Inc	HSBC	(17.171)
12.023	Umpqua Holdings Corp	HSBC	1.731	(41.778)	United Natural Foods Inc	Morgan Stanley	(17.129)
7.218	Umpqua Holdings Corp	Morgan Stanley	180	1.302	United Parcel Service Inc 'B'	Bank of America Merrill Lynch	(112)
1.072	Under Armour Inc 'A'	Bank of America Merrill Lynch	1.394	2.463	United Parcel Service Inc 'B'	Goldman Sachs	(9.113)
(5.415)	Under Armour Inc 'A'	Barclays Bank	(8.989)	(4.450)	United Parcel Service Inc 'B'	HSBC	19.002
4.765	Under Armour Inc 'A'	Goldman Sachs	6.195	1.608	United Parcel Service Inc 'B'	HSBC	1.136
(8.268)	Under Armour Inc 'A'	Morgan Stanley	(13.725)	(3.645)	United Parcel Service Inc 'B'	Morgan Stanley	(2.588)
(78.017)	Unifi Inc	Morgan Stanley	(46.810)	501	United Parcel Service Inc 'B'	Morgan Stanley	(579)
261	UniFirst Corp/MA	Bank of America Merrill Lynch	34	2.136	United Rentals Inc	Bank of America Merrill Lynch	1.260
1.445	UniFirst Corp/MA	Barclays Bank	982	614	United Rentals Inc	Barclays Bank	258
4.574	UniFirst Corp/MA	Goldman Sachs	4.426	2.976	United Rentals Inc	Goldman Sachs	1.756
4.549	UniFirst Corp/MA	HSBC	(4.913)	2.953	United Rentals Inc	HSBC	(298)
2.861	UniFirst Corp/MA	Morgan Stanley	1.451	1.938	United Rentals Inc	Morgan Stanley	814
(1.986)	Union Bankshares Inc/Morrisville VT	Bank of America Merrill Lynch	5.660	15.334	United Security Bancshares/Fresno CA	Barclays Bank	103
(20.475)	Union Pacific Corp	Bank of America Merrill Lynch	4.914	539	United Security Bancshares/Fresno CA	Goldman Sachs	116
(2.120)	Union Pacific Corp	Barclays Bank	(191)	13.253	United Security Bancshares/Fresno CA	HSBC	2.303
(7.106)	Union Pacific Corp	Goldman Sachs	1.705	16.840	United Security Bancshares/Fresno CA	Morgan Stanley	253
(669)	Union Pacific Corp	Morgan Stanley	(60)	5.855	United States Cellular Corp	Bank of America Merrill Lynch	(1.698)
(671)	uniQure NV	Goldman Sachs	203	1.160	United States Cellular Corp	Barclays Bank	441
(17.115)	Unisys Corp	Barclays Bank	(8.900)	30.237	United States Cellular Corp	Goldman Sachs	(8.768)
(7.704)	Unisys Corp	Goldman Sachs	(5.162)	1.164	United States Cellular Corp	HSBC	(1.432)
(7.708)	Unisys Corp	HSBC	(986)				
(9.575)	Unisys Corp	Morgan Stanley	(4.979)				
(21.341)	Unit Corp	Barclays Bank	(1.748)				
(9.462)	Unit Corp	Goldman Sachs	621				
(8.937)	Unit Corp	HSBC	2.127				
(13.561)	Unit Corp	Morgan Stanley	(1.111)				
5.422	United Airlines Holdings Inc	Bank of America Merrill Lynch	2.548				
738	United Airlines Holdings Inc	Goldman Sachs	347				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
28.765 (5.542)	United States Cellular Corp United States Lime & Minerals Inc	Morgan Stanley Bank of America Merrill Lynch	10.931 (41.981)	1.846	Universal Forest Products Inc	Goldman Sachs	55
(482)	United States Lime & Minerals Inc	Morgan Stanley	(3.723)	12.864	Universal Forest Products Inc	HSBC	(5.017)
(10.681) (7.597)	United States Steel Corp United States Steel Corp	Barclays Bank Goldman Sachs	5.661 1.140	14.499	Universal Forest Products Inc	Morgan Stanley	9.497
32.553	United States Steel Corp	HSBC	(20.834)	(25.770)	Universal Health Realty Income Trust (Reit)	Bank of America Merrill Lynch	(61.590)
16.990 (12.403)	United States Steel Corp United Technologies Corp	Morgan Stanley Bank of America Merrill Lynch	(9.005) 13.023	(5.717)	Universal Health Realty Income Trust (Reit)	Barclays Bank	(38.469)
3.168 (1.000)	United Technologies Corp United Technologies Corp	Barclays Bank Goldman Sachs	1.932 418	(4.234)	Universal Health Realty Income Trust (Reit)	Goldman Sachs	(10.119)
1.956 (3.021)	United Technologies Corp United Technologies Corp	Goldman Sachs HSBC	1.682 1.544	(6.113)	Universal Health Realty Income Trust (Reit)	HSBC	(24.263)
5.867 (1.689)	United Technologies Corp United Technologies Corp	HSBC Morgan Stanley	(1.137) (1.030)	(3.605)	Universal Health Realty Income Trust (Reit)	Morgan Stanley	(23.192)
9.541 5.671	United Technologies Corp United Therapeutics Corp	Morgan Stanley Bank of America Merrill Lynch	5.820 13.383	(11.123)	Universal Health Services Inc 'B'	Morgan Stanley	2.225
4.062	United Therapeutics Corp	Goldman Sachs	9.587	14.231	Universal Insurance Holdings Inc	Goldman Sachs	(10.673)
10.922	United Therapeutics Corp	HSBC	12.888	10.305	Universal Insurance Holdings Inc	HSBC	(10.305)
9.479 (2.592)	United Therapeutics Corp UnitedHealth Group Inc	Morgan Stanley Barclays Bank	(2.085) (6.895)	14.018	Universal Insurance Holdings Inc	Morgan Stanley	(140)
(8.744) (106.647)	UnitedHealth Group Inc Uniti Group Inc (Reit)	Goldman Sachs Bank of America Merrill Lynch	(88.314) 59.189	41.333	Universal Logistics Holdings Inc	Bank of America Merrill Lynch	(50.013)
(52.526)	Uniti Group Inc (Reit)	Barclays Bank	(22.061)	4.643	Universal Logistics Holdings Inc	Barclays Bank	(696)
(51.215)	Uniti Group Inc (Reit)	Goldman Sachs	21.095	3.273	Universal Logistics Holdings Inc	Morgan Stanley	(491)
(52.445)	Uniti Group Inc (Reit)	HSBC	(27.238)	(4.006)	Universal Stainless & Alloy Products Inc	HSBC	3.665
(57.893)	Uniti Group Inc (Reit)	Morgan Stanley	(24.315)	111.682	Univest Corp of Pennsylvania	Bank of America Merrill Lynch	40.634
(1.611)	Unittel Corp	Barclays Bank	(217)	9.532	Univest Corp of Pennsylvania	Barclays Bank	7.435
(15.056)	Unittel Corp	Goldman Sachs	(13.462)	50.449	Univest Corp of Pennsylvania	Goldman Sachs	21.274
(12.949)	Unittel Corp	HSBC	(24.113)	4.780	Univest Corp of Pennsylvania	HSBC	2.938
(8.250)	Unittel Corp	Morgan Stanley	(1.650)	2.200	Univest Corp of Pennsylvania	Morgan Stanley	1.716
5.009	Unity Bancorp Inc	Bank of America Merrill Lynch	(1.578) (3.398)	53.918	Unum Group	Bank of America Merrill Lynch	65.780
10.788	Unity Bancorp Inc	Goldman Sachs	15.387	3.301	Unum Group	HSBC	3.037
4.892	Unity Bancorp Inc	Morgan Stanley	(905)	45.739	Unum Group	Morgan Stanley	32.475
15.701	UNITY Biotechnology Inc	Bank of America Merrill Lynch	15.387 25.738	96.188	Unum Therapeutics Inc	Bank of America Merrill Lynch	(5.261)
26.263	UNITY Biotechnology Inc	Goldman Sachs	25.738	25.156	Unum Therapeutics Inc	Barclays Bank	3.781
9.579	UNITY Biotechnology Inc	HSBC	(862)	45.979	Unum Therapeutics Inc	Goldman Sachs	(2.515)
11.059	UNITY Biotechnology Inc	Morgan Stanley	7.410	9.907	Unum Therapeutics Inc	Morgan Stanley	1.489
4.914	Univar Inc	Barclays Bank	1.671	5.263	Upland Software Inc	Bank of America Merrill Lynch	7.473
13.299 (17.937)	Univar Inc Univar Inc	Goldman Sachs HSBC	(133) 6.457	880	Upland Software Inc	Barclays Bank	—
4.933 (20.597)	Univar Inc Univar Solutions Inc	HSBC Bank of America Merrill Lynch	(1.776) 206	9.606	Upland Software Inc	Goldman Sachs	13.641
(15.185)	Univar Solutions Inc	Goldman Sachs	152	1.685	Upland Software Inc	HSBC	3.919
(30.742)	Univar Solutions Inc	Morgan Stanley	(10.452)	2.382	Upland Software Inc	Morgan Stanley	—
2.347	Univar Solutions Inc	Morgan Stanley	798	(18.566)	Upwork Inc	Bank of America Merrill Lynch	5.941
(17.379)	Universal Corp/VA	Barclays Bank	(13.903)	(32.800)	Upwork Inc	Barclays Bank	(9.512)
(29.712)	Universal Corp/VA	Goldman Sachs	(20.501)	(34.130)	Upwork Inc	Goldman Sachs	9.700
(8.650)	Universal Corp/VA	HSBC	35.379	(17.443)	Upwork Inc	HSBC	6.927
(20.522)	Universal Corp/VA	Morgan Stanley	(16.418)	(68.950)	Upwork Inc	Morgan Stanley	(19.996)
(278)	Universal Display Corp	Bank of America Merrill Lynch	1.440 (8.417)	(11.954)	Urban Edge Properties (Reit)	Bank of America Merrill Lynch	(1.554)
1.719	Universal Display Corp	Goldman Sachs	1.128	(17.717)	Urban Edge Properties (Reit)	Barclays Bank	(10.630)
268	Universal Display Corp	Morgan Stanley	(2.126)				
(505)	Universal Display Corp	Morgan Stanley					
(620)	Universal Electronics Inc	Bank of America Merrill Lynch	719				
(5.265)	Universal Electronics Inc	HSBC	19.112				
(9.291)	Universal Electronics Inc	Morgan Stanley	(2.323)				
3.435	Universal Forest Products Inc	Bank of America Merrill Lynch	103				

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			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(143.138)	Urban Edge Properties (Reit)	Goldman Sachs	(18.608)	1.072	USANA Health Sciences Inc	Morgan Stanley	1.694
(54.610)	Urban Edge Properties (Reit)	HSBC	(11.468)	(812)	Utah Medical Products Inc	Barclays Bank	(4.247)
(37.065)	Urban Edge Properties (Reit)	Morgan Stanley	(22.239)	(2.108)	Utah Medical Products Inc	Goldman Sachs	(14.651)
7.863	Urban One Inc	Goldman Sachs	(236)	(2.988)	Utah Medical Products Inc	HSBC	(10.309)
40.253	Urban One Inc	Morgan Stanley	1.610	(3.502)	Utah Medical Products Inc	Morgan Stanley	(18.315)
(1.211)	Urban Outfitters Inc	Bank of America		987	Vail Resorts Inc	Bank of America	
		Merrill Lynch	6.661			Merrill Lynch	5.665
(15.116)	Urban Outfitters Inc	Barclays Bank	(454)	2.971	Vail Resorts Inc	Barclays Bank	35.492
(20.128)	Urban Outfitters Inc	Goldman Sachs	110.704	133	Vail Resorts Inc	Goldman Sachs	763
(4.879)	Urban Outfitters Inc	HSBC	21.370	1.946	Vail Resorts Inc	HSBC	17.998
(11.526)	Urban Outfitters Inc	Morgan Stanley	(346)	4.896	Vail Resorts Inc	Morgan Stanley	59.780
(3.158)	UroGen Pharma Ltd	Barclays Bank	(5.716)	24.556	Vale SA ADR	HSBC	(149)
(10.765)	Urstadt Biddle Properties Inc 'A' (Reit)	Bank of America		6.838	Valero Energy Corp	Bank of America	
		Merrill Lynch	(2.368)			Merrill Lynch	(12.817)
(33.646)	Urstadt Biddle Properties Inc 'A' (Reit)	Barclays Bank	(27.590)	8.030	Valero Energy Corp	Barclays Bank	(9.074)
(77.181)	Urstadt Biddle Properties Inc 'A' (Reit)	Goldman Sachs	(17.047)	14.595	Valero Energy Corp	Morgan Stanley	(16.493)
(30.352)	Urstadt Biddle Properties Inc 'A' (Reit)	HSBC	(20.336)	(49.029)	Valhi Inc	Bank of America	
(52.425)	Urstadt Biddle Properties Inc 'A' (Reit)	Morgan Stanley	(41.771)			Merrill Lynch	12.257
(4.349)	US Bancorp	Barclays Bank	(718)	(8.003)	Valhi Inc	Goldman Sachs	2.001
(2.454)	US Bancorp	Goldman Sachs	(1.599)	(6.950)	Valhi Inc	HSBC	695
(13.906)	US Bancorp	HSBC	(18.286)	(9.435)	Valhi Inc	Morgan Stanley	94
(42.522)	US Bancorp	Morgan Stanley	(7.016)	(526.985)	Valley National Bancorp	Bank of America	
(6.777)	US Concrete Inc	HSBC	20.670			Merrill Lynch	108.032
(3.846)	US Concrete Inc	Morgan Stanley	(3.269)	(9.006)	Valley National Bancorp	Barclays Bank	1.126
(778)	US Ecology Inc	Barclays Bank	(630)	(214.926)	Valley National Bancorp	Goldman Sachs	44.061
(630)	US Ecology Inc	Goldman Sachs	(347)	(30.659)	Valley National Bancorp	HSBC	7.722
(11.616)	US Ecology Inc	HSBC	70.509	(245.385)	Valley National Bancorp	Morgan Stanley	31.107
(20.688)	US Foods Holding Corp	Bank of America		(19.724)	Valmont Industries Inc	Bank of America	
		Merrill Lynch	(14.890)			Merrill Lynch	(11.055)
(27.799)	US Foods Holding Corp	Barclays Bank	(38.641)	(2.826)	Valmont Industries Inc	Barclays Bank	(6.726)
(20.262)	US Foods Holding Corp	Goldman Sachs	(14.180)	(7.178)	Valmont Industries Inc	Goldman Sachs	(3.876)
(10.982)	US Foods Holding Corp	HSBC	(10.937)	(4.580)	Valmont Industries Inc	HSBC	1.099
(12.692)	US Foods Holding Corp	Morgan Stanley	(17.641)	(1.412)	Valmont Industries Inc	Morgan Stanley	(3.360)
(1.833)	US Physical Therapy Inc	Bank of America		13.805	Valvoline Inc	Bank of America	
		Merrill Lynch	(1.997)			Merrill Lynch	(2.361)
(3.121)	US Physical Therapy Inc	Barclays Bank	(10.487)	9.093	Valvoline Inc	Goldman Sachs	(1.348)
4.759	US Physical Therapy Inc	Goldman Sachs	13.135	15.898	Valvoline Inc	HSBC	(5.087)
(3.908)	US Physical Therapy Inc	Goldman Sachs	(4.591)	33.371	Valvoline Inc	Morgan Stanley	(5.339)
(2.550)	US Physical Therapy Inc	HSBC	(9.141)	(5.147)	Vanda Pharmaceuticals Inc	Goldman Sachs	(7.154)
(1.324)	US Physical Therapy Inc	Morgan Stanley	(4.449)	(5.955)	Vanda Pharmaceuticals Inc	Morgan Stanley	(3.573)
5.743	US Physical Therapy Inc	Morgan Stanley	19.296	(17.436)	Vapotherm Inc	Bank of America	
7.208	US Silica Holdings Inc	Bank of America				Merrill Lynch	(3.836)
		Merrill Lynch	1.730	(2.842)	Vapotherm Inc	Barclays Bank	(1.506)
17.119	US Silica Holdings Inc	Goldman Sachs	4.109	(15.555)	Vapotherm Inc	Goldman Sachs	(3.422)
15.038	US Well Services Inc	HSBC	(827)	(3.665)	Vapotherm Inc	HSBC	(8.979)
21.320	US Well Services Inc	Morgan Stanley	(2.239)	(6.214)	Vapotherm Inc	Morgan Stanley	(3.293)
31.409	US Xpress Enterprises Inc 'A'	Bank of America		2.299	Varex Imaging Corp	Barclays Bank	1.195
		Merrill Lynch	(4.711)	2.455	Varex Imaging Corp	HSBC	(5.769)
10.534	US Xpress Enterprises Inc 'A'	Goldman Sachs	(1.580)	12.032	Varex Imaging Corp	Morgan Stanley	6.257
32.857	US Xpress Enterprises Inc 'A'	HSBC	(2.957)	428	Varian Medical Systems Inc	Barclays Bank	933
19.943	US Xpress Enterprises Inc 'A'	Morgan Stanley	2.792	9.966	Varian Medical Systems Inc	Morgan Stanley	21.726
(14.573)	USA Technologies Inc	Barclays Bank	(6.995)	(1.265)	Varonis Systems Inc	Bank of America	
(10.764)	USA Technologies Inc	Goldman Sachs	861			Merrill Lynch	(3.985)
646	USANA Health Sciences Inc	Bank of America		(6.760)	Varonis Systems Inc	Barclays Bank	(8.801)
		Merrill Lynch	105	(5.367)	Varonis Systems Inc	Goldman Sachs	(14.664)
2.663	USANA Health Sciences Inc	Barclays Bank	2.746	(4.284)	Varonis Systems Inc	HSBC	(21.145)
4.543	USANA Health Sciences Inc	Goldman Sachs	7.549	(2.807)	Varonis Systems Inc	Morgan Stanley	(3.902)
8.128	USANA Health Sciences Inc	HSBC	(6.420)	8.869	Vector Group Ltd	Bank of America	
(2.967)	USANA Health Sciences Inc	Morgan Stanley	(4.688)			Merrill Lynch	11.884
				3.594	Vector Group Ltd	Goldman Sachs	4.816
				96.097	Vector Group Ltd	Morgan Stanley	73.033
				105	Vectrus Inc	Barclays Bank	58
				6.134	Vectrus Inc	Goldman Sachs	(7.729)
				(37.935)	Veeco Instruments Inc	Bank of America	
						Merrill Lynch	59.558
				(8.094)	Veeco Instruments Inc	Barclays Bank	(1.133)
				(6.196)	Veeco Instruments Inc	Goldman Sachs	8.600
				(3.984)	Veeco Instruments Inc	HSBC	3.288

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(13.261)	Veeco Instruments Inc	Morgan Stanley	(1.857)	14.968	Viacom Inc 'B'	Bank of America	
6.959	Veeva Systems Inc 'A'	Bank of America				Merrill Lynch	15.417
		Merrill Lynch	(20.668)	21.097	Viacom Inc 'B'	Goldman Sachs	21.730
1.200	Veeva Systems Inc 'A'	Barclays Bank	(3.696)	37.442	Viacom Inc 'B'	HSBC	50.173
5.509	Veeva Systems Inc 'A'	Goldman Sachs	(16.362)	90.359	Viacom Inc 'B'	Morgan Stanley	39.758
15.144	Veeva Systems Inc 'A'	Morgan Stanley	(46.644)	8.899	Viad Corp	Barclays Bank	6.407
11.848	Ventas Inc (Reit)	Bank of America		22.536	Viad Corp	Goldman Sachs	18.480
		Merrill Lynch	8.501	474	Viad Corp	HSBC	332
4.714	Ventas Inc (Reit)	Goldman Sachs	813	14.255	Viad Corp	Morgan Stanley	10.264
3.767	Ventas Inc (Reit)	HSBC	(2.486)	6.065	ViaSat Inc	Goldman Sachs	10.128
4.810	Ventas Inc (Reit)	Morgan Stanley	5.047	1.593	ViaSat Inc	HSBC	4.444
(11.706)	Vera Bradley Inc	Barclays Bank	3.278	17.352	ViaSat Inc	Morgan Stanley	2.430
(6.930)	Vera Bradley Inc	Goldman Sachs	2.564	(78.312)	Viavi Solutions Inc	Barclays Bank	(14.879)
(33.665)	Vera Bradley Inc	HSBC	14.813	(67.248)	Viavi Solutions Inc	HSBC	51.781
16.992	Veracyte Inc	Bank of America		(86.961)	Viavi Solutions Inc	Morgan Stanley	(16.523)
		Merrill Lynch	57.433	35.135	VICI Properties Inc (Reit)	Bank of America	
(472.639)	VEREIT Inc (Reit)	Bank of America				Merrill Lynch	7.027
		Merrill Lynch	(108.707)	39.962	VICI Properties Inc (Reit)	HSBC	22.379
(464.970)	VEREIT Inc (Reit)	Morgan Stanley	(79.045)	51.468	VICI Properties Inc (Reit)	Morgan Stanley	26.763
(1.311)	Vericel Corp	Goldman Sachs	(92)	(9.043)	Vicor Corp	Bank of America	
(12.367)	Vericel Corp	HSBC	989			Merrill Lynch	(20.075)
(6.439)	Vericel Corp	Morgan Stanley	(1.095)	(4.519)	Vicor Corp	Goldman Sachs	(9.965)
(23.712)	Verint Systems Inc	Barclays Bank	(25.846)	(6.537)	Vicor Corp	HSBC	(19.309)
(22.634)	Verint Systems Inc	Goldman Sachs	5.322	(15.671)	Vicor Corp	Morgan Stanley	(20.999)
(33.344)	Verint Systems Inc	HSBC	(21.403)	(24.326)	ViewRay Inc	Bank of America	
(19.124)	Verint Systems Inc	Morgan Stanley	(18.190)			Merrill Lynch	(13.623)
120	VeriSign Inc	Bank of America		(63.264)	ViewRay Inc	Barclays Bank	(13.285)
		Merrill Lynch	(94)	(97.186)	ViewRay Inc	Goldman Sachs	(46.951)
3.116	VeriSign Inc	Barclays Bank	7.977	(180.217)	ViewRay Inc	HSBC	(117.083)
6.849	VeriSign Inc	Goldman Sachs	14.049	(5.276)	ViewRay Inc	Morgan Stanley	(1.108)
(2.049)	VeriSign Inc	Goldman Sachs	(8.585)	(54.258)	Viking Therapeutics Inc	Goldman Sachs	33.640
2.294	VeriSign Inc	HSBC	4.505	(27.696)	Viking Therapeutics Inc	HSBC	13.017
1.929	VeriSign Inc	Morgan Stanley	4.938	(23.482)	Village Super Market Inc 'A'	Bank of America	
14.739	Verisk Analytics Inc	HSBC	170.972			Merrill Lynch	(18.316)
10.529	Verisk Analytics Inc	Morgan Stanley	24.954	(5.279)	Village Super Market Inc 'A'	Goldman Sachs	(4.118)
(16.191)	Veritex Holdings Inc	HSBC	(18.782)	(13.891)	Vince Holding Corp	Morgan Stanley	(13.335)
(18.633)	Veritex Holdings Inc	Morgan Stanley	(15.279)	(12.173)	VirnetX Holding Corp	Bank of America	
13.873	Veritiv Corp	HSBC	(26.081)			Merrill Lynch	26.415
8.980	Veritiv Corp	Morgan Stanley	3.592	(29.414)	VirnetX Holding Corp	Barclays Bank	10.589
16.138	Verizon Communications Inc	Bank of America		(6.408)	VirnetX Holding Corp	Goldman Sachs	15.197
		Merrill Lynch	14.769	(66.188)	VirnetX Holding Corp	HSBC	163.575
69.011	Verizon Communications Inc	Barclays Bank	45.547	(9.174)	VirnetX Holding Corp	Morgan Stanley	3.303
29.178	Verizon Communications Inc	Goldman Sachs	26.215	(19.024)	Virtu Financial Inc 'A'	HSBC	1.902
18.238	Verizon Communications Inc	HSBC	19.271	(39.674)	Virtu Financial Inc 'A'	Morgan Stanley	21.424
15.256	Verizon Communications Inc	Morgan Stanley	10.069	339	Virtu Investment Partners Inc	Bank of America	
34.775	Verra Mobility Corp	Barclays Bank	15.649			Merrill Lynch	96
68.434	Verra Mobility Corp	Goldman Sachs	25.352	1.225	Virtus Investment Partners Inc	Barclays Bank	1.188
52.184	Verra Mobility Corp	HSBC	11.034	6.416	Virtus Investment Partners Inc	Goldman Sachs	2.132
21.783	Verra Mobility Corp	Morgan Stanley	7.282	4.104	Virtus Investment Partners Inc	HSBC	8.426
10.207	Verso Corp 'A'	HSBC	36.847	7.178	Virtus Investment Partners Inc	Morgan Stanley	6.963
702	Vertex Pharmaceuticals Inc	Bank of America		13.147	Virtusa Corp	Barclays Bank	3.681
		Merrill Lynch	7.701	6.682	Virtusa Corp	Goldman Sachs	9.622
889	Vertex Pharmaceuticals Inc	Goldman Sachs	6.611	14.219	Virtusa Corp	HSBC	24.741
3.021	Vertex Pharmaceuticals Inc	HSBC	53.479	2.865	Virtusa Corp	Morgan Stanley	802
13.526	Vertex Pharmaceuticals Inc	Morgan Stanley	37.467	13.730	Visa Inc 'A'	Barclays Bank	60.137
3.481	VF Corp	Bank of America		18.484	Visa Inc 'A'	Morgan Stanley	80.960
		Merrill Lynch	6.335	(69.544)	Vishay Intertechnology Inc	Bank of America	
(260)	VF Corp	Barclays Bank	(569)			Merrill Lynch	(25.731)
(5.859)	VF Corp	Morgan Stanley	(12.831)	(17.230)	Vishay Intertechnology Inc	Barclays Bank	(13.645)
25.979	Viacom Inc 'A'	Bank of America		(96.959)	Vishay Intertechnology Inc	Goldman Sachs	(35.876)
		Merrill Lynch	(14.288)	(125.634)	Vishay Intertechnology Inc	HSBC	(41.225)
6.939	Viacom Inc 'A'	Goldman Sachs	(3.816)	(263.954)	Vishay Intertechnology Inc	Morgan Stanley	(221.721)
23.421	Viacom Inc 'A'	HSBC	11.711	(6.827)	Vishay Precision Group Inc	Bank of America	
17.693	Viacom Inc 'A'	Morgan Stanley	—			Merrill Lynch	956

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(4.870)	Vishay Precision Group Inc	Goldman Sachs	682	(3.934)	Wabtec Corp	HSBC	4.367
(24.600)	Vishay Precision Group Inc	HSBC	(1.968)	(9.470)	Wabtec Corp	Morgan Stanley	19.887
(24.343)	Vishay Precision Group Inc	Morgan Stanley	(40.896)	(47.098)	Waddell & Reed Financial Inc 'A'	HSBC	42.859
432	Visteon Corp	Barclays Bank	(138)	(13.177)	Waddell & Reed Financial Inc 'A'	Morgan Stanley	(2.504)
1.368	Visteon Corp	Goldman Sachs	1.481	(2.234)	Walgreens Boots Alliance Inc	Bank of America	5.027
(879)	Visteon Corp	Goldman Sachs	97	(9.535)	Walgreens Boots Alliance Inc	Goldman Sachs	21.454
(601)	Visteon Corp	HSBC	817	(22.260)	Walgreens Boots Alliance Inc	HSBC	(7.298)
618	Visteon Corp	HSBC	(962)	(15.469)	Walgreens Boots Alliance Inc	Morgan Stanley	10.983
(1.523)	Visteon Corp	Morgan Stanley	487	7.423	Walker & Dunlop Inc	Barclays Bank	6.045
2.020	Visteon Corp	Morgan Stanley	(646)	13.211	Walker & Dunlop Inc	Goldman Sachs	(5.070)
(7.178)	Vistra Energy Corp	Bank of America	(646)	5.310	Walker & Dunlop Inc	HSBC	2.373
7.389	Vistra Energy Corp	Barclays Bank	(1.773)	9.657	Walker & Dunlop Inc	Morgan Stanley	8.051
(6.019)	Vistra Energy Corp	HSBC	(1.746)	(5.426)	Walmart Inc	Bank of America	(1.492)
14.517	Vistra Energy Corp	HSBC	(5.496)	(21.218)	Walmart Inc	Merrill Lynch	(9.124)
(29.773)	Vistra Energy Corp	Morgan Stanley	7.146	(3.725)	Walmart Inc	Goldman Sachs	(3.243)
(5.009)	Vitamin Shoppe Inc	Barclays Bank	(25)	(1.985)	Walmart Inc	HSBC	(695)
(37.348)	Vitamin Shoppe Inc	Morgan Stanley	(187)	(1.836)	Walt Disney Co/The - CDI	Bank of America	(2.511)
(52.413)	Vivint Solar Inc	HSBC	(11.007)	(920)	Walt Disney Co/The - CDI	Merrill Lynch	(1.847)
875	VMware Inc 'A'	Bank of America	(9.914)	(3.573)	Walt Disney Co/The - CDI	Goldman Sachs	(24.296)
(444)	VMware Inc 'A'	Merrill Lynch	(9.914)	(9.868)	Walt Disney Co/The - CDI	HSBC	(75.691)
(368)	VMware Inc 'A'	Barclays Bank	3.916	(8.832)	Walt Disney Co/The - CDI	Morgan Stanley	(28.086)
(8.949)	VMware Inc 'A'	Goldman Sachs	4.169	(7.688)	Warrior Met Coal Inc	HSBC	(7.996)
440	VMware Inc 'A'	Goldman Sachs	4.169	(7.811)	Warrior Met Coal Inc	Morgan Stanley	(9.764)
734	VMware Inc 'A'	HSBC	70.787	(16.636)	Washington Federal Inc	Bank of America	(3.993)
1.529	Vocera Communications Inc	HSBC	(3.974)	(6.104)	Washington Federal Inc	Merrill Lynch	17.263
1.490	Vocera Communications Inc	Morgan Stanley	(7.566)	2.454	Washington Federal Inc	Barclays Bank	(2.991)
8.890	Vocera Communications Inc	Bank of America	(337)	(18.826)	Washington Federal Inc	Goldman Sachs	(4.518)
18.629	Vocera Communications Inc	Merrill Lynch	(337)	(7.099)	Washington Federal Inc	HSBC	(781)
41.820	Vonage Holdings Corp	Goldman Sachs	652	2.051	Washington Federal Inc	HSBC	102
13.138	Vonage Holdings Corp	HSBC	(889)	(2.340)	Washington Federal Inc	Morgan Stanley	(1.147)
23.989	Vonage Holdings Corp	Morgan Stanley	5.402	3.812	Washington Federal Inc	Morgan Stanley	207
32.008	Vonage Holdings Corp	Barclays Bank	13.383	(126.395)	Washington Prime Group Inc (Reit)	Barclays Bank	(2.528)
(22.417)	Vornado Realty Trust (Reit)	Goldman Sachs	652	(135.431)	Washington Prime Group Inc (Reit)	HSBC	24.378
(32.174)	Vornado Realty Trust (Reit)	HSBC	(889)	(21.091)	Washington Real Estate Investment Trust (Reit)	Bank of America	(11.389)
(36.389)	Vornado Realty Trust (Reit)	Morgan Stanley	5.402	(77.343)	Washington Real Estate Investment Trust (Reit)	Merrill Lynch	(11.389)
(8.952)	Vornado Realty Trust (Reit)	Barclays Bank	(48.262)	(14.014)	Washington Real Estate Investment Trust (Reit)	Goldman Sachs	(6.232)
(829)	Vornado Realty Trust (Reit)	Goldman Sachs	27.527	(107.508)	Washington Real Estate Investment Trust (Reit)	HSBC	(23.930)
23.885	VOXX International Corp	HSBC	8.983	(85.958)	Washington Real Estate Investment Trust (Reit)	Morgan Stanley	(56.733)
8.927	VOXX International Corp	Morgan Stanley	(1.244)	7.792	Washington Trust Bancorp Inc	Barclays Bank	3.351
10.739	VOXX International Corp	Bank of America	(9.315)	4.649	Washington Trust Bancorp Inc	Goldman Sachs	(2.464)
5.069	Voya Financial Inc	Merrill Lynch	(3.482)	10.326	Washington Trust Bancorp Inc	HSBC	(7.538)
8.182	Voya Financial Inc	Barclays Bank	(537)	16.856	Washington Trust Bancorp Inc	Morgan Stanley	7.248
15.983	Voya Financial Inc	Goldman Sachs	2.129	(1.395)	Waste Connections Inc	Barclays Bank	(2.288)
2.690	Voya Financial Inc	HSBC	(537)	5.937	Waste Connections Inc	Barclays Bank	9.737
(4.159)	Voyager Therapeutics Inc	Morgan Stanley	1.130	(2.761)	Waste Connections Inc	Goldman Sachs	(4.942)
(5.208)	Voyager Therapeutics Inc	Barclays Bank	2.579	572	Waste Connections Inc	Goldman Sachs	1.024
(27.671)	VSE Corp	HSBC	6.354	(3.286)	Waste Connections Inc	HSBC	(7.163)
14.263	Vulcan Materials Co	Bank of America	(45.242)				
4.612	Vulcan Materials Co	Merrill Lynch	30.665				
2.004	Vulcan Materials Co	Barclays Bank	19.371				
12.776	Vulcan Materials Co	Goldman Sachs	4.309				
17.149	Vulcan Materials Co	HSBC	79.594				
128	W&T Offshore Inc	Morgan Stanley	72.026				
40.903	W&T Offshore Inc	Goldman Sachs	(12)				
43.577	Wabash National Corp	Morgan Stanley	3.068				
8.860	Wabash National Corp	Bank of America	24.061				
60.314	Wabash National Corp	Merrill Lynch	(755)				
11.881	Wabash National Corp	Barclays Bank	(755)				
19.208	Wabash National Corp	Goldman Sachs	34.867				
3.473	Wabtec Corp	HSBC	6.416				
		Morgan Stanley	1.152				
		Bank of America	(7.189)				
		Merrill Lynch	(7.189)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
2.149	Waste Connections Inc	HSBC	4.685	17.308	Weis Markets Inc	Goldman Sachs	(22.154)
6.838	Waste Connections Inc	Morgan Stanley	11.214	14.996	Weis Markets Inc	HSBC	(2.849)
(8.406)	Waste Management Inc	Bank of America		26.550	Weis Markets Inc	Morgan Stanley	3.290
		Merrill Lynch	(7.061)	(83.595)	Welbilt Inc	Bank of America	
(24.833)	Waste Management Inc	Barclays Bank	(55.377)			Merrill Lynch	64.170
(57.453)	Waste Management Inc	Goldman Sachs	(48.261)	(20.771)	Welbilt Inc	Barclays Bank	623
(11.083)	Waste Management Inc	HSBC	(21.719)	(46.494)	Welbilt Inc	Goldman Sachs	36.731
(3.025)	Waste Management Inc	Morgan Stanley	(6.746)	(19.843)	Welbilt Inc	HSBC	26.126
(2.886)	Waters Corp	Bank of America		(19.706)	Welbilt Inc	Morgan Stanley	591
		Merrill Lynch	(14.353)	1.947	Wells Fargo & Co	Bank of America	
(1.804)	Waters Corp	Barclays Bank	(6.525)			Merrill Lynch	1.071
(6.308)	Waters Corp	Goldman Sachs	(36.052)	7.549	Wells Fargo & Co	Barclays Bank	528
(1.007)	Waters Corp	HSBC	(11.632)	(2.637)	Wells Fargo & Co	Goldman Sachs	(1.780)
(43.248)	Waterstone Financial Inc	Bank of America		(17.586)	Wells Fargo & Co	HSBC	(4.397)
		Merrill Lynch	—	1.735	Wells Fargo & Co	HSBC	822
(46.208)	Waterstone Financial Inc	Barclays Bank	(9.011)	(9.463)	Wells Fargo & Co	Morgan Stanley	(662)
(54.679)	Waterstone Financial Inc	Goldman Sachs	—	1.342	Wells Fargo & Co	Morgan Stanley	94
(25.725)	Waterstone Financial Inc	HSBC	(1.801)	13.298	Welltower Inc (Reit)	Bank of America	
(46.746)	Waterstone Financial Inc	Morgan Stanley	(9.115)			Merrill Lynch	20.796
4.373	Watford Holdings Ltd	Barclays Bank	2.536	11.955	Welltower Inc (Reit)	Barclays Bank	23.910
1.870	Watford Holdings Ltd	Morgan Stanley	1.085	19.762	Welltower Inc (Reit)	Goldman Sachs	32.805
230	Watsco Inc	Bank of America		22.168	Welltower Inc (Reit)	Morgan Stanley	44.336
		Merrill Lynch	83	(14.566)	Wendy's Co/The	Goldman Sachs	(15.586)
1.846	Watsco Inc	Barclays Bank	4.246	(46.907)	Wendy's Co/The	Morgan Stanley	(35.181)
14.594	Watsco Inc	Goldman Sachs	5.253	2.049	Werner Enterprises Inc	Barclays Bank	840
2.211	Watsco Inc	HSBC	5.156	(5.470)	Werner Enterprises Inc	Barclays Bank	(2.243)
1.885	Watsco Inc	Morgan Stanley	4.336	(30.549)	Werner Enterprises Inc	Goldman Sachs	29.022
699	Watts Water Technologies Inc 'A'	Bank of America		1.164	Werner Enterprises Inc	Goldman Sachs	(1.106)
		Merrill Lynch	1.440	(4.893)	Werner Enterprises Inc	Morgan Stanley	(2.006)
1.010	Watts Water Technologies Inc 'A'	HSBC	2.252	3.845	WesBanco Inc	Bank of America	
35.653	Watts Water Technologies Inc 'A'					Merrill Lynch	(2.871)
(3.504)	WaVe Life Sciences Ltd	Morgan Stanley	72.019	18.378	WesBanco Inc	Barclays Bank	(2.940)
(191)	WaVe Life Sciences Ltd	Barclays Bank	(3.749)	31.001	WesBanco Inc	Goldman Sachs	(22.907)
(14.779)	WaVe Life Sciences Ltd	HSBC	(720)	42.088	WesBanco Inc	HSBC	(49.664)
(473)	Wayfair Inc 'A'	Morgan Stanley	(15.814)	11.625	WesBanco Inc	Morgan Stanley	(1.860)
(3.085)	Wayfair Inc 'A'	Barclays Bank	(719)	4.770	Wesco Aircraft Holdings Inc	HSBC	(286)
1.175	Wayfair Inc 'A'	Goldman Sachs	(7.774)	6.078	Wesco Aircraft Holdings Inc	Morgan Stanley	(61)
983	WD-40 Co	HSBC	2.362	31.720	WESCO International Inc	Bank of America	
		Bank of America				Merrill Lynch	(38.382)
(2.063)	WD-40 Co	Merrill Lynch	6.832	8.308	WESCO International Inc	Barclays Bank	(2.409)
(3.125)	WD-40 Co	Barclays Bank	(6.996)	8.220	WESCO International Inc	Goldman Sachs	(9.946)
631	WD-40 Co	Goldman Sachs	(21.719)	28.869	WESCO International Inc	HSBC	(33.200)
(3.592)	WD-40 Co	HSBC	3.885	1.985	WESCO International Inc	Morgan Stanley	(576)
484	WD-40 Co	HSBC	(32.508)	30.153	West Bancorporation Inc	Bank of America	
(7.396)	WD-40 Co	Morgan Stanley	1.868			Merrill Lynch	8.443
538	Webster Financial Corp	Morgan Stanley	(27.556)	21.896	West Bancorporation Inc	Goldman Sachs	6.131
1.188	Webster Financial Corp	Barclays Bank	549	35.669	West Bancorporation Inc	Morgan Stanley	9.274
9.321	Webster Financial Corp	Goldman Sachs	618	1.137	West Pharmaceutical Services Inc	Barclays Bank	3.252
57.744	Webster Financial Corp	HSBC	1.585	2.706	West Pharmaceutical Services Inc	Goldman Sachs	(2.409)
(619)	WEC Energy Group Inc	Morgan Stanley	58.899	797	West Pharmaceutical Services Inc	HSBC	1.153
(49.237)	WEC Energy Group Inc	HSBC	(953)	6.780	West Pharmaceutical Services Inc	Morgan Stanley	19.391
30.019	Weingarten Realty Investors (Reit)	Morgan Stanley	(41.359)				
		Bank of America					
(2.137)	Weingarten Realty Investors (Reit)	Merrill Lynch	17.711	(31.510)	Westamerica Bancorporation	Goldman Sachs	8.193
(23.417)	Weingarten Realty Investors (Reit)	Bank of America	(1.261)	(3.447)	Westamerica Bancorporation	HSBC	5.481
(23.258)	Weingarten Realty Investors (Reit)	Merrill Lynch	(28.335)	(1.349)	Western Alliance Bancorp	Barclays Bank	(431)
(4.701)	Weingarten Realty Investors (Reit)	Barclays Bank	(13.722)	(2.224)	Western Alliance Bancorp	Goldman Sachs	(810)
(5.710)	Weingarten Realty Investors (Reit)	Goldman Sachs	(4.466)	(9.424)	Western Alliance Bancorp	HSBC	(12.539)
6.714	Weis Markets Inc	HSBC	(6.909)	(12.268)	Western Alliance Bancorp	Morgan Stanley	(10.284)
4.763	Weis Markets Inc	Morgan Stanley	(8.594)	18.969	Western Asset Mortgage Capital Corp (Reit)	Bank of America	
		Bank of America	714	48.257	Western Asset Mortgage Capital Corp (Reit)	Merrill Lynch	948
		Merrill Lynch				Barclays Bank	4.826
		Barclays Bank					

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
37.719	Western Asset Mortgage Capital Corp (Reit)	Goldman Sachs	1.886	(84)	White Mountains Insurance Group Ltd	HSBC	(322)
36.340	Western Asset Mortgage Capital Corp (Reit)	HSBC	(4.361)	(672)	White Mountains Insurance Group Ltd	Morgan Stanley	(13.466)
47.773	Western Asset Mortgage Capital Corp (Reit)	Morgan Stanley	4.777	14.987	Whitestone REIT (Reit)	Bank of America	
5.288	Western Digital Corp	Bank of America		7.737	Whitestone REIT (Reit)	Merrill Lynch	1.049
1.510	Western Digital Corp	Merrill Lynch	2.113	7.519	Whitestone REIT (Reit)	Barclays Bank	1.702
4.413	Western Digital Corp	Barclays Bank	2.658	38.426	Whitestone REIT (Reit)	Goldman Sachs	526
5.278	Western Digital Corp	Goldman Sachs	3.704	490	Whiting Petroleum Corp	Morgan Stanley	8.454
427	Western Digital Corp	HSBC	(2.552)	(15.580)	Whiting Petroleum Corp	Bank of America	
(19.662)	Western Midstream Partners LP	Morgan Stanley	752	(20.595)	Whiting Petroleum Corp	Merrill Lynch	(725)
(18.043)	Western Midstream Partners LP	Barclays Bank	3.539	(5.564)	Whiting Petroleum Corp	Barclays Bank	7.634
(98.360)	Western New England Bancorp Inc	HSBC	38.612	7.827	Whiting Petroleum Corp	Goldman Sachs	20.345
(16.314)	Western Union Co/The	Bank of America		(4.047)	WideOpenWest Inc	HSBC	8.996
(87.792)	Western Union Co/The	Merrill Lynch	1.475	(7.283)	Willdan Group Inc	Morgan Stanley	(3.835)
(51.061)	Western Union Co/The	Bank of America	(4.079)	(2.252)	Willdan Group Inc	Bank of America	
(3.568)	Westinghouse Air Brake Technologies Corp	Merrill Lynch	(4.079)	(7.093)	Willdan Group Inc	Merrill Lynch	(4.443)
344	Westinghouse Air Brake Technologies Corp	HSBC	71.989	(12.858)	Willdan Group Inc	Barclays Bank	(1.576)
(2.521)	Westlake Chemical Corp	Morgan Stanley	(2.553)	27.814	Williams Cos Inc/The	HSBC	3.830
444	Westlake Chemical Corp	Goldman Sachs	7.386	(28.893)	Williams Cos Inc/The	Morgan Stanley	(9.001)
(597)	Westlake Chemical Corp	Bank of America	(712)	(22.327)	Williams Cos Inc/The	Bank of America	10.291
2.037	Westlake Chemical Corp	Merrill Lynch	5.067	18.320	Williams Cos Inc/The	Bank of America	(13.065)
(1.528)	Westlake Chemical Corp	Barclays Bank	213	41.476	Williams Cos Inc/The	Merrill Lynch	(7.890)
1.198	Westlake Chemical Corp	Barclays Bank	(287)	(2.855)	Williams Cos Inc/The	Goldman Sachs	(7.890)
2.477	Westlake Chemical Corp	Goldman Sachs	(2.894)	3.169	Williams-Sonoma Inc	HSBC	11.725
(3.997)	Westlake Chemical Corp	Goldman Sachs	3.071	1.052	Williams-Sonoma Inc	Morgan Stanley	(15.346)
15.642	Westrock Co	HSBC	902	6.241	Williams-Sonoma Inc	Barclays Bank	1.056
19.699	Westrock Co	Morgan Stanley	1.189	(3.965)	Willis Lease Finance Corp	Goldman Sachs	11.123
41.954	Westrock Co	Bank of America	(1.919)	(2.918)	Willis Lease Finance Corp	Goldman Sachs	(2.030)
35.230	Westrock Co	Merrill Lynch	5.944	(5.722)	Willis Lease Finance Corp	HSBC	10.998
20.427	Westwood Holdings Group Inc	Barclays Bank	30.139	15.064	WillScot Corp	Morgan Stanley	19.027
20.946	Westwood Holdings Group Inc	HSBC	24.752	24.781	WillScot Corp	Goldman Sachs	(159)
7.655	Westwood Holdings Group Inc	Morgan Stanley	53.902	44.914	WillScot Corp	HSBC	4.814
(12.092)	WEX Inc	Bank of America	(3.268)	23.051	WillScot Corp	Morgan Stanley	3.548
(1.186)	WEX Inc	Merrill Lynch	(33.494)	1.028	Wingstop Inc	Barclays Bank	6.779
(1.885)	WEX Inc	Barclays Bank	(7.496)	13.437	Wingstop Inc	Goldman Sachs	11.638
(5.921)	WEX Inc	Goldman Sachs	(5.714)	10.919	Wingstop Inc	HSBC	57.079
(3.333)	WEX Inc	HSBC	(41.357)	10.416	Wingstop Inc	Morgan Stanley	8.099
(8.322)	Weyco Group Inc	Morgan Stanley	(21.065)	7.607	Wingstop Inc	Bank of America	6.346
(126.519)	Weyerhaeuser Co (Reit)	Bank of America	83	(6.024)	Winmark Corp	Merrill Lynch	10.000
(76.011)	Weyerhaeuser Co (Reit)	Merrill Lynch	(84.768)	(425)	Winmark Corp	Goldman Sachs	706
(114.793)	Weyerhaeuser Co (Reit)	Barclays Bank	(2.280)	(1.719)	Winmark Corp	HSBC	3.696
4.457	Whirlpool Corp	HSBC	(76.912)	(2.158)	Winmark Corp	Morgan Stanley	3.302
1.155	Whirlpool Corp	Morgan Stanley	(2.079)	(2.770)	Winnebago Industries Inc	Morgan Stanley	1.496
668	Whirlpool Corp	Bank of America	(369)	10.347	Winthrop Realty Trust (Reit)*	Bank of America	(42.940)
2.208	Whirlpool Corp	Merrill Lynch	(407)	39.706	Wintrust Financial Corp	Bank of America	
2.950	Whirlpool Corp	Barclays Bank	(10.513)	12.946	Wintrust Financial Corp	Merrill Lynch	72.237
(1.837)	White Mountains Insurance Group Ltd	Goldman Sachs	(2.424)	5.226	Wintrust Financial Corp	Barclays Bank	11.263
(1.064)	White Mountains Insurance Group Ltd	HSBC	(28.846)	14.119	Wintrust Financial Corp	Goldman Sachs	9.564
(1.738)	White Mountains Insurance Group Ltd	Morgan Stanley	(21.323)	12.873	Wintrust Financial Corp	HSBC	6.636
		Barclays Bank	(25.787)	5.322	WisdomTree Investments Inc	Morgan Stanley	11.200
		Goldman Sachs		22.601	WisdomTree Investments Inc	Goldman Sachs	(1.171)
				11.708	WisdomTree Investments Inc	HSBC	(10.848)
				(94)	Wix.com Ltd	Morgan Stanley	(468)
				(3.023)	Wix.com Ltd	Barclays Bank	(33)
						Goldman Sachs	27.555

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Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(828)	Wix.com Ltd	HSBC	5.668	(2.216)	WW Grainger Inc	Bank of America	
(1.326)	Wolverine World Wide Inc	Barclays Bank	80			Merrill Lynch	8.186
11.250	Wolverine World Wide Inc	Barclays Bank	(675)	(885)	WW Grainger Inc	Barclays Bank	239
(2.700)	Wolverine World Wide Inc	Goldman Sachs	2.403	(795)	WW Grainger Inc	Goldman Sachs	3.768
29.328	Wolverine World Wide Inc	Goldman Sachs	(21.427)	4	WW Grainger Inc	HSBC	(25)
(1.136)	Wolverine World Wide Inc	HSBC	1.227	2.098	WW Grainger Inc	Morgan Stanley	(566)
11.564	Wolverine World Wide Inc	HSBC	(7.255)	(2.040)	WW Grainger Inc	Morgan Stanley	551
(15.161)	Wolverine World Wide Inc	Morgan Stanley	910	(6.552)	WW International Inc	Bank of America	
42.070	Wolverine World Wide Inc	Morgan Stanley	(2.524)			Merrill Lynch	(49.730)
1.340	Woodward Inc	Bank of America		(1.936)	WW International Inc	Barclays Bank	(3.059)
		Merrill Lynch	6.402	(6.255)	WW International Inc	Goldman Sachs	(43.140)
3.736	Woodward Inc	Barclays Bank	22.789	(4.283)	WW International Inc	HSBC	(27.019)
24.952	Woodward Inc	Goldman Sachs	83.838	(30.296)	WW International Inc	Morgan Stanley	(47.613)
3.654	Woodward Inc	HSBC	25.344	3.384	Wyndham Destinations Inc	Bank of America	
13.243	Woodward Inc	Morgan Stanley	80.782			Merrill Lynch	2.337
2.900	Workday Inc 'A'	Bank of America		13.685	Wyndham Destinations Inc	Barclays Bank	18.748
		Merrill Lynch	36.156	12.029	Wyndham Destinations Inc	Goldman Sachs	11.212
1.718	Workday Inc 'A'	Barclays Bank	11.390	9.946	Wyndham Destinations Inc	HSBC	12.173
4.663	Workday Inc 'A'	Goldman Sachs	62.421	15.879	Wyndham Destinations Inc	Morgan Stanley	21.755
286	Workday Inc 'A'	HSBC	3.742	(4.343)	Wyndham Hotels & Resorts Inc	Bank of America	
21.377	Workday Inc 'A'	Morgan Stanley	141.729			Merrill Lynch	(9.294)
(1.727)	Workiva Inc	Bank of America		(2.575)	Wyndham Hotels & Resorts Inc	Barclays Bank	(2.570)
		Merrill Lynch	(1.416)	(683)	Wyndham Hotels & Resorts Inc	Goldman Sachs	(889)
(676)	Workiva Inc	Barclays Bank	(554)	(2.605)	Wyndham Hotels & Resorts Inc	HSBC	(5.669)
(2.420)	Workiva Inc	Goldman Sachs	(1.523)	(16.785)	Wyndham Hotels & Resorts Inc	Morgan Stanley	(17.456)
(9.972)	Workiva Inc	HSBC	(22.338)	189	Wynn Resorts Ltd	Goldman Sachs	240
(8.479)	Workiva Inc	Morgan Stanley	(6.953)	2.989	Wynn Resorts Ltd	HSBC	(13.616)
(901)	World Acceptance Corp	Morgan Stanley	36	900	Wynn Resorts Ltd	Morgan Stanley	1.944
(3.115)	World Fuel Services Corp	Barclays Bank	588	(3.253)	Wynn Resorts Ltd	Morgan Stanley	(7.026)
(1.246)	World Fuel Services Corp	Goldman Sachs	87	1.370	X4 Pharmaceuticals Inc	Bank of America	
(672)	World Fuel Services Corp	HSBC	331			Merrill Lynch	(3.507)
(1.405)	World Fuel Services Corp	Morgan Stanley	225	2.733	X4 Pharmaceuticals Inc	Goldman Sachs	(6.996)
(10.243)	World Wrestling Entertainment Inc 'A'	Barclays Bank	(14.545)	1.216	XBiotech Inc	Barclays Bank	(1.094)
(9.898)	World Wrestling Entertainment Inc 'A'	HSBC	(68.792)	8.737	XBiotech Inc	Goldman Sachs	(5.067)
(1.671)	World Wrestling Entertainment Inc 'A'	Morgan Stanley	(2.373)	110.119	Xcel Energy Inc	Bank of America	
(1.735)	Worthington Industries Inc	Bank of America				Merrill Lynch	98.590
		Merrill Lynch	(3.106)	13.776	Xcel Energy Inc	Barclays Bank	8.485
(3.106)	Worthington Industries Inc	Barclays Bank	(3.759)	7.358	Xcel Energy Inc	Goldman Sachs	6.120
(2.377)	Worthington Industries Inc	Goldman Sachs	(4.255)	63.510	Xcel Energy Inc	HSBC	75.635
(22.667)	Worthington Industries Inc	HSBC	11.334	12.540	Xcel Energy Inc	Morgan Stanley	10.934
(27.189)	Worthington Industries Inc	Morgan Stanley	(32.898)	(6.670)	Xencor Inc	Goldman Sachs	(19.510)
(76.541)	WP Carey Inc (Reit)	Bank of America		(1.007)	Xencor Inc	HSBC	(372)
		Merrill Lynch	58.937	(1.103)	Xencor Inc	Morgan Stanley	(1.009)
(5.557)	WP Carey Inc (Reit)	Goldman Sachs	4.279	(3.190)	Xenia Hotels & Resorts Inc (Reit)	Bank of America	
(1.364)	WP Carey Inc (Reit)	HSBC	(164)			Merrill Lynch	(510)
(66.584)	WP Carey Inc (Reit)	Morgan Stanley	(102.539)	(18.277)	Xenia Hotels & Resorts Inc (Reit)	Barclays Bank	(10.616)
(84.890)	WPX Energy Inc	Bank of America		(14.570)	Xenia Hotels & Resorts Inc (Reit)	Goldman Sachs	(2.386)
		Merrill Lynch	22.921	(22.940)	Xenia Hotels & Resorts Inc (Reit)	HSBC	(3.212)
(42.351)	WPX Energy Inc	Barclays Bank	(2.541)	(6.480)	Xenia Hotels & Resorts Inc (Reit)	Morgan Stanley	(4.342)
(13.075)	WPX Energy Inc	Goldman Sachs	3.531	(9.959)	Xeris Pharmaceuticals Inc	Goldman Sachs	(9.262)
(51.974)	WPX Energy Inc	HSBC	37.941	(3.289)	Xeris Pharmaceuticals Inc	HSBC	(3.749)
(87.739)	WPX Energy Inc	Morgan Stanley	(5.265)	(6.500)	Xeris Pharmaceuticals Inc	Morgan Stanley	(6.825)
16.633	WR Berkley Corp	HSBC	8.649	(982)	Xerox Holdings Corp	Goldman Sachs	88
7.926	WR Berkley Corp	Morgan Stanley	3.487	(31.959)	Xerox Holdings Corp	HSBC	—
(2.084)	WR Grace & Co	Barclays Bank	1.063	(50.643)	Xerox Holdings Corp	Morgan Stanley	10.635
(3.733)	WR Grace & Co	Goldman Sachs	2.710	(2.947)	Xilinx Inc	Bank of America	
2.315	WR Grace & Co	Goldman Sachs	(1.551)			Merrill Lynch	(1.440)
(2.001)	WR Grace & Co	HSBC	2.731	(1.039)	Xilinx Inc	Barclays Bank	(3.003)
(1.136)	WR Grace & Co	Morgan Stanley	579	(11.540)	Xilinx Inc	Goldman Sachs	(243)
(1.997)	WSFS Financial Corp	Barclays Bank	(1.677)	(3.267)	Xilinx Inc	HSBC	1.444
3.771	WSFS Financial Corp	Goldman Sachs	3.967	(1.831)	Xilinx Inc	Morgan Stanley	(4.742)
(2.262)	WSFS Financial Corp	Goldman Sachs	(2.579)				
(1.339)	WSFS Financial Corp	HSBC	(348)				
5.143	WSFS Financial Corp	HSBC	5.347				
(3.787)	WSFS Financial Corp	Morgan Stanley	(3.181)				
28.577	WSFS Financial Corp	Morgan Stanley	24.005				

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États-Unis suite				États-Unis suite			
(8.997)	XOMA Corp	Morgan Stanley	4.229	(11.757)	Zayo Group Holdings Inc	Morgan Stanley	705
2.383	XPEL Inc	Morgan Stanley	(381)	1.270	Zebra Technologies Corp 'A'	Bank of America	
7.437	Xperi Corp	Goldman Sachs	(7.586)	(335)	Zebra Technologies Corp 'A'	Merrill Lynch	19.126
4.237	Xperi Corp	HSBC	(6.906)		Zebra Technologies Corp 'A'	Bank of America	
13.895	Xperi Corp	Morgan Stanley	10.838		Zebra Technologies Corp 'A'	Merrill Lynch	(1.826)
(2.463)	XPO Logistics Inc	Bank of America		756	Zebra Technologies Corp 'A'	Goldman Sachs	11.385
		Merrill Lynch	(1.158)	148	Zebra Technologies Corp 'A'	HSBC	1.618
(523)	XPO Logistics Inc	Morgan Stanley	(424)	132	Zebra Technologies Corp 'A'	Morgan Stanley	1.217
6.312	Xylem Inc/NY	Bank of America		4.377	Zendesk Inc	Bank of America	
		Merrill Lynch	(304)		Zendesk Inc	Merrill Lynch	16.764
502	Xylem Inc/NY	Barclays Bank	251	2.460	Zendesk Inc	Goldman Sachs	9.422
699	Xylem Inc/NY	Goldman Sachs	(112)	(10.327)	Zendesk Inc	Morgan Stanley	(3.821)
3.398	Xylem Inc/NY	HSBC	1.207	(532)	Zillow Group Inc 'C'	Barclays Bank	1.005
577	Xylem Inc/NY	Morgan Stanley	289	(976)	Zillow Group Inc 'C'	Goldman Sachs	459
(4.264)	Yandex NV 'A'	Barclays Bank	(4.711)	(8.604)	Zillow Group Inc 'C'	HSBC	(14.283)
(4.057)	Yandex NV 'A'	Goldman Sachs	(23.429)	(11.184)	Zimmer Biomet Holdings Inc	Bank of America	
(3.152)	Yandex NV 'A'	HSBC	(23.341)		Zimmer Biomet Holdings Inc	Merrill Lynch	10.401
(2.724)	Yandex NV 'A'	Morgan Stanley	(3.010)	(597)	Zimmer Biomet Holdings Inc	Barclays Bank	(1.212)
63	Yelp Inc	Barclays Bank	(29)	(1.213)	Zimmer Biomet Holdings Inc	Goldman Sachs	26
4.932	Yelp Inc	Goldman Sachs	937	(2.649)	Zimmer Biomet Holdings Inc	Morgan Stanley	(5.377)
15.341	Yelp Inc	HSBC	460	(2.376)	Zions Bancorp NA	Bank of America	
48.512	Yelp Inc	Morgan Stanley	(22.315)		Zions Bancorp NA	Merrill Lynch	(90)
(3.541)	YETI Holdings Inc	Bank of America		(4.631)	Zions Bancorp NA	Barclays Bank	46
		Merrill Lynch	(7.401)	(1.001)	Zions Bancorp NA	HSBC	1.121
(3.067)	YETI Holdings Inc	Barclays Bank	(8.342)	20.182	Zions Bancorp NA	Morgan Stanley	(202)
(2.706)	YETI Holdings Inc	HSBC	(6.640)	(764)	Zions Bancorp NA	Morgan Stanley	8
2.023	Yext Inc	Bank of America		(13.572)	Zix Corp	HSBC	(6.650)
		Merrill Lynch	1.355	(5.600)	Zix Corp	Morgan Stanley	(560)
6.244	Yext Inc	Barclays Bank	4.808	9.407	Zoetis Inc	HSBC	30.573
13.912	Yext Inc	Goldman Sachs	9.321	21.351	Zoetis Inc	Morgan Stanley	27.756
8.054	Yext Inc	HSBC	10.068	(4.075)	Zogenix Inc	Bank of America	
30.808	Yext Inc	Morgan Stanley	23.722		Zogenix Inc	Merrill Lynch	(9.780)
1.196	Y-mAbs Therapeutics Inc	Bank of America		(2.561)	Zogenix Inc	Barclays Bank	(442)
		Merrill Lynch	5.322	(18.666)	Zogenix Inc	Goldman Sachs	(44.248)
4.113	Y-mAbs Therapeutics Inc	Barclays Bank	17.192	(9.737)	Zogenix Inc	HSBC	(37.413)
1.630	Y-mAbs Therapeutics Inc	Goldman Sachs	7.254	(16.432)	Zogenix Inc	Morgan Stanley	(9.202)
10.246	Y-mAbs Therapeutics Inc	Morgan Stanley	42.828	(6.257)	Zoom Video		
14.200	York Water Co/The	Bank of America			Communications Inc 'A'	HSBC	(26.279)
		Merrill Lynch	25.986	783	Zoom Video		
8.014	York Water Co/The	Goldman Sachs	14.666		Communications Inc 'A'	Morgan Stanley	697
4.247	York Water Co/The	Morgan Stanley	4.459	(12.268)	Zoom Video		
(1.702)	Youngevity International Inc	Barclays Bank	51		Communications Inc 'A'	Morgan Stanley	(10.919)
(10.478)	YPF SA ADR	Goldman Sachs	(4.093)	3.886	Zscaler Inc	Bank of America	
(72.536)	YPF SA ADR	Morgan Stanley	(9.117)		Zscaler Inc	Merrill Lynch	22.616
(38.588)	YRC Worldwide Inc	Bank of America		(1.742)	Zscaler Inc	HSBC	(14.110)
		Merrill Lynch	2.701	1.074	Zscaler Inc	HSBC	7.937
(16.993)	YRC Worldwide Inc	Barclays Bank	(4.758)	(1.431)	Zscaler Inc	Morgan Stanley	(8.128)
(25.527)	YRC Worldwide Inc	Goldman Sachs	1.787	1.170	Zscaler Inc	Morgan Stanley	6.646
(17.727)	YRC Worldwide Inc	HSBC	12.586	6.912	Zumiez Inc	Bank of America	
(3.906)	YRC Worldwide Inc	Morgan Stanley	(1.094)		Zumiez Inc	Merrill Lynch	(1.175)
2.022	Yum China Holdings Inc	Bank of America		5.426	Zumiez Inc	Barclays Bank	8.085
		Merrill Lynch	2.831	8.230	Zumiez Inc	Goldman Sachs	(1.399)
2.553	Yum China Holdings Inc	Barclays Bank	4.876	10.605	Zumiez Inc	HSBC	3.068
3.992	Yum China Holdings Inc	Goldman Sachs	5.589	17.867	Zumiez Inc	Morgan Stanley	26.622
(16.619)	Yum China Holdings Inc	Morgan Stanley	(31.742)	(26.972)	Zuora Inc 'A'	Barclays Bank	(7.552)
(8.630)	Yum! Brands Inc	Bank of America		(2.197)	Zuora Inc 'A'	Goldman Sachs	(1.164)
		Merrill Lynch	(19.849)	(19.628)	Zuora Inc 'A'	HSBC	(21.787)
(24.036)	Yum! Brands Inc	Barclays Bank	(71.147)	(3.622)	Zynerba Pharmaceuticals		
(17.076)	Yum! Brands Inc	Goldman Sachs	(39.657)		Inc	Barclays Bank	(362)
(6.690)	Yum! Brands Inc	HSBC	(12.946)	(4.067)	Zynerba Pharmaceuticals		
(9.601)	Yum! Brands Inc	Morgan Stanley	(28.419)		Inc	Goldman Sachs	(122)
10.996	Zafgen Inc	Bank of America		(11.987)	Zynerba Pharmaceuticals		
		Merrill Lynch	550		Inc	HSBC	240
11.768	Zafgen Inc	Goldman Sachs	588	5.554	Zynex Inc	HSBC	8.609
9.720	Zafgen Inc	Morgan Stanley	(83)	2.989	Zynex Inc	Morgan Stanley	4.872
(17.276)	ZAGG Inc	Goldman Sachs	8.811	113.467	Zynga Inc 'A'	Bank of America	
(29.101)	Zayo Group Holdings Inc	Barclays Bank	1.639		Zynga Inc 'A'	Merrill Lynch	(2.837)
(35.534)	Zayo Group Holdings Inc	Goldman Sachs	1.819	31.197	Zynga Inc 'A'	Barclays Bank	5.148
(24.254)	Zayo Group Holdings Inc	HSBC	196	136.342	Zynga Inc 'A'	Goldman Sachs	(3.408)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite			
212.991	Zynga Inc 'A'	HSBC	(5.325)
67.737	Zynga Inc 'A'	Morgan Stanley	11.177
			<u>1.391.174</u>
Total			<u>1.244.656</u>

* Ces titres ont été évalués en consultation avec le gestionnaire d'investissement. Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).

** Les montants inférieurs à 0,50 USD ont été arrondis à zéro.

BlackRock Americas Diversified Equity Absolute Return Fund

suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-value nette non réalisée USD	Valeur de marché USD
TRS	USD 24.813	Fund receives 3 Month LIBOR and pays MSCI Chile USD Net Returns Index	Morgan Stanley	17/12/2019	1.848.172	1.848.172
TRS	USD 9.113	Fund receives 3 Month LIBOR and pays MSCI Chile USD Net Returns Index	Morgan Stanley	13/3/2020	680.121	680.121
Total					2.528.293	2.528.293

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en CHF						
CHF	4.069.130	USD	4.098.529	State Street Bank & Trust Company	13/12/2019	(30.475)
USD	41.512	CHF	41.076	State Street Bank & Trust Company	13/12/2019	448
						(30.027)
Catégorie d'Actions couverte en EUR						
EUR	500.527.739	USD	552.919.527	State Street Bank & Trust Company	13/12/2019	(1.886.942)
USD	45.349.662	EUR	41.124.515	State Street Bank & Trust Company	13/12/2019	75.549
						(1.811.393)
Catégorie d'Actions couverte en GBP						
GBP	204.973	USD	263.244	State Street Bank & Trust Company	13/12/2019	1.396
USD	1.152	GBP	893	State Street Bank & Trust Company	13/12/2019	(2)
						1.394
Catégorie d'Actions couverte en JPY						
JPY	28.698.411.771	USD	263.816.915	State Street Bank & Trust Company	13/12/2019	(1.699.685)
USD	6.017.493	JPY	654.607.795	State Street Bank & Trust Company	13/12/2019	38.624
						(1.661.061)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en SEK						
SEK	1.345.826.195	USD	138.716.110	State Street Bank & Trust Company	13/12/2019	2.355.598
USD	36.699.313	SEK	356.349.457	State Street Bank & Trust Company	13/12/2019	(653.822)
Total						(1.799.311)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	73,22
Gouvernement	24,74
Biens de consommation cyclique	1,24
Titres hypothécaires	1,22
Biens de consommation non cyclique	0,59
Technologie	0,12
Communications	0,02
Portefeuille de titres à la valeur de marché	101,15
Autres éléments du passif net	(1,15)
<hr/>	
	100,00

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				BILLETS DE TRÉSORERIE			
OBLIGATIONS				Canada			
	États-Unis			USD 3.000.000	Ontario Teachers' Finance Trust 6/1/2020 (Zero Coupon)	2.993.278	1,95
USD 6.500.000	United States Treasury Bill 9/1/2020 (Zero Coupon)	6.485.530	4,23	USD 2.000.000	Ontario Teachers' Finance Trust 13/3/2020 (Zero Coupon)	1.987.289	1,30
USD 5.000.000	United States Treasury Bill 6/2/2020 (Zero Coupon)	4.981.631	3,25	USD 1.500.000	Ontario Teachers' Finance Trust 23/3/2020 (Zero Coupon)	1.490.500	0,97
USD 5.000.000	United States Treasury Bill 5/3/2020 (Zero Coupon)	4.975.040	3,25	USD 1.000.000	Province Of Alberta 6/2/2020 (Zero Coupon)	996.241	0,65
USD 4.500.000	United States Treasury Bill 12/3/2020 (Zero Coupon)	4.475.827	2,92	USD 3.000.000	PSP Capital Inc 5/3/2020 (Zero Coupon)	2.984.080	1,95
USD 2.000.000	United States Treasury Bill 16/4/2020 (Zero Coupon)	1.987.810	1,30			10.451.388	6,82
USD 3.000.000	United States Treasury Bill-When Issued 13/2/2020 (Zero Coupon)	2.990.369	1,95	France			
USD 2.500.000	United States Treasury Note 1,375% 15/2/2020	2.497.998	1,63	USD 4.000.000	Antalis SA 9/1/2020 (Zero Coupon)	3.991.333	2,61
USD 2.000.000	United States Treasury Note 1,375% 31/3/2020	1.997.969	1,30	USD 500.000	Credit Industriel Et Commercial/New York 5/5/2020 (Zero Coupon)	495.944	0,32
		30.392.174	19,83			4.487.277	2,93
Total des obligations		30.392.174	19,83	Allemagne			
CERTIFICATS DE DÉPÔT				USD 3.500.000	Erste Abwicklungsanstalt 24/1/2020 (Zero Coupon)	3.488.878	2,27
	Canada					3.488.878	2,27
USD 500.000	Bank Of Montreal/Chicago 3,12% 3/12/2019	500.000	0,32	Singapour			
USD 3.000.000	Bank Of Montreal/Chicago 1,85% 10/2/2020	3.000.000	1,96	USD 2.500.000	DBS Bank Ltd 28/2/2020 (Zero Coupon)	2.486.437	1,62
		3.500.000	2,28	USD 2.000.000	Oversea-Chinese Banking Corporation 17/4/2020 (Zero Coupon)	1.985.019	1,30
	France			USD 1.275.000	United Overseas Bank Ltd 22/1/2020 (Zero Coupon)	1.271.340	0,83
USD 2.000.000	BNP Paribas/New York 2,28% 16/12/2019	2.000.022	1,31			5.742.796	3,75
USD 2.000.000	Credit Industriel Et Commercial SA 1,88% 4/5/2020	2.000.000	1,30	Royaume-Uni			
		4.000.022	2,61	USD 1.750.000	Santander UK Plc 3/2/2020 (Zero Coupon)	1.743.523	1,14
	Japon					1.743.523	1,14
USD 4.000.000	Mizuho Bank Ltd/New York 2,00% 24/1/2020	3.999.995	2,61	États-Unis			
USD 1.500.000	Mizuho Bank Ltd/New York 2,31% 6/3/2020	1.500.196	0,98	USD 1.500.000	ABN Amro Funding USA LLC 28/2/2020 (Zero Coupon)	1.491.863	0,97
USD 1.000.000	MUFG Bank Ltd/New York 2,84% 24/2/2020	1.000.000	0,65	USD 2.500.000	Bedford Row Funding Corp 13/1/2020 (Zero Coupon)	2.494.225	1,63
USD 250.000	MUFG Bank Ltd/New York 2,80% 26/2/2020	250.477	0,16	USD 400.000	Bedford Row Funding Corp 14/1/2020 (Zero Coupon)	398.985	0,26
USD 2.000.000	Norinchukin Bank/New York 2,30% 11/12/2019	2.000.000	1,31	USD 5.000.000	Cancara Asset Secur LLC 31/1/2020 (Zero Coupon)	4.982.519	3,25
USD 2.000.000	Norinchukin Bank/New York 2,10% 7/2/2020	2.000.000	1,30	USD 4.000.000	Chariot Funding LLC 21/1/2020 (Zero Coupon)	3.988.502	2,60
		10.750.668	7,01	USD 1.000.000	Ciesco LLC 2/12/2019 (Zero Coupon)	999.892	0,65
	Royaume-Uni			USD 4.000.000	Jupiter Securitization Company LLC 6/1/2020 (Zero Coupon)	3.991.819	2,60
USD 2.500.000	Oversea-Chinese Banking Corporation 1,87% 4/8/2020	2.500.000	1,63	USD 5.000.000	KfW International Finance Inc 10/3/2020 (Zero Coupon)	4.972.506	3,24
		2.500.000	1,63	USD 1.500.000	Lexington Parker Capital 8/1/2020 (Zero Coupon)	1.496.994	0,98
	États-Unis			USD 1.500.000	LMA Americas LLC 8/1/2020 (Zero Coupon)	1.497.042	0,98
USD 250.000	Barclays Bank Plc/New York 2,10% 1/5/2020	250.000	0,16	USD 2.920.000	LMA Americas LLC 17/1/2020 (Zero Coupon)	2.912.953	1,90
USD 2.000.000	Nordea Bank Abp/New York 2,53% 21/2/2020	2.000.000	1,31				
		2.250.000	1,47				
Total des certificats de dépôt		23.000.690	15,00				

BlackRock Asia Extension Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite			
USD 2.000.000	Macquarie Bank Ltd 24/2/2020 (Zero Coupon)	1.990.922	1,30
USD 2.500.000	Macquarie Bank Ltd 2/3/2020 (Zero Coupon)	2.487.665	1,62
USD 2.000.000	Manhattan Asset Funding Co LLC 10/12/2019 (Zero Coupon)	1.998.833	1,30
USD 4.000.000	Manhattan Asset Funding Co LLC 23/1/2020 (Zero Coupon)	3.988.000	2,60
USD 3.000.000	Metlife Short Term Fund 2/1/2020 (Zero Coupon)	2.995.215	1,95
USD 3.200.000	Mont Blanc Capital Corp 5/2/2020 (Zero Coupon)	3.188.178	2,08
USD 1.700.000	Mont Blanc Capital Corp 6/2/2020 (Zero Coupon)	1.693.417	1,11
USD 3.000.000	NRW.Bank 9/3/2020 (Zero Coupon)	2.983.417	1,95
USD 2.000.000	NRW.Bank 10/3/2020 (Zero Coupon)	1.988.778	1,30
USD 1.200.000	Pfizer Inc 20/3/2020 (Zero Coupon)	1.192.415	0,78
USD 2.000.000	Regency Markets No 1 LLC 9/12/2019 (Zero Coupon)	1.999.222	1,30
USD 2.500.000	Ridgefield Funding Company LLC 3/4/2020 (Zero Coupon)	2.483.507	1,62
USD 1.800.000	Sheffield Receivables Corp 6/12/2019 (Zero Coupon)	1.799.361	1,17
USD 2.000.000	Suncorp Metway Ltd 24/2/2020 (Zero Coupon)	1.990.014	1,30
USD 750.000	Suncorp Metway Ltd 11/3/2020 (Zero Coupon)	745.814	0,49
USD 4.100.000	Thunder Bay Funding LLC 16/3/2020 (Zero Coupon)	4.076.115	2,66
USD 2.000.000	Toyota Motor Credit Corp FRN 9/3/2020	2.000.000	1,31
USD 4.000.000	Versailles Com Paper LLC 6/12/2019 (Zero Coupon)	3.998.667	2,61
USD 2.000.000	Victory Receivables Corp 3/1/2020 (Zero Coupon)	1.996.600	1,30
		74.823.440	48,81
Total des billets de trésorerie		100.737.302	65,72
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		154.130.166	100,55
Portefeuille de titres à la valeur de marché		154.130.166	100,55
Autres éléments du passif net		(841.902)	(0,55)
Total de l'actif net (USD)		153.288.264	100,00

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Chine				Hong Kong suite			
700	Anhui Conch Cement Co Ltd 'A'	HSBC	191	96.000	China Coal Energy Co Ltd 'H'	HSBC	(1.117)
5.000	Anhui Conch Cement Co Ltd 'A'	Morgan Stanley	(71)	54.000	China Coal Energy Co Ltd 'H'	JP Morgan	(632)
			120	1.193.000	China Coal Energy Co Ltd 'H'	Morgan Stanley	10.444
				(9.000)	China Conch Venture Holdings Ltd	JP Morgan	1.372
29.400	AIA Group Ltd	HSBC	(15.125)	1.230.000	China Construction Bank Corp 'H'	Bank of America Merrill Lynch	3.173
200	AIA Group Ltd	JP Morgan	(103)	1.692.000	China Construction Bank Corp 'H'	HSBC	(52.339)
283.000	AIA Group Ltd	Morgan Stanley	38.409	2.000	China Construction Bank Corp 'H'	JP Morgan	(62)
(8.000)	AK Medical Holdings Ltd '144A'	JP Morgan	690	1.801.000	China Construction Bank Corp 'H'	Morgan Stanley	(23.714)
(86.000)	AK Medical Holdings Ltd '144A'	Morgan Stanley	12.687	(4.000)	China Eastern Airlines Corp Ltd 'H'	HSBC	(63)
(78.000)	Alibaba Health Information Technology Ltd	HSBC	(5.951)	(31.000)	China Education Group Holdings Ltd	JP Morgan	5.251
(60.000)	Alibaba Pictures Group Ltd	HSBC	387	(81.000)	China Education Group Holdings Ltd	Morgan Stanley	5.022
(2.770.000)	Alibaba Pictures Group Ltd	Morgan Stanley	224	(18.000)	China Jinmao Holdings Group Ltd	HSBC	220
22.500	Anhui Conch Cement Co Ltd 'H'	HSBC	2.109	142.000	China Life Insurance Co Ltd 'H'	HSBC	(26.793)
2.500	Anhui Conch Cement Co Ltd 'H'	JP Morgan	232	2.000	China Life Insurance Co Ltd 'H'	JP Morgan	(378)
240.000	Anhui Conch Cement Co Ltd 'H'	Morgan Stanley	(3.812)	487.000	China Life Insurance Co Ltd 'H'	Morgan Stanley	(26.738)
6.000	ANTA Sports Products Ltd	Morgan Stanley	(948)	(4.600)	China Literature Ltd '144A'	JP Morgan	1.236
2.604.000	Bank of China Ltd 'H'	Bank of America Merrill Lynch	(6.620)	(1.800)	China Literature Ltd '144A'	Morgan Stanley	406
747.000	Bank of China Ltd 'H'	HSBC	(16.327)	19.000	China Medical System Holdings Ltd	HSBC	(3.117)
16.000	Bank of China Ltd 'H'	JP Morgan	(351)	9.000	China Medical System Holdings Ltd	JP Morgan	(1.479)
153.000	Bank of China Ltd 'H'	Morgan Stanley	(1.203)	102.000	China Medical System Holdings Ltd	Morgan Stanley	(7.892)
20.000	Beijing Enterprises Holdings Ltd	Morgan Stanley	(1.065)	24.500	China Merchants Bank Co Ltd 'H'	HSBC	(10.370)
173.500	BOC Hong Kong Holdings Ltd	HSBC	(35.668)	14.500	China Merchants Bank Co Ltd 'H'	JP Morgan	(3.895)
500	BOC Hong Kong Holdings Ltd	JP Morgan	(103)	13.500	China Merchants Bank Co Ltd 'H'	Morgan Stanley	(2.015)
196.000	BOC Hong Kong Holdings Ltd	Morgan Stanley	(5.333)	38.500	China Merchants Securities Co Ltd 'A'	HSBC	840
202.000	Bosideng International Holdings Ltd	HSBC	(17.584)	41.200	China Merchants Securities Co Ltd 'A'	Morgan Stanley	1.442
6.000	Bosideng International Holdings Ltd	JP Morgan	(523)	4.000	China Mobile Ltd	HSBC	(2.719)
746.000	Bosideng International Holdings Ltd	Morgan Stanley	(5.893)	500	China Mobile Ltd	JP Morgan	(341)
(190.000)	Brilliance China Automotive Holdings Ltd	HSBC	30.171	124.000	China Mobile Ltd	Morgan Stanley	(36.903)
(58.000)	Brilliance China Automotive Holdings Ltd	JP Morgan	9.222	8.000	China National Building Material Co Ltd 'H'	HSBC	541
11.000	BYD Co Ltd 'H'	Bank of America Merrill Lynch	(1.122)	54.000	China National Building Material Co Ltd 'H'	JP Morgan	2.119
1.500	BYD Co Ltd 'H'	HSBC	(443)	58.000	China National Building Material Co Ltd 'H'	Morgan Stanley	1.159
500	BYD Co Ltd 'H'	JP Morgan	(148)	124.000	China Oilfield Services Ltd 'H'	HSBC	(8.145)
7.000	BYD Co Ltd 'H'	Morgan Stanley	(508)	96.000	China Oilfield Services Ltd 'H'	JP Morgan	(7.672)
46.000	Cafe de Coral Holdings Ltd	HSBC	(10.619)	12.000	China Oilfield Services Ltd 'H'	Morgan Stanley	(713)
6.000	Cafe de Coral Holdings Ltd	JP Morgan	(1.388)	12.000	China Overseas Land & Investment Ltd	HSBC	(1.317)
192.000	Cafe de Coral Holdings Ltd	Morgan Stanley	2.458	10.000	China Overseas Land & Investment Ltd	JP Morgan	(1.103)
3.000	Changjiang Securities Co Ltd 'A'	HSBC	(180)				
110.500	Changjiang Securities Co Ltd 'A'	Morgan Stanley	(193)				
17.600	China BlueChemical Ltd 'H'	HSBC	(496)				
4.000	China BlueChemical Ltd 'H'	JP Morgan	(113)				
242.000	China BlueChemical Ltd 'H'	Morgan Stanley	(956)				
58.000	China CITIC Bank Corp Ltd 'H'	HSBC	(2.558)				
26.000	China CITIC Bank Corp Ltd 'H'	JP Morgan	(919)				
160.000	China CITIC Bank Corp Ltd 'H'	Morgan Stanley	(3.110)				

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
118.000	China Overseas Land & Investment Ltd	Morgan Stanley	(6.225)	274.000	China Telecom Corp Ltd 'H'	HSBC	(12.989)
(50.000)	China Overseas Property Holdings Ltd	JP Morgan	(687)	102.000	China Telecom Corp Ltd 'H'	JP Morgan	(4.843)
26.000	China Pacific Insurance Group Co Ltd 'H'	HSBC	(9.333)	1.270.000	China Telecom Corp Ltd 'H'	Morgan Stanley	(18.087)
200	China Pacific Insurance Group Co Ltd 'H'	JP Morgan	(72)	52.000	China Unicom Hong Kong Ltd	HSBC	(6.527)
241.400	China Pacific Insurance Group Co Ltd 'H'	Morgan Stanley	(29.724)	20.000	China Unicom Hong Kong Ltd	JP Morgan	(2.514)
7.000	China Railway Construction Corp Ltd 'H'	HSBC	(825)	1.006.000	China Unicom Hong Kong Ltd	Morgan Stanley	(62.132)
28.000	China Railway Construction Corp Ltd 'H'	JP Morgan	(3.307)	4.900	China Vanke Co Ltd 'H'	HSBC	464
29.500	China Railway Construction Corp Ltd 'H'	Morgan Stanley	(203)	2.500	China Vanke Co Ltd 'H'	JP Morgan	235
9.000	China Railway Group Ltd 'H'	HSBC	(416)	41.300	China Vanke Co Ltd 'H'	Morgan Stanley	3.356
18.000	China Railway Group Ltd 'H'	JP Morgan	(834)	6.000	China Water Affairs Group Ltd	HSBC	(40)
780.000	China Railway Group Ltd 'H'	Morgan Stanley	(2.215)	20.000	China Water Affairs Group Ltd	Morgan Stanley	146
36.000	China Resources Cement Holdings Ltd	HSBC	1.688	86.200	Chow Tai Fook Jewellery Group Ltd	HSBC	2.837
2.000	China Resources Cement Holdings Ltd	JP Morgan	93	4.000	Chow Tai Fook Jewellery Group Ltd	JP Morgan	131
160.000	China Resources Cement Holdings Ltd	Morgan Stanley	3.383	374.400	Chow Tai Fook Jewellery Group Ltd	Morgan Stanley	30.453
(22.000)	China Resources Gas Group Ltd	HSBC	5.804	254.000	CIMC Enric Holdings Ltd	HSBC	(15.301)
(4.000)	China Resources Gas Group Ltd	JP Morgan	1.059	40.000	CIMC Enric Holdings Ltd	JP Morgan	(2.414)
6.500	China Resources Pharmaceutical Group Ltd '144A'	Bank of America Merrill Lynch	(58)	524.000	CIMC Enric Holdings Ltd	Morgan Stanley	(2.818)
408.000	China Resources Pharmaceutical Group Ltd '144A'	HSBC	(20.451)	222.000	CITIC Ltd	HSBC	(17.681)
17.000	China Resources Pharmaceutical Group Ltd '144A'	JP Morgan	(855)	18.000	CITIC Ltd	JP Morgan	(1.438)
844.000	China Resources Pharmaceutical Group Ltd '144A'	Morgan Stanley	10.428	1.837.000	CITIC Ltd	Morgan Stanley	(43.377)
20.000	China Resources Power Holdings Co Ltd	HSBC	(418)	7.500	CITIC Securities Co Ltd 'H'	HSBC	(867)
6.000	China Resources Power Holdings Co Ltd	JP Morgan	(127)	26.500	CITIC Securities Co Ltd 'H'	JP Morgan	(1.505)
102.000	China Resources Power Holdings Co Ltd	Morgan Stanley	3.455	3.000	CITIC Securities Co Ltd 'H'	Morgan Stanley	(118)
18.000	China Shenhua Energy Co Ltd 'H'	HSBC	(2.266)	28.000	CITIC Telecom International Holdings Ltd	HSBC	(504)
1.000	China Shenhua Energy Co Ltd 'H'	JP Morgan	(126)	10.000	CK Asset Holdings Ltd	HSBC	(4.303)
91.000	China Shenhua Energy Co Ltd 'H'	Morgan Stanley	612	5.000	CK Asset Holdings Ltd	JP Morgan	(2.158)
4.000	China Shineway Pharmaceutical Group Ltd	HSBC	198	59.000	CK Asset Holdings Ltd	Morgan Stanley	(5.846)
2.000	China Shineway Pharmaceutical Group Ltd	JP Morgan	99	3.000	CK Hutchison Holdings Ltd	Morgan Stanley	(262)
41.000	China Shineway Pharmaceutical Group Ltd	Morgan Stanley	(230)	101.000	CNOOC Ltd	Bank of America Merrill Lynch	(7.478)
(142)	China Singyes New Materials Holdings Ltd	Morgan Stanley	1	99.000	CNOOC Ltd	HSBC	(17.000)
(78.000)	China Southern Airlines Co Ltd 'H'	HSBC	4.701	2.000	CNOOC Ltd	JP Morgan	(344)
(106.000)	China Southern Airlines Co Ltd 'H'	JP Morgan	6.401	355.000	CNOOC Ltd	Morgan Stanley	(22.935)
(4.000)	China Southern Airlines Co Ltd 'H'	Morgan Stanley	(40)	(5.000)	COSCO SHIPPING Holdings Co Ltd 'H'	JP Morgan	173
				(607.000)	COSCO SHIPPING Holdings Co Ltd 'H'	Morgan Stanley	(2.219)
				2.000	Country Garden Services Holdings Co Ltd	Morgan Stanley	(387)
				42.000	CSPC Pharmaceutical Group Ltd	HSBC	(16.830)
				14.000	CSPC Pharmaceutical Group Ltd	JP Morgan	(5.359)
				44.000	CSPC Pharmaceutical Group Ltd	Morgan Stanley	(12.308)
				2.600	Dongfang Electric Corp Ltd 'H'	HSBC	(97)
				25.800	Dongfang Electric Corp Ltd 'H'	Morgan Stanley	191
				52.900	Everbright Securities Co Ltd 'A'	Morgan Stanley	526
				1.300	Foshan Haitian Flavouring & Food Co Ltd 'A'	HSBC	(1.363)
				29.798	Foshan Haitian Flavouring & Food Co Ltd 'A'	Morgan Stanley	(11.291)
				1.000	Fosun International Ltd	JP Morgan	(75)
				132.000	Fosun International Ltd	Morgan Stanley	(3.460)
				(19.000)	Fu Shou Yuan International Group Ltd	HSBC	855

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
(21.000)	Fu Shou Yuan International Group Ltd	JP Morgan	948	(280.000)	Huaneng Renewables Corp Ltd 'H'	HSBC	36
(28.000)	Fu Shou Yuan International Group Ltd	Morgan Stanley	12	(152.000)	Huaneng Renewables Corp Ltd 'H'	JP Morgan	29
3.000	Galaxy Entertainment Group Ltd	HSBC	(1.559)	2.200	Huatai Securities Co Ltd 'H' '144A'	Morgan Stanley	(75)
4.000	Galaxy Entertainment Group Ltd	JP Morgan	(2.084)	9.000	Hysan Development Co Ltd	HSBC	(48)
20.000	Galaxy Entertainment Group Ltd	Morgan Stanley	(4.153)	26.000	Hysan Development Co Ltd	JP Morgan	1.229
(67.600)	Ganfeng Lithium Co Ltd 'H'	Morgan Stanley	(2.863)	4.000	Hysan Development Co Ltd	Morgan Stanley	299
(6.000)	Genscript Biotech Corp	HSBC	(87)	300.000	Industrial & Commercial Bank of China Ltd 'H'	HSBC	(10.805)
(36.000)	Genscript Biotech Corp	Morgan Stanley	1.238	3.000	Industrial & Commercial Bank of China Ltd 'H'	JP Morgan	(108)
(11.000)	GOME Retail Holdings Ltd	HSBC	42	1.821.000	Industrial & Commercial Bank of China Ltd 'H'	Morgan Stanley	(19.248)
(1.396.000)	GOME Retail Holdings Ltd	JP Morgan	5.415	190.300	Industrial Securities Co Ltd 'A'	HSBC	(6.777)
(3.389.000)	GOME Retail Holdings Ltd	Morgan Stanley	4.477	136.100	Industrial Securities Co Ltd 'A'	Morgan Stanley	966
(2.000)	Greentown China Holdings Ltd	Morgan Stanley	(22)	(5.500)	Innovent Biologics Inc '144A'	HSBC	(1.997)
(52.000)	Greentown Service Group Co Ltd	HSBC	1.680	262.000	Jiangsu Expressway Co Ltd 'H'	HSBC	(7.482)
(8.000)	Greentown Service Group Co Ltd	JP Morgan	260	28.000	Jiangsu Expressway Co Ltd 'H'	JP Morgan	(806)
(208.000)	Greentown Service Group Co Ltd	Morgan Stanley	5.959	112.000	Jiangsu Expressway Co Ltd 'H'	Morgan Stanley	(73)
(10.000)	Guangshen Railway Co Ltd 'H'	JP Morgan	16	21.847	Jiangsu Hengrui Medicine Co Ltd 'A'	HSBC	(18.129)
(118.000)	Guangzhou Automobile Group Co Ltd 'H'	HSBC	5.432	52.100	Jiangsu Hengrui Medicine Co Ltd 'A'	Morgan Stanley	(22.814)
(2.000)	Guangzhou Automobile Group Co Ltd 'H'	JP Morgan	45	13.100	Jiangxi Copper Co Ltd 'A'	Morgan Stanley	(102)
4.000	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd 'H'	HSBC	(1.359)	34.000	Jiangxi Copper Co Ltd 'H'	HSBC	(593)
4.000	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd 'H'	JP Morgan	(1.361)	38.000	Jiangxi Copper Co Ltd 'H'	Morgan Stanley	222
36.000	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd 'H'	Morgan Stanley	(1.893)	217.000	Jinduicheng Molybdenum Co Ltd 'A'	HSBC	2.677
3.000	Guotai Junan Securities Co Ltd 'A'	HSBC	25	370.800	Jinduicheng Molybdenum Co Ltd 'A'	Morgan Stanley	3.175
10.900	Guotai Junan Securities Co Ltd 'A'	Morgan Stanley	352	16.500	Johnson Electric Holdings Ltd	HSBC	(97)
(2.000)	Haidilao International Holding Ltd '144A'	HSBC	859	11.500	Johnson Electric Holdings Ltd	JP Morgan	(72)
(66.000)	Haitian International Holdings Ltd	HSBC	13.374	54.000	Johnson Electric Holdings Ltd	Morgan Stanley	(1.991)
44.000	Hang Lung Properties Ltd	Morgan Stanley	(494)	20.000	K Wah International Holdings Ltd	HSBC	(157)
4.600	Hang Seng Bank Ltd	HSBC	(6.144)	5.000	K Wah International Holdings Ltd	JP Morgan	(40)
700	Hang Seng Bank Ltd	JP Morgan	(938)	187.000	K Wah International Holdings Ltd	Morgan Stanley	428
10.700	Hang Seng Bank Ltd	Morgan Stanley	(1.747)	(127.000)	Kingdee International Software Group Co Ltd	HSBC	16.108
15.300	Hangzhou Hikvision Digital Technology Co Ltd 'A'	HSBC	(6.864)	(9.000)	Kingdee International Software Group Co Ltd	JP Morgan	1.143
5.000	Hangzhou Hikvision Digital Technology Co Ltd 'A'	Morgan Stanley	(348)	(64.000)	Kingdee International Software Group Co Ltd	Morgan Stanley	2.485
(7.000)	HK Electric Investments & HK Electric Investments Ltd (Unit) '144A'	HSBC	145	(2.500)	Koolearn Technology Holding Ltd '144A'	Morgan Stanley	1.239
(20.000)	Hong Kong & China Gas Co Ltd	HSBC	1.177	449	Kweichow Moutai Co Ltd 'A'	Morgan Stanley	(4.195)
13.800	Hong Kong Exchanges & Clearing Ltd	Morgan Stanley	2.258	334.000	Lenovo Group Ltd	HSBC	(27.815)
(23.000)	Hua Hong Semiconductor Ltd '144A'	HSBC	3.625	14.000	Lenovo Group Ltd	JP Morgan	(1.168)
(1.000)	Hua Hong Semiconductor Ltd '144A'	JP Morgan	167	52.000	Li & Fung Ltd	HSBC	(201)
(4.000)	Hua Hong Semiconductor Ltd '144A'	Morgan Stanley	(170)	12.000	Li & Fung Ltd	JP Morgan	(47)
24.000	Huaneng Power International Inc 'H'	Morgan Stanley	209	2.730.000	Li & Fung Ltd	Morgan Stanley	(7.131)
				2.500	Li Ning Co Ltd	HSBC	(146)
				2.500	Li Ning Co Ltd	JP Morgan	(148)
				226.500	Li Ning Co Ltd	Morgan Stanley	(14.826)
				500	Luye Pharma Group Ltd	HSBC	(58)
				38.500	Luye Pharma Group Ltd	JP Morgan	(4.443)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
640.000 (7.991)	Luye Pharma Group Ltd	Morgan Stanley	(45.215)	385.500	Shaanxi Coal Industry Co Ltd 'A'	Morgan Stanley	11.709
4.000	Maanshan Iron & Steel Co Ltd 'H'	JP Morgan	(37)	(28)	Shanghai Dongzheng Automotive Finance Co Ltd 'H''	Morgan Stanley	—
5.000	Melco International Development Ltd	HSBC	(617)	2.000	Shanghai Industrial Holdings Ltd	HSBC	(272)
41.000	Melco International Development Ltd	JP Morgan	(773)	1.000	Shanghai Industrial Holdings Ltd	JP Morgan	(136)
138.000	NagaCorp Ltd	Morgan Stanley	(2.354)	154.000	Shanghai Industrial Holdings Ltd	Morgan Stanley	(3.284)
122.000	NagaCorp Ltd	HSBC	(10.661)	5	Shanghai International Airport Co Ltd 'A''	Morgan Stanley	—
22.000	NagaCorp Ltd	JP Morgan	(9.464)	25.600	Shanghai Pharmaceuticals Holding Co Ltd 'H'	HSBC	(2.959)
500	NetDragon Websoft Holdings Ltd	Morgan Stanley	(244)	2.700	Shanghai Pharmaceuticals Holding Co Ltd 'H'	JP Morgan	(313)
500	NetDragon Websoft Holdings Ltd	HSBC	(39)	388.300	Shanghai Pharmaceuticals Holding Co Ltd 'H'	Morgan Stanley	(9.271)
91.000	NetDragon Websoft Holdings Ltd	JP Morgan	(39)	11.665	Shanxi Xinghuacun Fen Wine Factory Co Ltd 'A'	HSBC	(6.079)
9.200	New China Life Insurance Co Ltd 'H'	Morgan Stanley	(6.150)	15.160	Shanxi Xinghuacun Fen Wine Factory Co Ltd 'A'	Morgan Stanley	(10.536)
200	New China Life Insurance Co Ltd 'H'	HSBC	(3.715)	1.100	Shenzhen Mindray Bio-Medical Electronics Co Ltd 'A'	HSBC	(2.454)
22.900	New China Life Insurance Co Ltd 'H'	JP Morgan	(81)	11.954	Shenzhen Mindray Bio-Medical Electronics Co Ltd 'A'	Morgan Stanley	(4.209)
48.000	Nexteer Automotive Group Ltd	Morgan Stanley	(32.146)	128.500	Shui On Land Ltd	HSBC	484
4.000	Nexteer Automotive Group Ltd	HSBC	(9.152)	18.000	Shui On Land Ltd	JP Morgan	67
417.000	Nexteer Automotive Group Ltd	JP Morgan	(763)	713.000	Shui On Land Ltd	Morgan Stanley	5.395
115.000	People's Insurance Co Group of China Ltd/The 'H'	Morgan Stanley	(1.090)	31.000	Sihuan Pharmaceutical Holdings Group Ltd	HSBC	(833)
28.000	People's Insurance Co Group of China Ltd/The 'H'	HSBC	(2.954)	69.000	Sihuan Pharmaceutical Holdings Group Ltd	JP Morgan	(1.856)
740.000	People's Insurance Co Group of China Ltd/The 'H'	JP Morgan	(721)	4.016.000	Sihuan Pharmaceutical Holdings Group Ltd	Morgan Stanley	(46.417)
100.000	PetroChina Co Ltd 'H'	Morgan Stanley	(56.421)	6.000	Sino Land Co Ltd	HSBC	(310)
26.000	PetroChina Co Ltd 'H'	HSBC	(4.360)	16.000	Sino Land Co Ltd	JP Morgan	(830)
670.000	PetroChina Co Ltd 'H'	JP Morgan	(1.136)	98.000	Sino Land Co Ltd	Morgan Stanley	2.183
155.000	Ping An Insurance Group Co of China Ltd 'H'	Morgan Stanley	(5.288)	(8.000)	Sino-Ocean Group Holding Ltd	HSBC	5
500	Ping An Insurance Group Co of China Ltd 'H'	HSBC	(107.538)	145.500	Sinopec Engineering Group Co Ltd 'H'	HSBC	(2.631)
206.000	Ping An Insurance Group Co of China Ltd 'H'	JP Morgan	(348)	500	Sinopec Engineering Group Co Ltd 'H'	JP Morgan	(9)
(59.000)	Power Assets Holdings Ltd	Morgan Stanley	(56.421)	1.123.000	Sinopec Engineering Group Co Ltd 'H'	Morgan Stanley	(11.802)
(3.500)	Power Assets Holdings Ltd	HSBC	12.953	800	Sinopharm Group Co Ltd 'H'	HSBC	(267)
47.000	Powerlong Real Estate Holdings Ltd	JP Morgan	773	2.000	Sinopharm Group Co Ltd 'H'	JP Morgan	(668)
7.000	Powerlong Real Estate Holdings Ltd	HSBC	(1.696)	182.400	Sinopharm Group Co Ltd 'H'	Morgan Stanley	(13.114)
39.000	Powerlong Real Estate Holdings Ltd	JP Morgan	(102)	(16.000)	Skyworth Group Ltd	HSBC	267
10.000	Q Technology Group Co Ltd	Morgan Stanley	188	(10.000)	Skyworth Group Ltd	Morgan Stanley	14
2.000	Q Technology Group Co Ltd	HSBC	915	11.700	SooChow Securities Co Ltd 'A'	HSBC	(703)
38.000	Q Technology Group Co Ltd	JP Morgan	249	1.100	SooChow Securities Co Ltd 'A'	Morgan Stanley	4
2.000	Sands China Ltd	Morgan Stanley	(999)	4.500	Standard Chartered Plc	HSBC	(430)
16.400	Sands China Ltd	HSBC	(923)	11.500	Sun Hung Kai Properties Ltd	HSBC	(10.048)
117.200	Sands China Ltd	JP Morgan	(7.585)	5.500	Sun Hung Kai Properties Ltd	JP Morgan	(4.820)
16.300	SDIC Power Holdings Co Ltd 'A'	Morgan Stanley	(84)	34.000	Sun Hung Kai Properties Ltd	Morgan Stanley	12.796
(2.000)	Seazen Group Ltd	HSBC	49	8.000	Sunac China Holdings Ltd	Morgan Stanley	(1.123)
(90.000)	Seazen Group Ltd	Morgan Stanley	(3.749)	1.400	Sunny Optical Technology Group Co Ltd	Morgan Stanley	679
219.600	Shaanxi Coal Industry Co Ltd 'A'	HSBC	5.239				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
16.500	Swire Pacific Ltd 'A'	HSBC	(13.122)	169.500	WH Group Ltd '144A'	Morgan Stanley	(3.551)
1.500	Swire Pacific Ltd 'A'	JP Morgan	(1.195)	6.000	Wheelock & Co Ltd	HSBC	(856)
214.000	Swire Pacific Ltd 'A'	Morgan Stanley	16.842	5.000	Wheelock & Co Ltd	JP Morgan	(719)
41.800	Swire Properties Ltd	HSBC	(3.782)	23.000	Wheelock & Co Ltd	Morgan Stanley	78
41.200	Swire Properties Ltd	JP Morgan	(3.751)	25.300	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd 'A'	HSBC	11.533
169.000	Swire Properties Ltd	Morgan Stanley	17.024	42.900	Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd 'A'	Morgan Stanley	(7.054)
51.800	Tencent Holdings Ltd	HSBC	29.719	2.000	Wuliangye Yibin Co Ltd 'A'	HSBC	(2.185)
100	Tencent Holdings Ltd	JP Morgan	57	46.300	Wuliangye Yibin Co Ltd 'A'	Morgan Stanley	(6.957)
114.100	Tencent Holdings Ltd	Morgan Stanley	(28.597)	(26.000)	Wuxi Biologics Cayman Inc '144A'	HSBC	3.420
(35.000)	Tianli Education International Holdings Ltd	JP Morgan	1.080	(19.200)	Xiaomi Corp 'B' '144A'	HSBC	(263)
(14.000)	Tianli Education International Holdings Ltd	Morgan Stanley	(69)	(139.000)	Xiaomi Corp 'B' '144A'	Morgan Stanley	(9.871)
70.000	Tianneng Power International Ltd	HSBC	(2.430)	8.400	Xinjiang Goldwind Science & Technology Co Ltd 'H'	Bank of America Merrill Lynch	(429)
16.000	Tianneng Power International Ltd	JP Morgan	(557)	1.600	Xinjiang Goldwind Science & Technology Co Ltd 'H'	HSBC	(187)
256.000	Tianneng Power International Ltd	Morgan Stanley	572	3.800	Xinjiang Goldwind Science & Technology Co Ltd 'H'	JP Morgan	(444)
(2.000)	Times China Holdings Ltd	JP Morgan	119	11.200	Xinjiang Goldwind Science & Technology Co Ltd 'H'	Morgan Stanley	(378)
(9.000)	Times China Holdings Ltd	Morgan Stanley	1.159	(390.000)	Xinyi Solar Holdings Ltd	HSBC	(9.333)
(769)	Times Chinaholdingss Ltd (Right)	JP Morgan	(475)	(347.402)	Xinyi Solar Holdings Ltd	JP Morgan	(10.780)
(83)	Times Chinaholdingss Ltd (Right)	JP Morgan	—	(46.284)	Xinyi Solar Holdings Ltd	Morgan Stanley	(104)
(3.461)	Times Chinaholdingss Ltd (Right)	Morgan Stanley	(2.138)	12.000	Yanzhou Coal Mining Co Ltd 'H'	HSBC	(1.844)
(375)	Times Chinaholdingss Ltd (Right)	Morgan Stanley	—	44.000	Yanzhou Coal Mining Co Ltd 'H'	Morgan Stanley	375
6.000	Tingyi Cayman Islands Holding Corp	HSBC	477	400	YiChang HEC ChangJiang Pharmaceutical Co Ltd 'H' '144A'	HSBC	(124)
6.000	Tingyi Cayman Islands Holding Corp	Morgan Stanley	501	4.400	YiChang HEC ChangJiang Pharmaceutical Co Ltd 'H' '144A'	JP Morgan	(1.342)
(1.200)	Tongcheng-Elong Holdings Ltd	HSBC	(55)	4.400	YiChang HEC ChangJiang Pharmaceutical Co Ltd 'H' '144A'	Morgan Stanley	(1.136)
(15.600)	Tongcheng-Elong Holdings Ltd	Morgan Stanley	(1.263)	(28.000)	Yuexiu Real Estate Investment Trust (Reit)	Morgan Stanley	(27)
(1.000)	TravelSky Technology Ltd 'H'	HSBC	(235)	56.000	Yuexiu Transport Infrastructure Ltd	HSBC	(3.093)
2.000	Tsingtao Brewery Co Ltd 'H'	HSBC	239	46.000	Yuexiu Transport Infrastructure Ltd	JP Morgan	(2.548)
4.000	Tsingtao Brewery Co Ltd 'H'	JP Morgan	473	526.000	Yuexiu Transport Infrastructure Ltd	Morgan Stanley	(9.635)
8.000	Tsingtao Brewery Co Ltd 'H'	Morgan Stanley	(2.120)	(12.500)	Zhaojin Mining Industry Co Ltd 'H'	JP Morgan	821
50.000	Uni-President China Holdings Ltd	HSBC	558	(286.500)	Zhaojin Mining Industry Co Ltd 'H'	Morgan Stanley	2.341
2.000	Uni-President China Holdings Ltd	JP Morgan	22	2.000	Zhejiang Expressway Co Ltd 'H'	Morgan Stanley	(34)
105.000	Uni-President China Holdings Ltd	Morgan Stanley	753	(49.500)	Zhou Hei Ya International Holdings Co Ltd '144A'	JP Morgan	(6.690)
12.100	VTech Holdings Ltd	HSBC	3.905	(315.500)	Zhou Hei Ya International Holdings Co Ltd '144A'	Morgan Stanley	3.728
7.500	VTech Holdings Ltd	JP Morgan	2.409	10.400	Zhuzhou CRRC Times Electric Co Ltd 'H'	Morgan Stanley	(1.208)
16.100	VTech Holdings Ltd	Morgan Stanley	(3.466)	16.000	Zijin Mining Group Co Ltd 'H'	HSBC	(63)
360.000	Want Want China Holdings Ltd	HSBC	518	116.000	Zijin Mining Group Co Ltd 'H'	JP Morgan	(467)
18.000	Want Want China Holdings Ltd	JP Morgan	61				
539.000	Want Want China Holdings Ltd	Morgan Stanley	18.373				
8.800	Weichai Power Co Ltd 'A'	Morgan Stanley	546				
5.000	Weichai Power Co Ltd 'H'	HSBC	(297)				
2.000	Weichai Power Co Ltd 'H'	JP Morgan	(119)				
209.000	Weichai Power Co Ltd 'H'	Morgan Stanley	(708)				
(59.000)	Weimob Inc '144A'	HSBC	3.853				
(5.000)	Weimob Inc '144A'	JP Morgan	327				
(5.000)	Weimob Inc '144A'	Morgan Stanley	225				
264.000	West China Cement Ltd	HSBC	(1.700)				
170.000	West China Cement Ltd	JP Morgan	(1.100)				
1.356.000	West China Cement Ltd	Morgan Stanley	(1.837)				
76.500	WH Group Ltd '144A'	HSBC	(6.771)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Indonésie suite			
50.000	Zijin Mining Group Co Ltd 'H'	Morgan Stanley	310	(12.000)	Semen Indonesia Persero Tbk PT	HSBC	1.241
635.700	Zoomlion Heavy Industry Science and Technology Co Ltd 'A'	HSBC	(4.358)	(130.200)	Semen Indonesia Persero Tbk PT	JP Morgan	13.627
35.111	Zoomlion Heavy Industry Science and Technology Co Ltd 'A'	Morgan Stanley	184	(54.971)	Semen Indonesia Persero Tbk PT	Morgan Stanley	3.186
132.800	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	HSBC	(5.801)	151.700	Telekomunikasi Indonesia Persero Tbk PT	HSBC	(2.223)
1.000	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	JP Morgan	(44)	569.200	Telekomunikasi Indonesia Persero Tbk PT	JP Morgan	(8.573)
718.200	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	Morgan Stanley	(22.276)	269.700	Telekomunikasi Indonesia Persero Tbk PT	Morgan Stanley	(2.404)
12.320	ZTE Corp 'H'	Bank of America Merrill Lynch	(1.258)	62.500	Tower Bersama Infrastructure Tbk PT	Morgan Stanley	326
600	ZTE Corp 'H'	HSBC	(185)	232.800	XL Axiata Tbk PT	HSBC	(2.185)
800	ZTE Corp 'H'	JP Morgan	(246)	11.700	XL Axiata Tbk PT	JP Morgan	(114)
9.800	ZTE Corp 'H'	Morgan Stanley	(559)	831.700	XL Axiata Tbk PT	Morgan Stanley	(12.090)
			(1.117.215)				(166.192)
Indonésie				Malaisie			
238.500	Aneka Tambang Tbk	HSBC	(1.030)	56.500	Axiata Group Bhd	HSBC	(2.514)
186.300	Aneka Tambang Tbk	Morgan Stanley	(808)	2.800	Axiata Group Bhd	Morgan Stanley	(157)
(967.500)	Barito Pacific Tbk PT	JP Morgan	(24.379)	(4.500)	DiGi.Com Bhd	JP Morgan	302
(573.100)	Barito Pacific Tbk PT	Morgan Stanley	(6.432)	(37.300)	Econpile Holdings Bhd	JP Morgan	91
51.900	Bumi Serpong Damai Tbk PT	Morgan Stanley	(412)	(580.600)	Econpile Holdings Bhd	Morgan Stanley	4.971
44.200	Gudang Garam Tbk PT	HSBC	(10.881)	75.100	Frontken Corp Bhd	Morgan Stanley	(214)
700	Gudang Garam Tbk PT	JP Morgan	(176)	33.100	Genting Bhd	HSBC	(3.524)
253.800	Gudang Garam Tbk PT	Morgan Stanley	(53.092)	7.700	Genting Bhd	JP Morgan	(846)
786.200	Hanjaya Mandala Sampoerna Tbk PT	HSBC	(7.713)	436.500	Genting Bhd	Morgan Stanley	(23.599)
59.300	Hanjaya Mandala Sampoerna Tbk PT	JP Morgan	(594)	8.000	Genting Malaysia Bhd	HSBC	(275)
4.914.400	Hanjaya Mandala Sampoerna Tbk PT	Morgan Stanley	(30.617)	65.300	Genting Malaysia Bhd	JP Morgan	(2.367)
(8.000)	Indah Kiat Pulp & Paper Corp Tbk PT	HSBC	824	327.600	Genting Malaysia Bhd	Morgan Stanley	(5.732)
(43.900)	Indah Kiat Pulp & Paper Corp Tbk PT	JP Morgan	4.222	(12.500)	Genting Plantations Bhd	HSBC	(284)
(2.900)	Indah Kiat Pulp & Paper Corp Tbk PT	Morgan Stanley	95	(35.100)	Genting Plantations Bhd	JP Morgan	(598)
1.221.700	Kalbe Farma Tbk PT	HSBC	(6.088)	(195.700)	Genting Plantations Bhd	Morgan Stanley	5.154
1.625.700	Kalbe Farma Tbk PT	JP Morgan	(8.357)	50	George Kent Malaysia BHD	Bank of America Merrill Lynch	(1)
1.803.200	Kalbe Farma Tbk PT	Morgan Stanley	1.004	(13.000)	HAP Seng Consolidated Bhd	JP Morgan	392
(207.400)	Lippo Karawaci Tbk PT	Morgan Stanley	123	(25.900)	Hartalega Holdings Bhd	JP Morgan	1.043
(3.900)	Matahari Department Store Tbk PT	JP Morgan	41	(233.900)	Hibiscus Petroleum Bhd	Morgan Stanley	48
(21.100)	Matahari Department Store Tbk PT	Morgan Stanley	112	(269.500)	Inari Amertron Bhd	JP Morgan	15.872
12.500	Media Nusantara Citra Tbk PT	HSBC	(226)	(19.300)	IOI Corp Bhd	HSBC	162
81.200	Media Nusantara Citra Tbk PT	JP Morgan	(1.478)	(124.000)	IOI Corp Bhd	JP Morgan	1.343
2.638.300	Media Nusantara Citra Tbk PT	Morgan Stanley	(26.557)	(1.500)	IOI Corp Bhd	Morgan Stanley	52
(3.100)	Pabrik Kertas Tjiwi Kimia Tbk PT	HSBC	588	34.000	Malaysia Airports Holdings Bhd	HSBC	(138)
(91.000)	Pabrik Kertas Tjiwi Kimia Tbk PT	JP Morgan	17.093	44.700	Malaysia Airports Holdings Bhd	Morgan Stanley	22
(35.800)	Pabrik Kertas Tjiwi Kimia Tbk PT	Morgan Stanley	4.989	252.400	MISC Bhd	HSBC	(13.062)
798.700	Perusahaan Gas Negara Persero Tbk	HSBC	(5.265)	46.900	MISC Bhd	JP Morgan	(2.643)
1.000.300	Perusahaan Gas Negara Tbk PT	Morgan Stanley	(1.969)	305.000	MISC Bhd	Morgan Stanley	(12.266)
				(17.600)	My EG Services Bhd	JP Morgan	63
				(224.100)	My EG Services Bhd	Morgan Stanley	2.209
				(10.400)	Petronas Chemicals Group Bhd	JP Morgan	714
				(61.200)	PPB Group Bhd	HSBC	3.367
				(53.900)	PPB Group Bhd	JP Morgan	3.513
				(19.200)	PPB Group Bhd	Morgan Stanley	356
				44.300	Sime Darby Bhd	HSBC	(677)
				103.800	Sime Darby Bhd	JP Morgan	(1.719)
				208.600	Sime Darby Bhd	Morgan Stanley	(5.107)
				(2.800)	Sime Darby Plantation Bhd	HSBC	42
				(109.800)	Sime Darby Plantation Bhd	JP Morgan	1.933
				(269.000)	Sime Darby Plantation Bhd	Morgan Stanley	10.623
				308.700	SP Setia Bhd Group	HSBC	(2.493)
				35.700	SP Setia Bhd Group	JP Morgan	(315)
				406.400	SP Setia Bhd Group	Morgan Stanley	1.826
				153.700	Sunway Bhd	HSBC	(1.288)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Malaisie suite				Corée du Sud			
484.200	Sunway Bhd	JP Morgan	(203)	(91)	ADTechnology Co Ltd	JP Morgan	189
339.500	Sunway Bhd	Morgan Stanley	(1.765)	(5.691)	ADTechnology Co Ltd	Morgan Stanley	(7.849)
73.600	Supermax Corp Bhd	HSBC	(2.208)	(480)	Advanced Process Systems Corp	Morgan Stanley	388
3.400	Supermax Corp Bhd	JP Morgan	(105)	(2.795)	AeroSpace Technology of Korea Inc	Bank of America Merrill Lynch	2.030
86.300	Supermax Corp Bhd	Morgan Stanley	(1.268)	(210)	AeroSpace Technology of Korea Inc	Morgan Stanley	58
(190.300)	Top Glove Corp Bhd	Morgan Stanley	4.757	2.740	AfreecaTV Co Ltd	Morgan Stanley	(9.822)
342.200	Velesto Energy Bhd	Morgan Stanley	201	3.704	Amorepacific Corp	Morgan Stanley	13.330
291.000	Westports Holdings Bhd	HSBC	(8.654)	(354)	Amorepacific Group	Morgan Stanley	(885)
5.300	Westports Holdings Bhd	JP Morgan	(170)	(138)	Amorepacific Group (Right)	Morgan Stanley	5.238
1.204.800	Westports Holdings Bhd	Morgan Stanley	(27.141)	(2.551)	Amotech Co Ltd	Morgan Stanley	(985)
(15.800)	Yinson Holdings BHD	JP Morgan	888	(255)	Asia Paper Manufacturing Co Ltd	Morgan Stanley	250
(47.000)	Yinson Holdings BHD	Morgan Stanley	(43)	(2.387)	Barrel Co Ltd	Morgan Stanley	(767)
			(61.432)	(19)	BGF retail Co Ltd	HSBC	285
Philippines				(292)	BGF retail Co Ltd	Morgan Stanley	1.440
10.100	Bloomerry Resorts Corp	Morgan Stanley	(64)	2.305	Binggrae Co Ltd	Morgan Stanley	(2.935)
87.000	DMCI Holdings Inc	Morgan Stanley	(88)	(177)	Boryung Pharmaceutical Co Ltd	JP Morgan	(97)
830	Globe Telecom Inc	HSBC	460	(622)	Boryung Pharmaceutical Co Ltd	Morgan Stanley	(169)
125	Globe Telecom Inc	JP Morgan	68	(5.990)	CammSys Corp	Morgan Stanley	(331)
10.340	Globe Telecom Inc	Morgan Stanley	(500)	(1.460)	Caregen Co Ltd*	JP Morgan	19.421
17.850	Manila Electric Co	HSBC	(11.586)	(75)	Caregen Co Ltd*	Morgan Stanley	907
4.900	Manila Electric Co	JP Morgan	(3.190)	1.194	Celltrion Inc	Morgan Stanley	(3.664)
40.880	Manila Electric Co	Morgan Stanley	(8.912)	3.245	Chong Kun Dang Pharmaceutical Corp	Morgan Stanley	(5.700)
234.900	Megaworld Corp	HSBC	(2.314)	130	Chongkundang Holdings Corp	Morgan Stanley	(119)
104.100	Megaworld Corp	JP Morgan	(1.028)	(57)	Chunbo Co Ltd	JP Morgan	536
782.500	Megaworld Corp	Morgan Stanley	(1.865)	(100)	Chunbo Co Ltd	Morgan Stanley	221
32.000	Metro Pacific Investments Corp	HSBC	(17)	3.563	CLIO Cosmetics Co Ltd	Morgan Stanley	2.501
429.000	Metro Pacific Investments Corp	Morgan Stanley	(768)	1.834	Coway Co Ltd	Morgan Stanley	(5.082)
2.215	PLDT Inc	HSBC	(1.827)	(1.547)	Daeduck Electronics Co	Morgan Stanley	90
1.840	PLDT Inc	Morgan Stanley	(1.494)	(203)	Daejoo Electronic Materials Co Ltd	Morgan Stanley	39
3.130	Security Bank Corp	Morgan Stanley	187	28.421	Daesang Corp	Morgan Stanley	(5.861)
9.660	SM Investments Corp	HSBC	(3.170)	2.770	Dong-A ST Co Ltd	Morgan Stanley	10.098
2.910	SM Investments Corp	JP Morgan	(973)	410	Dongwon F&B Co Ltd	Morgan Stanley	3.680
14.035	SM Investments Corp	Morgan Stanley	(1.727)	2.007	Doosan Bobcat Inc	Morgan Stanley	(2.057)
10.800	SM Prime Holdings Inc	HSBC	(266)	38.651	Doosan Infracore Co Ltd	Morgan Stanley	(1.311)
18.300	SM Prime Holdings Inc	JP Morgan	(454)	1.111	Duk San Neolux Co Ltd	Morgan Stanley	100
1.067.600	SM Prime Holdings Inc	Morgan Stanley	(9.650)	(2.972)	Ecopro Co Ltd	JP Morgan	3.598
			(49.178)	(195)	Ecopro Co Ltd	Morgan Stanley	39
Singapour				(47)	Eo Technics Co Ltd	HSBC	114
485.900	CapitalLand Retail China Trust (Reit)	Morgan Stanley	13.003	(1.746)	Eo Technics Co Ltd	JP Morgan	4.247
1.100	DBS Group Holdings Ltd	HSBC	(1.213)	(2.340)	Eo Technics Co Ltd	Morgan Stanley	2.714
23.400	DBS Group Holdings Ltd	Morgan Stanley	(10.383)	2.149	Fila Korea Ltd	Morgan Stanley	172
(57)	ESR-REIT (Reit)™	Morgan Stanley	—	(4.124)	Foosung Co Ltd	JP Morgan	741
(404.220)	Ezion Holdings Ltd™	Morgan Stanley	—	(8.645)	Foosung Co Ltd	Morgan Stanley	(3.339)
711.500	Golden Agri-Resources Ltd	Morgan Stanley	(8.068)	(243)	Grand Korea Leisure Co Ltd	Morgan Stanley	38
154.600	Keppel DC REIT (Reit)	HSBC	10.113	1.657	Green Cross Corp/South Korea	Morgan Stanley	4.197
47.000	Keppel DC REIT (Reit)	Morgan Stanley	(496)	1.469	GS Home Shopping Inc	HSBC	(6.481)
88.600	Manulife US Real Estate Investment Trust (Reit)	Morgan Stanley	1.772	3.621	Hana Financial Group Inc	Bank of America Merrill Lynch	(1.823)
579.000	Mapletree Commercial Trust (Reit)	Morgan Stanley	2.046	7.307	Hana Financial Group Inc	Morgan Stanley	207
100.500	Mapletree Industrial Trust (Reit)	Morgan Stanley	(406)	(1.976)	Hana Materials Inc	Morgan Stanley	972
(27)	Mapletree Logistics Trust (Reit)	Morgan Stanley	(1)	(613)	Hana Tour Service Inc	JP Morgan	620
89.700	Sheng Siong Group Ltd	HSBC	2.183	(643)	Hanall Biopharma Co Ltd	HSBC	(511)
2.042.500	Sheng Siong Group Ltd	Morgan Stanley	(7.977)	(2.293)	Hanall Biopharma Co Ltd	JP Morgan	(1.818)
134.300	Suntec Real Estate Investment Trust (Reit)	Morgan Stanley	(397)	(5.873)	Hanall Biopharma Co Ltd	Morgan Stanley	(5.913)
247.400	Thai Beverage PCL	HSBC	(5.442)	4.478	Handok Inc	Morgan Stanley	797
119.900	Thai Beverage PCL	Morgan Stanley	(172)	14.060	Handsome Co Ltd	Morgan Stanley	(704)
90.800	UMS Holdings Ltd	Morgan Stanley	(1.780)	(5.587)	Hanjin Kal Corp	JP Morgan	(8.096)
79.900	United Overseas Bank Ltd	Morgan Stanley	(31.426)				
			(38.644)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
(1.840)	Hanjin Kal Corp	Morgan Stanley	(4.578)	6.749	LG Innotek Co Ltd	HSBC	(17.220)
19.499	Hankook Tire & Technology Co Ltd	Morgan Stanley	(20.045)	21.051	LG Uplus Corp	Morgan Stanley	(14.730)
(2.989)	Hanon Systems	JP Morgan	2.500	1.183	Lotte Chilsung Beverage Co Ltd	Morgan Stanley	1.254
(9.322)	Hanon Systems	Morgan Stanley	(1.818)	8.353	LOTTE Himart Co Ltd	Morgan Stanley	4.193
2.815	Hanwha Aerospace Co Ltd	Morgan Stanley	(2.439)	7.187	Mando Corp	Morgan Stanley	520
279.557	Hanwha Life Insurance Co Ltd	Morgan Stanley	3.731	(137)	Mirae Asset Daewoo Co Ltd (Pref)	Morgan Stanley	(5)
12.738	HDC Hyundai Development Co-Engineering & Construction	HSBC	(43.538)	2.989	NAVER Corp	Morgan Stanley	7.284
603	Huchems Fine Chemical Corp	Morgan Stanley	(276)	456	NCSOFT Corp	Morgan Stanley	(15.614)
170	Huons Co Ltd	Morgan Stanley	(170)	(221)	Oscotec Inc	JP Morgan	174
779	Hyundai Corp	Morgan Stanley	(267)	2.626	Osstem Implant Co Ltd	Morgan Stanley	(2.170)
(45)	Hyundai Elevator Co Ltd	JP Morgan	94	(1.234)	Pearl Abyss Corp	Bank of America Merrill Lynch	16.253
2.534	Hyundai Engineering & Construction Co Ltd	Morgan Stanley	(3.603)	(212)	Pearl Abyss Corp	JP Morgan	3.359
1.699	Hyundai Glovis Co Ltd	Morgan Stanley	(404)	25.230	Posco International Corp	HSBC	(24.349)
2.471	Hyundai Mobis Co Ltd	Morgan Stanley	(22.964)	3.920	Posco International Corp	Morgan Stanley	33.485
6.692	Hyundai Motor Co	Morgan Stanley	(15.470)	(2.154)	RFHIC Corp	Morgan Stanley	1.758
(8.423)	Hyundai Rotem Co Ltd	JP Morgan	14.960	11.484	S&T Motiv Co Ltd	Morgan Stanley	(9.014)
(116)	Hyundai Rotem Co Ltd	Morgan Stanley	(17)	(26)	Sam Chun Dang Pharm Co Ltd	HSBC	75
(1.131)	Ijlin Materials Co Ltd	HSBC	2.629	(2.136)	Sam Chun Dang Pharm Co Ltd	JP Morgan	6.137
(5.401)	Ijlin Materials Co Ltd	JP Morgan	11.484	(493)	Sam Chun Dang Pharm Co Ltd	Morgan Stanley	(561)
(2.582)	Ijlin Materials Co Ltd	Morgan Stanley	(1.592)	(126)	Samsung Biologics Co Ltd	Morgan Stanley	(830)
(88)	InnoWireless Inc	JP Morgan	62	114.259	Samsung Electronics Co Ltd	Bank of America Merrill Lynch	(393.239)
(2.655)	InnoWireless Inc	Morgan Stanley	792	27.960	Samsung Electronics Co Ltd	Morgan Stanley	(33.053)
(13.115)	Insun ENT Co Ltd	JP Morgan	(7.289)	12.891	Samsung Electronics Co Ltd (Pref)	Morgan Stanley	(9.579)
(3.972)	Insun ENT Co Ltd	Morgan Stanley	(723)	19.338	Samsung Engineering Co Ltd	Morgan Stanley	(4.054)
(414)	Intellian Technologies Inc	JP Morgan	554	121	Samsung Fire & Marine Insurance Co Ltd	Morgan Stanley	(352)
(3.559)	Intellian Technologies Inc	Morgan Stanley	(876)	(438)	Samsung Heavy Industries Co Ltd	HSBC	170
(1.530)	Interflex Co Ltd	Morgan Stanley	(287)	(2.286)	Samsung Heavy Industries Co Ltd	JP Morgan	701
1.559	Interoro Co Ltd	Morgan Stanley	729	(18.936)	Samsung Heavy Industries Co Ltd	Morgan Stanley	(5.253)
5.815	Jahwa Electronics Co Ltd	Morgan Stanley	(2.443)	10.059	Samsung Life Insurance Co Ltd	Morgan Stanley	(6.257)
(167)	JASTECH Ltd	Morgan Stanley	145	(179)	Samsung SDI Co Ltd	JP Morgan	692
(3.839)	Jusung Engineering Co Ltd	JP Morgan	1.135	(2.394)	Samsung SDI Co Ltd	Morgan Stanley	10.011
(11.636)	Jusung Engineering Co Ltd	Morgan Stanley	(867)	26.671	Seegene Inc	Morgan Stanley	29.354
1.171	Kakao Corp	Morgan Stanley	2.195	(98)	Segyung Hitech Co Ltd	Morgan Stanley	(56)
23.262	KB Financial Group Inc	Bank of America Merrill Lynch	35.622	(137)	Seojin System Co Ltd	Morgan Stanley	(24)
39	KCC Corp	Morgan Stanley	36	11.552	Seoul Semiconductor Co Ltd	Morgan Stanley	(1.069)
(6.129)	KH Vatec Co Ltd	Morgan Stanley	(3.708)	23.004	Shinhan Financial Group Co Ltd	Morgan Stanley	(14.266)
14.595	Kia Motors Corp	Morgan Stanley	(12.758)	80	Shinsegae International Inc	Morgan Stanley	590
(2.896)	Koh Young Technology Inc	JP Morgan	(3.201)	84	SK Chemicals Co Ltd	Morgan Stanley	1.116
(1.510)	Koh Young Technology Inc	Morgan Stanley	(3.860)	13.564	SK Hynix Inc	Morgan Stanley	(12.457)
7.973	Kolmar BNH Co Ltd	Morgan Stanley	6.094	1.246	SK Telecom Co Ltd	Morgan Stanley	1.101
5.000	Korea Investment Holdings Co Ltd	Morgan Stanley	1.554	(353)	SKC Co Ltd	JP Morgan	(370)
(5.594)	Korea Line Corp	Bank of America Merrill Lynch	6.796	(61)	SKC Co Ltd	Morgan Stanley	(68)
(47)	Korea Line Corp	HSBC	36	(1.193)	Skc Kolon Pi Inc	JP Morgan	141
(7.047)	Korea Line Corp	JP Morgan	5.423	(3.256)	Skc Kolon Pi Inc	Morgan Stanley	(1.344)
(5.223)	Korea Line Corp	Morgan Stanley	402	(706)	SM Entertainment Co Ltd	JP Morgan	320
515	Korea Zinc Co Ltd	Morgan Stanley	(3.680)	(774)	S-Oil Corp	JP Morgan	8.760
29.695	Korean Reinsurance Co	Morgan Stanley	3.130	265	Songwon Industrial Co Ltd	Morgan Stanley	72
6.269	KT&G Corp	Morgan Stanley	(2.564)	(138)	Systems Technology Inc/South Korea	Morgan Stanley	121
4.520	Kumho Petrochemical Co Ltd	Morgan Stanley	7.913	98	Taekwang Industrial Co Ltd	Morgan Stanley	1.081
(1.249)	L&F Co Ltd	Bank of America Merrill Lynch	854	(14.558)	Taeyoung Engineering & Construction Co Ltd	JP Morgan	21.839
(6.654)	L&F Co Ltd	Morgan Stanley	(1.198)				
5.728	LF Corp	Morgan Stanley	567				
4.425	LG Display Co Ltd	Morgan Stanley	1.939				
4.995	LG Electronics Inc	Morgan Stanley	(1.399)				
302	LG Household & Health Care Ltd	Morgan Stanley	421				
198	LG Household & Health Care Ltd (Pref)	Morgan Stanley	(2.416)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Taiwan suite			
(3.336)	Taeyoung Engineering & Construction Co Ltd	Morgan Stanley	768	34.000	ChipMOS Technologies Inc	HSBC	(1.887)
(4.179)	TES Co Ltd/Korea	JP Morgan	(1.551)	68.000	ChipMOS Technologies Inc	JP Morgan	(3.837)
(1.380)	TES Co Ltd/Korea	Morgan Stanley	(1.125)	143.000	ChipMOS Technologies Inc	Morgan Stanley	(4.235)
(35)	Tokai Carbon Korea Co Ltd	JP Morgan	132	(3.000)	Chroma ATE Inc	HSBC	(93)
(38)	Tokai Carbon Korea Co Ltd	Morgan Stanley	64	(23.000)	Chroma ATE Inc	JP Morgan	(632)
3.639	Webzen Inc	Morgan Stanley	(738)	(5.000)	Chroma ATE Inc	Morgan Stanley	330
(89)	WONIK IPS Co Ltd	JP Morgan	78	(12.000)	Chung Hung Steel Corp	JP Morgan	62
(810)	Wonik QnC Corp	JP Morgan	(177)	(6.000)	Chung Hung Steel Corp	Morgan Stanley	(80)
(1.814)	Wonik QnC Corp	Morgan Stanley	266	(16.000)	Compal Electronics Inc	HSBC	40
(3.159)	Y-entec Co Ltd	Morgan Stanley	(997)	(718.000)	Compal Electronics Inc	Morgan Stanley	2.374
(217)	YMT Co Ltd	Morgan Stanley	(184)	74.000	Compeq Manufacturing Co Ltd	Morgan Stanley	(1.346)
209	Yonwoo Co Ltd	Morgan Stanley	(81)	(3.341)	Cub Elecparts Inc	Bank of America	
7.173	Youngone Corp	Morgan Stanley	206			Merrill Lynch	(837)
(38)	Yuhan Corp	HSBC	241	(1.000)	Cub Elecparts Inc	JP Morgan	(175)
(854)	Yuhan Corp	JP Morgan	5.428	(1.000)	Cub Elecparts Inc	Morgan Stanley	(409)
(2.243)	Yuhan Corp	Morgan Stanley	(2.088)	(1.000)	Darfon Electronics Corp	HSBC	2
			(464.846)	(7.000)	Darfon Electronics Corp	JP Morgan	21
				(10.000)	Darfon Electronics Corp	Morgan Stanley	(310)
				(1.000)	Egis Technology Inc	HSBC	228
4.000	Accton Technology Corp	HSBC	(1.795)	(2.000)	Egis Technology Inc	JP Morgan	468
16.000	Accton Technology Corp	Morgan Stanley	(3.942)	(11.000)	Egis Technology Inc	Morgan Stanley	(352)
(1.000)	Advanced Ceramic X Corp	JP Morgan	(1.402)	70.000	Elan Microelectronics Corp	HSBC	(1.745)
(3.000)	Advanced Ceramic X Corp	Morgan Stanley	(4.963)	18.000	Elan Microelectronics Corp	JP Morgan	(490)
88.000	Advantech Co Ltd	HSBC	(29.531)	3.000	Elan Microelectronics Corp	Morgan Stanley	(1)
2.000	Advantech Co Ltd	JP Morgan	(687)	(4.000)	Elite Advanced Laser Corp	HSBC	202
30.000	Advantech Co Ltd	Morgan Stanley	(16.254)	(16.000)	Elite Advanced Laser Corp	JP Morgan	1.238
(3.000)	Airtac International Group	HSBC	(171)	(7.000)	Elite Advanced Laser Corp	Morgan Stanley	1
(3.000)	Airtac International Group	JP Morgan	(138)	(6.000)	Epistar Corp	JP Morgan	(169)
(1.000)	Alchip Technologies Ltd	Morgan Stanley	(425)	(22.000)	Epistar Corp	Morgan Stanley	723
56.000	Asia Cement Corp	HSBC	3.627	(2.000)	Eurocharm Holdings Co Ltd	Morgan Stanley	(32)
53.000	Asia Cement Corp	JP Morgan	3.374	(372)	Evergreen Marine Corp Ltd	HSBC	(18)
495.000	Asia Cement Corp	Morgan Stanley	(16.298)	(265)	Evergreen Marine Corp Ltd	Morgan Stanley	(13)
(9.000)	Asia Optical Co Inc	JP Morgan	1.292	(7.000)	Evergreen Marine Corp Taiwan Ltd	HSBC	92
(15.000)	Asia Optical Co Inc	Morgan Stanley	(930)	(48.000)	Evergreen Marine Corp Taiwan Ltd	Morgan Stanley	11
5.000	ASPEED Technology Inc	HSBC	2.730	(22.000)	Faraday Technology Corp	HSBC	450
2.000	ASPEED Technology Inc	JP Morgan	1.050	(24.000)	Faraday Technology Corp	JP Morgan	525
2.000	ASPEED Technology Inc	Morgan Stanley	60	(2.000)	Faraday Technology Corp	Morgan Stanley	(32)
36.000	Asustek Computer Inc	HSBC	(9.050)	12.700	Feng TAY Enterprise Co Ltd	HSBC	(5.961)
19.000	Asustek Computer Inc	JP Morgan	5.137	3.300	Feng TAY Enterprise Co Ltd	JP Morgan	(1.566)
18.000	Asustek Computer Inc	Morgan Stanley	(5.856)	43.500	Feng TAY Enterprise Co Ltd	Morgan Stanley	(2.879)
257.563	Cathay Financial Holding Co Ltd	HSBC	(7.683)	(16.000)	Formosa Chemicals & Fibre Corp	JP Morgan	957
7.240	Cathay Financial Holding Co Ltd	JP Morgan	(224)	(5.000)	Formosa Petrochemical Corp	HSBC	491
375.484	Cathay Financial Holding Co Ltd	Morgan Stanley	(8.293)	(38.000)	Formosa Petrochemical Corp	JP Morgan	3.827
2.660	Chailease Holding Co Ltd	HSBC	(398)	(20.000)	Formosa Petrochemical Corp	Morgan Stanley	662
2.120	Chailease Holding Co Ltd	JP Morgan	(325)	(2.000)	Formosa Taffeta Co Ltd	JP Morgan	(14)
52.132	Chailease Holding Co Ltd	Morgan Stanley	(6.004)	(6.000)	Formosa Taffeta Co Ltd	Morgan Stanley	30
58.000	Chicony Electronics Co Ltd	HSBC	(10.791)	1.000	Fulgent Sun International Holding Co Ltd	HSBC	(196)
4.000	Chicony Electronics Co Ltd	JP Morgan	(754)	3.000	Fulgent Sun International Holding Co Ltd	Morgan Stanley	(444)
410.000	Chicony Electronics Co Ltd	Morgan Stanley	(40.435)	(9.000)	Gemtek Technology Corp	JP Morgan	(277)
14.000	Chicony Power Technology Co Ltd	Morgan Stanley	(707)	(11.000)	General Interface Solution Holding Ltd	JP Morgan	182
(1.000)	Chilisin Electronics Corp	HSBC	(234)	(6.000)	General Interface Solution Holding Ltd	Morgan Stanley	(588)
(1.000)	Chilisin Electronics Corp	JP Morgan	(232)	13.000	Getac Technology Corp	HSBC	(636)
(13.000)	Chilisin Electronics Corp	Morgan Stanley	(2.808)	19.000	Getac Technology Corp	JP Morgan	(954)
(140.700)	China Petrochemical Development Corp	JP Morgan	1.745	78.000	Getac Technology Corp	Morgan Stanley	1.394
(55.650)	China Petrochemical Development Corp	Morgan Stanley	(35)	(3.000)	Globalwafers Co Ltd	Morgan Stanley	446
(27.000)	China Steel Corp	HSBC	439	(112.000)	Highwealth Construction Corp	Morgan Stanley	17
(74.000)	China Steel Corp	JP Morgan	748				
(3.000)	China Steel Corp	Morgan Stanley	5				
(5.000)	Chinese Gamer International Corp	HSBC	(675)				
(21.000)	Chinese Gamer International Corp	Morgan Stanley	3.516				

BlackRock Asia Extension Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Taiwan suite				Taiwan suite			
(40.660)	Hiwin Technologies Corp	JP Morgan	4.546	26.000	MediaTek Inc	HSBC	4.975
(51.260)	Hiwin Technologies Corp	Morgan Stanley	(10.879)	3.000	MediaTek Inc	JP Morgan	542
375.000	Hon Hai Precision Industry Co Ltd	HSBC	(33.983)	42.000	MediaTek Inc	Morgan Stanley	14.398
43.000	Hon Hai Precision Industry Co Ltd	JP Morgan	(1.762)	3.000	Merida Industry Co Ltd	HSBC	151
475.000	Hon Hai Precision Industry Co Ltd	Morgan Stanley	(45.288)	3.000	Merida Industry Co Ltd	Morgan Stanley	146
(33.000)	Hota Industrial Manufacturing Co Ltd	HSBC	1.038	(1.000)	Mirle Automation Corp	JP Morgan	(20)
(3.000)	Hota Industrial Manufacturing Co Ltd	JP Morgan	103	(7.000)	Mirle Automation Corp	Morgan Stanley	(137)
(19.000)	Hota Industrial Manufacturing Co Ltd	Morgan Stanley	(2.173)	(315.000)	Nan Ya Plastics Corp	JP Morgan	15.986
(12.000)	Hung Sheng Construction Ltd	Morgan Stanley	257	(13.000)	Nan Ya Plastics Corp	Morgan Stanley	3
(11.300)	International CSRC Investment Holdings Co	HSBC	659	4.000	Nien Made Enterprise Co Ltd	HSBC	270
(21.470)	International CSRC Investment Holdings Co	JP Morgan	1.270	3.000	Nien Made Enterprise Co Ltd	Morgan Stanley	(101)
(99.440)	International CSRC Investment Holdings Co	Morgan Stanley	(968)	2.000	Novatek Microelectronics Corp	HSBC	449
(26.000)	Inventec Corp	HSBC	(7)	3.000	Novatek Microelectronics Corp	Morgan Stanley	(1.379)
(1.000)	Kindom Development Co Ltd	JP Morgan	(5)	(10.000)	Oriental Union Chemical Corp	HSBC	357
(19.000)	Kindom Development Co Ltd	Morgan Stanley	(870)	(13.000)	Oriental Union Chemical Corp	JP Morgan	471
25.000	King Yuan Electronics Co Ltd	HSBC	(574)	(10.000)	Oriental Union Chemical Corp	Morgan Stanley	(81)
83.000	King Yuan Electronics Co Ltd	Morgan Stanley	(2.867)	(13.600)	Pan Jit International Inc	JP Morgan	728
(15.000)	Kinsus Interconnect Technology Corp	HSBC	(3.104)	(6.300)	Pan Jit International Inc	Morgan Stanley	166
(13.000)	Kinsus Interconnect Technology Corp	JP Morgan	(2.674)	1.000	Parade Technologies Ltd	JP Morgan	367
(54.000)	Kinsus Interconnect Technology Corp	Morgan Stanley	(4.593)	58.000	Pegatron Corp	HSBC	(5.413)
(2.000)	LandMark Optoelectronics Corp	HSBC	(196)	76.000	Pegatron Corp	Morgan Stanley	(6.992)
(14.000)	LandMark Optoelectronics Corp	JP Morgan	(1.286)	91.000	Powertech Technology Inc	HSBC	(1.726)
(20.000)	LandMark Optoelectronics Corp	Morgan Stanley	672	80.000	Powertech Technology Inc	JP Morgan	(1.709)
64.000	Lite-On Technology Corp	HSBC	(4.620)	196.000	Powertech Technology Inc	Morgan Stanley	(21.903)
195.000	Lite-On Technology Corp	JP Morgan	(14.326)	5.000	Poya International Co Ltd	HSBC	5.557
460.000	Lite-On Technology Corp	Morgan Stanley	(37.767)	1.000	Poya International Co Ltd	JP Morgan	1.101
(2.226)	Long Chen Paper	JP Morgan	(7)	26.000	Poya International Co Ltd	Morgan Stanley	16.157
(16.000)	Longchen Paper & Packaging Co Ltd	HSBC	186	140.000	Radiant Opto-Electronics Corp	HSBC	(13.673)
(548)	Longchen Paper & Packaging Co Ltd	HSBC	(2)	3.000	Radiant Opto-Electronics Corp	JP Morgan	(302)
(83.000)	Longchen Paper & Packaging Co Ltd	JP Morgan	817	12.000	Radiant Opto-Electronics Corp	Morgan Stanley	(201)
(11.000)	Longchen Paper & Packaging Co Ltd ^{tr}	Morgan Stanley	—	19.000	Realtek Semiconductor Corp	HSBC	2.863
(376)	Longchen Paper & Packaging Co Ltd	Morgan Stanley	(1)	2.000	Realtek Semiconductor Corp	JP Morgan	290
(24.000)	Longwell Co	HSBC	5.034	101.000	Realtek Semiconductor Corp	Morgan Stanley	(6.696)
(10.000)	Longwell Co	JP Morgan	2.117	(324.200)	Ruentex Development Co Ltd	Morgan Stanley	9.081
(58.000)	Longwell Co	Morgan Stanley	1.534	(19.600)	Ruentex Industries Ltd	HSBC	(192)
(5.000)	Lotus Pharmaceutical Co Ltd	HSBC	(914)	(89.000)	Ruentex Industries Ltd	JP Morgan	(701)
(2.000)	Lotus Pharmaceutical Co Ltd	JP Morgan	(466)	(199.200)	Ruentex Industries Ltd	Morgan Stanley	2.008
(9.000)	Lotus Pharmaceutical Co Ltd	Morgan Stanley	(439)	6.000	Silergy Corp	HSBC	484
(5.000)	Machvision Inc	Morgan Stanley	(815)	2.000	Silergy Corp	Morgan Stanley	(334)
				28.000	Simplo Technology Co Ltd	HSBC	12.697
				11.000	Simplo Technology Co Ltd	JP Morgan	4.907
				41.000	Simplo Technology Co Ltd	Morgan Stanley	(2.728)
				(3.263)	Simula Technology Inc	HSBC	352
				(8.272)	Simula Technology Inc	JP Morgan	409
				(31.637)	Simula Technology Inc	Morgan Stanley	(566)
				4.000	Sinbon Electronics Co Ltd	Morgan Stanley	326
				(10.000)	Sino-American Silicon Products Inc	Morgan Stanley	(94)
				(9.000)	St Shine Optical Co Ltd	Morgan Stanley	(3.969)
				(12.000)	TA Chen Stainless Pipe	HSBC	1.566
				(40.000)	TA Chen Stainless Pipe	JP Morgan	5.254
				(242.000)	TA Chen Stainless Pipe	Morgan Stanley	4.782
				(10.000)	Taiflex Scientific Co Ltd	HSBC	(237)
				(55.000)	Taiflex Scientific Co Ltd	JP Morgan	(1.405)
				(186.000)	Taiflex Scientific Co Ltd	Morgan Stanley	(14.911)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Taiwan suite				Taiwan suite			
(4.000)	Taiwan Fertilizer Co Ltd	HSBC	(27)	87.000	Wistron Corp	HSBC	(2.178)
(12.000)	Taiwan Fertilizer Co Ltd	Morgan Stanley	(411)	5.000	Wistron Corp	JP Morgan	(129)
(3.000)	Taiwan Mask Corp	JP Morgan	(133)	237.000	Wistron Corp	Morgan Stanley	(11.674)
(159.000)	Taiwan Mask Corp	Morgan Stanley	(2.851)	(11.890)	Wiwynn Corp	Morgan Stanley	(1.928)
(5.000)	Taiwan Semiconductor Co Ltd	HSBC	181	1.000	WPG Holdings Ltd	Morgan Stanley	(15)
(2.000)	Taiwan Semiconductor Co Ltd	JP Morgan	75	(18.000)	XinTec Inc	HSBC	(1.979)
(39.000)	Taiwan Semiconductor Co Ltd	Morgan Stanley	(1.400)	(4.000)	XinTec Inc	JP Morgan	152
11.000	Taiwan Semiconductor Manufacturing Co Ltd	HSBC	(622)	(8.000)	XinTec Inc	Morgan Stanley	1.313
1.000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(64)	77.000	Yuanta Financial Holding Co Ltd	HSBC	(580)
850.000	Taiwan Semiconductor Manufacturing Co Ltd	Morgan Stanley	(112.283)	20.000	Yuanta Financial Holding Co Ltd	JP Morgan	(161)
(14.000)	Taiwan Styrene Monomer Technology Corp	Morgan Stanley	72	3.600.000	Yuanta Financial Holding Co Ltd	Morgan Stanley	(6.131)
(13.000)	Taiwan Surface Mounting Technology Corp	HSBC	(6.740)	15.000	Zhen Ding Technology Holding Ltd	HSBC	(6.682)
(8.000)	Taiwan Surface Mounting Technology Corp	JP Morgan	(4.129)	32.000	Zhen Ding Technology Holding Ltd	JP Morgan	(14.376)
(24.000)	Taiwan Surface Mounting Technology Corp	Morgan Stanley	(778)	37.000	Zhen Ding Technology Holding Ltd	Morgan Stanley	(2.442)
(102.000)	Tatung Co Ltd	HSBC	(11.955)	Thaïlande			
(44.000)	Tatung Co Ltd	JP Morgan	(5.137)	20.300	Advanced Info Service PCL	Bank of America	(12.726)
(95.000)	Tatung Co Ltd	Morgan Stanley	2.498	55.800	Advanced Info Service PCL	HSBC	(31.002)
(1.000)	Tong Hsing Electronic Industries Ltd	JP Morgan	17	8.600	Advanced Info Service PCL	JP Morgan	(5.971)
(1.000)	Tong Hsing Electronic Industries Ltd ¹¹	Morgan Stanley	—	210.100	Advanced Info Service PCL	Morgan Stanley	(57.397)
19.000	Tripod Technology Corp	HSBC	(4.380)	30.900	Bangkok Chain Hospital PCL	HSBC	688
3.000	Tripod Technology Corp	JP Morgan	(702)	5.900	Bangkok Chain Hospital PCL	Morgan Stanley	94
207.000	Tripod Technology Corp	Morgan Stanley	(17.047)	448.100	Bangkok Dusit Medical Services PCL 'F'	HSBC	5.646
(18.000)	TrueLight Corp	JP Morgan	(1.246)	(50.000)	Banpu PCL Reg	JP Morgan	905
(14.000)	TrueLight Corp	Morgan Stanley	(136)	(897.900)	Banpu PCL Reg	Morgan Stanley	(8.526)
37.000	Unimicron Technology Corp	HSBC	(42)	(347.900)	BEC World PCL	JP Morgan	5.988
13.000	Unimicron Technology Corp	JP Morgan	(30)	31.500	Bumrungrad Hospital PCL	Morgan Stanley	6.098
113.000	Unimicron Technology Corp	Morgan Stanley	(3.165)	70.200	CK Power PCL	Bank of America	(3.713)
9.000	Uni-President Enterprises Corp	HSBC	(234)	11.400	CK Power PCL	HSBC	(590)
1.000	Uni-President Enterprises Corp	JP Morgan	(28)	34.500	CK Power PCL	JP Morgan	(1.792)
143.000	Uni-President Enterprises Corp	Morgan Stanley	(4.252)	55.700	CK Power PCL	Morgan Stanley	(750)
(4.000)	Unitech Printed Circuit Board Corp	HSBC	(125)	8.600	CP ALL PCL	Bank of America	(279)
(29.000)	Unitech Printed Circuit Board Corp	JP Morgan	(814)	288.200	CP ALL PCL	HSBC	(22.272)
(4.000)	Unitech Printed Circuit Board Corp	Morgan Stanley	7	1.600	CP ALL PCL	JP Morgan	(127)
154.000	United Microelectronics Corp	HSBC	3.244	444.500	CP ALL PCL	Morgan Stanley	9.749
123.000	United Microelectronics Corp	JP Morgan	2.547	1.900	Home Product Center PCL	Bank of America	(37)
889.000	United Microelectronics Corp	Morgan Stanley	10.156	28.000	Home Product Center PCL	HSBC	(104)
(8.239)	Universal Microwave Technology Inc	Morgan Stanley	353	5.900	Home Product Center PCL	JP Morgan	(83)
(10.000)	Unizyx Holding Corp	JP Morgan	1	1.457.600	Home Product Center PCL	Morgan Stanley	(10.582)
6.300	Voltronic Power Technology Corp	HSBC	1.906	274.700	Major Cineplex Group PCL	Bank of America	56
2.100	Voltronic Power Technology Corp	JP Morgan	598	209.900	Major Cineplex Group PCL	HSBC	(478)
39.800	Voltronic Power Technology Corp	Morgan Stanley	(2.699)	27.900	Major Cineplex Group PCL	JP Morgan	(176)
(9.000)	Wafer Works Corp	HSBC	78	1.014.700	Major Cineplex Group PCL	Morgan Stanley	(962)
(17.000)	Wafer Works Corp	JP Morgan	565	(12.800)	Minor International PCL	Bank of America	(1.063)
(66.000)	Wafer Works Corp	Morgan Stanley	(858)	(9.300)	Minor International PCL	HSBC	(445)
				(4.600)	Minor International PCL	JP Morgan	(215)
				(958.500)	Minor International PCL	Morgan Stanley	(54.158)
				(108.900)	Quality Houses PCL	JP Morgan	(401)
				(196.600)	Quality Houses PCL	Morgan Stanley	(371)
				1.200	Siam Commercial Bank PCL/The	Morgan Stanley	114
				(300.800)	Thai Oil PCL	Morgan Stanley	(11.160)

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Thaïlande suite			
12.900	Thai Union Group PCL 'F'	Bank of America Merrill Lynch	172
493.800	Thai Union Group PCL 'F'	HSBC	(3.995)
254.900	Thai Union Group PCL 'F'	JP Morgan	(1.447)
330.000	Thai Union Group PCL 'F'	Morgan Stanley	9.665
171.300	TTW PCL	HSBC	398
151.600	TTW PCL	Morgan Stanley	(79)
			(191.328)
États-Unis			
3.716	58.com Inc ADR	Morgan Stanley	9.885
24.826	Alibaba Group Holding Ltd ADR	Bank of America Merrill Lynch	350.791
6.075	Alibaba Group Holding Ltd ADR	HSBC	75.694
16.578	Alibaba Group Holding Ltd ADR	Morgan Stanley	212.862
(34.932)	ASE Technology Holding ADR	HSBC	6.116
(28.658)	ASE Technology Holding ADR	Morgan Stanley	1.146
1.433	Baidu Inc ADR	HSBC	(8.842)
8.454	Baidu Inc ADR	Morgan Stanley	3.382
(542)	Chunghwa Telecom Co Ltd ADR	HSBC	6
11.294	Genpact Ltd	HSBC	16.150
16.185	Genpact Ltd	Morgan Stanley	17.318
8.872	HDFC Bank Ltd ADR	Morgan Stanley	6.920
154.457	Infosys Ltd ADR	Morgan Stanley	27.802
3.882	JD.com Inc ADR	Bank of America Merrill Lynch	(3.339)
13.604	JD.com Inc ADR	HSBC	(7.346)
16.984	JD.com Inc ADR	Morgan Stanley	12.568
93.502	Melco Resorts & Entertainment Ltd ADR	Morgan Stanley	(12.155)
2.999	Momo Inc ADR	Morgan Stanley	1.080
35	NetEase Inc ADR	Bank of America Merrill Lynch	897
811	NetEase Inc ADR	HSBC	14.444
1.300	NetEase Inc ADR	Morgan Stanley	8.385
319	New Oriental Education & Technology Group Inc ADR	HSBC	738
1.960	New Oriental Education & Technology Group Inc ADR	Morgan Stanley	7.066
26.179	NIO Inc ADR	Morgan Stanley	1.076
19.310	Qutoutiao Inc ADR	Morgan Stanley	1.159
6.818	Sea Ltd ADR	HSBC	(1.501)
2.561	Sea Ltd ADR	Morgan Stanley	691
1.806	Silicon Motion Technology Corp ADR	Morgan Stanley	(404)
2.440	SINA Corp/China	Morgan Stanley	3.172
5.770	Sohu.com Ltd ADR	Morgan Stanley	323
2.396	TAL Education Group ADR	Morgan Stanley	1.842
5.834	Trip.com Group Ltd ADR	Morgan Stanley	3.156
7.646	Vipshop Holdings Ltd ADR	Bank of America Merrill Lynch	3.058
2.032	Vipshop Holdings Ltd ADR	HSBC	2.073
6.068	Vipshop Holdings Ltd ADR	Morgan Stanley	4.369
8.993	WNS Holdings Ltd ADR	Morgan Stanley	17.986
3.764	Yum China Holdings Inc	HSBC	1.280
2.021	YY Inc ADR	HSBC	(4.244)
			775.604
Total			(1.813.643)

^m Les montants inférieurs à 0,50 USD ont été arrondis à zéro.

ⁿ Ces titres ont été évalués en consultation avec le gestionnaire d'investissement. Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).

BlackRock Asia Extension Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-value nette non réalisée USD
506	USD	SGX NIFTY 50	Décembre 2019	21.553
Total				21.553

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
INR	866.546.321	USD	12.058.377	Bank of America Merrill Lynch	10/1/2020	(15.101)
Catégorie d'Actions couverte en GBP						
GBP	4.616	USD	5.927	State Street Bank & Trust Company	13/12/2019	30
USD	332	GBP	259	State Street Bank & Trust Company	13/12/2019	—
Total						(15.071)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	72,78
Gouvernement	25,68
Biens de consommation cyclique	1,31
Biens de consommation non cyclique	0,78
Portefeuille de titres à la valeur de marché	100,55
Autres éléments du passif net	(0,55)
<hr/>	
	100,00

BlackRock Asia Pacific Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Australie							
21.541	Aristocrat Leisure Ltd	494.299	1,67				
9.500	Domino's Pizza Enterprises Ltd ^a	339.461	1,15				
		833.760	2,82				
Chine							
2.112.000	Anton Oilfield Services Group/Hong Kong	202.341	0,69				
26.900	Asymchem Laboratories Tianjin Co Ltd 'A'	470.889	1,59				
72.300	Beijing New Building Materials Plc 'A'	229.664	0,78				
116.000	China Merchants Bank Co Ltd 'H'	548.264	1,86				
53.600	ENN Energy Holdings Ltd	581.987	1,97				
72.170	Jiangsu Hengli Hydraulic Co Ltd 'A'	448.026	1,52				
24.000	Meituan Dianping 'B'	316.388	1,07				
8.572	Momo Inc ADR	321.279	1,09				
2.530	New Oriental Education & Technology Group Inc ADR - CDI	310.545	1,05				
6.400	Pharmaron Beijing Co Ltd 'H' '144A'	34.296	0,12				
122.806	Shenzhen Inovance Technology Co Ltd 'A'	459.135	1,55				
17.100	Shenzhen Mindray Bio-Medical Electronics Co Ltd 'A'	437.326	1,48				
299.000	Topsports International Holdings Ltd '144A'	336.112	1,14				
9.294	Yum China Holdings Inc	410.702	1,39				
412.400	Zhejiang Huace Film & TV Co Ltd 'A'	363.891	1,23				
		5.470.845	18,53				
Hong Kong							
69.000	China Mengniu Dairy Co Ltd	263.983	0,90				
17.000	China Mobile Ltd	128.124	0,43				
62.000	Galaxy Entertainment Group Ltd ^a	405.500	1,37				
149.000	Geely Automobile Holdings Ltd	278.649	0,94				
53.000	Link (Reit)	541.621	1,84				
		1.617.877	5,48				
Inde							
7.420	HDFC Bank Ltd ADR ^a	462.934	1,57				
		462.934	1,57				
Indonésie							
459.700	Astra International Tbk PT	211.843	0,72				
				Indonésie suite			
				213.500	Bank Central Asia Tbk PT	475.285	1,61
				333.700	Indocement Tunggal Prakarsa Tbk PT	458.971	1,55
						1.146.099	3,88
				Philippines			
				2.035.500	Bloomerry Resorts Corp	446.236	1,51
				1.958.800	LT Group Inc	426.337	1,45
						872.573	2,96
				Corée du Sud			
				4.412	Daewoo Shipbuilding & Marine Engineering Co Ltd	98.426	0,33
				84.913	Korean Reinsurance Co	607.472	2,06
						705.898	2,39
				Taiwan			
				10.000	Chunghwa Precision Test Tech Co Ltd	289.081	0,98
				218.000	Hon Hai Precision Industry Co Ltd	632.339	2,14
				32.000	Parade Technologies Ltd	628.243	2,13
				9.545	Silicon Motion Technology Corp ADR	420.648	1,42
						1.970.311	6,67
				Thaïlande			
				328.500	Bangkok Dusit Medical Services PCL NVDR	267.431	0,90
				159.300	CP ALL PCL NVDR	400.655	1,36
				860.200	Thai Beverage PCL ^a	559.879	1,90
						1.227.965	4,16
						14.308.262	48,46
				BILLETS DE TRÉSORERIE			
				Canada			
				USD 1.259.000	PSP Capital Inc 9/12/2019 (Zero Coupon)	1.258.405	4,26
						1.258.405	4,26
				États-Unis			
				USD 1.302.000	Cafco LLC 9/1/2020 (Zero Coupon)	1.299.439	4,40
				USD 1.300.000	Federation Des Caisses Desjardins 3/1/2020 (Zero Coupon)	1.297.827	4,40
				USD 1.322.000	LMA Americas LLC 8/1/2020 (Zero Coupon)	1.319.422	4,47
				USD 1.266.000	National Securities Clearing Corporation 16/12/2019 (Zero Coupon)	1.264.970	4,28
				USD 1.248.000	NRW.Bank 2/12/2019 (Zero Coupon)	1.247.863	4,23
				USD 1.255.000	Versailles Com Paper LLC 6/12/2019 (Zero Coupon)	1.254.582	4,25

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Absolute Return Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite			
USD 1.245.000	Walmart Inc 2/12/2019 (Zero Coupon)	1.244.869	4,22
		<u>8.928.972</u>	<u>30,25</u>
	Total des billets de trésorerie	<u>10.187.377</u>	<u>34,51</u>
	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	<u>24.495.639</u>	<u>82,97</u>
Autres valeurs mobilières et instruments du marché monétaire			
ACTIONS ORDINAIRES			
Singapour			
228.100	Singapore Telecommunications Ltd	563.828	1,91
		<u>563.828</u>	<u>1,91</u>
	Total des actions ordinaires	<u>563.828</u>	<u>1,91</u>
	Total des autres valeurs mobilières et instruments du marché monétaire	<u>563.828</u>	<u>1,91</u>
Organismes de placement collectif			
Irlande			
23.756	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	2.376.354	8,05
		<u>2.376.354</u>	<u>8,05</u>
	Total des organismes de placement collectif	<u>2.376.354</u>	<u>8,05</u>
	Portefeuille de titres à la valeur de marché	<u>27.435.821</u>	<u>92,93</u>
	Autres éléments de l'actif net	<u>2.086.920</u>	<u>7,07</u>
	Total de l'actif net (USD)	<u>29.522.741</u>	<u>100,00</u>
[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés. [~] Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			

BlackRock Asia Pacific Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie			
(83.896)	a2 Milk Co Ltd	Morgan Stanley	(41.921)
(65.334)	Challenger Ltd	Bank of America Merrill Lynch	(994)
(70.864)	Fortescue Metals Group Ltd	Bank of America Merrill Lynch	(30.643)
			(73.558)
Chine			
7.490	Jiangsu Hengli Hydraulic Co Ltd 'A'	Bank of America Merrill Lynch	(1.248)
			(1.248)
Hong Kong			
(2.580.000)	China Tower Corp Ltd 'H' '144A'	Bank of America Merrill Lynch	3.280
(91.000)	Hengan International Group Co Ltd	JP Morgan	28.216
(202.782)	Hong Kong & China Gas Co Ltd	JP Morgan	13.153
(74.800)	HSBC Holdings Plc	Morgan Stanley	748
(303.000)	Sino Biopharmaceutical Ltd	JP Morgan	66.030
(183.000)	Weichai Power Co Ltd 'H'	Bank of America Merrill Lynch	(6.555)
			104.872
Malaisie			
(356.800)	Hartalega Holdings Bhd	JP Morgan	14.362
127.600	Malaysia Airports Holdings Bhd	JP Morgan	(9.107)
(473.400)	Telekom Malaysia Bhd	Morgan Stanley	(727)
			4.528
Corée du Sud			
(4.201)	Celltrion Inc	Morgan Stanley	4.718
(19.859)	Hana Financial Group Inc	Bank of America Merrill Lynch	9.998
(19.597)	Samsung Card Co Ltd	Bank of America Merrill Lynch	9.303
			24.019
Taiwan			
(78.000)	LandMark Optoelectronics Corp	JP Morgan	(7.163)
(158.000)	Radiant Opto-Electronics Corp	Morgan Stanley	2.649
(1.833.999)	Shin Kong Financial Holding Co Ltd	Bank of America Merrill Lynch	2.637
			(1.877)
Thaïlande			
(22.560)	Minor International PCL	JP Morgan	167
(451.200)	Minor International PCL NVDR	JP Morgan	(21.093)
(174.700)	PTT PCL NVDR	Morgan Stanley	290
			(20.636)
Royaume-Uni			
20.123	Prudential Plc	Morgan Stanley	22.126
			22.126
États-Unis			
(7.474)	Autohome Inc ADR	Morgan Stanley	20.927
(3.051)	IPG Photonics Corp	JP Morgan	7.963
			28.890
Total			87.116

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Absolute Return Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-value nette non réalisée USD
(85)	USD	FTSE China A50	Décembre 2019	26.937
(168)	HKD	Mini H-Shares Index	Décembre 2019	80.062
(62)	USD	MSCI Indonesia Index	Décembre 2019	11.780
Total				118.779

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en CHF						
CHF	1.145.513	USD	1.153.747	State Street Bank & Trust Company	13/12/2019	(8.537)
USD	11.391	CHF	11.280	State Street Bank & Trust Company	13/12/2019	115
						(8.422)
Catégorie d'Actions couverte en EUR						
EUR	61.724	USD	68.182	State Street Bank & Trust Company	13/12/2019	(231)
USD	504	EUR	455	State Street Bank & Trust Company	13/12/2019	2
						(229)
Catégorie d'Actions couverte en GBP						
GBP	123.377	USD	158.445	State Street Bank & Trust Company	13/12/2019	845
USD	10.372	GBP	8.075	State Street Bank & Trust Company	13/12/2019	(52)
						793
Total						(7.858)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	30,74
Biens de consommation cyclique	15,47
Biens de consommation non cyclique	9,39
Gouvernement	8,49
Organismes de placement collectif	8,05
Valeurs industrielles	7,87
Technologie	5,62
Communications	4,64
Services aux collectivités	1,97
Énergie	0,69
Portefeuille de titres à la valeur de marché	92,93
Autres éléments de l'actif net	7,07
<hr/>	
	100,00

BlackRock Asia Pacific Diversified Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
États-Unis							
USD 1.000.000	United States Treasury Bill 20/2/2020 (Zero Coupon)	996.515	3,96	USD 750.000	Ontario Teachers' Finance Trust 23/3/2020 (Zero Coupon)	745.250	2,96
USD 500.000	United States Treasury Bill 12/3/2020 (Zero Coupon)	497.314	1,98	USD 750.000	Province Of Alberta 6/2/2020 (Zero Coupon)	747.181	2,97
USD 400.000	United States Treasury Bill 16/4/2020 (Zero Coupon)	397.562	1,58			2.238.737	8,90
USD 1.000.000	United States Treasury Bill 7/5/2020 (Zero Coupon)	993.243	3,95	Singapour			
USD 1.000.000	United States Treasury Bill 21/5/2020 (Zero Coupon)	992.616	3,95	USD 600.000	DBS Bank Ltd 9/1/2020 (Zero Coupon)	598.700	2,38
USD 1.200.000	United States Treasury Bill-When Issued 13/2/2020 (Zero Coupon)	1.196.147	4,76	USD 400.000	United Overseas Bank Ltd 22/1/2020 (Zero Coupon)	398.852	1,59
		5.073.397	20,18			997.552	3,97
Total des obligations		5.073.397	20,18	Royaume-Uni			
CERTIFICATS DE DÉPÔT							
Belgique							
USD 250.000	KBC Bank NV/New York 2,02% 10/1/2020	250.006	0,99	USD 500.000	Santander UK Plc 3/2/2020 (Zero Coupon)	498.149	1,98
		250.006	0,99			498.149	1,98
Canada							
USD 1.000.000	Bank Of Montreal/Chicago 1,85% 10/2/2020	1.000.000	3,98	États-Unis			
		1.000.000	3,98	USD 250.000	ABN Amro Funding USA LLC 28/2/2020 (Zero Coupon)	248.644	0,99
France							
USD 750.000	Credit Industriel Et Commercial SA 1,88% 4/5/2020	750.000	2,98	USD 1.000.000	Albion Capital Corporation SA 27/1/2020 (Zero Coupon)	996.858	3,96
		750.000	2,98	USD 300.000	Bedford Row Funding Corp 14/1/2020 (Zero Coupon)	299.239	1,19
Japon							
USD 750.000	Mizuho Bank Ltd/New York 2,00% 24/1/2020	749.999	2,98	USD 450.000	Bennington Stark Capital Company LLC 17/1/2020 (Zero Coupon)	448.890	1,78
USD 250.000	Mizuho Bank Ltd/New York 2,31% 6/3/2020	250.033	1,00	USD 1.000.000	Cancara Asset Secur LLC 31/1/2020 (Zero Coupon)	996.504	3,96
USD 250.000	Norinchukin Bank/New York 2,30% 11/12/2019	250.000	0,99	USD 800.000	Chariot Funding LLC 25/2/2020 (Zero Coupon)	796.443	3,17
USD 500.000	Norinchukin Bank/New York 2,10% 7/2/2020	500.000	1,99	USD 250.000	Ciesco LLC 2/12/2019 (Zero Coupon)	249.973	0,99
USD 350.000	Sumitomo Mitsui Trust Bank Ltd/New York 1,95% 27/1/2020	350.033	1,39	USD 300.000	Federation Des Caisses Desjardins 24/2/2020 (Zero Coupon)	298.516	1,19
		2.100.065	8,35	USD 450.000	Federation Des Caisses Desjardins 23/4/2020 (Zero Coupon)	446.629	1,78
Royaume-Uni							
USD 600.000	Oversea-Chinese Banking Corporation 1,87% 4/8/2020	600.000	2,39	USD 750.000	Jupiter Securitization Company LLC 6/1/2020 (Zero Coupon)	748.466	2,98
		600.000	2,39	USD 500.000	KfW International Finance Inc 10/3/2020 (Zero Coupon)	497.250	1,98
États-Unis							
USD 250.000	Barclays Bank Plc/New York 2,10% 1/5/2020	250.000	0,99	USD 1.000.000	Manhattan Asset Funding Co LLC 23/1/2020 (Zero Coupon)	997.000	3,96
USD 250.000	Nordea Bank Abp/New York 2,53% 21/2/2020	250.000	1,00	USD 350.000	Mont Blanc Capital Corp 6/2/2020 (Zero Coupon)	348.645	1,39
		500.000	1,99	USD 250.000	NRW.Bank 13/1/2020 (Zero Coupon)	249.447	0,99
Total des certificats de dépôt		5.200.071	20,68	USD 500.000	NRW.Bank 9/3/2020 (Zero Coupon)	497.236	1,98
BILLETTS DE TRÉSORERIE							
Canada							
USD 750.000	CDP Financial Inc 28/2/2020 (Zero Coupon)	746.306	2,97	USD 300.000	Ridgefield Funding Company LLC 3/4/2020 (Zero Coupon)	298.021	1,19

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite			
USD 500.000	Thunder Bay Funding LLC 16/3/2020 (Zero Coupon)	497.087	1,98
USD 250.000	Toyota Motor Credit Corp FRN 9/3/2020	250.000	0,99
		11.212.227	44,59
	Total des billets de trésorerie	14.946.665	59,44
	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	25.220.133	100,30
	Portefeuille de titres à la valeur de marché	25.220.133	100,30
	Autres éléments du passif net	(75.173)	(0,30)
	Total de l'actif net (USD)	25.144.960	100,00

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées
			USD				USD
Australie				Australie suite			
310	a2 Milk Co Ltd	JP Morgan	617	255	Breville Group Ltd	Citibank	(23)
25.421	Accent Group Ltd	Citibank	2.394	(3.324)	Brickworks Ltd	HSBC	(115)
31.897	Accent Group Ltd	HSBC	1.783	(858)	BWP Trust (Reit)	HSBC	(37)
22.071	Accent Group Ltd	JP Morgan	1.144	(470)	BWP Trust (Reit)	JP Morgan	(31)
(277)	Afterpay Touch Group Ltd	HSBC	(113)	(3.795)	BWX Ltd	JP Morgan	(200)
(1.073)	Afterpay Touch Group Ltd	JP Morgan	(3.014)	443	Caltex Australia Ltd	Citibank	1.980
940	AGL Energy Ltd	JP Morgan	209	2.941	Caltex Australia Ltd	JP Morgan	12.563
2.497	ALS Ltd	Citibank	503	46.163	Cardno Ltd	Citibank	933
11.933	ALS Ltd	HSBC	6.207	7.337	Cardno Ltd	HSBC	(8)
5.324	ALS Ltd	JP Morgan	2.546	44.901	Cardno Ltd	JP Morgan	382
384	Altium Ltd	Citibank	216	(21.543)	Carnarvon Petroleum Ltd	Citibank	164
811	Altium Ltd	HSBC	1.572	(4.153)	Carnarvon Petroleum Ltd	JP Morgan	102
3.589	Altium Ltd	JP Morgan	6.049	270	carsales.com Ltd	Citibank	44
(51.589)	Alumina Ltd	HSBC	4.797	1.593	carsales.com Ltd	HSBC	447
(43.390)	Alumina Ltd	JP Morgan	4.727	630	carsales.com Ltd	JP Morgan	226
(440)	Ancor Plc - CDI	Citibank	(115)	312	Charter Hall Group (Reit)	Citibank	23
(2.861)	Ancor Plc - CDI	HSBC	(1.254)	617	Charter Hall Group (Reit)	HSBC	(32)
(401)	Ancor Plc - CDI	JP Morgan	(185)	6.979	Charter Hall Group (Reit)	JP Morgan	652
(53.633)	AMP Ltd	HSBC	787	1.557	Chorus Ltd	Citibank	348
(25.730)	AMP Ltd	JP Morgan	426	2.697	Chorus Ltd	JP Morgan	805
253	Ansell Ltd	HSBC	208	(16.427)	Cleanaway Waste Management Ltd	HSBC	(2.399)
2.099	Ansell Ltd	JP Morgan	1.580	943	Clinuvel Pharmaceuticals Ltd	Citibank	(1.148)
3.227	AP Eagers Ltd	HSBC	(5.470)	216	Clinuvel Pharmaceuticals Ltd	HSBC	(458)
4.984	APN Industria REIT	Citibank	(104)	51	Clinuvel Pharmaceuticals Ltd	JP Morgan	(48)
1.173	APN Industria REIT	JP Morgan	(31)	2.786	Coca-Cola Amatil Ltd	Citibank	(179)
422	Appen Ltd ⁿ	Citibank	—	5.282	Coca-Cola Amatil Ltd	HSBC	2.657
3.225	Aristocrat Leisure Ltd	Citibank	(1.522)	7.934	Coca-Cola Amatil Ltd	JP Morgan	1.651
16.260	Aristocrat Leisure Ltd	JP Morgan	21.595	40	Cochlear Ltd	Citibank	73
81.665	Asaleo Care Ltd	Citibank	1.260	934	Cochlear Ltd	JP Morgan	10.348
18.830	Asaleo Care Ltd	HSBC	399	10.795	Codan Ltd/Australia	Citibank	629
102.342	Asaleo Care Ltd	JP Morgan	1.911	12.575	Codan Ltd/Australia	HSBC	1.414
(13.327)	Atlas Arteria Ltd	HSBC	1.855	12.870	Codan Ltd/Australia	JP Morgan	1.622
(2.538)	Atlas Arteria Ltd	HSBC	(1.288)	2.409	Coles Group Ltd	JP Morgan	1.205
(7.715)	Atlas Arteria Ltd	JP Morgan	1.239	4.263	Collins Foods Ltd	Citibank	974
(1.469)	Atlas Arteria Ltd	JP Morgan	(745)	2.649	Collins Foods Ltd	HSBC	1.326
(7.559)	Auckland International Airport Ltd	Citibank	367	(89)	Commonwealth Bank of Australia	HSBC	(5)
(501)	Auckland International Airport Ltd	HSBC	68	(434.430)	Cooper Energy Ltd	HSBC	12.414
(8.476)	Auckland International Airport Ltd	JP Morgan	1.340	(264.702)	Cooper Energy Ltd	JP Morgan	7.229
44.067	Austal Ltd	Citibank	(463)	(14.963)	Costa Group Holdings Ltd	HSBC	887
1.222	Austal Ltd	JP Morgan	(272)	188	Credit Corp Group Ltd	JP Morgan	(22)
(790)	Australia & New Zealand Banking Group Ltd	HSBC	110	(22.679)	Cromwell Property Group (Reit)	HSBC	938
(2.461)	Australia & New Zealand Banking Group Ltd	JP Morgan	1.499	(8.305)	Cromwell Property Group (Reit)	JP Morgan	248
(175.033)	Aventus Group (Reit)	Citibank	(9.458)	1.036	Crown Resorts Ltd	HSBC	78
(9.668)	Aventus Group (Reit)	JP Morgan	(71)	360	CSL Ltd	Citibank	3.125
(46.016)	Avita Medical Ltd	JP Morgan	1.232	2.479	CSL Ltd	JP Morgan	25.550
38.741	Baby Bunting Group Ltd	Citibank	(5.058)	5.766	CSR Ltd	Citibank	205
3.339	Baby Bunting Group Ltd	HSBC	(1.073)	2.361	CSR Ltd	HSBC	144
7.740	Baby Bunting Group Ltd	JP Morgan	(2.282)	365	CSR Ltd	JP Morgan	13
508	Bapcor Ltd	Citibank	(33)	(21.101)	Dacian Gold Ltd	Citibank	1
5.713	Beach Energy Ltd	Citibank	276	(8.338)	Dacian Gold Ltd	JP Morgan	339
27.037	Beach Energy Ltd	HSBC	(46)	11.286	Data#3 Ltd	Citibank	431
14.862	Beach Energy Ltd	JP Morgan	(89)	16.982	Data#3 Ltd	JP Morgan	(404)
(15.382)	Bega Cheese Ltd	Citibank	668	(26.052)	Domain Holdings Australia Ltd	HSBC	(5.139)
(31.243)	Bega Cheese Ltd	HSBC	4.503	(3.778)	Domain Holdings Australia Ltd	JP Morgan	(804)
(37.765)	Bega Cheese Ltd	JP Morgan	5.873	(7.509)	Downer EDI Ltd	HSBC	(1.057)
15.263	BHP Group Ltd	JP Morgan	4.880	3.553	Elders Ltd	Citibank	(636)
(20.617)	Bingo Industries Ltd	Citibank	848	11.207	EML Payments Ltd	Citibank	2.607
(75.183)	Bingo Industries Ltd	HSBC	(17.011)	2.087	EML Payments Ltd	Citibank	1.666
(28.490)	Bingo Industries Ltd	JP Morgan	(6.666)	(34.789)	Estia Health Ltd	HSBC	3.987
(9.569)	BlueScope Steel Ltd	HSBC	(1.663)	4.773	Evolution Mining Ltd	Citibank	83
(909)	Boral Ltd	HSBC	(82)				
(18.192)	Boral Ltd	JP Morgan	(882)				
16.083	Bravura Solutions Ltd	Citibank	3.296				
7.308	Bravura Solutions Ltd	JP Morgan	2.561				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie suite				Australie suite			
17.988	Evolution Mining Ltd	JP Morgan	(580)	(160)	Janus Henderson Group Plc - CDI	HSBC	(137)
3.983	Fisher & Paykel Healthcare Corp Ltd	Citibank	4.119	(156)	Janus Henderson Group Plc - CDI	JP Morgan	(118)
3.097	Fisher & Paykel Healthcare Corp Ltd	HSBC	3.107	42	JB Hi-Fi Ltd	Citibank	25
325	Fisher & Paykel Healthcare Corp Ltd	JP Morgan	379	1.034	JB Hi-Fi Ltd	HSBC	345
(9.841)	Fletcher Building Ltd	JP Morgan	(407)	2.042	JB Hi-Fi Ltd	JP Morgan	1.848
(356)	Flight Centre Travel Group Ltd	JP Morgan	(360)	751	Jumbo Interactive Ltd	HSBC	14
(10.525)	Freedom Foods Group Ltd	JP Morgan	1.873	571	Jumbo Interactive Ltd	JP Morgan	66
(2.669)	G8 Education Ltd	Citibank	5	(2.943)	LendLease Group (Unit)	HSBC	196
(84.068)	G8 Education Ltd	HSBC	21.103	(2.442)	LendLease Group (Unit)	JP Morgan	496
(6.090)	G8 Education Ltd	JP Morgan	2.722	802	Lifestyle Communities Ltd	Citibank	(17)
11.941	GDI Property Group (Reit)	JP Morgan	(262)	1.928	Lifestyle Communities Ltd	JP Morgan	(175)
(20.210)	Gold Road Resources Ltd	Citibank	(698)	(8.193)	Link Administration Holdings Ltd	HSBC	631
(498)	Goodman Group (Reit)	HSBC	(66)	(11.198)	Link Administration Holdings Ltd	JP Morgan	1.011
5.541	GPT Group/The (Reit)	HSBC	484	6.110	Lovisa Holdings Ltd	Citibank	977
533	GrainCorp Ltd 'A'	Citibank	(101)	737	Lovisa Holdings Ltd	HSBC	(615)
(4.715)	GrainCorp Ltd 'A'	HSBC	(1.611)	(12.161)	Lynas Corp Ltd	HSBC	1.628
1.977	GrainCorp Ltd 'A'	JP Morgan	(361)	(8.954)	Lynas Corp Ltd	JP Morgan	1.812
1.932	Growthpoint Properties Australia Ltd (Reit)	HSBC	101	9.799	MACA Ltd	Citibank	(20)
(12.174)	Hansen Technologies Ltd	HSBC	231	6.816	MACA Ltd	HSBC	101
(8.067)	Hansen Technologies Ltd	JP Morgan	261	261	Macquarie Group Ltd	Citibank	472
(9.832)	Healius Ltd	HSBC	690	212	Macquarie Group Ltd	HSBC	(33)
1	Healius Ltd TM	JP Morgan	—	1.449	Macquarie Group Ltd	JP Morgan	(1.260)
38.227	Hotel Property Investments (Reit)	Citibank	(51)	989	Magellan Financial Group Ltd	HSBC	1.267
34.001	Hotel Property Investments (Reit)	HSBC	616	4.302	Magellan Financial Group Ltd	JP Morgan	7.002
20.523	Hotel Property Investments (Reit)	JP Morgan	(33)	10.435	Mayne Pharma Group Ltd	Citibank	(154)
1.547	HUB24 Ltd	Citibank	(935)	15.539	Mayne Pharma Group Ltd	JP Morgan	(1.122)
2.342	IDP Education Ltd	Citibank	85	906	McMillan Shakespeare Ltd	JP Morgan	(1.010)
1.077	IDP Education Ltd	HSBC	429	3.464	Medibank Pvt Ltd	JP Morgan	320
2.918	IDP Education Ltd	JP Morgan	(153)	(1.306)	Metcash Ltd	HSBC	33
(757)	Iluka Resources Ltd	HSBC	(147)	(5.483)	Metcash Ltd	JP Morgan	166
59.571	Imdex Ltd	Citibank	4.005	(4.266)	Mineral Resources Ltd	Citibank	(2.644)
6.432	Imdex Ltd	JP Morgan	384	(6.475)	Mineral Resources Ltd	JP Morgan	(2.254)
(4.784)	IMF Bentham Ltd	Citibank	(218)	19.923	Monash IVF Group Ltd	Citibank	218
(27.336)	IMF Bentham Ltd	HSBC	(971)	45.401	Monash IVF Group Ltd	HSBC	632
(66.444)	IMF Bentham Ltd	JP Morgan	(1.913)	61.781	Monash IVF Group Ltd	JP Morgan	1.062
(28.236)	Incitec Pivot Ltd	HSBC	8.081	(100.864)	Mount Gibson Iron Ltd	Citibank	317
22.054	Independence Group NL	Citibank	(3.588)	(11.423)	Mount Gibson Iron Ltd	JP Morgan	121
22.209	Independence Group NL	HSBC	(12.349)	73.548	Myer Holdings Ltd	HSBC	(2.625)
31.010	Independence Group NL	JP Morgan	(7.863)	49.375	Myer Holdings Ltd	JP Morgan	(1.832)
(9.678)	Infigen Energy (Unit)	JP Morgan	(57)	(9.609)	National Australia Bank Ltd	JP Morgan	17.160
5.807	Infomedia Ltd	HSBC	123	(8.104)	nearmap Ltd	Citibank	19
52.549	Inghams Group Ltd	Citibank	1.353	(7.708)	nearmap Ltd	JP Morgan	(476)
31.933	Inghams Group Ltd	HSBC	106	9.312	Netwealth Group Ltd	Citibank	(1.841)
10.871	Inghams Group Ltd	JP Morgan	(54)	9.336	Netwealth Group Ltd	HSBC	(5.739)
(7.919)	Insurance Australia Group Ltd	HSBC	145	11.126	Netwealth Group Ltd	JP Morgan	(7.036)
(2.752)	Insurance Australia Group Ltd	JP Morgan	(8)	(6.424)	New Hope Corp Ltd	HSBC	440
(69.023)	ioneer Ltd	Citibank	(200)	(1.421)	New Hope Corp Ltd	JP Morgan	(18)
(343.616)	ioneer Ltd	JP Morgan	11.153	(2.812)	New South Resources Ltd	HSBC	(23)
(1.721)	IOOF Holdings Ltd	HSBC	220	(595)	Newcrest Mining Ltd	HSBC	120
1.437	IPH Ltd	Citibank	97	(364)	Newcrest Mining Ltd	JP Morgan	86
4.525	IPH Ltd	HSBC	632	(50.922)	NEXTDC Ltd	HSBC	2.709
5.389	IPH Ltd	JP Morgan	685	(10.491)	NEXTDC Ltd	JP Morgan	1.051
(335)	IRESS Ltd	HSBC	5	(23.268)	Nine Entertainment Co Holdings Ltd	HSBC	1.325
963	James Hardie Industries Plc - CDI	Citibank	(102)	(2.350)	Nine Entertainment Co Holdings Ltd	JP Morgan	(55)
502	James Hardie Industries Plc - CDI	HSBC	120	2.411	Northern Star Resources Ltd	Citibank	630
5.873	James Hardie Industries Plc - CDI	JP Morgan	1.297	(996)	NRW Holdings Ltd	JP Morgan	(188)
				(4.523)	Nufarm Ltd/Australia	HSBC	4.679
				(2.147)	Nufarm Ltd/Australia	JP Morgan	(89)
				(218)	Oil Search Ltd	Citibank	(26)

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie suite				Australie suite			
(940)	Oil Search Ltd	HSBC	16	4.420	Saracen Mineral Holdings Ltd	JP Morgan	389
(3.041)	Oil Search Ltd ^{tr}	JP Morgan	—	(5.674)	SEEK Ltd	HSBC	(4.299)
(29.001)	oOh!media Ltd	HSBC	(4.928)	(820)	SEEK Ltd	JP Morgan	(173)
(2.747)	oOh!media Ltd	JP Morgan	(346)	(1.059)	Seven Group Holdings Ltd	HSBC	247
1.539	Orica Ltd	Citibank	3	(9.390)	Seven West Media Ltd	HSBC	347
6.684	Orica Ltd	HSBC	(3.336)	(1.680)	Shopping Centres Australasia Property Group (Reit)	Citibank	(34)
7.297	Orica Ltd	JP Morgan	(253)	(10.286)	Shopping Centres Australasia Property Group (Reit)	HSBC	(78)
(14.173)	Origin Energy Ltd	HSBC	(3.615)	(6.734)	Sigma Healthcare Ltd	HSBC	(82)
(16.889)	Origin Energy Ltd	JP Morgan	(4.589)	(7.402)	Sims Metal Management Ltd	HSBC	(1.681)
(20.131)	Orora Ltd	HSBC	499	(19.776)	SKY Network Television Ltd	HSBC	491
(46.582)	Orora Ltd	JP Morgan	(119)	(3.910)	SKYCITY Entertainment Group Ltd	HSBC	(247)
1	Orora Ltd ^{tr}	JP Morgan	—	24.198	SmartGroup Corp Ltd	Citibank	(4.984)
(17.621)	OZ Minerals Ltd	HSBC	2.247	5.809	SmartGroup Corp Ltd	HSBC	(4.347)
(8.554)	OZ Minerals Ltd	JP Morgan	2.661	3.879	SmartGroup Corp Ltd	JP Morgan	(6.030)
(5.262)	Pendal Group Ltd	JP Morgan	(720)	1	South32 Ltd ^{tr}	JP Morgan	—
(117)	Perpetual Ltd	HSBC	1	631	Southern Cross Media Group Ltd	HSBC	20
16.951	Perseus Mining Ltd	Citibank	193	22.511	Southern Cross Media Group Ltd	JP Morgan	671
22.727	Perseus Mining Ltd	HSBC	80	10.189	Spark Infrastructure Group (Unit)	Citibank	637
9.260	Perseus Mining Ltd	JP Morgan	57	4.887	Spark Infrastructure Group (Unit)	HSBC	436
(26.113)	Pilbara Minerals Ltd	Citibank	197	(24.592)	SpeedCast International Ltd	Citibank	1.302
(1.428)	Pilbara Minerals Ltd	HSBC	38	(51.249)	SpeedCast International Ltd	HSBC	4.452
(10.071)	Pinnacle Investment Management Group Ltd	HSBC	290	(4.853)	SpeedCast International Ltd	JP Morgan	448
(1.554)	Platinum Asset Management Ltd	JP Morgan	109	5.340	St Barbara Ltd	Citibank	328
(17.027)	PolyNovo Ltd	Citibank	1.522	6.590	St Barbara Ltd	HSBC	(2)
(26.428)	PolyNovo Ltd	HSBC	6.354	6.712	St Barbara Ltd	JP Morgan	263
(26.871)	PolyNovo Ltd	JP Morgan	7.616	(2.473)	Star Entertainment Grp Ltd/The	JP Morgan	192
2.404	Premier Investments Ltd	Citibank	225	54.217	Steadfast Group Ltd	Citibank	2.259
573	Premier Investments Ltd	HSBC	(59)	48.307	Steadfast Group Ltd	HSBC	(1.099)
6.734	Pro Medicus Ltd	Citibank	(8.421)	55.582	Steadfast Group Ltd	JP Morgan	(2.319)
1.981	Pro Medicus Ltd	HSBC	(1.372)	(862)	Stockland (Reit)	HSBC	(48)
3.019	Pro Medicus Ltd	JP Morgan	(3.166)	(4.945)	Suncorp Group Ltd	HSBC	106
676	Qantas Airways Ltd	JP Morgan	151	(1.398)	Suncorp Group Ltd	JP Morgan	186
(3.488)	QBE Insurance Group Ltd	HSBC	(467)	4.453	Super Retail Group Ltd	Citibank	(81)
(38.295)	Qube Holdings Ltd	Citibank	(2.279)	169	Super Retail Group Ltd	HSBC	(16)
(39.320)	Qube Holdings Ltd	HSBC	(2.588)	(12.428)	Superloop Ltd	Citibank	(181)
(23.875)	Qube Holdings Ltd	JP Morgan	(1.522)	(17.461)	Superloop Ltd	JP Morgan	563
58.144	Regis Resources Ltd	Citibank	4.837	(1.439)	Synlait Milk Ltd	Citibank	(130)
3.344	Regis Resources Ltd	HSBC	472	(6.181)	Synlait Milk Ltd	JP Morgan	(123)
19.063	Regis Resources Ltd	JP Morgan	2.020	(37.378)	Syrah Resources Ltd	Citibank	1.429
(15.911)	Reliance Worldwide Corp Ltd	HSBC	2.470	(3.351)	Syrah Resources Ltd	JP Morgan	268
(2.000)	Reliance Worldwide Corp Ltd	JP Morgan	332	4.666	Tabcorp Holdings Ltd	Citibank	39
3.011	ResMed Inc - CDI	Citibank	1.080	14.561	Tabcorp Holdings Ltd	HSBC	(644)
2.282	ResMed Inc - CDI	HSBC	1.396	(26.703)	Tassal Group Ltd	HSBC	(1.741)
6.178	ResMed Inc - CDI	JP Morgan	2.820	(4.406)	Tassal Group Ltd	JP Morgan	(250)
(33.731)	Resolute Mining Ltd	Citibank	(1.391)	22.723	Technology One Ltd	Citibank	2.069
(156.437)	Resolute Mining Ltd	JP Morgan	(2.817)	21.388	Technology One Ltd	HSBC	22.106
71	Rio Tinto Ltd	HSBC	156	10.807	Technology One Ltd	JP Morgan	10.266
(1.155)	Rural Funds Group (Reit)	Citibank	(27)	3.891	Telstra Corp Ltd	HSBC	760
(820)	Rural Funds Group (Reit)	JP Morgan	(24)	5.064	Telstra Corp Ltd	JP Morgan	992
1.824	Sandfire Resources NL	Citibank	(112)	(26.622)	Transurban Group (Unit)	HSBC	(7.169)
7.270	Sandfire Resources NL	HSBC	(3.875)	1.708	Treasury Wine Estates Ltd	Citibank	(68)
229	Santos Ltd	Citibank	20	2.270	Treasury Wine Estates Ltd	HSBC	869
1.953	Santos Ltd	HSBC	(4)	(17.503)	Vicinity Centres (Reit)	HSBC	(337)
1.356	Santos Ltd	JP Morgan	122	(19.003)	Viva Energy Group Ltd	HSBC	(1.808)
37.449	Saracen Mineral Holdings Ltd	Citibank	706	(2.197)	Viva Energy REIT (Reit)	HSBC	(127)
2.305	Saracen Mineral Holdings Ltd	Citibank	78				
29.661	Saracen Mineral Holdings Ltd	HSBC	(6.619)				
4.723	Saracen Mineral Holdings Ltd	HSBC	416				
25.424	Saracen Mineral Holdings Ltd	JP Morgan	(5.616)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie suite				Hong Kong suite			
(1.847)	Viva Energy REIT (Reit)	JP Morgan	(125)	5.500	Anhui Conch Cement Co Ltd 'H'	JP Morgan	510
(1.879)	Vocus Group Ltd	HSBC	314	36.000	Anhui Expressway Co Ltd 'H'	Citibank	(11)
(965)	Webjet Ltd	Citibank	(350)	52.000	Anhui Expressway Co Ltd 'H'	HSBC	(1.671)
(17.843)	Webjet Ltd	HSBC	(9.801)	4.000	Anhui Expressway Co Ltd 'H'	JP Morgan	(129)
(8.629)	Webjet Ltd	JP Morgan	(5.069)	62.000	Anton Oilfield Services Group/Hong Kong	Citibank	(82)
35.612	Western Areas Ltd	Citibank	(3.633)	12.000	Asia Cement China Holdings Corp	Citibank	1.203
3.487	Western Areas Ltd	HSBC	(289)	1.000	Asia Cement China Holdings Corp	HSBC	83
8.638	Western Areas Ltd	JP Morgan	(1.319)	5.500	Asia Cement China Holdings Corp	JP Morgan	453
(1.500)	Westgold Resources Ltd*	HSBC	(203)	(1.600)	ASM Pacific Technology Ltd	Citibank	31
(6.002)	Westgold Resources Ltd	HSBC	548	1.600	ASM Pacific Technology Ltd	JP Morgan	(297)
(24.517)	Westgold Resources Ltd	JP Morgan	3.019	(16.000)	Ausnutria Dairy Corp Ltd	Citibank	357
(6.129)	Westgold Resources Ltd*	JP Morgan	(829)	(2.000)	AVIC International Holdings Ltd 'H'	Citibank	(134)
(1.659)	Westpac Banking Corp	HSBC	2.361	13.500	BAIC Motor Corp Ltd 'H' '144A'	JP Morgan	(1.194)
(5.040)	Westpac Banking Corp	JP Morgan	2.980	38.000	Bank of China Ltd 'H'	HSBC	(108)
531	WiseTech Global Ltd	HSBC	(217)	15.000	Bank of China Ltd 'H'	JP Morgan	(329)
(1.492)	Woodside Petroleum Ltd	HSBC	(531)	11.000	Bank of Communications Co Ltd 'H'	Citibank	(88)
(5.081)	Woodside Petroleum Ltd	JP Morgan	(1.956)	39.000	Bank of Communications Co Ltd 'H'	JP Morgan	(345)
1.752	Woolworths Group Ltd	Citibank	635	(24.000)	Beijing Capital International Airport Co Ltd 'H'	Citibank	717
4.198	Woolworths Group Ltd	JP Morgan	3.717	400	Beijing Chunlizhengda Medical Instruments Co Ltd 'H'	JP Morgan	(116)
4.994	WPP AUNZ Ltd	Citibank	44	2.000	Beijing Enterprises Holdings Ltd	Citibank	(107)
13.396	WPP AUNZ Ltd	JP Morgan	9	5.500	Beijing Enterprises Holdings Ltd	HSBC	(1.067)
78	Xero Ltd	Citibank	74	13.500	Beijing Enterprises Holdings Ltd	JP Morgan	(2.338)
1.113	Xero Ltd	JP Morgan	2.189	14.000	Beijing Enterprises Water Group Ltd	Citibank	50
(6.047)	Zip Co Ltd	Citibank	(423)	50.000	Beijing Enterprises Water Group Ltd	HSBC	(1.797)
(563)	Zip Co Ltd	JP Morgan	(59)	16.000	Beijing Enterprises Water Group Ltd	JP Morgan	(577)
			157.360	(4.100)	BOC Aviation Ltd '144A'	Citibank	1.513
				(700)	BOC Aviation Ltd '144A'	HSBC	264
				(600)	BOC Aviation Ltd '144A'	JP Morgan	206
				10.000	BOC Hong Kong Holdings Ltd	JP Morgan	(59)
				34.000	Bosideng International Holdings Ltd	Citibank	(269)
				6.000	Bosideng International Holdings Ltd	HSBC	(253)
				54.000	Bosideng International Holdings Ltd	JP Morgan	(4.706)
				(98.000)	Brilliance China Automotive Holdings Ltd	Citibank	4.686
				(12.000)	Brilliance China Automotive Holdings Ltd	HSBC	1.906
				(12.800)	Budweiser Brewing Co APAC Ltd '144A'	Citibank	2.314
				(31.000)	BYD Electronic International Co Ltd	Citibank	1.692
				(3.000)	C&D International Investment Group Ltd	Citibank	(113)
				(11.000)	C&D International Investment Group Ltd	JP Morgan	(59)
Chine							
(12.400)	China International Capital Corp Ltd 'H' '144A'	Citibank	391				
(6.400)	China International Capital Corp Ltd 'H' '144A'	JP Morgan	284				
			675				
Hong Kong							
(9.500)	3SBio Inc '144A'	HSBC	2.894				
4.000	3SBio Inc '144A'	JP Morgan	(539)				
1.500	AAC Technologies Holdings Inc	Citibank	(82)				
1.000	AAC Technologies Holdings Inc	HSBC	759				
(14.000)	Agile Group Holdings Ltd	Citibank	190				
(29.000)	Agricultural Bank of China Ltd 'H'	HSBC	523				
(4.000)	AIA Group Ltd	Citibank	(542)				
(1.000)	AIA Group Ltd	HSBC	514				
(104.000)	Air China Ltd 'H'	Citibank	(1.946)				
(56.000)	Alibaba Health Information Technology Ltd	Citibank	(2.544)				
(58.000)	Alibaba Health Information Technology Ltd	HSBC	(4.425)				
(6.000)	Alibaba Health Information Technology Ltd	JP Morgan	(457)				
(470.000)	Alibaba Pictures Group Ltd	Citibank	5				
(50.000)	Alibaba Pictures Group Ltd	HSBC	322				
(160.000)	Alibaba Pictures Group Ltd	JP Morgan	688				
(1.000)	A-Living Services Co Ltd 'H' '144A'	Citibank	270				
(70.000)	Aluminum Corp of China Ltd 'H'	Citibank	—				
(10.000)	Aluminum Corp of China Ltd 'H'	JP Morgan	(12)				
(6.538)	Amorepacific Group (Right)	Citibank	(4.039)				
(708)	Amorepacific Group (Right)	Citibank	—				
600	Angang Steel Co Ltd 'H'	Citibank	(4)				
2.000	Angang Steel Co Ltd 'H'	JP Morgan	58				
29.000	Anhui Conch Cement Co Ltd 'H'	Citibank	(465)				
5.500	Anhui Conch Cement Co Ltd 'H'	HSBC	515				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
10.000	Cafe de Coral Holdings Ltd	Citibank	141	(27.000)	China Evergrande Group	Citibank	2.172
6.000	Cafe de Coral Holdings Ltd	HSBC	(1.385)	96.000	China Foods Ltd	Citibank	962
8.000	Cafe de Coral Holdings Ltd	JP Morgan	(1.850)	8.000	China Foods Ltd	HSBC	(62)
(3.200)	CanSino Biologics Inc 'H' '144A'	Citibank	(2.770)	8.000	China Foods Ltd	JP Morgan	(63)
5.000	Cathay Pacific Airways Ltd	HSBC	249	(29.500)	China Galaxy Securities Co Ltd 'H'	HSBC	1.400
(32.000)	CGN Power Co Ltd 'H' '144A'	Citibank	168	(3.200)	China Gas Holdings Ltd	Citibank	988
25.000	Champion REIT (Reit)	Citibank	343	(400)	China Gas Holdings Ltd	HSBC	289
10.000	Champion REIT (Reit)	HSBC	(245)	1.800	China Gas Holdings Ltd	HSBC	(377)
1.000	Champion REIT (Reit)	JP Morgan	(25)	(600)	China Gas Holdings Ltd	JP Morgan	434
(13.000)	China Agri-Industries Holdings Ltd	JP Morgan	(25)	1.400	China Gas Holdings Ltd	JP Morgan	(620)
(3.000)	China Agri-Industries Holdings Ltd	Citibank	(1.558)	(3.500)	China Hongqiao Group Ltd	HSBC	180
4.000	China Aoyuan Group Ltd	Citibank	(459)	(8.000)	China Hongqiao Group Ltd	JP Morgan	411
8.000	China Aoyuan Group Ltd	HSBC	273	(683.000)	China Huarong Asset Management Co Ltd 'H' '144A'	Citibank	51
8.000	China BlueChemical Ltd 'H'	HSBC	(249)	(11.000)	China Huarong Asset Management Co Ltd 'H' '144A'	HSBC	127
130.000	China BlueChemical Ltd 'H'	Citibank	(32)	(83.000)	China Huarong Asset Management Co Ltd 'H' '144A'	JP Morgan	961
58.000	China BlueChemical Ltd 'H'	HSBC	(639)	(116.000)	China Jinmao Holdings Group Ltd	Citibank	3.128
(513.000)	China Cinda Asset Management Co Ltd 'H'	JP Morgan	(531)	(4.000)	China Jinmao Holdings Group Ltd	JP Morgan	185
(11.000)	China Cinda Asset Management Co Ltd 'H'	Citibank	54	27.000	China Life Insurance Co Ltd 'H'	Citibank	(1.485)
143.000	China CITIC Bank Corp Ltd 'H'	HSBC	(2.913)	16.000	China Life Insurance Co Ltd 'H'	HSBC	(2.503)
40.000	China CITIC Bank Corp Ltd 'H'	JP Morgan	(2.003)	11.000	China Life Insurance Co Ltd 'H'	JP Morgan	(2.081)
328.000	China CITIC Bank Corp Ltd 'H'	Citibank	(11.570)	(8.200)	China Literature Ltd '144A'	Citibank	1.850
213.000	China Coal Energy Co Ltd 'H'	HSBC	1.863	(1.800)	China Literature Ltd '144A'	JP Morgan	245
15.000	China Coal Energy Co Ltd 'H'	JP Morgan	(995)	21.000	China Longyuan Power Group Corp Ltd 'H'	Citibank	209
85.000	China Coal Energy Co Ltd 'H'	Citibank	786	10.000	China Maple Leaf Educational Systems Ltd	HSBC	242
(65.000)	China Communications Construction Co Ltd 'H'	JP Morgan	44	18.000	China Maple Leaf Educational Systems Ltd	JP Morgan	434
(2.000)	China Communications Construction Co Ltd 'H'	Citibank	423	16.000	China Medical System Holdings Ltd	Citibank	(1.238)
26.000	China Communications Services Corp Ltd 'H'	Citibank	(163)	4.000	China Medical System Holdings Ltd	HSBC	(656)
(10.000)	China Communications Services Corp Ltd 'H'	HSBC	(39)	5.000	China Medical System Holdings Ltd	JP Morgan	(822)
2.000	China Communications Services Corp Ltd 'H'	JP Morgan	(546)	(8.000)	China Mengniu Dairy Co Ltd	Citibank	(547)
28.000	China Communications Services Corp Ltd 'H'	Citibank	32	(1.500)	China Merchants Bank Co Ltd 'H'	Citibank	224
(39.500)	China Conch Venture Holdings Ltd	HSBC	(39)	26.000	China Merchants Port Holdings Co Ltd	Citibank	(552)
4.000	China Construction Bank Corp 'H'	JP Morgan	156	14.000	China National Building Material Co Ltd 'H'	Citibank	279
43.000	China Construction Bank Corp 'H'	Citibank	(1.100)	12.000	China National Building Material Co Ltd 'H'	HSBC	72
(68.000)	China Eastern Airlines Corp Ltd 'H'	HSBC	1.540	10.000	China National Building Material Co Ltd 'H'	JP Morgan	(335)
(40.000)	China Eastern Airlines Corp Ltd 'H'	Citibank	1.241	6.000	China Oilfield Services Ltd 'H'	Citibank	(292)
(20.000)	China Education Group Holdings Ltd	HSBC	1.860	18.000	China Oilfield Services Ltd 'H'	JP Morgan	(1.439)
(11.000)	China Education Group Holdings Ltd	JP Morgan	2.710	16.000	China Oriental Group Co Ltd	Citibank	958
(16.000)	China Education Group Holdings Ltd	Citibank	(1.552)	20.000	China Oriental Group Co Ltd	HSBC	1.339
(95.000)	China Everbright Greentech Ltd '144A'	HSBC	(702)	18.000	China Oriental Group Co Ltd	JP Morgan	1.285
(117.000)	China Everbright International Ltd	Citibank	41	2.000	China Overseas Grand Oceans Group Ltd	Citibank	28
(1.000)	China Everbright International Ltd	JP Morgan					

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
39.000	China Overseas Grand Oceans Group Ltd	HSBC	(341)	(40.000)	China Tower Corp Ltd 'H' '144A'	HSBC	463
(2.000)	China Overseas Land & Investment Ltd	Citibank	106	22.000	China Traditional Chinese Medicine Holdings Co Ltd	Citibank	(455)
(40.000)	China Overseas Property Holdings Ltd	Citibank	728	4.000	China Traditional Chinese Medicine Holdings Co Ltd	HSBC	(123)
1.600	China Pacific Insurance Group Co Ltd 'H'	Citibank	(277)	26.000	China Traditional Chinese Medicine Holdings Co Ltd	JP Morgan	(803)
8.600	China Pacific Insurance Group Co Ltd 'H'	HSBC	(3.087)	92.000	China Travel International Investment Hong Kong Ltd	Citibank	228
6.800	China Pacific Insurance Group Co Ltd 'H'	JP Morgan	(823)	44.000	China Unicom Hong Kong Ltd	Citibank	(2.719)
2.000	China Petroleum & Chemical Corp 'H'	Citibank	(8)	88.000	China Unicom Hong Kong Ltd	HSBC	(7.753)
(36.000)	China Petroleum & Chemical Corp 'H'	Citibank	148	12.000	China Unicom Hong Kong Ltd	JP Morgan	(1.508)
8.500	China Railway Construction Corp Ltd 'H'	HSBC	(412)	(196.000)	China Youzan Ltd	HSBC	1.131
10.000	China Railway Group Ltd 'H'	Citibank	(29)	(22.500)	China ZhengTong Auto Services Holdings Ltd	HSBC	663
39.000	China Railway Group Ltd 'H'	HSBC	(1.610)	34.000	Chinasoft International Ltd	Citibank	(834)
65.000	China Railway Group Ltd 'H'	JP Morgan	(2.067)	36.400	Chow Tai Fook Jewellery Group Ltd	Citibank	2.960
(2.000)	China Resources Beer Holdings Co Ltd	Citibank	843	24.400	Chow Tai Fook Jewellery Group Ltd	HSBC	803
34.000	China Resources Cement Holdings Ltd	Citibank	718	39.000	Chow Tai Fook Jewellery Group Ltd	JP Morgan	1.277
10.000	China Resources Cement Holdings Ltd	HSBC	469	(2.000)	CIFI Holdings Group Co Ltd	Citibank	23
18.000	China Resources Cement Holdings Ltd	JP Morgan	1.295	(6.000)	CIFI Holdings Group Co Ltd	JP Morgan	88
(26.000)	China Resources Gas Group Ltd	Citibank	(923)	36.000	CIMC Enric Holdings Ltd	Citibank	(194)
(2.000)	China Resources Gas Group Ltd	HSBC	353	32.000	CIMC Enric Holdings Ltd	HSBC	(1.582)
60.000	China Resources Pharmaceutical Group Ltd '144A'	Citibank	740	40.000	CIMC Enric Holdings Ltd	JP Morgan	(1.976)
49.500	China Resources Pharmaceutical Group Ltd '144A'	HSBC	(2.481)	41.000	CITIC Ltd	Citibank	(970)
30.500	China Resources Pharmaceutical Group Ltd '144A'	JP Morgan	(1.534)	56.000	CITIC Ltd	HSBC	(4.688)
10.000	China Resources Power Holdings Co Ltd	Citibank	338	129.000	CITIC Ltd	JP Morgan	(10.303)
6.000	China Resources Power Holdings Co Ltd	HSBC	(126)	(2.000)	CITIC Securities Co Ltd 'H'	Citibank	79
12.000	China Resources Power Holdings Co Ltd	JP Morgan	(253)	(500)	CITIC Securities Co Ltd 'H'	HSBC	58
7.000	China Shenhua Energy Co Ltd 'H'	Citibank	46	(4.500)	CITIC Securities Co Ltd 'H'	JP Morgan	522
9.000	China Shenhua Energy Co Ltd 'H'	HSBC	(1.133)	2.500	CK Asset Holdings Ltd	Citibank	(248)
7.000	China Shenhua Energy Co Ltd 'H'	JP Morgan	(884)	1.000	CK Asset Holdings Ltd	JP Morgan	(432)
4.000	China Shineway Pharmaceutical Group Ltd	JP Morgan	197	(11.000)	CK Infrastructure Holdings Ltd	Citibank	1.374
(140.000)	China Southern Airlines Co Ltd 'H'	Citibank	(1.386)	(6.500)	CK Infrastructure Holdings Ltd	HSBC	2.935
(28.000)	China Southern Airlines Co Ltd 'H'	HSBC	1.687	(500)	CLP Holdings Ltd	Citibank	(29)
10.000	China State Construction International Holdings Ltd	Citibank	(464)	(2.000)	C-Mer Eye Care Holdings Ltd	JP Morgan	77
(3.200)	China Taiping Insurance Holdings Co Ltd	Citibank	233	3.000	CNOOC Ltd	Citibank	(194)
38.000	China Telecom Corp Ltd 'H'	Citibank	(542)	7.000	CNOOC Ltd	HSBC	(1.202)
62.000	China Telecom Corp Ltd 'H'	HSBC	(2.939)	12.000	CNOOC Ltd	JP Morgan	(2.064)
100.000	China Telecom Corp Ltd 'H'	JP Morgan	(4.748)	19.000	Consun Pharmaceutical Group Ltd	Citibank	(418)
(258.000)	China Tower Corp Ltd 'H' '144A'	Citibank	1.559	23.000	Consun Pharmaceutical Group Ltd	HSBC	(1.621)
				9.000	Consun Pharmaceutical Group Ltd	JP Morgan	(635)
				(60.000)	Convoy Global Holdings Ltd	Citibank	591
				(324.000)	Convoy Global Holdings Ltd	HSBC	3.189
				(192.000)	Convoy Global Holdings Ltd	JP Morgan	1.891
				(95.500)	COSCO SHIPPING Holdings Co Ltd 'H'	Citibank	(348)
				(2.000)	COSCO SHIPPING Holdings Co Ltd 'H'	JP Morgan	69
				4.000	Cosco Shipping Ports Ltd	Citibank	(22)
				(2.000)	Country Garden Holdings Co Ltd	Citibank	(4)
				4.000	Country Garden Services Holdings Co Ltd	Citibank	(940)
				(8.000)	CRRC Corp Ltd 'H'	Citibank	(79)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Hong Kong suite				Hong Kong suite			
26.000	Dah Sing Financial Holdings Ltd	Citibank	(592)	(6.000)	Guangshen Railway Co Ltd 'H'	JP Morgan	10
10.800	Dah Sing Financial Holdings Ltd	HSBC	(2.842)	(78.000)	Guangzhou Automobile Group Co Ltd 'H'	Citibank	442
28.400	Dah Sing Financial Holdings Ltd	JP Morgan	(7.493)	(10.000)	Guangzhou Automobile Group Co Ltd 'H'	HSBC	515
(23.500)	Dali Foods Group Co Ltd '144A'	Citibank	(252)	(10.000)	Guangzhou Automobile Group Co Ltd 'H'	JP Morgan	517
(27.000)	Dali Foods Group Co Ltd '144A'	HSBC	273	2.000	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd 'H'	HSBC	(679)
(12.500)	Dali Foods Group Co Ltd '144A'	JP Morgan	122	(8.800)	Guangzhou R&F Properties Co Ltd 'H'	Citibank	(397)
27.000	Dongfang Electric Corp Ltd 'H'	Citibank	200	(439.000)	Guotai Junan International Holdings Ltd	Citibank	(1.647)
18.000	Dongfang Electric Corp Ltd 'H'	HSBC	(670)	(104.000)	Guotai Junan International Holdings Ltd	JP Morgan	1.205
2.600	Dongfang Electric Corp Ltd 'H'	JP Morgan	(97)	(4.000)	Guotai Junan Securities Co Ltd 'H' '144A'	Citibank	60
16.000	Dongfeng Motor Group Co Ltd 'H'	JP Morgan	(1.173)	(22.000)	Haidilao International Holding Ltd '144A'	Citibank	4.265
600	ENN Energy Holdings Ltd	HSBC	75	(18.000)	Haitian International Holdings Ltd	Citibank	(1.084)
(79.000)	FIH Mobile Ltd	JP Morgan	(1.811)	(188.000)	Haitong International Securities Group Ltd	Citibank	508
(50.000)	First Pacific Co Ltd	HSBC	1.028	(9.000)	Hang Lung Group Ltd	JP Morgan	1.345
26.500	Fosun International Ltd	Citibank	(696)	1.000	Hang Lung Properties Ltd	HSBC	(24)
20.000	Fosun International Ltd	HSBC	(1.491)	3.000	Hang Lung Properties Ltd	JP Morgan	(237)
32.000	Fosun International Ltd	JP Morgan	(2.394)	(3.900)	Hang Seng Bank Ltd	Citibank	639
(105.000)	Fu Shou Yuan International Group Ltd	Citibank	47	(200)	Hang Seng Bank Ltd	HSBC	130
(17.000)	Fu Shou Yuan International Group Ltd	HSBC	765	39.000	Hisense Kelon Electrical Holdings Co Ltd 'H'	Citibank	(68)
(17.000)	Fu Shou Yuan International Group Ltd	JP Morgan	768	23.000	Hisense Kelon Electrical Holdings Co Ltd 'H'	HSBC	(3.710)
1.000	Galaxy Entertainment Group Ltd	HSBC	(413)	1.000	Hisense Kelon Electrical Holdings Co Ltd 'H'	JP Morgan	(161)
4.000	Galaxy Entertainment Group Ltd	JP Morgan	(1.419)	(5.000)	HK Electric Investments & HK Electric Investments Ltd (Unit)	Citibank	(17)
(40.000)	Ganfeng Lithium Co Ltd 'H' '144A'	Citibank	(1.692)	(79.000)	HK Electric Investments & HK Electric Investments Ltd (Unit)	HSBC	714
(39.000)	Geely Automobile Holdings Ltd	Citibank	1.134	14.500	HKBN Ltd	Citibank	209
(8.000)	Geely Automobile Holdings Ltd	HSBC	925	(13.500)	HKBN Ltd	Citibank	(195)
(84.000)	Gemdale Properties & Investment Corp Ltd	Citibank	112	1.000	HKBN Ltd	HSBC	(39)
(344.000)	Gemdale Properties & Investment Corp Ltd	HSBC	1.772	5.000	HKBN Ltd	JP Morgan	(196)
(22.000)	Genscript Biotech Corp	Citibank	609	(50.000)	Hong Kong & China Gas Co Ltd	Citibank	560
27.600	GF Securities Co Ltd 'H'	JP Morgan	(1.162)	(78.000)	Hong Kong & China Gas Co Ltd	HSBC	900
(389.000)	GOME Retail Holdings Ltd	Citibank	407	(23.000)	Hong Kong & China Gas Co Ltd	JP Morgan	1.492
(93.000)	GOME Retail Holdings Ltd	HSBC	359	(100)	Hong Kong Exchanges & Clearing Ltd	JP Morgan	(74)
(80.000)	GOME Retail Holdings Ltd	JP Morgan	310	(15.000)	Hua Hong Semiconductor Ltd '144A'	Citibank	(638)
48.000	Grand Baoxin Auto Group Ltd	Citibank	(1.047)	(6.000)	Hua Hong Semiconductor Ltd '144A'	HSBC	1.000
34.500	Grand Baoxin Auto Group Ltd	HSBC	(840)	(1.000)	Hua Hong Semiconductor Ltd '144A'	JP Morgan	167
46.500	Grand Baoxin Auto Group Ltd	JP Morgan	(1.134)	10.000	Huaneng Power International Inc 'H'	Citibank	87
12.000	Great Wall Motor Co Ltd 'H'	HSBC	(326)	(138.000)	Huaneng Renewables Corp Ltd 'H'	Citibank	(135)
17.000	Great Wall Motor Co Ltd 'H'	JP Morgan	(1.723)	(50.000)	Huaneng Renewables Corp Ltd 'H'	HSBC	(23)
(76.000)	Greentown Service Group Co Ltd	Citibank	2.179				
(8.000)	Greentown Service Group Co Ltd	HSBC	258				
(64.000)	Guangdong Investment Ltd	Citibank	4.158				
(24.000)	Guangshen Railway Co Ltd 'H'	Citibank	4				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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				Plus-values/ (moins-values) nettes non réalisées USD					Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie			Nombre	Description	Contrepartie		
Hong Kong suite					Hong Kong suite				
15.800	Huatai Securities Co Ltd 'H' '144A'	Citibank	(537)		(17.000)	Lee & Man Paper Manufacturing Ltd	Citibank	288	
288.000	Hutchison Telecommunications Hong Kong Holdings Ltd	Citibank	(1.502)		(11.500)	Legend Holdings Corp 'H' '144A'	Citibank	(223)	
(26.000)	Hutchison Telecommunications Hong Kong Holdings Ltd	Citibank	136		20.000	Lenovo Group Ltd	Citibank	(1.055)	
508.000	Hutchison Telecommunications Hong Kong Holdings Ltd	HSBC	(6.525)		4.000	Lenovo Group Ltd	HSBC	(333)	
(32.000)	Hutchison Telecommunications Hong Kong Holdings Ltd	HSBC	411		32.000	Lenovo Group Ltd	JP Morgan	(2.669)	
66.000	Hutchison Telecommunications Hong Kong Holdings Ltd	JP Morgan	(850)		(150.000)	Leyou Technologies Holdings Ltd	Citibank	(1.893)	
(120.000)	Hutchison Telecommunications Hong Kong Holdings Ltd	JP Morgan	1.546		884.000	Li & Fung Ltd	Citibank	(2.510)	
6.000	Hysan Development Co Ltd	Citibank	449		70.000	Li & Fung Ltd	HSBC	(271)	
6.000	Hysan Development Co Ltd	HSBC	(1.350)		548.000	Li & Fung Ltd	JP Morgan	(2.236)	
13.000	Hysan Development Co Ltd	JP Morgan	(963)		19.000	Li Ning Co Ltd	Citibank	(1.246)	
8.000	IGG Inc	Citibank	(453)		1.000	Li Ning Co Ltd	HSBC	(59)	
(7.000)	Industrial & Commercial Bank of China Ltd 'H'	Citibank	74		12.000	Li Ning Co Ltd	JP Morgan	(710)	
(5.000)	Innovent Biologics Inc '144A'	HSBC	(1.815)		10.500	Lifestyle International Holdings Ltd	JP Morgan	(220)	
(2.000)	Innovent Biologics Inc '144A'	JP Morgan	(725)		(290.000)	Lifetech Scientific Corp	Citibank	(1.087)	
(62.000)	Inspur International Ltd	Citibank	(1.730)		(64.000)	Lifetech Scientific Corp	JP Morgan	(158)	
(76.000)	Inspur International Ltd	HSBC	(1.446)		1.500	Link REIT (Reit)	Citibank	(113)	
2.000	Jiangsu Expressway Co Ltd 'H'	Citibank	(1)		500	Link REIT (Reit)	HSBC	(225)	
16.000	Jiangsu Expressway Co Ltd 'H'	HSBC	(457)		8.300	Livzon Pharmaceutical Group Inc 'H'	Citibank	(384)	
38.000	Jiangsu Expressway Co Ltd 'H'	JP Morgan	408		1.100	Livzon Pharmaceutical Group Inc 'H'	HSBC	(85)	
8.000	Jiangxi Copper Co Ltd 'H'	Citibank	46		5.800	Livzon Pharmaceutical Group Inc 'H'	JP Morgan	(453)	
(16.000)	Jiangxi Copper Co Ltd 'H'	Citibank	(93)		(14.500)	Longfor Group Holdings Ltd	Citibank	772	
4.000	Jiangxi Copper Co Ltd 'H'	JP Morgan	(89)		76.000	Lonking Holdings Ltd	Citibank	(206)	
25.500	Johnson Electric Holdings Ltd	Citibank	(836)		115.000	Lonking Holdings Ltd	HSBC	(2.215)	
1.500	Johnson Electric Holdings Ltd	HSBC	(89)		76.000	Lonking Holdings Ltd	JP Morgan	(1.468)	
22.500	Johnson Electric Holdings Ltd	JP Morgan	(750)		(10.000)	Luk Fook Holdings International Ltd	Citibank	(1.711)	
(33.000)	Kaisa Group Holdings Ltd	Citibank	513		(28.000)	Luk Fook Holdings International Ltd	HSBC	205	
(1.000)	Kaisa Group Holdings Ltd	HSBC	56		30.500	Luye Pharma Group Ltd	Citibank	(2.155)	
2.000	Kaisa Prosperity Holdings Ltd	HSBC	(453)		10.000	Luye Pharma Group Ltd	HSBC	(1.152)	
(28.000)	Kerry Logistics Network Ltd	Citibank	(336)		90.000	Luye Pharma Group Ltd	JP Morgan	(10.385)	
4.500	Kerry Properties Ltd	Citibank	(352)		(4.033)	Maanshan Iron & Steel Co Ltd 'H'	HSBC	1	
1.500	Kerry Properties Ltd	HSBC	(193)		(116.800)	Man Wah Holdings Ltd	Citibank	(405)	
12.000	Kingboard Holdings Ltd	Citibank	(1.397)		(29.400)	Maoyan Entertainment '144A'	Citibank	172	
3.000	Kingboard Holdings Ltd	HSBC	(444)		(4.800)	Meituan Dianping 'B' (800)	Citibank	(3.127)	
1.000	Kingboard Holdings Ltd	JP Morgan	(148)		(800)	Meituan Dianping 'B'	HSBC	(876)	
(34.500)	Kingboard Laminates Holdings Ltd	Citibank	2.004		7.000	Melco International Development Ltd	Citibank	(402)	
(61.000)	Kingdee International Software Group Co Ltd	Citibank	2.370		13.000	Melco International Development Ltd	HSBC	(1.652)	
(10.000)	Kingdee International Software Group Co Ltd	HSBC	1.268		4.000	Melco International Development Ltd	JP Morgan	(559)	
(7.000)	Kingsoft Corp Ltd	Citibank	491		3.600	MGM China Holdings Ltd	HSBC	(296)	
(1.000)	Kingsoft Corp Ltd	JP Morgan	236		48.000	MMG Ltd	Citibank	792	
6.000	Kunlun Energy Co Ltd	Citibank	(171)		(2.000)	MTR Corp Ltd	HSBC	5	
30.000	Kunlun Energy Co Ltd	HSBC	(2.884)		4.000	NagaCorp Ltd	HSBC	(309)	
4.000	Kunlun Energy Co Ltd	JP Morgan	(385)		4.000	NagaCorp Ltd	JP Morgan	(310)	
					(11.000)	New World Development Co Ltd	Citibank	176	
					66.000	Nexteer Automotive Group Ltd	Citibank	(5.089)	
					3.000	Nexteer Automotive Group Ltd	HSBC	(572)	
					18.000	Nexteer Automotive Group Ltd	JP Morgan	(3.436)	
					9.000	NWS Holdings Ltd	HSBC	(1.105)	
					22.000	NWS Holdings Ltd	JP Morgan	(4.245)	
					(39.000)	PCCW Ltd	Citibank	(636)	

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Hong Kong suite				Hong Kong suite		
(71.000)	PCCW Ltd	HSBC	14	(40.000)	Shandong Weigao Group		
59.000	People's Insurance Co Group of China Ltd/The 'H'	Citibank	(88)		Medical Polymer Co Ltd 'H'	Citibank	904
14.000	People's Insurance Co Group of China Ltd/The 'H'	HSBC	(360)	(13.500)	Shanghai Fosun Pharmaceutical Group Co Ltd 'H'	Citibank	1.313
3.000	People's Insurance Co Group of China Ltd/The 'H'	JP Morgan	(29)	(11.500)	Shanghai Fosun Pharmaceutical Group Co Ltd 'H'	JP Morgan	1.645
188.000	PetroChina Co Ltd 'H'	Citibank	(1.486)	25.000	Shanghai Industrial Holdings Ltd	Citibank	(534)
2.000	PetroChina Co Ltd 'H'	HSBC	(87)	25.000	Shanghai Industrial Holdings Ltd	HSBC	(3.401)
44.000	PetroChina Co Ltd 'H'	JP Morgan	(1.922)	51.000	Shanghai Industrial Holdings Ltd	JP Morgan	(6.956)
(16.000)	PICC Property & Casualty Co Ltd 'H'	Citibank	623	66.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	Citibank	669
(2.000)	PICC Property & Casualty Co Ltd 'H'	HSBC	277	22.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	HSBC	448
6.000	Ping An Insurance Group Co of China Ltd 'H'	Citibank	(1.645)	26.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	JP Morgan	529
1.500	Ping An Insurance Group Co of China Ltd 'H'	HSBC	(1.041)	(6.800)	Shanghai Junshi Biosciences Co Ltd	Citibank	(76)
8.000	Ping An Insurance Group Co of China Ltd 'H'	JP Morgan	(5.567)	6.400	Shanghai Pharmaceuticals Holding Co Ltd 'H'	Citibank	(153)
111.000	Poly Property Group Co Ltd	JP Morgan	(1.070)	8.400	Shanghai Pharmaceuticals Holding Co Ltd 'H'	HSBC	(971)
(16.000)	Power Assets Holdings Ltd	Citibank	1.489	20.100	Shanghai Pharmaceuticals Holding Co Ltd 'H'	JP Morgan	(2.330)
(4.500)	Power Assets Holdings Ltd	HSBC	461	8.000	Shangri-La Asia Ltd	Citibank	47
(11.000)	Power Assets Holdings Ltd	JP Morgan	2.429	2.000	Shenzhen Expressway Co Ltd 'H'	Citibank	(83)
17.000	Powerlong Real Estate Holdings Ltd	Citibank	82	10.000	Shenzhen Expressway Co Ltd 'H'	HSBC	(234)
12.000	Powerlong Real Estate Holdings Ltd	JP Morgan	(330)	(18.000)	Shenzhen Investment Ltd	Citibank	4
(13.000)	PRADA SpA	Citibank	(3.133)	(4.000)	Shenzhou International Group Holdings Ltd	Citibank	845
230.000	Prosperity REIT (Reit)	Citibank	1.719	(1.100)	Shenzhou International Group Holdings Ltd	JP Morgan	837
10.000	Prosperity REIT (Reit)	HSBC	(155)	(5.500)	Shimao Property Holdings Ltd	Citibank	(252)
86.000	Prosperity REIT (Reit)	JP Morgan	(1.335)	(88.000)	Shougang Fushan Resources Group Ltd	Citibank	(328)
27.000	Q Technology Group Co Ltd	Citibank	(710)	218.000	Shui On Land Ltd	Citibank	1.648
8.000	Q Technology Group Co Ltd	HSBC	656	140.500	Shui On Land Ltd	HSBC	529
10.000	Q Technology Group Co Ltd	JP Morgan	912	51.500	Shui On Land Ltd	JP Morgan	232
(181.000)	Razer Inc '144A'	Citibank	3.485	(40.000)	Shun Tak Holdings Ltd	Citibank	(43)
(121.000)	Razer Inc '144A'	JP Morgan	3.851	10.000	Sichuan Expressway Co Ltd 'H'	HSBC	27
(2.000)	Redco Properties Group Ltd '144A'	Citibank	(13)	6.000	Sichuan Expressway Co Ltd 'H'	JP Morgan	10
(8.000)	Redco Properties Group Ltd '144A'	JP Morgan	101	66.000	Sihuan Pharmaceutical Holdings Group Ltd	Citibank	(763)
(12.000)	Redsun Properties Group Ltd	HSBC	139	248.000	Sihuan Pharmaceutical Holdings Group Ltd	HSBC	(6.664)
(3.000)	Redsun Properties Group Ltd	JP Morgan	35	184.000	Sihuan Pharmaceutical Holdings Group Ltd	JP Morgan	(4.949)
(12.000)	Sa Sa International Holdings Ltd	Citibank	49	(18.000)	Sino Biopharmaceutical Ltd	JP Morgan	3.923
4.500	Samsonite International SA	Citibank	443	2.000	Sino Land Co Ltd	Citibank	44
600	Samsonite International SA	HSBC	(34)	8.000	Sino Land Co Ltd	HSBC	32
14.800	Sands China Ltd	Citibank	(671)	18.000	Sino Land Co Ltd	JP Morgan	333
2.400	Sands China Ltd	HSBC	(376)	(119.000)	Sino-Ocean Group Holding Ltd	Citibank	327
10.800	Sands China Ltd	JP Morgan	(1.578)	(2.500)	Sino-Ocean Group Holding Ltd	HSBC	55
58.000	Sany Heavy Equipment International Holdings Co Ltd	Citibank	(1.868)				
11.000	Sany Heavy Equipment International Holdings Co Ltd	HSBC	(367)				
58.000	Sany Heavy Equipment International Holdings Co Ltd	JP Morgan	(1.942)				
(54.000)	Seazen Group Ltd	Citibank	(2.249)				
8.500	Semiconductor Manufacturing International Corp	HSBC	(491)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
37.500	Sinopec Engineering Group Co Ltd 'H'	Citibank	(395)	(51.000)	United Co RUSAL Plc	HSBC	659
6.000	Sinopec Engineering Group Co Ltd 'H'	HSBC	(109)	18.000	United Laboratories International Holdings Ltd/The	Citibank	(236)
115.000	Sinopec Engineering Group Co Ltd 'H'	JP Morgan	(2.092)	12.000	United Laboratories International Holdings Ltd/The	HSBC	(309)
12.000	Sinopharm Group Co Ltd 'H'	Citibank	(864)	10.000	United Laboratories International Holdings Ltd/The	JP Morgan	(259)
800	Sinopharm Group Co Ltd 'H'	HSBC	(267)	4.000	Vitasoy International Holdings Ltd	Citibank	1.091
20.400	Sinopharm Group Co Ltd 'H'	JP Morgan	(6.813)	(26.000)	Viva Biotech Holdings	Citibank	1.303
(98.000)	Skyworth Group Ltd	Citibank	139	(12.500)	Viva Biotech Holdings	JP Morgan	398
(96.000)	SMI Holdings Group Ltd	Citibank	9.335	(12.000)	VSTECs Holdings Ltd	Citibank	(120)
(216.000)	SMI Holdings Group Ltd	JP Morgan	21.002	3.800	VTech Holdings Ltd	Citibank	(794)
(6.000)	SSY Group Ltd	Citibank	163	400	VTech Holdings Ltd	HSBC	(235)
(4.000)	SSY Group Ltd	HSBC	236	7.700	VTech Holdings Ltd	JP Morgan	(3.303)
(5.000)	Sun Art Retail Group Ltd	Citibank	99	99.000	Want Want China Holdings Ltd	Citibank	1.999
(8.000)	Sunac China Holdings Ltd	Citibank	(2.025)	23.000	Want Want China Holdings Ltd	HSBC	104
(300)	Sunny Optical Technology Group Co Ltd	Citibank	(239)	16.000	Want Want China Holdings Ltd	JP Morgan	54
800	Sunny Optical Technology Group Co Ltd	Citibank	637	23.000	Weichai Power Co Ltd 'H'	Citibank	(79)
12.500	Swire Pacific Ltd 'A'	Citibank	981	1.000	Weichai Power Co Ltd 'H'	HSBC	(59)
1.500	Swire Pacific Ltd 'A'	HSBC	(1.193)	34.000	Weichai Power Co Ltd 'H'	JP Morgan	(2.028)
10.000	Swire Pacific Ltd 'A'	JP Morgan	(7.969)	(33.000)	Weimob Inc '144A'	HSBC	2.155
15.400	Swire Properties Ltd	Citibank	1.550	(5.000)	Weimob Inc '144A'	JP Morgan	327
12.600	Swire Properties Ltd	HSBC	563	606.000	West China Cement Ltd	Citibank	(987)
16.200	Swire Properties Ltd	JP Morgan	1.442	292.000	West China Cement Ltd	HSBC	(1.881)
161.000	TCL Electronics Holdings Ltd	Citibank	(4.563)	42.000	West China Cement Ltd	JP Morgan	(272)
41.000	TCL Electronics Holdings Ltd	HSBC	(1.840)	14.500	WH Group Ltd '144A'	HSBC	(734)
65.000	TCL Electronics Holdings Ltd	JP Morgan	(2.922)	4.000	Wharf Holdings Ltd/The	Citibank	251
(2.000)	Techtron Industries Co Ltd	Citibank	141	3.000	Wharf Holdings Ltd/The	HSBC	(110)
200	Tencent Holdings Ltd	JP Morgan	113	1.000	Wheelock & Co Ltd	Citibank	3
(183.000)	Tianli Education International Holdings Ltd	JP Morgan	5.649	3.000	Wheelock & Co Ltd	JP Morgan	(431)
66.000	Tianneng Power International Ltd	Citibank	146	600	WuXi AppTec Co Ltd 'H' '144A'	HSBC	(547)
24.000	Tianneng Power International Ltd	HSBC	(833)	(800)	WuXi AppTec Co Ltd 'H' '144A'	JP Morgan	731
32.000	Tianneng Power International Ltd	JP Morgan	(1.115)	(11.000)	Wuxi Biologics Cayman Inc '144A'	Citibank	4.282
(24.000)	Times China Holdings Ltd	Citibank	2.477	(2.000)	Wuxi Biologics Cayman Inc '144A'	HSBC	263
(2.692)	Times Chinaholdings Ltd (Right)	Citibank	(1.663)	(72.000)	Xiabuxiabu Catering Management China Holdings Co Ltd '144A'	Citibank	(3.546)
(291)	Times Chinaholdings Ltd (Right)	Citibank	—	(13.000)	Xiabuxiabu Catering Management China Holdings Co Ltd '144A'	JP Morgan	2.134
2.000	Tingyi Cayman Islands Holding Corp	Citibank	167	(74.200)	Xiaomi Corp 'B' '144A'	Citibank	(5.267)
12.000	Tingyi Cayman Islands Holding Corp	HSBC	1.343	(35.400)	Xiaomi Corp 'B' '144A'	HSBC	(484)
4.000	Tingyi Cayman Islands Holding Corp	JP Morgan	447	(4.800)	Xinjiang Goldwind Science & Technology Co Ltd 'H'	Citibank	162
(8.000)	Tongcheng-Elong Holdings Ltd	Citibank	(648)	(96.000)	Xinyi Energy Holdings Ltd	Citibank	871
(4.000)	Tongcheng-Elong Holdings Ltd	HSBC	(182)	(26.442)	Xinyi Solar Holdings Ltd	Citibank	(59)
(1.000)	Towngas China Co Ltd	Citibank	(21)	(24.000)	Xinyi Solar Holdings Ltd	HSBC	(885)
(34.000)	TravelSky Technology Ltd 'H'	Citibank	(6.834)	(60.068)	Xinyi Solar Holdings Ltd	JP Morgan	(1.977)
(9.000)	TravelSky Technology Ltd 'H'	JP Morgan	(1.047)	10.000	Xtep International Holdings Ltd	Citibank	(130)
2.000	Tsingtao Brewery Co Ltd 'H'	JP Morgan	237	5.000	Xtep International Holdings Ltd	JP Morgan	(359)
4.000	Uni-President China Holdings Ltd	Citibank	29	22.000	Yadea Group Holdings Ltd '144A'	Citibank	335
9.000	Uni-President China Holdings Ltd	HSBC	100	10.000	Yadea Group Holdings Ltd '144A'	HSBC	50
1.000	Uni-President China Holdings Ltd	JP Morgan	11	14.000	Yadea Group Holdings Ltd '144A'	JP Morgan	70

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Hong Kong suite				Hong Kong suite			
6.000	Yanzhou Coal Mining Co Ltd 'H'	Citibank	51	133.000	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	JP Morgan	(5.827)
10.000	Yanzhou Coal Mining Co Ltd 'H'	HSBC	(1.536)	(8.200)	ZTE Corp 'H'	Citibank	483
18.000	Yanzhou Coal Mining Co Ltd 'H'	JP Morgan	(2.769)				(199.070)
1.400	YiChang HEC ChangJiang Pharmaceutical Co Ltd 'H' '144A'	Citibank	(362)	Indonésie			
5.400	YiChang HEC ChangJiang Pharmaceutical Co Ltd 'H' '144A'	HSBC	(4.381)	191.200	Aneka Tambang Tbk	Citibank	(829)
7.200	YiChang HEC ChangJiang Pharmaceutical Co Ltd 'H' '144A'	JP Morgan	(4.926)	104.000	Aneka Tambang Tbk	HSBC	(586)
(3.000)	Yihai International Holding Ltd	Citibank	451	81.800	Aneka Tambang Tbk	JP Morgan	(487)
(87.000)	Youyuan International Holdings Ltd	Citibank	290	(6.800)	Bank Central Asia Tbk PT	JP Morgan	120
(38.000)	Youyuan International Holdings Ltd	JP Morgan	127	(46.700)	Bank Rakyat Indonesia Persero Tbk PT	HSBC	98
(2.000)	Yue Yuen Industrial Holdings Ltd	HSBC	19	(182.200)	Bank Rakyat Indonesia Persero Tbk PT	JP Morgan	794
178.000	Yuexiu Transport Infrastructure Ltd	Citibank	(3.264)	67.600	Bank Tabungan Pensiunan Nasional Syariah Tbk PT	HSBC	647
68.000	Yuexiu Transport Infrastructure Ltd	HSBC	(2.969)	4.000	Bank Tabungan Pensiunan Nasional Syariah Tbk PT	JP Morgan	22
118.000	Yuexiu Transport Infrastructure Ltd	JP Morgan	(5.089)	(921.600)	Barito Pacific Tbk PT	JP Morgan	(20.792)
23.000	Zall Smart Commerce Group Ltd	Citibank	(177)	(47.900)	Charoen Pokphand Indonesia Tbk PT	HSBC	3.139
31.000	Zall Smart Commerce Group Ltd	JP Morgan	(209)	(98.000)	Charoen Pokphand Indonesia Tbk PT	JP Morgan	6.496
(19.500)	Zhaojin Mining Industry Co Ltd 'H'	Citibank	160	21.800	Gudang Garam Tbk PT	Citibank	(4.560)
(55.500)	Zhaojin Mining Industry Co Ltd 'H'	HSBC	3.636	15.600	Gudang Garam Tbk PT	HSBC	(3.841)
(11.500)	Zhaojin Mining Industry Co Ltd 'H'	JP Morgan	756	6.900	Gudang Garam Tbk PT	JP Morgan	(1.735)
10.000	Zhejiang Expressway Co Ltd 'H'	HSBC	(432)	156.500	Hanjaya Mandala Sampoerna Tbk PT	Citibank	(975)
2.000	Zhejiang Expressway Co Ltd 'H'	JP Morgan	(64)	38.200	Hanjaya Mandala Sampoerna Tbk PT	HSBC	(374)
(14.000)	Zhongsheng Group Holdings Ltd	Citibank	(64)	330.300	Hanjaya Mandala Sampoerna Tbk PT	JP Morgan	(3.297)
(209.500)	Zhou Hei Ya International Holdings Co Ltd '144A'	Citibank	2.479	(78.000)	Indah Kiat Pulp & Paper Corp Tbk PT	JP Morgan	8.100
(16.500)	Zhou Hei Ya International Holdings Co Ltd '144A'	JP Morgan	(2.230)	(18.400)	Indocement Tunggal Prakarsa Tbk PT	JP Morgan	1.712
(300)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Citibank	1	10.500	Indofood CBP Sukses Makmur Tbk PT	Citibank	(87)
4.000	Zhuzhou CRRC Times Electric Co Ltd 'H'	HSBC	(1.082)	33.000	Indofood CBP Sukses Makmur Tbk PT	JP Morgan	(91)
(6.800)	Zhuzhou CRRC Times Electric Co Ltd 'H'	JP Morgan	3.401	(19.500)	Indofood Sukses Makmur Tbk PT	JP Morgan	(192)
22.000	Zijin Mining Group Co Ltd 'H'	Citibank	136	5.400	Indosat Tbk PT	Citibank	(74)
2.000	Zijin Mining Group Co Ltd 'H'	HSBC	(8)	47.900	Indosat Tbk PT	HSBC	(2.251)
12.000	Zijin Mining Group Co Ltd 'H'	JP Morgan	(48)	(16.700)	Jasa Marga Persero Tbk PT	JP Morgan	157
46.600	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	Citibank	(1.446)	224.200	Kalbe Farma Tbk PT	Citibank	125
18.800	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	HSBC	(821)	127.600	Kalbe Farma Tbk PT	JP Morgan	(656)
				986.100	Media Nusantara Citra Tbk PT	Citibank	(9.926)
				52.500	Media Nusantara Citra Tbk PT	HSBC	(948)
				385.800	Media Nusantara Citra Tbk PT	JP Morgan	(7.025)
				678.400	Mitra Adiperkasa Tbk PT	Citibank	(1.033)
				78.900	Mitra Adiperkasa Tbk PT	HSBC	(262)
				371.600	Mitra Adiperkasa Tbk PT	JP Morgan	(1.273)
				(57.000)	Pabrik Kertas Tjiwi Kimia Tbk PT	JP Morgan	10.883
				(292.000)	Pakuwon Jati Tbk PT	JP Morgan	371
				15.200	Perusahaan Gas Negara Tbk PT	Citibank	(30)
				42.300	Perusahaan Gas Negara Tbk PT	HSBC	(279)
				367.200	Ramayana Lestari Sentosa Tbk PT	Citibank	(298)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Indonésie suite				Japon suite			
17.300	Ramayana Lestari Sentosa Tbk PT	HSBC	(181)	4.300	Arcland Service Holdings Co Ltd	JP Morgan	(3.765)
19.800	Ramayana Lestari Sentosa Tbk PT	JP Morgan	(209)	200	Arcs Co Ltd	Citibank	(162)
(27.000)	Semen Indonesia Persero Tbk PT	HSBC	2.791	4.100	Arcs Co Ltd	HSBC	(2.649)
(107.200)	Semen Indonesia Persero Tbk PT	JP Morgan	11.220	1.100	Arcs Co Ltd	JP Morgan	(670)
71.900	Surya Citra Media Tbk PT	Citibank	(111)	200	Argo Graphics Inc	HSBC	372
11.100	Surya Citra Media Tbk PT	HSBC	14	100	Argo Graphics Inc	JP Morgan	191
2.300	Surya Citra Media Tbk PT	JP Morgan	3	(400)	Ariake Japan Co Ltd	JP Morgan	2.671
33.500	Surya Semesta Internusa Tbk PT	HSBC	(97)	(3.500)	Arisawa Manufacturing Co Ltd	JP Morgan	2.050
31.900	Transcoal Pacific Tbk PT	Citibank	605	(1.400)	Asahi Group Holdings Ltd	JP Morgan	(133)
1.900	Transcoal Pacific Tbk PT	HSBC	111	(300)	Asahi Intecc Co Ltd	JP Morgan	(74)
5.000	Unilever Indonesia Tbk PT	JP Morgan	(599)	200	ASKUL Corp	Citibank	(74)
(7.800)	United Tractors Tbk PT	JP Morgan	1.464	100	ASKUL Corp	HSBC	56
22.500	Vale Indonesia Tbk PT	Citibank	(486)	400	ASKUL Corp	JP Morgan	(20)
85.100	XL Axiata Tbk PT	Citibank	(1.237)	500	Astellas Pharma Inc	Citibank	49
6.700	XL Axiata Tbk PT	HSBC	(73)	400	Astellas Pharma Inc	HSBC	152
47.500	XL Axiata Tbk PT	JP Morgan	(511)	2.100	Ateam Inc	Citibank	(221)
			(16.533)	2.600	Ateam Inc	JP Morgan	1.492
				100	Autobacs Seven Co Ltd	Citibank	(35)
				100	Azbil Corp	JP Morgan	(42)
				(100)	Bandai Namco Holdings Inc	JP Morgan	67
				300	Bando Chemical Industries Ltd	Citibank	(79)
600	77 Bank Ltd/The	Citibank	20	200	Bando Chemical Industries Ltd	HSBC	(144)
600	Achilles Corp	HSBC	(84)	200	Bando Chemical Industries Ltd	JP Morgan	(141)
(7.000)	Acom Co Ltd	JP Morgan	(1.222)	(700)	Bank of Kyoto Ltd/The	JP Morgan	151
700	Adastria Co Ltd	Citibank	(785)	(100)	Bank of Okinawa Ltd/The	JP Morgan	59
3.900	ADEKA Corp	JP Morgan	(153)	300	BayCurrent Consulting Inc	Citibank	(482)
11	Advance Residence Investment Corp (Reit)	Citibank	(180)	2.000	Belluna Co Ltd	Citibank	(286)
500	Advantest Corp	Citibank	(44)	300	Belluna Co Ltd	JP Morgan	(127)
100	Advantest Corp	HSBC	(181)	200	Benefit One Inc	Citibank	22
(4.800)	Aeon Co Ltd	JP Morgan	1.650	100	Benefit One Inc	HSBC	214
1.100	Aeon Delight Co Ltd	Citibank	(416)	100	Benefit One Inc	JP Morgan	158
500	Aeon Delight Co Ltd	HSBC	231	1.700	Benesse Holdings Inc	JP Morgan	(2.143)
1.400	AEON Financial Service Co Ltd	Citibank	241	(1.600)	Bic Camera Inc	JP Morgan	211
600	AEON Financial Service Co Ltd	JP Morgan	(199)	400	BML Inc	Citibank	(184)
600	Aeon Mall Co Ltd	HSBC	115	1.200	BML Inc	HSBC	802
800	AGC Inc/Japan	HSBC	(256)	800	BML Inc	JP Morgan	575
300	Aica Kogyo Co Ltd	Citibank	(62)	(4.200)	Bridgestone Corp	JP Morgan	8.082
200	Aica Kogyo Co Ltd	JP Morgan	85	(200)	BRONCO BILLY Co Ltd	HSBC	(69)
100	Aichi Steel Corp	Citibank	(13)	(100)	Brother Industries Ltd	JP Morgan	92
(800)	Air Water Inc	JP Morgan	2.228	2.000	Bunka Shutter Co Ltd	Citibank	(368)
800	Aisan Industry Co Ltd	Citibank	(162)	2.600	Bunka Shutter Co Ltd	HSBC	(853)
700	Aisan Industry Co Ltd	HSBC	(228)	100	Calbee Inc	Citibank	(76)
900	Aisan Industry Co Ltd	JP Morgan	(191)	(2.200)	Canon Inc	JP Morgan	(367)
(600)	Ajinomoto Co Inc	JP Morgan	93	800	Canon Marketing Japan Inc	Citibank	226
(700)	Alconix Corp	JP Morgan	(353)	200	Capcom Co Ltd	JP Morgan	232
2.600	Alfresa Holdings Corp	Citibank	(6.107)	(100)	Casio Computer Co Ltd	JP Morgan	(36)
400	Alfresa Holdings Corp	HSBC	(802)	800	Cawachi Ltd	HSBC	113
2.400	Alfresa Holdings Corp	JP Morgan	(5.111)	(900)	Central Glass Co Ltd	JP Morgan	556
(300)	Alps Alpine Co Ltd	JP Morgan	(244)	200	Central Japan Railway Co	HSBC	(712)
4.500	Amada Holdings Co Ltd	Citibank	236	300	Central Japan Railway Co	JP Morgan	(1.297)
1.400	Amada Holdings Co Ltd	HSBC	176	(3.900)	Chiba Bank Ltd/The	JP Morgan	80
800	Amada Holdings Co Ltd	JP Morgan	(246)	200	Chubu Electric Power Co Inc	HSBC	7
1.000	Amano Corp	HSBC	1.491	(100)	Chugai Pharmaceutical Co Ltd	JP Morgan	(161)
100	Amano Corp	JP Morgan	48	(8.200)	Chugoku Bank Ltd/The	JP Morgan	840
100	Amuse Inc	HSBC	178	(5.900)	Chugoku Electric Power Co Inc/The	JP Morgan	1.936
100	Amuse Inc	JP Morgan	183	5.900	Citizen Watch Co Ltd	Citibank	401
(100)	ANA Holdings Inc	Citibank	11	(1.000)	Coca-Cola Bottlers Japan Holdings Inc	JP Morgan	861
(1.600)	ANA Holdings Inc	JP Morgan	528	(1.700)	Colowide Co Ltd	HSBC	527
100	Anest Iwata Corp	HSBC	(60)				
9.400	Aoyama Trading Co Ltd	Citibank	3.507				
4.100	Aoyama Trading Co Ltd	JP Morgan	(6.996)				
(200)	Aozora Bank Ltd	JP Morgan	70				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(500)	Concordia Financial Group Ltd	HSBC	90	100	Elematec Corp	HSBC	(15)
(8.300)	Concordia Financial Group Ltd	JP Morgan	1.295	500	Elematec Corp	JP Morgan	(65)
200	CONEXIO Corp	JP Morgan	38	300	EPS Holdings Inc	Citibank	(91)
(500)	Cosmo Energy Holdings Co Ltd	JP Morgan	81	2.300	EPS Holdings Inc	JP Morgan	(102)
(100)	Cosmos Pharmaceutical Corp	HSBC	461	(1.000)	eRex Co Ltd	JP Morgan	(2.171)
(100)	Cosmos Pharmaceutical Corp	JP Morgan	425	(500)	ES-Con Japan Ltd	Citibank	(129)
100	CyberAgent Inc	JP Morgan	145	(200)	ES-Con Japan Ltd	JP Morgan	(130)
2.100	Cybozu Inc	HSBC	1.970	100	ESPEC Corp	Citibank	68
1.600	Dai Nippon Printing Co Ltd	HSBC	(812)	100	ESPEC Corp	HSBC	115
2.200	Daibiru Corp	JP Morgan	(228)	100	ESPEC Corp	JP Morgan	118
(100)	Daicel Corp	JP Morgan	48	(600)	Evolable Asia Corp	Citibank	(473)
(1.000)	Daido Steel Co Ltd	JP Morgan	1.325	(300)	Evolable Asia Corp	JP Morgan	(515)
(500)	Daifuku Co Ltd	JP Morgan	(1.042)	(100)	Fanuc Corp	JP Morgan	665
1.400	Dai-ichi Life Holdings Inc	HSBC	452	700	Fields Corp	Citibank	(29)
(400)	Daiichi Sankyo Co Ltd	JP Morgan	(488)	600	Fields Corp	HSBC	(65)
300	Daio Paper Corp	Citibank	(82)	100	Foster Electric Co Ltd	Citibank	21
(100)	Daishi Hokuetsu Financial Group Inc	JP Morgan	(77)	(300)	FP Corp	JP Morgan	338
100	Daito Pharmaceutical Co Ltd	Citibank	(82)	200	Fudo Tetra Corp	Citibank	(39)
100	Daito Pharmaceutical Co Ltd	JP Morgan	(70)	(100)	Fuji Electric Co Ltd	JP Morgan	121
100	Daito Trust Construction Co Ltd	Citibank	(202)	3.600	Fuji Media Holdings Inc	Citibank	(1.251)
300	Daito Trust Construction Co Ltd	JP Morgan	(1.808)	500	Fuji Media Holdings Inc	HSBC	(108)
(24)	Daiwa House REIT Investment Corp (Reit)	JP Morgan	483	(600)	Fuji Oil Holdings Inc	JP Morgan	1.214
300	Daiwabo Holdings Co Ltd	HSBC	989	1.000	Fuji Seal International Inc	Citibank	(421)
3.000	DCM Holdings Co Ltd	HSBC	(484)	300	Fuji Seal International Inc	HSBC	(380)
(300)	Demae-Can Co Ltd	Citibank	(386)	400	Fuji Seal International Inc	JP Morgan	(24)
700	Denka Co Ltd	Citibank	(292)	300	Fuji Soft Inc	HSBC	129
200	Denka Co Ltd	HSBC	(206)	200	Fujicco Co Ltd	JP Morgan	(11)
400	Denka Co Ltd	JP Morgan	(390)	1.600	Fujifilm Holdings Corp	Citibank	1.018
1.100	Densan System Co Ltd	HSBC	392	700	Fujifilm Holdings Corp	JP Morgan	758
400	Densan System Co Ltd	JP Morgan	161	(4.600)	Fujikura Ltd	JP Morgan	713
(500)	Denso Corp	JP Morgan	371	(800)	Fujitsu General Ltd	JP Morgan	(404)
(300)	Dentsu Inc	JP Morgan	355	500	Fukui Computer Holdings Inc	HSBC	3.324
200	Digital Arts Inc	JP Morgan	623	(1.800)	Fukuoka Financial Group Inc	JP Morgan	909
1.200	Dip Corp	Citibank	563	(200)	Fukuyama Transporting Co Ltd	JP Morgan	(6)
200	Dip Corp	JP Morgan	181	900	Funai Soken Holdings Inc	Citibank	(551)
1.000	DMG Mori Co Ltd	JP Morgan	(828)	200	Funai Soken Holdings Inc	HSBC	(45)
2.600	Doshisha Co Ltd	Citibank	820	200	Funai Soken Holdings Inc	JP Morgan	(37)
300	Doshisha Co Ltd	HSBC	16	1.100	Furukawa Co Ltd	HSBC	(343)
5.000	Doutor Nichires Holdings Co Ltd	Citibank	(1.314)	700	Furukawa Co Ltd	JP Morgan	(129)
400	Doutor Nichires Holdings Co Ltd	HSBC	(10)	(100)	Genky DrugStores Co Ltd	JP Morgan	(40)
500	Doutor Nichires Holdings Co Ltd	JP Morgan	(22)	1.000	Geo Holdings Corp	Citibank	(203)
(800)	Dowa Holdings Co Ltd	JP Morgan	716	600	Geo Holdings Corp	HSBC	(467)
900	DTS Corp	Citibank	193	200	Glory Ltd	Citibank	(79)
2.000	DTS Corp	HSBC	1.230	1.000	Glory Ltd	HSBC	(230)
1.000	DTS Corp	JP Morgan	908	500	Glory Ltd	JP Morgan	(104)
300	Duskin Co Ltd	Citibank	163	(300)	GMO internet Inc	JP Morgan	(426)
500	Duskin Co Ltd	HSBC	596	(100)	GMO Payment Gateway Inc	Citibank	(321)
200	Duskin Co Ltd	JP Morgan	264	(100)	GMO Payment Gateway Inc	JP Morgan	(468)
2.200	DyDo Group Holdings Inc	Citibank	(1.270)	1.000	Goldcrest Co Ltd	Citibank	(452)
1.700	East Japan Railway Co	JP Morgan	(333)	200	Goldcrest Co Ltd	HSBC	(96)
(100)	Ebara Corp	JP Morgan	107	200	Goldwin Inc	JP Morgan	433
4.100	EDION Corp	Citibank	(867)	300	GS Yuasa Corp	Citibank	(129)
700	EDION Corp	HSBC	(163)	300	GS Yuasa Corp	HSBC	(66)
4.800	EDION Corp	JP Morgan	(739)	(900)	GungHo Online Entertainment Inc	Citibank	148
100	Eisai Co Ltd	Citibank	286	(100)	GungHo Online Entertainment Inc	HSBC	33
				(100)	GungHo Online Entertainment Inc	JP Morgan	(9)
				1.700	Gunma Bank Ltd/The	Citibank	(41)
				300	Gunma Bank Ltd/The	HSBC	(29)
				800	Gunma Bank Ltd/The	JP Morgan	(27)
				(600)	Gunosy Inc	JP Morgan	223
				1.100	H2O Retailing Corp	HSBC	(337)
				500	H2O Retailing Corp	JP Morgan	(263)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(5.700)	Hachijuni Bank Ltd/The	JP Morgan	831	200	Itochu Techno-Solutions Corp	Citibank	(210)
(100)	Harmonic Drive Systems Inc	Citibank	(148)	100	Itochu Techno-Solutions Corp	HSBC	16
(12.500)	Haseko Corp	JP Morgan	4.234	2.200	Itoham Yonekyu Holdings Inc	Citibank	(172)
1.300	Heiwado Co Ltd	Citibank	(482)	2.100	Itoham Yonekyu Holdings Inc	HSBC	84
3.100	Heiwado Co Ltd	HSBC	(1.925)	3.100	Itoki Corp	Citibank	(137)
1.000	Heiwado Co Ltd	JP Morgan	(587)	1.700	Itoki Corp	JP Morgan	248
200	Hibiya Engineering Ltd	Citibank	(28)	(200)	Iwatani Corp	JP Morgan	141
100	Hibiya Engineering Ltd	JP Morgan	26	(400)	Iyo Bank Ltd/The	Citibank	(9)
(1.700)	Hino Motors Ltd	JP Morgan	(52)	(3.800)	Iyo Bank Ltd/The	JP Morgan	(167)
100	Hirose Electric Co Ltd	HSBC	(445)	300	Izumi Co Ltd	Citibank	(260)
(500)	Hisamitsu Pharmaceutical Co Inc	JP Morgan	(1.013)	700	Izumi Co Ltd	JP Morgan	(968)
(1.200)	Hitachi Capital Corp	JP Morgan	(1.138)	2.800	JAC Recruitment Co Ltd	JP Morgan	1.122
(900)	Hitachi Chemical Co Ltd	JP Morgan	(4.434)	(300)	Jafco Co Ltd	JP Morgan	64
(1.200)	Hitachi Construction Machinery Co Ltd	JP Morgan	(581)	1.000	Japan Airlines Co Ltd	HSBC	76
100	Hitachi High-Technologies Corp	JP Morgan	365	(1.600)	Japan Airport Terminal Co Ltd	JP Morgan	(2.990)
500	Hitachi Ltd	JP Morgan	871	300	Japan Aviation Electronics Industry Ltd	Citibank	88
(8.600)	Hitachi Metals Ltd	JP Morgan	(6.989)	300	Japan Aviation Electronics Industry Ltd	JP Morgan	21
(200)	Hitachi Transport System Ltd	JP Morgan	121	1.100	Japan Cash Machine Co Ltd	Citibank	(47)
3.900	Hitachi Zosen Corp	HSBC	132	800	Japan Cash Machine Co Ltd	JP Morgan	89
2.400	Hitachi Zosen Corp	JP Morgan	(24)	(3.000)	Japan Exchange Group Inc	JP Morgan	305
(200)	Hodogaya Chemical Co Ltd	JP Morgan	(206)	(1.200)	Japan Investment Adviser Co Ltd	JP Morgan	(1.074)
600	Hokuetsu Corp	HSBC	50	100	Japan Petroleum Exploration Co Ltd	HSBC	(14)
700	Hokuhoku Financial Group Inc	HSBC	56	200	Japan Post Holdings Co Ltd	Citibank	5
100	Hokuhoku Financial Group Inc	JP Morgan	3	3.700	Japan Post Holdings Co Ltd	HSBC	599
1.700	Honda Motor Co Ltd	JP Morgan	(791)	7.000	Japan Post Holdings Co Ltd	JP Morgan	739
200	Honeys Holdings Co Ltd	Citibank	(48)	400	Japan Post Insurance Co Ltd	Citibank	127
1.000	Honeys Holdings Co Ltd	JP Morgan	327	500	Japan Post Insurance Co Ltd	HSBC	192
(200)	Hoshizaki Corp	JP Morgan	(20)	1.500	Japan Post Insurance Co Ltd	JP Morgan	1.210
400	Hosokawa Micron Corp	Citibank	658	3	Japan Prime Realty Investment Corp (Reit)	HSBC	477
400	Hosokawa Micron Corp	HSBC	868	2	Japan Prime Realty Investment Corp (Reit)	JP Morgan	(75)
1.000	House Foods Group Inc	Citibank	(1.627)	2	Japan Real Estate Investment Corp (Reit)	Citibank	2
100	House Foods Group Inc	JP Morgan	(167)	1	Japan Retail Fund Investment Corp (Reit)	HSBC	71
100	Hoya Corp	Citibank	54	2	Japan Retail Fund Investment Corp (Reit)	JP Morgan	97
100	Hoya Corp	JP Morgan	126	(400)	Japan Steel Works Ltd/The	JP Morgan	196
200	Ibiden Co Ltd	Citibank	177	(5.200)	Japan Tobacco Inc	JP Morgan	(327)
(3.000)	Ichigo Inc	Citibank	(358)	(2.900)	JDC Corp	JP Morgan	1.310
(3.200)	Ichigo Inc	JP Morgan	(33)	(500)	Jeol Ltd	JP Morgan	(87)
(1.600)	Ichikoh Industries Ltd	JP Morgan	69	1.200	JFE Holdings Inc	Citibank	1.040
(100)	Idec Corp/Japan	JP Morgan	21	100	JFE Holdings Inc	JP Morgan	53
(400)	Idemitsu Kosan Co Ltd	JP Morgan	889	(300)	JGC Holdings Corp	JP Morgan	212
(300)	Iida Group Holdings Co Ltd	JP Morgan	(327)	11.600	Jimoto Holdings Inc	Citibank	(427)
100	I'll Inc	HSBC	341	200	JINS Holdings Inc	Citibank	(40)
2.400	Inaba Denki Sangyo Co Ltd	Citibank	790	400	JINS Holdings Inc	JP Morgan	(415)
900	Ines Corp	Citibank	428	100	J-Oil Mills Inc	HSBC	(56)
1.700	Ines Corp	HSBC	1.215	300	JXTG Holdings Inc	Citibank	6
100	Ines Corp	JP Morgan	73	15.800	JXTG Holdings Inc	JP Morgan	(2.142)
900	Infocom Corp	Citibank	68	300	Kagome Co Ltd	Citibank	(204)
600	Infocom Corp	HSBC	988	600	Kagome Co Ltd	HSBC	(88)
300	Infocom Corp	JP Morgan	410	600	Kagome Co Ltd	JP Morgan	(62)
(1.600)	Infomart Corp	Citibank	648	800	Kakaku.com Inc	HSBC	741
(100)	Infomart Corp	HSBC	(85)	1.800	Kakaku.com Inc	JP Morgan	3.143
300	Inpex Corp	HSBC	84				
5.700	Inpex Corp	JP Morgan	1.861				
300	Insource Co Ltd	JP Morgan	127				
600	Internet Initiative Japan Inc	HSBC	184				
200	IR Japan Holdings Ltd	HSBC	1.125				
100	IR Japan Holdings Ltd	JP Morgan	516				
7.400	Isetan Mitsukoshi Holdings Ltd	JP Morgan	(3.314)				
(800)	Ishihara Sangyo Kaisha Ltd	JP Morgan	200				
(500)	Ito En Ltd	JP Morgan	(499)				
(5.400)	ITOCHU Corp	JP Morgan	(1.029)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(200)	Kaken Pharmaceutical Co Ltd	JP Morgan	(68)	300	Kotobuki Spirits Co Ltd	HSBC	871
300	Kamei Corp	JP Morgan	(487)	(1.000)	K's Holdings Corp	JP Morgan	(216)
100	Kamigumi Co Ltd	Citibank	(64)	1.200	Kubota Corp	HSBC	57
500	Kamigumi Co Ltd	HSBC	(828)	600	Kubota Corp	JP Morgan	(14)
500	Kamigumi Co Ltd	JP Morgan	(984)	100	Kurita Water Industries Ltd	JP Morgan	(152)
400	Kanamoto Co Ltd	Citibank	(383)	(500)	Kusuri no Aoki Holdings Co Ltd	JP Morgan	(234)
900	Kanamoto Co Ltd	HSBC	967	100	Kyoei Steel Ltd	Citibank	17
700	Kanamoto Co Ltd	JP Morgan	786	200	Kyokuto Kaihatsu Kogyo Co Ltd	JP Morgan	67
1.700	Kandenko Co Ltd	JP Morgan	76	(500)	Kyowa Exeo Corp	JP Morgan	(399)
700	Kaneka Corp	Citibank	(405)	900	Kyowa Kirin Co Ltd	JP Morgan	2.448
700	Kaneka Corp	HSBC	(1.325)	500	Kyudenko Corp	JP Morgan	(487)
700	Kaneka Corp	JP Morgan	(2.402)	(100)	Kyushu Electric Power Co Inc	Citibank	(7)
(5.400)	Kansai Mirai Financial Group Inc	JP Morgan	861	(4.800)	Kyushu Electric Power Co Inc	JP Morgan	831
(700)	Kansai Paint Co Ltd	JP Morgan	(287)	(4.100)	Kyushu Financial Group Inc	JP Morgan	(368)
4.500	Kasai Kogyo Co Ltd	JP Morgan	(2.664)	(2.800)	Kyushu Railway Co	JP Morgan	1.340
200	Kato Sangyo Co Ltd	Citibank	(164)	100	Lasertec Corp	Citibank	712
200	Kawasaki Heavy Industries Ltd	Citibank	(9)	100	Lawson Inc	Citibank	(143)
200	Kawasaki Heavy Industries Ltd	HSBC	(234)	(600)	Lifenet Insurance CO	JP Morgan	52
1.400	Kawasaki Heavy Industries Ltd	JP Morgan	200	(400)	Line Corp	Citibank	250
(1.300)	Kawasaki Kisen Kaisha Ltd	Citibank	(565)	(300)	Line Corp	JP Morgan	(416)
(400)	Kawasaki Kisen Kaisha Ltd	JP Morgan	(1)	(600)	Link And Motivation Inc	HSBC	155
(1.100)	Keihan Holdings Co Ltd	JP Morgan	1.208	(800)	Link And Motivation Inc	JP Morgan	(745)
(200)	Keihin Corp	Citibank	48	600	Lintec Corp	Citibank	162
(2.800)	Keikyu Corp	JP Morgan	24	900	Lintec Corp	HSBC	238
(500)	Keio Corp	JP Morgan	(439)	2.700	Lintec Corp	JP Morgan	817
(1.200)	Keisei Electric Railway Co Ltd	JP Morgan	(10)	(200)	Lion Corp	JP Morgan	77
(200)	Kenko Mayonnaise Co Ltd	Citibank	142	(500)	Litalico Inc	Citibank	(838)
800	Kewpie Corp	Citibank	(498)	(500)	Litalico Inc	JP Morgan	(2.376)
200	Kewpie Corp	HSBC	(97)	(1.100)	LIXIL Group Corp	JP Morgan	2.643
2.100	Kewpie Corp	JP Morgan	(1.139)	400	M3 Inc	HSBC	718
(900)	Kikkoman Corp	JP Morgan	616	500	M3 Inc	JP Morgan	971
400	Kinden Corp	Citibank	(236)	(100)	Maeda Corp	HSBC	86
2.300	Kinden Corp	JP Morgan	(233)	(900)	Maeda Corp	JP Morgan	757
(800)	Kintetsu Group Holdings Co Ltd	JP Morgan	(417)	300	Mamezou Holdings Co Ltd	JP Morgan	(143)
1.700	Kintetsu World Express Inc	HSBC	651	300	Mani Inc	JP Morgan	(82)
300	Kirin Holdings Co Ltd	HSBC	(287)	100	Mars Group Holdings Corp	HSBC	(18)
1.000	Kirin Holdings Co Ltd	JP Morgan	(918)	(11.400)	Marubeni Corp	JP Morgan	(247)
1.400	Kissei Pharmaceutical Co Ltd	Citibank	1.265	900	Maruha Nichiro Corp	HSBC	(409)
600	Kissei Pharmaceutical Co Ltd	HSBC	526	200	Maruha Nichiro Corp	JP Morgan	(104)
(1.800)	Ki-Star Real Estate Co Ltd	Citibank	127	(2.300)	Marui Group Co Ltd	JP Morgan	(1.968)
(100)	Ki-Star Real Estate Co Ltd	JP Morgan	(35)	300	Maruichi Steel Tube Ltd	JP Morgan	10
500	Koatsu Gas Kogyo Co Ltd	Citibank	30	100	Maruwa Unyu Kikan Co Ltd	HSBC	48
(100)	Kobe Bussan Co Ltd	JP Morgan	(41)	(2.900)	Matsui Securities Co Ltd	JP Morgan	263
3.100	Kobe Steel Ltd	Citibank	(119)	1.600	Mazda Motor Corp	Citibank	74
4.500	Kobe Steel Ltd	HSBC	(505)	800	Mazda Motor Corp	HSBC	(320)
5.700	Kobe Steel Ltd	JP Morgan	(1.859)	8.300	Mazda Motor Corp	JP Morgan	(2.086)
(1.600)	Koei Tecmo Holdings Co Ltd	JP Morgan	(734)	(200)	McDonald's Holdings Co Japan Ltd	JP Morgan	85
200	Kohnan Shoji Co Ltd	Citibank	(3)	1.100	Medipal Holdings Corp	Citibank	(2.207)
100	Koito Manufacturing Co Ltd	Citibank	72	100	Medipal Holdings Corp	HSBC	(121)
400	Koito Manufacturing Co Ltd	JP Morgan	203	700	Medipal Holdings Corp	JP Morgan	(818)
900	Kokuyo Co Ltd	HSBC	139	200	Megmilk Snow Brand Co Ltd	JP Morgan	(150)
(2.200)	Komatsu Ltd	JP Morgan	2.280	600	Meidensha Corp	Citibank	294
2.000	Komeri Co Ltd	Citibank	(454)	(100)	Meiko Electronics Co Ltd	Citibank	(462)
400	Komeri Co Ltd	HSBC	(186)	(800)	Meiko Electronics Co Ltd	JP Morgan	(3.288)
1.100	Komori Corp	Citibank	(118)	700	Meiko Network Japan Co Ltd	Citibank	(107)
300	Komori Corp	HSBC	(122)	500	Meiko Network Japan Co Ltd	HSBC	183
2.200	Konica Minolta Inc	Citibank	7	4.100	Meiko Network Japan Co Ltd	JP Morgan	1.109
1.800	Konica Minolta Inc	HSBC	(270)	200	Meitec Corp	Citibank	67
1.900	Konica Minolta Inc	JP Morgan	(209)	(700)	Mercari Inc	Citibank	(404)
100	Kotobuki Spirits Co Ltd	Citibank	128	(2.400)	Minebea Mitsumi Inc	JP Morgan	906

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(300)	Miraca Holdings Inc	JP Morgan	33	2.700	Nihon Parkerizing Co Ltd	JP Morgan	(3.021)
300	Miroku Jyoho Service Co Ltd	JP Morgan	598	400	Nihon Unisys Ltd	Citibank	(268)
(1.200)	Misumi Group Inc	JP Morgan	1.346	100	Nihon Unisys Ltd	HSBC	(39)
(2.300)	Mitsubishi Corp	JP Morgan	(252)	300	Nihon Unisys Ltd	JP Morgan	83
1.700	Mitsubishi Heavy Industries Ltd	HSBC	(3.157)	300	Nikkon Holdings Co Ltd	Citibank	(70)
1.200	Mitsubishi Logistics Corp	Citibank	(563)	1.600	Nikkon Holdings Co Ltd	HSBC	(17)
500	Mitsubishi Logistics Corp	JP Morgan	(360)	1.800	Nikkon Holdings Co Ltd	JP Morgan	58
(1.900)	Mitsubishi Motors Corp	JP Morgan	98	1.800	Nikon Corp	Citibank	18
300	Mitsubishi Shokuhin Co Ltd	Citibank	(177)	1.200	Nikon Corp	HSBC	(172)
300	Mitsubishi Shokuhin Co Ltd	HSBC	187	(100)	Nintendo Co Ltd	JP Morgan	300
4.800	Mitsubishi UFJ Lease & Finance Co Ltd	Citibank	(376)	6	Nippon Accommodations Fund Inc (Reit)	HSBC	(312)
400	Mitsuboshi Belting Ltd	Citibank	(112)	2	Nippon Accommodations Fund Inc (Reit)	JP Morgan	379
400	Mitsuboshi Belting Ltd	HSBC	(51)	(1.800)	Nippon Chemi-Con Corp	JP Morgan	(1.677)
100	Mitsuboshi Belting Ltd	JP Morgan	(9)	1.100	Nippon Densetsu Kogyo Co Ltd	Citibank	(201)
(1.200)	Mitsui & Co Ltd	JP Morgan	(306)	200	Nippon Densetsu Kogyo Co Ltd	JP Morgan	(99)
100	Mitsui Chemicals Inc	Citibank	(48)	1.100	Nippon Electric Glass Co Ltd	Citibank	(806)
(500)	Mitsui Fudosan Co Ltd	JP Morgan	284	1.000	Nippon Electric Glass Co Ltd	HSBC	(1.145)
(700)	Mitsui Mining & Smelting Co Ltd	JP Morgan	3.358	2.300	Nippon Electric Glass Co Ltd	JP Morgan	(2.925)
(2.100)	Mitsui OSK Lines Ltd	JP Morgan	2.683	200	Nippon Express Co Ltd	Citibank	361
1.300	Mitsui-Soko Holdings Co Ltd	JP Morgan	242	700	Nippon Kanzai Co Ltd	Citibank	(2)
(17.000)	Mizuho Financial Group Inc	JP Morgan	434	100	Nippon Kanzai Co Ltd	HSBC	25
500	Mizuno Corp	Citibank	(240)	100	Nippon Kayaku Co Ltd	Citibank	(5)
300	Mizuno Corp	JP Morgan	(219)	300	Nippon Kayaku Co Ltd	JP Morgan	(98)
200	Mochida Pharmaceutical Co Ltd	Citibank	(121)	3.400	Nippon Light Metal Holdings Co Ltd	HSBC	(179)
200	Mochida Pharmaceutical Co Ltd	HSBC	43	1.000	Nippon Light Metal Holdings Co Ltd	JP Morgan	(112)
(200)	Money Forward Inc	Citibank	(397)	100	Nippon Paint Holdings Co Ltd	JP Morgan	(345)
(400)	MonotaRO Co Ltd	JP Morgan	114	100	Nippon Paper Industries Co Ltd	HSBC	5
16	Mori Trust Sogo Reit Inc (Reit)	HSBC	322	(11)	Nippon Prologis Inc (Reit)	JP Morgan	46
(700)	Morinaga & Co Ltd/Japan	JP Morgan	760	(100)	Nippon Shinyaku Co Ltd	JP Morgan	(366)
100	Morita Holdings Corp	Citibank	(12)	(500)	Nippon Suisan Kaisha Ltd	JP Morgan	21
500	Morita Holdings Corp	JP Morgan	(652)	300	Nippon Telegraph & Telephone Corp	Citibank	(128)
300	MS&AD Insurance Group Holdings Inc	HSBC	(75)	(50)	Nippon Yakin Kogyo Co Ltd	Citibank	(9)
(300)	Murata Manufacturing Co Ltd	JP Morgan	(250)	(1.400)	Nippon Yakin Kogyo Co Ltd	JP Morgan	766
(700)	Nabtesco Corp	JP Morgan	107	(200)	Nippon Yusen KK	JP Morgan	20
(800)	Nachi-Fujikoshi Corp	JP Morgan	2.123	(5.400)	Nipro Corp	JP Morgan	(2.129)
1.700	Nagase & Co Ltd	Citibank	(483)	(600)	Nishi-Nippon Financial Holdings Inc	JP Morgan	225
300	Nagase & Co Ltd	HSBC	(36)	(1.000)	Nishi-Nippon Railroad Co Ltd	JP Morgan	(355)
3.500	Nagase & Co Ltd	JP Morgan	(743)	200	Nishio Rent All Co Ltd	Citibank	(236)
(1.100)	Nagoya Railroad Co Ltd	JP Morgan	775	800	Nishio Rent All Co Ltd	JP Morgan	(1.167)
2.500	Nakayama Steel Works Ltd	Citibank	58	500	Nissan Chemical Corp	Citibank	(47)
200	Nankai Electric Railway Co Ltd	Citibank	(54)	600	Nissan Chemical Corp	HSBC	(1.134)
100	Nankai Electric Railway Co Ltd	HSBC	(42)	200	Nissan Chemical Corp	JP Morgan	(363)
800	Nankai Electric Railway Co Ltd	JP Morgan	(56)	400	Nissan Motor Co Ltd	Citibank	20
300	NET One Systems Co Ltd	JP Morgan	203	2.700	Nissan Motor Co Ltd	HSBC	(765)
(4.800)	NGK Insulators Ltd	JP Morgan	2.326	3.900	Nissan Motor Co Ltd	JP Morgan	87
(600)	NGK Spark Plug Co Ltd	JP Morgan	650	(1.800)	Nissan Shatai Co Ltd	JP Morgan	(1.034)
300	NH Foods Ltd	JP Morgan	(425)	(400)	Nissei ASB Machine Co Ltd	JP Morgan	(3.001)
100	Nichiban Co Ltd	HSBC	(43)	200	Nisshin Seifun Group Inc	Citibank	(125)
400	Nichiha Corp	Citibank	(485)	300	Nisshin Seifun Group Inc	HSBC	(249)
100	Nichiha Corp	HSBC	(144)	(1.200)	Nisshinbo Holdings Inc	JP Morgan	(357)
800	Nichirei Corp	Citibank	3	500	Nissin Corp	Citibank	(120)
700	Nifco Inc/Japan	Citibank	(309)	400	Nissin Corp	HSBC	(152)
300	Nifco Inc/Japan	JP Morgan	19	900	Nissin Corp	JP Morgan	(317)
700	Nihon Chouzai Co Ltd	Citibank	(935)	200	Nitori Holdings Co Ltd	JP Morgan	592
100	Nihon Chouzai Co Ltd	JP Morgan	(32)	200	Nittetsu Mining Co Ltd	Citibank	(104)
200	Nihon M&A Center Inc	Citibank	2				
2.600	Nihon Parkerizing Co Ltd	HSBC	(2.962)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
600	Nittetsu Mining Co Ltd	JP Morgan	(873)	200	Pan Pacific International Holdings Corp	Citibank	21
400	Nitto Denko Corp	HSBC	(487)	400	Pan Pacific International Holdings Corp	HSBC	(72)
300	Nitto Denko Corp	JP Morgan	(336)	100	Pan Pacific International Holdings Corp	JP Morgan	(4)
(1.200)	NOF Corp	JP Morgan	1.233	1.200	Paramount Bed Holdings Co Ltd	Citibank	831
200	Nojima Corp	JP Morgan	(85)	1.000	Paramount Bed Holdings Co Ltd	HSBC	1.044
700	NOK Corp	JP Morgan	332	200	Paramount Bed Holdings Co Ltd	JP Morgan	222
300	Nomura Co Ltd	Citibank	(6)	(7.700)	Parco Co Ltd	JP Morgan	(898)
1.600	Nomura Co Ltd	HSBC	(287)	(100)	Park24 Co Ltd	JP Morgan	(61)
1.700	Nomura Co Ltd	JP Morgan	(150)	300	Pasona Group Inc	Citibank	32
4.700	Nomura Holdings Inc	HSBC	943	1.400	Pasona Group Inc	JP Morgan	1.891
300	Nomura Real Estate Holdings Inc	HSBC	204	(900)	Penta-Ocean Construction Co Ltd	JP Morgan	310
200	Nomura Real Estate Holdings Inc	JP Morgan	158	(300)	PeptiDream Inc	JP Morgan	220
(3)	Nomura Real Estate Master Fund Inc (Reit)	JP Morgan	(21)	200	Persol Holdings Co Ltd	JP Morgan	129
(300)	Noritsu Koki Co Ltd	Citibank	(377)	(900)	Pigeon Corp	JP Morgan	1.355
(100)	Noritsu Koki Co Ltd	JP Morgan	(174)	1.200	Pola Orbis Holdings Inc	JP Morgan	1.884
700	Noritz Corp	Citibank	(155)	800	Poletowin Pitcrew Holdings Inc	Citibank	(87)
900	Noritz Corp	HSBC	(52)	200	Poletowin Pitcrew Holdings Inc	HSBC	15
2.500	Noritz Corp	JP Morgan	(622)	1.200	Poletowin Pitcrew Holdings Inc	JP Morgan	108
18.000	North Pacific Bank Ltd	HSBC	(192)	500	Press Kogyo Co Ltd	HSBC	(136)
6.700	North Pacific Bank Ltd	JP Morgan	(363)	600	Press Kogyo Co Ltd	JP Morgan	(159)
1.200	NS Solutions Corp	Citibank	(665)	1.300	Proto Corp	HSBC	(287)
400	NS Solutions Corp	JP Morgan	300	(3.600)	Rakuten Inc	JP Morgan	798
(1.500)	NSK Ltd	JP Morgan	(66)	900	Relia Inc	Citibank	(764)
1.800	NTN Corp	Citibank	114	1.800	Relia Inc	HSBC	(955)
600	OBIC Business Consultants Co Ltd	JP Morgan	2.663	1.400	Relia Inc	JP Morgan	(937)
100	Obic Co Ltd	HSBC	447	(2.100)	Renasas Electronics Corp	JP Morgan	266
100	Obic Co Ltd	JP Morgan	742	(1.000)	RENOVA Inc	JP Morgan	(153)
(1.600)	Odakyu Electric Railway Co Ltd	JP Morgan	1.263	300	Resorttrust Inc	Citibank	(8)
(1.000)	Ohara Inc	JP Morgan	135	500	Resorttrust Inc	HSBC	(120)
300	Ohsho Food Service Corp	JP Morgan	(158)	700	Resorttrust Inc	JP Morgan	(316)
5.700	Okamura Corp	Citibank	417	1.500	Riken Vitamin Co Ltd	Citibank	(175)
2.400	Okamura Corp	HSBC	153	600	Riken Vitamin Co Ltd	HSBC	81
400	Oki Electric Industry Co Ltd	HSBC	(28)	400	Riken Vitamin Co Ltd	JP Morgan	80
1.600	Oki Electric Industry Co Ltd	JP Morgan	(893)	(600)	Rinnai Corp	JP Morgan	(566)
200	Okinawa Electric Power Co Inc/The	JP Morgan	(13)	2.700	Rock Field Co Ltd	Citibank	(1.088)
200	Okumura Corp	HSBC	(316)	100	Rohto Pharmaceutical Co Ltd	Citibank	(62)
400	Olympus Corp	HSBC	(411)	100	Rohto Pharmaceutical Co Ltd	HSBC	20
(800)	Omron Corp	JP Morgan	1.218	300	Rohto Pharmaceutical Co Ltd	JP Morgan	365
200	Open Door Inc	Citibank	(133)	(2.200)	Rokko Butter Co Ltd	HSBC	1.161
(300)	Open House Co Ltd	JP Morgan	612	(200)	Rokko Butter Co Ltd	JP Morgan	72
(400)	Oracle Corp Japan	JP Morgan	(698)	200	Roland DG Corp	Citibank	(143)
(11.400)	Orient Corp	JP Morgan	5	100	Roland DG Corp	HSBC	(30)
(900)	Osaka Gas Co Ltd	JP Morgan	240	700	Roland DG Corp	JP Morgan	(565)
400	Osaka Steel Co Ltd	Citibank	57	600	Round One Corp	Citibank	(113)
600	Osaka Steel Co Ltd	HSBC	(221)	1.000	Round One Corp	JP Morgan	(420)
400	OSAKA Titanium Technologies Co Ltd	Citibank	1	(100)	RS Technologies Co Ltd	Citibank	(24)
(500)	OSG Corp	JP Morgan	458	(900)	RS Technologies Co Ltd	JP Morgan	4.648
100	Otsuka Corp	Citibank	(180)	100	Ryosan Co Ltd	Citibank	23
800	Otsuka Corp	JP Morgan	1.801	200	Ryosan Co Ltd	HSBC	69
(200)	Otsuka Holdings Co Ltd	JP Morgan	213	200	S Foods Inc	Citibank	153
(200)	Outsourcing Inc	HSBC	(84)	100	S Foods Inc	HSBC	(8)
(3.100)	Outsourcing Inc	JP Morgan	(16)	200	Sac's Bar Holdings Inc	Citibank	(3)
4.000	Oyo Corp	Citibank	(292)	300	Sac's Bar Holdings Inc	HSBC	6
100	Oyo Corp	HSBC	138	1.800	Saizeriya Co Ltd	Citibank	(1.074)
2.100	Oyo Corp	JP Morgan	2.942	100	Saizeriya Co Ltd	HSBC	76
100	PAL GROUP Holdings Co Ltd	Citibank	25	200	Saizeriya Co Ltd	JP Morgan	171
400	PAL GROUP Holdings Co Ltd	HSBC	(6)				
200	PAL GROUP Holdings Co Ltd	JP Morgan	15				
(400)	Paltac Corporation	JP Morgan	259				

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
1.900	Sangetsu Corp	Citibank	(1.050)	100	Shin-Etsu Chemical Co Ltd	Citibank	(91)
1.200	Sangetsu Corp	HSBC	(414)	100	Shin-Etsu Chemical Co Ltd	HSBC	(250)
2.100	Sangetsu Corp	JP Morgan	(592)	200	Shin-Etsu Chemical Co Ltd	JP Morgan	260
400	San-In Godo Bank Ltd/The	Citibank	14	4.600	Shin-Etsu Polymer Co Ltd	Citibank	429
1.200	San-In Godo Bank Ltd/The	HSBC	(5)	(1.700)	Shinsei Bank Ltd	JP Morgan	951
3.500	Sanki Engineering Co Ltd	Citibank	339	600	Shionogi & Co Ltd	JP Morgan	188
4.600	Sanki Engineering Co Ltd	HSBC	4.238	1.100	Ship Healthcare Holdings Inc	Citibank	(2.656)
600	Sanki Engineering Co Ltd	JP Morgan	566	900	Ship Healthcare Holdings Inc	HSBC	(1.130)
1.200	Sankyo Co Ltd	Citibank	(987)	200	Ship Healthcare Holdings Inc	JP Morgan	(258)
900	Sankyo Co Ltd	HSBC	(856)	(600)	Shiseido Co Ltd	JP Morgan	1.238
700	Sankyo Co Ltd	JP Morgan	(465)	(600)	Shizuoka Bank Ltd/The	JP Morgan	75
1.100	Sankyo Tateyama Inc	JP Morgan	(55)	(100)	Shochiku Co Ltd	JP Morgan	(53)
(400)	Sanoh Industrial Co Ltd	Citibank	240	(2.300)	Showa Denko KK	JP Morgan	4.704
400	Sanshin Electronics Co Ltd	Citibank	83	200	Sinanen Holdings Co Ltd	Citibank	5
100	Sanshin Electronics Co Ltd	HSBC	53	100	Sinanen Holdings Co Ltd	HSBC	(12)
800	Sanshin Electronics Co Ltd	JP Morgan	227	300	Sinanen Holdings Co Ltd	JP Morgan	(154)
(900)	Santen Pharmaceutical Co Ltd	JP Morgan	(81)	300	Sintokogio Ltd	Citibank	(48)
1.000	Sanwa Holdings Corp	Citibank	(443)	300	Sintokogio Ltd	HSBC	(16)
2.900	Sanwa Holdings Corp	HSBC	(1.680)	3.300	Sintokogio Ltd	JP Morgan	(900)
1.700	Sanwa Holdings Corp	JP Morgan	(930)	(1.000)	Skylark Holdings Co Ltd	Citibank	(25)
300	Sanyo Chemical Industries Ltd	Citibank	521	(100)	SMS Co Ltd	JP Morgan	(40)
100	Sanyo Chemical Industries Ltd	HSBC	118	(2.400)	Softbank Corp	JP Morgan	131
(200)	Sanyo Denki Co Ltd	JP Morgan	(530)	(300)	SoftBank Group Corp	JP Morgan	(216)
(600)	Sapporo Holdings Ltd	JP Morgan	218	(25.900)	Sojitz Corp	JP Morgan	2.059
(1.200)	Sawai Pharmaceutical Co Ltd	JP Morgan	(2.158)	(600)	Sompo Holdings Inc	JP Morgan	278
(1.700)	SBI Holdings Inc/Japan	JP Morgan	1.567	(1.400)	Sony Corp	JP Morgan	(3.007)
(100)	SCREEN Holdings Co Ltd	JP Morgan	(169)	(3.100)	Sony Financial Holdings Inc	JP Morgan	(2.862)
1.700	SCSK Corp	Citibank	(1.301)	(1.300)	Sotetsu Holdings Inc	JP Morgan	369
500	Secom Co Ltd	Citibank	(1.254)	(100)	Square Enix Holdings Co Ltd	JP Morgan	(447)
700	Secom Co Ltd	JP Morgan	(3.448)	200	ST Corp	HSBC	102
(300)	Sega Sammy Holdings Inc	JP Morgan	190	700	St Marc Holdings Co Ltd	Citibank	(207)
1.000	Seibu Holdings Inc	HSBC	146	500	St Marc Holdings Co Ltd	HSBC	(253)
100	Seibu Holdings Inc	JP Morgan	45	1.800	St Marc Holdings Co Ltd	JP Morgan	(1.572)
(500)	Seiko Epson Corp	JP Morgan	(378)	(300)	Stanley Electric Co Ltd	JP Morgan	(68)
400	Seiko Holdings Corp	Citibank	294	(300)	Stella Chemifa Corp	JP Morgan	103
200	Seiko Holdings Corp	JP Morgan	162	100	Studio Alice Co Ltd	HSBC	6
700	Seino Holdings Co Ltd	HSBC	(361)	(300)	Subaru Corp	JP Morgan	434
900	Seino Holdings Co Ltd	JP Morgan	(284)	100	Sugi Holdings Co Ltd	Citibank	(255)
400	Seiren Co Ltd	Citibank	(4)	100	Sugi Holdings Co Ltd	HSBC	19
700	Seiren Co Ltd	JP Morgan	(282)	600	Sugi Holdings Co Ltd	JP Morgan	(419)
(100)	Sekisui Chemical Co Ltd	JP Morgan	(12)	(2.000)	Sumco Corp	JP Morgan	1.507
2.700	Sekisui House Ltd	HSBC	(83)	(2.000)	Sumitomo Bakelite Co Ltd	JP Morgan	5.085
1.700	Sekisui House Ltd	JP Morgan	354	200	Sumitomo Chemical Co Ltd	Citibank	(14)
34.700	Senshu Ikeda Holdings Inc	Citibank	2.575	7.600	Sumitomo Chemical Co Ltd	HSBC	(1.380)
1.700	Senshukai Co Ltd	Citibank	641	12.700	Sumitomo Chemical Co Ltd	JP Morgan	(2.725)
200	Seven & i Holdings Co Ltd	Citibank	(162)	(3.500)	Sumitomo Corp	JP Morgan	924
300	Seven & i Holdings Co Ltd	HSBC	(585)	(200)	Sumitomo Electric Industries Ltd	Citibank	(155)
900	Seven & i Holdings Co Ltd	JP Morgan	(476)	(2.300)	Sumitomo Electric Industries Ltd	JP Morgan	(2.029)
(3.000)	Seven Bank Ltd	JP Morgan	(161)	(3.200)	Sumitomo Forestry Co Ltd	JP Morgan	295
(1.000)	Sharp Corp/Japan	HSBC	112	700	Sumitomo Heavy Industries Ltd	Citibank	168
(1.200)	Shiga Bank Ltd/The	Citibank	(108)	800	Sumitomo Heavy Industries Ltd	HSBC	(856)
(3.600)	Shiga Bank Ltd/The	JP Morgan	(1.796)	800	Sumitomo Heavy Industries Ltd	JP Morgan	(1.215)
100	Shimachu Co Ltd	Citibank	(55)	1.000	Sumitomo Metal Mining Co Ltd	Citibank	(237)
100	Shimachu Co Ltd	HSBC	(50)	(500)	Sumitomo Mitsui Financial Group Inc	Citibank	50
200	Shimachu Co Ltd	JP Morgan	(117)	(3.300)	Sumitomo Mitsui Financial Group Inc	JP Morgan	946
(100)	Shimadzu Corp	JP Morgan	(128)	100	Sumitomo Mitsui Trust Holdings Inc	Citibank	(74)
700	Shimizu Corp	Citibank	(256)				
600	Shimizu Corp	HSBC	(41)				
400	Shimizu Corp	JP Morgan	(81)				
200	Shindengen Electric Manufacturing Co Ltd	Citibank	150				
800	Shindengen Electric Manufacturing Co Ltd	HSBC	(943)				
600	Shindengen Electric Manufacturing Co Ltd	JP Morgan	(671)				

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées USD					Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie			Nombre	Description	Contrepartie		
Japon suite					Japon suite				
(900)	Sumitomo Osaka Cement Co Ltd	JP Morgan	3.327		(500)	Toho Gas Co Ltd	JP Morgan	424	
200	Sumitomo Realty & Development Co Ltd	HSBC	(367)		2.800	Toho Holdings Co Ltd	Citibank	(4.599)	
1.400	Sumitomo Realty & Development Co Ltd	JP Morgan	(2.083)		1.100	Toho Zinc Co Ltd	Citibank	845	
(300)	Sumitomo Rubber Industries Ltd	JP Morgan	120		700	Toho Zinc Co Ltd	HSBC	(365)	
400	Sumitomo Seika Chemicals Co Ltd	JP Morgan	(684)		1.300	Toho Zinc Co Ltd	JP Morgan	(633)	
800	Sundrug Co Ltd	JP Morgan	675		700	Tohoku Electric Power Co Inc	Citibank	25	
(500)	Suruga Bank Ltd	Citibank	(50)		200	Tohoku Electric Power Co Inc	HSBC	(105)	
(2.500)	Suruga Bank Ltd	JP Morgan	(1.758)		900	Tohoku Electric Power Co Inc	JP Morgan	(217)	
300	Suzuken Co Ltd/Aichi Japan	Citibank	(993)		(3.000)	Tokai Carbon Co Ltd	Citibank	(471)	
500	Suzuken Co Ltd/Aichi Japan	HSBC	(1.546)		(2.700)	Tokai Carbon Co Ltd	JP Morgan	(674)	
400	Suzuken Co Ltd/Aichi Japan	JP Morgan	(2.761)		(100)	Tokio Marine Holdings Inc	Citibank	31	
(600)	Suzuki Motor Corp	JP Morgan	1.129		(1.600)	Tokio Marine Holdings Inc	JP Morgan	(232)	
(600)	Sysmex Corp	JP Morgan	1.814		(800)	Tokuyama Corp	JP Morgan	821	
200	Systema Corp	HSBC	417		(800)	Tokyo Century Corp	JP Morgan	(300)	
(1.000)	T&D Holdings Inc	JP Morgan	518		3.500	Tokyo Dome Corp	Citibank	18	
1.600	Taiho Kogyo Co Ltd	Citibank	(206)		1.300	Tokyo Dome Corp	HSBC	278	
1.800	Taiho Kogyo Co Ltd	HSBC	(416)		3.400	Tokyo Dome Corp	JP Morgan	1.242	
1.700	Taiho Kogyo Co Ltd	JP Morgan	(369)		(800)	Tokyo Electric Power Co Holdings Inc	HSBC	211	
200	Taisho Pharmaceutical Holdings Co Ltd	Citibank	267		(1.000)	Tokyo Electric Power Co Holdings Inc	JP Morgan	163	
500	Taisho Pharmaceutical Holdings Co Ltd	HSBC	1.687		100	Tokyo Electron Ltd	HSBC	674	
900	Taisho Pharmaceutical Holdings Co Ltd	JP Morgan	2.460		200	Tokyo Electron Ltd	JP Morgan	238	
(400)	Taiyo Nippon Sanso Corp	JP Morgan	419		200	Tokyo Kiraboshi Financial Group Inc	Citibank	29	
(200)	Taiyo Yuden Co Ltd	JP Morgan	24		200	Tokyo Kiraboshi Financial Group Inc	JP Morgan	36	
1.200	Takamatsu Construction Group Co Ltd	Citibank	(424)		600	Tokyo Ohka Kogyo Co Ltd	Citibank	455	
100	Takamatsu Construction Group Co Ltd [†]	HSBC	—		300	Tokyo Ohka Kogyo Co Ltd	HSBC	(377)	
100	Takamatsu Construction Group Co Ltd	JP Morgan	4		600	Tomy Corp	HSBC	(190)	
(2.200)	Takara Bio Inc	JP Morgan	1.961		800	Tomy Co Ltd	Citibank	307	
700	Takara Holdings Inc	Citibank	(89)		1.400	Topcon Corp	Citibank	111	
700	Takara Holdings Inc	JP Morgan	(195)		3.300	Toppan Forms Co Ltd	HSBC	2.015	
600	Takara Standard Co Ltd	Citibank	30		240	Toppan Printing Co Ltd	Citibank	(42)	
1.000	Takara Standard Co Ltd	HSBC	426		1.600	Toppan Printing Co Ltd	JP Morgan	1.458	
200	Takasago International Corp	Citibank	85		300	Topy Industries Ltd	Citibank	73	
300	Takasago Thermal Engineering Co Ltd	HSBC	(314)		200	Toshiba Corp	Citibank	467	
2.400	Takasago Thermal Engineering Co Ltd	JP Morgan	(2.432)		300	Toshiba Corp	HSBC	831	
(800)	Takeda Pharmaceutical Co Ltd	JP Morgan	85		700	Toshiba Corp	JP Morgan	2.529	
1.600	Takuma Co Ltd	Citibank	160		(600)	Toshiba Plant Systems & Services Corp	Citibank	131	
600	Takuma Co Ltd	JP Morgan	(134)		(1.300)	TOTO Ltd	JP Morgan	(1.741)	
(400)	Tamura Corp	JP Morgan	(63)		(100)	Towa Bank Ltd/The	JP Morgan	71	
100	Tanseisha Co Ltd	Citibank	(20)		200	Towa Pharmaceutical Co Ltd	Citibank	110	
1.800	Tanseisha Co Ltd	HSBC	(423)		700	Towa Pharmaceutical Co Ltd	HSBC	189	
(100)	TDK Corp	JP Morgan	(61)		700	Towa Pharmaceutical Co Ltd	JP Morgan	220	
(1.100)	Teijin Ltd	JP Morgan	776		1.000	Toyo Construction Co Ltd	Citibank	(24)	
3.300	T-Gaia Corp	Citibank	(1.497)		(100)	Toyo Tanso Co Ltd	JP Morgan	41	
700	T-Gaia Corp	JP Morgan	(399)		(100)	Toyo Tire Corp	Citibank	52	
(1.200)	THK Co Ltd	JP Morgan	267		(400)	Toyo Tire Corp	HSBC	208	
700	TIS Inc	HSBC	1.843		(2.700)	Toyo Tire Corp	JP Morgan	(965)	
(200)	Toa Oil Co Ltd	Citibank	121		(100)	Toyota Boshoku Corp	JP Morgan	(20)	
(900)	Toa Oil Co Ltd	JP Morgan	518		100	Toyota Industries Corp	HSBC	75	
(800)	Tobu Railway Co Ltd	JP Morgan	281		700	TPR Co Ltd	Citibank	(66)	
6.100	TOC Co Ltd	Citibank	1.454		800	TPR Co Ltd	JP Morgan	123	
2.600	TOC Co Ltd	JP Morgan	714		100	Trancom Co Ltd	Citibank	258	
(100)	Tocalo Co Ltd	JP Morgan	20		200	Trancom Co Ltd	HSBC	736	
3.900	Tochigi Bank Ltd/The	Citibank	(77)		1.200	Transaction Co Ltd	Citibank	(169)	
1.400	Toda Corp	HSBC	(391)		600	Transaction Co Ltd	HSBC	243	
3.000	Toda Corp	JP Morgan	(805)		100	Transcosmos Inc	HSBC	(134)	
					2.200	TSI Holdings Co Ltd	Citibank	(205)	
					1.500	TSI Holdings Co Ltd	HSBC	(592)	

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
2.400	TSI Holdings Co Ltd	JP Morgan	(924)	200	Zenkoku Hoshō Co Ltd	HSBC	174
(300)	Tsugami Corp	HSBC	(184)	200	Zenkoku Hoshō Co Ltd	JP Morgan	11
(2.300)	Tsugami Corp	JP Morgan	(733)	200	Zensho Holdings Co Ltd	Citibank	(109)
5.000	Tsukui Corp	JP Morgan	5.115	200	Zensho Holdings Co Ltd	HSBC	30
(200)	Tsuruha Holdings Inc	JP Morgan	(885)	300	Zensho Holdings Co Ltd	JP Morgan	(101)
1.100	Ube Industries Ltd	HSBC	535	600	Zeon Corp	HSBC	317
2.900	Ube Industries Ltd	JP Morgan	(1.611)	300	ZIGExN Co Ltd	HSBC	(132)
(100)	Ulvac Inc	JP Morgan	520	4.400	ZIGExN Co Ltd	JP Morgan	(1.896)
500	Unicharm Corp	JP Morgan	(531)	(700)	Zojirushi Corp	JP Morgan	(220)
1.600	United Arrows Ltd	Citibank	(2.071)	(100)	ZOZO Inc	JP Morgan	344
(300)	UNITED Inc/Japan	JP Morgan	(148)				(39.170)
(900)	Universal Entertainment Corp	JP Morgan	(2.322)	Malaisie			
2.100	Ushio Inc	Citibank	(293)	27.300	AirAsia Group Bhd	Citibank	(599)
300	Ushio Inc	HSBC	(72)	1.200	AMMB Holdings Bhd	JP Morgan	(58)
500	Ushio Inc	JP Morgan	(112)	5.300	Axiata Group Bhd	Citibank	(297)
(100)	Uzabase Inc	JP Morgan	(361)	18.300	Carlsberg Brewery Malaysia Bhd	Citibank	(3.097)
(100)	V Technology Co Ltd	HSBC	(201)	600	Carlsberg Brewery Malaysia Bhd	HSBC	(166)
(900)	V Technology Co Ltd	JP Morgan	(806)	21.700	Carlsberg Brewery Malaysia Bhd	JP Morgan	(6.334)
2.400	Valor Holdings Co Ltd	Citibank	(1.234)	(2.100)	CIMB Group Holdings Bhd	Citibank	98
500	Valor Holdings Co Ltd	HSBC	(16)	(25.700)	CIMB Group Holdings Bhd	JP Morgan	1.777
1.700	Valor Holdings Co Ltd	JP Morgan	(1)	17.600	Dayang Enterprise Holdings Bhd	JP Morgan	423
(2.100)	Vector Inc	Citibank	(1.086)	18.500	Dialog Group Bhd	JP Morgan	(593)
(200)	Vector Inc	JP Morgan	(88)	(2.200)	DiGi.Com Bhd	Citibank	68
400	Vision Inc/Tokyo Japan	Citibank	87	(84.800)	DiGi.Com Bhd	JP Morgan	3.852
100	Vision Inc/Tokyo Japan	HSBC	62	(190.100)	Econpile Holdings Bhd	Citibank	1.628
2.500	Vital KSK Holdings Inc	Citibank	(881)	(29.400)	Econpile Holdings Bhd	JP Morgan	32
1.200	Warabeya Nichiyō Holdings Co Ltd	JP Morgan	(794)	34.000	Frontken Corp Bhd	Citibank	(97)
1.400	Xebio Holdings Co Ltd	Citibank	461	24.700	Gamuda Bhd	Citibank	(554)
200	Xebio Holdings Co Ltd	HSBC	51	48.700	Genting Bhd	Citibank	(2.633)
1.000	Xebio Holdings Co Ltd	JP Morgan	278	3.900	Genting Bhd	HSBC	(415)
300	Yakult Honsha Co Ltd	JP Morgan	38	28.000	Genting Bhd	JP Morgan	(3.077)
400	Yamaguchi Financial Group Inc	JP Morgan	(42)	13.100	Genting Malaysia Bhd	Citibank	(229)
300	Yamaha Motor Co Ltd	Citibank	13	9.800	Genting Malaysia Bhd	HSBC	(337)
200	Yamaha Motor Co Ltd	HSBC	148	(20.000)	Genting Plantations Bhd	Citibank	527
1.300	Yamanashi Chuo Bank Ltd/The	Citibank	88	(40.600)	Genting Plantations Bhd	JP Morgan	(692)
300	Yamanashi Chuo Bank Ltd/The	JP Morgan	87	(25.000)	HAP Seng Consolidated Bhd	Citibank	237
900	Yamato Holdings Co Ltd	Citibank	379	(31.500)	HAP Seng Consolidated Bhd	JP Morgan	951
900	Yamato Holdings Co Ltd	HSBC	173	(2.300)	Hartalega Holdings Bhd	HSBC	86
200	Yamato Kogyo Co Ltd	Citibank	20	(52.800)	Hartalega Holdings Bhd	JP Morgan	2.125
400	Yamato Kogyo Co Ltd	JP Morgan	(455)	(26.900)	IJM Corp Bhd	Citibank	77
4.300	Yamazen Corp	HSBC	(349)	(33.400)	IJM Corp Bhd	JP Morgan	699
3.500	Yamazen Corp	JP Morgan	(226)	(17.400)	Inari Amertron Bhd	Citibank	591
(500)	Yaoko Co Ltd	JP Morgan	641	(236.900)	Inari Amertron Bhd	JP Morgan	13.951
(700)	Yaskawa Electric Corp	JP Morgan	1.332	(26.400)	IOI Corp Bhd	Citibank	912
500	Yellow Hat Ltd	Citibank	63	(5.900)	IOI Corp Bhd	HSBC	50
1.800	Yodogawa Steel Works Ltd	Citibank	(675)	(1.500)	IOI Corp Bhd	JP Morgan	16
500	Yodogawa Steel Works Ltd	HSBC	(275)	(1.500)	Kuala Lumpur Kepong Bhd	JP Morgan	(192)
200	Yodogawa Steel Works Ltd	JP Morgan	(103)	(700)	Malayan Banking Bhd	Citibank	20
100	Yokogawa Electric Corp	Citibank	49	(15.300)	Malayan Banking Bhd	JP Morgan	1.268
1.400	Yokogawa Electric Corp	HSBC	1.273	2.100	Malaysia Airports Holdings Bhd	Citibank	1
2.900	Yokogawa Electric Corp	JP Morgan	597	500	Malaysia Airports Holdings Bhd	HSBC	(33)
(1.900)	Yokohama Rubber Co Ltd/The	JP Morgan	2.784	11.300	Malaysia Airports Holdings Bhd	JP Morgan	(581)
200	Yoshinoya Holdings Co Ltd	JP Morgan	255	54.300	MISC Bhd	Citibank	(2.184)
500	Yuasa Trading Co Ltd	Citibank	(447)	38.800	MISC Bhd	HSBC	(1.990)
1.300	Yuasa Trading Co Ltd	HSBC	(1.345)	37.200	MISC Bhd	JP Morgan	(2.088)
700	Yuasa Trading Co Ltd	JP Morgan	(685)	(42.400)	My EG Services Bhd	Citibank	418
2.900	Yurtec Corp	Citibank	(513)	(62.900)	My EG Services Bhd	JP Morgan	226
2.700	Yurtec Corp	HSBC	(779)				
2.900	Yurtec Corp	JP Morgan	(805)				
500	Yushin Precision Equipment Co Ltd	Citibank	97				
5.400	Z Holdings Corp	Citibank	(1.069)				

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Malaisie suite				Philippines suite			
(46.400)	Petronas Chemicals Group Bhd	Citibank	631	72.400	LT Group Inc	Citibank	(2.198)
(13.500)	Petronas Chemicals Group Bhd	JP Morgan	1.982	15.900	LT Group Inc	HSBC	(639)
19.200	Petronas Gas Bhd	Citibank	(4.210)	7.800	LT Group Inc	JP Morgan	(314)
4.900	Petronas Gas Bhd	HSBC	(1.161)	920	Manila Electric Co	JP Morgan	(599)
8.000	Petronas Gas Bhd	JP Morgan	(1.969)	5.760	Metropolitan Bank & Trust Co	Citibank	(246)
(38.100)	PPB Group Bhd	HSBC	2.096	375	PLDT Inc	Citibank	(305)
(2.000)	PPB Group Bhd	JP Morgan	130	475	PLDT Inc	HSBC	(392)
(6.900)	Press Metal Aluminium Holdings Bhd	HSBC	198	2.190	PLDT Inc	JP Morgan	(1.821)
(22.400)	Press Metal Aluminium Holdings Bhd	JP Morgan	701	(860)	San Miguel Corp	JP Morgan	202
22.300	RHB Bank Bhd	Citibank	(243)	3.658			
25.000	RHB Bank Bhd	HSBC	(685)	Singapour			
13.900	RHB Bank Bhd	JP Morgan	(453)	4.800	AEM Holdings Ltd	HSBC	(16)
17.900	Sime Darby Bhd	Citibank	(268)	61.300	Ascott Residence Trust (Reit)	HSBC	115
64.400	Sime Darby Bhd	HSBC	(984)	213.600	Ascott Residence Trust (Reit)	JP Morgan	229
72.400	Sime Darby Bhd	JP Morgan	(1.130)	2.300	Best World International Ltd	JP Morgan	(305)
(39.100)	Sime Darby Plantation Bhd	Citibank	1.544	14.400	CapitalLand Commercial Trust (Reit)	Citibank	138
(18.500)	Sime Darby Plantation Bhd	HSBC	274	23.300	CapitalLand Commercial Trust (Reit)	HSBC	(27)
(37.300)	Sime Darby Plantation Bhd	JP Morgan	657	90.000	CapitalLand Commercial Trust (Reit)	JP Morgan	1.089
36.700	SP Setia Bhd Group	Citibank	165	(5.000)	CapitalLand Ltd	HSBC	39
57.400	SP Setia Bhd Group	HSBC	(464)	(1.000)	CapitalLand Ltd	JP Morgan	(33)
65.200	SP Setia Bhd Group	JP Morgan	(575)	20.800	CapitalLand Mall Trust (Reit)	Citibank	163
58.800	Sunway Bhd	HSBC	(249)	14.300	CapitalLand Mall Trust (Reit)	HSBC	2
(45.120)	Sunway Bhd	JP Morgan	(4.267)	155.100	CapitalLand Mall Trust (Reit)	JP Morgan	1.096
11.413	Sunway Bhd	JP Morgan	(61)	44.800	CapitalLand Retail China Trust (Reit)	JP Morgan	1.647
53.300	Sunway Real Estate Investment Trust (Reit)	Citibank	(23)	(700)	City Developments Ltd	Citibank	244
38.700	Sunway Real Estate Investment Trust (Reit)	HSBC	(179)	(11.600)	City Developments Ltd	JP Morgan	4.745
23.300	Sunway Real Estate Investment Trust (Reit)	JP Morgan	(132)	(12.700)	ComfortDelGro Corp Ltd	HSBC	(236)
22.300	Supermax Corp Bhd	Citibank	(328)	(69.800)	Cromwell European Real Estate Investment Trust (Reit)	Citibank	(270)
35.400	Supermax Corp Bhd	HSBC	(1.062)	1.100	Dairy Farm International Holdings Ltd	HSBC	(178)
67.700	Supermax Corp Bhd	JP Morgan	(2.086)	1.600	Dairy Farm International Holdings Ltd	JP Morgan	38
3.300	Telekom Malaysia Bhd	Citibank	5	(20.340)	Ezion Holdings Ltd	Citibank	—
300	Telekom Malaysia Bhd	HSBC	(4)	(5.400)	Ezion Holdings Ltd	HSBC	—
14.400	Telekom Malaysia Bhd	JP Morgan	(200)	(6.480)	Ezion Holdings Ltd	JP Morgan	—
(5.300)	Tenaga Nasional Bhd	Citibank	550	(51.100)	First Resources Ltd	Citibank	(143)
(59.700)	Top Glove Corp Bhd	Citibank	1.492	(1.300)	First Resources Ltd	HSBC	(29)
196.500	Velesto Energy Bhd	Citibank	(17)	4.800	Frasers Centrepoint Trust (Reit)	HSBC	409
(38)	Velesto Energy Bhd	HSBC	—	(40.500)	Frasers Logistics & Industrial Trust (Reit)	Citibank	127
89.600	Velesto Energy Bhd	HSBC	(90)	(8.500)	Frasers Logistics & Industrial Trust (Reit)	HSBC	(82)
41.300	Velesto Energy Bhd	JP Morgan	(77)	(14.400)	Frasers Property Ltd	Citibank	(149)
84.200	Westports Holdings Bhd	Citibank	(1.897)	37.100	Frencken Group Ltd	Citibank	(356)
17.000	Westports Holdings Bhd	HSBC	(506)	52.300	Frencken Group Ltd	JP Morgan	(1.662)
89.400	Westports Holdings Bhd	JP Morgan	(2.871)	(115.200)	Genting Singapore Ltd	HSBC	1.199
(30.900)	YTL Corp Bhd	JP Morgan	641	(59.800)	Genting Singapore Ltd	JP Morgan	682
			(11.338)	73.000	Golden Agri-Resources Ltd	HSBC	(622)
				153.700	Golden Agri-Resources Ltd	JP Morgan	(735)
	Philippines			1.151.100	Hutchison Port Holdings Trust (Unit)	Citibank	2.302
150	Altus San Nicolas Corp	HSBC	15	479.500	Hutchison Port Holdings Trust (Unit)	HSBC	(959)
(154.480)	Ayala Land Inc	JP Morgan	5.420	(2.000)	Jardine Cycle & Carriage Ltd	HSBC	2.486
9.800	Bloomberry Resorts Corp	Citibank	(62)	(1.300)	Jardine Cycle & Carriage Ltd	JP Morgan	1.745
24.900	Bloomberry Resorts Corp	JP Morgan	36				
(104.200)	DMCI Holdings Inc	JP Morgan	2.419				
111.400	First Gen Corp	Citibank	2.618				
84.800	First Gen Corp	JP Morgan	231				
35	Globe Telecom Inc	Citibank	(2)				
350	Globe Telecom Inc	HSBC	194				
120	Globe Telecom Inc	JP Morgan	65				
1.190	International Container Terminal Services Inc	Citibank	41				
9.570	International Container Terminal Services Inc	HSBC	(183)				
41.400	International Container Terminal Services Inc	JP Morgan	(822)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Singapour suite				Singapour suite			
(700)	Jardine Matheson Holdings Ltd	HSBC	(120)	6.300	Wilmar International Ltd	JP Morgan	(18)
(2.000)	Jardine Matheson Holdings Ltd	JP Morgan	2.883	(16.700)	Wing Tai Holdings Ltd	HSBC	256
(1.800)	Jardine Strategic Holdings Ltd	HSBC	568	(13.800)	Wing Tai Holdings Ltd	JP Morgan	228
(600)	Jardine Strategic Holdings Ltd	JP Morgan	(178)	46.700	Yangzijiang Shipbuilding Holdings Ltd	JP Morgan	(993)
(7.400)	Keppel Corp Ltd	Citibank	560	3.200	Yanlord Land Group Ltd	Citibank	(80)
(7.500)	Keppel Corp Ltd	HSBC	1.307	25.700	Yanlord Land Group Ltd	HSBC	(1.634)
4	Keppel DC REIT (Reit) ^{††}	HSBC	—	25.900	Yanlord Land Group Ltd	JP Morgan	(1.067)
43.800	Keppel DC REIT (Reit)	JP Morgan	2.816				
(37.100)	Keppel Infrastructure Trust (Unit)	Citibank	50	Corée du Sud			
(6.200)	Keppel REIT (Reit)	JP Morgan	(62)	(1.069)	ADTechnology Co Ltd	Citibank	(1.474)
66.800	Mapletree Commercial Trust (Reit)	HSBC	3.057	(642)	Advanced Process Systems Corp	Citibank	519
26.000	Mapletree Commercial Trust (Reit)	JP Morgan	876	(209)	Advanced Process Systems Corp	JP Morgan	378
33.900	Mapletree Industrial Trust (Reit)	HSBC	650	242	Aekyung Industrial Co Ltd	JP Morgan	107
21.900	Mapletree Industrial Trust (Reit)	JP Morgan	6	(811)	AeroSpace Technology of Korea Inc	Citibank	224
(48.600)	Mapletree Logistics Trust (Reit)	Citibank	(1.219)	(1.082)	AeroSpace Technology of Korea Inc	JP Morgan	247
13.500	Mapletree Logistics Trust (Reit)	Citibank	339	487	AfreecaTV Co Ltd	HSBC	(5.707)
10.600	Mapletree Logistics Trust (Reit)	HSBC	244	688	AfreecaTV Co Ltd	JP Morgan	(8.065)
6.700	Mapletree Logistics Trust (Reit)	JP Morgan	138	(605)	Alteogen Inc	Citibank	(3.647)
(65.800)	Mapletree North Asia Commercial Trust (Reit)	JP Morgan	(964)	(1.039)	Alteogen Inc	JP Morgan	859
22.400	NetLink NBN Trust (Unit)	HSBC	(277)	416	Amorepacific Corp	JP Morgan	(7)
98.400	NetLink NBN Trust (Unit)	JP Morgan	(1.296)	(331)	Amorepacific Group	HSBC	1.296
(28.700)	Oversea-Chinese Banking Corp Ltd	HSBC	6.986	(974)	Amorepacific Group	JP Morgan	3.819
(3.500)	Sembcorp Industries Ltd	JP Morgan	184	(22)	Amorepacific Group (Right)	HSBC	—
(6.000)	Sembcorp Marine Ltd	Citibank	151	(66)	Amorepacific Group (Right)	JP Morgan	—
161.200	Sheng Siong Group Ltd	Citibank	(508)	(1.581)	Ananti Inc	Citibank	966
3.500	SIA Engineering Co Ltd	Citibank	(128)	252	Baiksan Co Ltd	JP Morgan	(130)
6.100	SIA Engineering Co Ltd	JP Morgan	(114)	(15.265)	BGF Co Ltd	Citibank	911
(42.400)	Singapore Airlines Ltd	HSBC	2.098	(3.469)	BGF Co Ltd	HSBC	1.445
(10.300)	Singapore Airlines Ltd	JP Morgan	1.233	(14.401)	BGF Co Ltd	JP Morgan	6.002
(8.200)	Singapore Post Ltd	Citibank	(41)	(50)	BGF retail Co Ltd	Citibank	247
7.000	Singapore Technologies Engineering Ltd	HSBC	(203)	(157)	BGF retail Co Ltd	JP Morgan	2.195
42.800	Singapore Technologies Engineering Ltd	JP Morgan	(2.652)	1.812	Binggrae Co Ltd	HSBC	(5.310)
(45.600)	Singapore Telecommunications Ltd	HSBC	(1.280)	1.916	BNK Financial Group Inc	Citibank	(188)
(150.100)	Singapore Telecommunications Ltd	JP Morgan	(6.573)	916	BNK Financial Group Inc	JP Morgan	(103)
(24.000)	StarHub Ltd	Citibank	1.064	(14)	Cafe24 Corp	Citibank	22
26.600	Suntec Real Estate Investment Trust (Reit)	Citibank	(123)	126	Cafe24 Corp	HSBC	(627)
216.200	Suntec Real Estate Investment Trust (Reit)	JP Morgan	(261)	(79)	Cafe24 Corp	JP Morgan	610
24.700	Thai Beverage PCL	JP Morgan	(506)	(230)	Caregen Co Ltd*	Citibank	2.781
222.500	UMS Holdings Ltd	Citibank	(3.409)	(58)	Caregen Co Ltd*	HSBC	771
17.700	UMS Holdings Ltd	HSBC	781	(339)	Caregen Co Ltd*	JP Morgan	4.509
75.100	UMS Holdings Ltd	JP Morgan	1.545	(336)	Celltrion Healthcare Co Ltd	Citibank	(273)
100	United Overseas Bank Ltd	HSBC	(94)	(467)	Celltrion Healthcare Co Ltd	JP Morgan	1.435
100	United Overseas Bank Ltd	JP Morgan	(32)	(25)	Celltrion Inc	JP Morgan	319
2.000	UOL Group Ltd	HSBC	(35)	1.963	Cheil Worldwide Inc	HSBC	(2.757)
104.900	Valuetronics Holdings Ltd	HSBC	(3.305)	1.702	Chemtronics Co Ltd	Citibank	(1.054)
115.000	Valuetronics Holdings Ltd	JP Morgan	(787)	(400)	Chips&Media Inc/Korea	Citibank	(15)
(7.200)	Venture Corp Ltd	HSBC	349	1.728	Chong Kun Dang Pharmaceutical Corp	JP Morgan	(4.219)
20.900	Wilmar International Ltd	HSBC	(731)	(395)	Chunbo Co Ltd	Citibank	871
				(614)	Chunbo Co Ltd	JP Morgan	5.231
				(326)	Chungdahm Learning Inc	Citibank	52
				581	CJ CGV Co Ltd	Citibank	(527)
				(71)	CJ Corp	JP Morgan	(100)
				(162)	CJ ENM Co Ltd	HSBC	737
				3.919	CJ Hello Co Ltd	JP Morgan	(1.479)
				(232)	CJ Logistics Corp	JP Morgan	637
				1.157	CLIO Cosmetics Co Ltd	HSBC	(243)
				(156)	Com2uSCorp	Citibank	51
				(23)	Com2uSCorp	HSBC	20
				(115)	Com2uSCorp	JP Morgan	103
				90	Cosmax Inc	Citibank	286
				102	Cosmax Inc	HSBC	(258)

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
43	Cosmax Inc	JP Morgan	(109)	(412)	Hancom Inc	Citibank	52
530	CrystalGenomics Inc	Citibank	(79)	1.508	Handsome Co Ltd	Citibank	(84)
1.622	CUBE ENTERTAINMENT Inc	JP Morgan	(524)	(2.235)	Hanjin Kal Corp	Citibank	(5.561)
(363)	D&C Media Co Ltd	JP Morgan	(1)	(377)	Hanjin Kal Corp	HSBC	(547)
(3.727)	Daea TI Co Ltd	Citibank	883	(2.536)	Hanjin Kal Corp	JP Morgan	(3.873)
(3.370)	Daea TI Co Ltd	JP Morgan	3.383	(566)	Hanjin Transportation Co Ltd	Citibank	314
(504)	Daeduck Electronics Co	JP Morgan	232	(236)	Hanjin Transportation Co Ltd	JP Morgan	381
1	Daelim Industrial Co Ltd	HSBC	(4)	4.279	Hankook Tire & Technology Co Ltd	Citibank	(4.399)
(15)	Daelim Industrial Co Ltd	HSBC	56	233	Hankook Tire & Technology Co Ltd	HSBC	(557)
(70)	Daelim Industrial Co Ltd	JP Morgan	244	556	Hankook Tire & Technology Co Ltd	JP Morgan	(1.331)
11.621	Daesang Corp	Citibank	(2.396)	(94)	Hanmi Pharm Co Ltd	Citibank	127
(7.249)	Daewoo Engineering & Construction Co Ltd	Citibank	865	(73)	Hanmi Pharm Co Ltd	JP Morgan	722
1.629	Danawa Co Ltd	Citibank	(474)	(140)	Hanmi Science Co Ltd	Citibank	(134)
4.183	DB HiTek Co Ltd	JP Morgan	3.133	6.080	Hanmi Semiconductor Co Ltd	JP Morgan	(1.712)
(119)	DB Insurance Co Ltd	Citibank	179	(385)	Hanon Systems	Citibank	(75)
(501)	Dentium Co Ltd	JP Morgan	967	(1.790)	Hanon Systems	HSBC	1.496
7.031	DGB Financial Group Inc	Citibank	(496)	(12.891)	Hanon Systems	JP Morgan	10.745
2.969	DGB Financial Group Inc	HSBC	(853)	844	Hans Biomed Corp	JP Morgan	928
23.547	DGB Financial Group Inc	JP Morgan	(6.775)	1.089	Hansol Technics Co Ltd	Citibank	1.445
979	Dong-A ST Co Ltd	Citibank	3.569	(731)	Hanssem Co Ltd	Citibank	(1.614)
4.740	Dongkuk Steel Mill Co Ltd	JP Morgan	(1.475)	(30)	Hanssem Co Ltd	HSBC	33
334	Doosan Bobcat Inc	HSBC	(629)	(788)	Hanssem Co Ltd	JP Morgan	(1.033)
3.287	Doosan Bobcat Inc	JP Morgan	(6.195)	2.232	Hanwha Aerospace Co Ltd	HSBC	165
137	Doosan Co Ltd	HSBC	(612)	16.262	Hanwha Life Insurance Co Ltd	HSBC	(1.887)
14.675	Doosan Infracore Co Ltd	Citibank	(498)	24.180	Hanwha Life Insurance Co Ltd	JP Morgan	(3.576)
21.368	Doosan Infracore Co Ltd	JP Morgan	(9.012)	(2.696)	Harim Holdings Co Ltd	Citibank	857
(144)	DoubleUGames Co Ltd	HSBC	438	(199)	Harim Holdings Co Ltd	JP Morgan	223
(189)	DoubleUGames Co Ltd	JP Morgan	575	1.519	HDC Holdings Co Ltd	JP Morgan	40
(152)	Douzone Bizon Co Ltd	JP Morgan	741	2.296	HDC Hyundai Development Co-Engineering & Construction	Citibank	(2.632)
(294)	Ecopro BM Co Ltd	JP Morgan	432	(220)	Helixmith Co Ltd	HSBC	1.355
(3.732)	Ecopro Co Ltd	Citibank	749	1.926	Heunggu Oil Co Ltd	HSBC	(1.175)
(160)	Ecopro Co Ltd	HSBC	220	(138)	Hite Jinro Co Ltd	HSBC	193
(8.559)	Ecopro Co Ltd	JP Morgan	10.742	(2.616)	Hite Jinro Co Ltd	JP Morgan	3.661
(19)	E-MART Inc	Citibank	(20)	(58)	HLB Inc	JP Morgan	1.755
(87)	E-MART Inc	JP Morgan	328	(720)	HLB Life Science CO LTD	Citibank	1.400
(255)	Enzychem Lifesciences Corp	Citibank	(21)	160	HLscience Co Ltd	HSBC	(611)
(309)	Enzychem Lifesciences Corp	JP Morgan	3.610	5.662	Huchems Fine Chemical Corp	HSBC	(6.518)
(1.675)	Eo Technics Co Ltd	Citibank	1.943	(32)	Hugel Inc	Citibank	(263)
(414)	Eo Technics Co Ltd	JP Morgan	1.007	334	Huons Co Ltd	Citibank	(226)
(1.155)	Eubiologics Co Ltd	Citibank	(103)	(66)	Hyosung Corp	HSBC	176
118	Fila Korea Ltd	JP Morgan	(45)	(17)	Hyosung Corp	JP Morgan	39
(9.486)	Foosung Co Ltd	Citibank	(3.664)	641	Hyundai Construction Equipment Co Ltd	Citibank	(218)
(6.509)	Foosung Co Ltd	JP Morgan	1.170	1.938	Hyundai Electric & Energy System Co Ltd	JP Morgan	(539)
(154)	Genexine Co Ltd	JP Morgan	(64)	(85)	Hyundai Elevator Co Ltd	JP Morgan	178
(316)	Grand Korea Leisure Co Ltd	Citibank	50	616	Hyundai Glovis Co Ltd	JP Morgan	(2.680)
655	Green Cross Corp/South Korea	Citibank	2.369	(65)	Hyundai Glovis Co Ltd	JP Morgan	283
402	Green Cross Holdings Corp	HSBC	109	(104)	Hyundai Heavy Industries Holdings Co Ltd	HSBC	850
2	GS Engineering & Construction Corp	JP Morgan	(5)	(112)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	918
312	GS Holdings Corp	Citibank	(430)	(1)	Hyundai Mobis Co Ltd	Citibank	9
707	GS Holdings Corp	HSBC	(774)	27	Hyundai Mobis Co Ltd	HSBC	(68)
(544)	GS Retail Co Ltd	JP Morgan	1.090	(26)	Hyundai Mobis Co Ltd	JP Morgan	287
(3.727)	G-treeBNT Co Ltd	Citibank	(2.990)	314	Hyundai Motor Co	JP Morgan	(1.476)
(954)	G-treeBNT Co Ltd	JP Morgan	236	(1.671)	Hyundai Rotem Co Ltd	Citibank	(243)
(452)	HAESUNG DS Co Ltd	Citibank	87	(96)	Hyundai Rotem Co Ltd	HSBC	170
(376)	HAESUNG DS Co Ltd	JP Morgan	107				
112	Halla Holdings Corp	HSBC	14				
583	Hana Financial Group Inc	Citibank	17				
1.445	Hana Financial Group Inc	HSBC	(1.210)				
(391)	Hana Tour Service Inc	Citibank	47				
(3.272)	Hana Tour Service Inc	JP Morgan	2.240				
(514)	Hanall Biopharma Co Ltd	Citibank	(518)				
(1.332)	Hanall Biopharma Co Ltd	HSBC	(1.058)				
(2.618)	Hanall Biopharma Co Ltd	JP Morgan	(3.081)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
(5.339)	Hyundai Rotem Co Ltd	JP Morgan	9.482	(2.471)	L&F Co Ltd	JP Morgan	5.889
250	Hyundai Steel Co	HSBC	(157)	(1.496)	LB Semicon Inc	Citibank	(491)
2.493	Hyundai Wia Corp	JP Morgan	1.135	(180)	LegoChem Biosciences Inc	Citibank	(421)
(550)	HyVision System Inc™	JP Morgan	—	(350)	LegoChem Biosciences Inc	JP Morgan	915
680	Il Dong Pharmaceutical Co Ltd	JP Morgan	(1.282)	3.745	LF Corp	Citibank	371
(631)	Iijin Materials Co Ltd	Citibank	(300)	(151)	LG Chem Ltd	Citibank	(631)
(360)	Iijin Materials Co Ltd	HSBC	837	(6)	LG Chem Ltd	HSBC	45
(4.360)	Iijin Materials Co Ltd	JP Morgan	5.157	(174)	LG Chem Ltd	JP Morgan	581
3.831	Ishin Stone Co Ltd	HSBC	(1.510)	1.282	LG Display Co Ltd	Citibank	1.221
2.655	iMarketKorea Inc	HSBC	(2.456)	482	LG Display Co Ltd	HSBC	(40)
(216)	Incross Co Ltd	Citibank	227	95	LG Display Co Ltd	JP Morgan	(8)
(3.232)	Insun ENT Co Ltd	Citibank	(588)	312	LG Electronics Inc	HSBC	(227)
(7.760)	Insun ENT Co Ltd	JP Morgan	(3.756)	332	LG Electronics Inc	JP Morgan	(94)
(128)	Intellian Technologies Inc	Citibank	(59)	2.529	LG Hausys Ltd	HSBC	(7.124)
(442)	Intellian Technologies Inc	JP Morgan	676	1.077	LG Innotek Co Ltd	Citibank	1.163
490	Interojo Co Ltd	JP Morgan	(254)	16	LG Innotek Co Ltd	HSBC	(41)
3.539	INTOPS Co Ltd	JP Morgan	(8.553)	133	LG Innotek Co Ltd	JP Morgan	(340)
1.051	iNtRON Biotechnology Inc	Citibank	(780)	4.498	LG International Corp	JP Morgan	(4.856)
1.481	i-SENS Inc	JP Morgan	(2.327)	3.515	LG Uplus Corp	HSBC	(2.337)
8.442	Jahwa Electronics Co Ltd	JP Morgan	94	(2.379)	LIS Co Ltd	Citibank	(160)
19.489	JB Financial Group Co Ltd	HSBC	(3.752)	(691)	LIS Co Ltd	JP Morgan	671
543	Jejuair Co Ltd	HSBC	(329)	(76)	Lotte Chemical Corp	JP Morgan	751
(406)	JYP Entertainment Corp	JP Morgan	17	1.515	Lotte Chilsung Beverage Co Ltd	Citibank	1.606
(937)	Kangwon Land Inc	HSBC	1.368	99	Lotte Chilsung Beverage Co Ltd	JP Morgan	(403)
(123)	Kangwon Land Inc	JP Morgan	180	314	LOTTE Fine Chemical Co Ltd	Citibank	(9)
155	KB Financial Group Inc	Citibank	(31)	322	LOTTE Fine Chemical Co Ltd	JP Morgan	(670)
913	KB Financial Group Inc	HSBC	1.439	154	LOTTE Himart Co Ltd	Citibank	77
235	KCC Corp	Citibank	218	(2.053)	Lotte Tour Development Co Ltd	Citibank	478
62	KCC Corp	JP Morgan	(1.333)	234	LS Corp	Citibank	23
(955)	KEPCO Engineering & Construction Co Inc	Citibank	474	303	LS Corp	JP Morgan	(1.948)
(7.394)	KH Vatec Co Ltd	Citibank	(4.474)	133	LS Industrial Systems Co Ltd	JP Morgan	(65)
(380)	Kia Motors Corp	Citibank	332	529	Mando Corp	Citibank	38
1.582	Kia Motors Corp	HSBC	(997)	3.534	Mando Corp	HSBC	(5.155)
(290)	Kia Motors Corp	JP Morgan	232	(49)	Medy-Tox Inc	JP Morgan	1.592
203	KIWOOM Securities Co Ltd	Citibank	200	22	Medy-Tox Inc	JP Morgan	45
(991)	Koh Young Technology Inc	Citibank	(2.533)	134	Meerecompany Inc	HSBC	(662)
(81)	Koh Young Technology Inc	JP Morgan	(90)	(1.039)	Meritz Fire & Marine Insurance Co Ltd	Citibank	30
4.455	Kolmar BNH Co Ltd	HSBC	(5.496)	(411)	Meritz Fire & Marine Insurance Co Ltd	HSBC	415
516	Kolon Industries Inc	Citibank	(805)	(4.436)	Meritz Securities Co Ltd	Citibank	(215)
2.015	Kolon Industries Inc	HSBC	(5.066)	(168)	Mezzion Pharma Co Ltd	JP Morgan	13.721
95	Korea Investment Holdings Co Ltd	Citibank	30	(175)	Modetour Network Inc	JP Morgan	3
(77)	Korea Investment Holdings Co Ltd	Citibank	(24)	35	NCSOFT Corp	JP Morgan	(637)
(66)	Korea Investment Holdings Co Ltd	JP Morgan	60	935	NeoPharm Co Ltd	Citibank	842
(188)	Korea Line Corp	Citibank	14	(1.369)	NH Investment & Securities Co Ltd	JP Morgan	342
(144)	Korea Line Corp	JP Morgan	111	(32)	NHN Corp	Citibank	(130)
73	Korea Petrochemical Ind Co Ltd	HSBC	(527)	320	NHN KCP Corp	HSBC	(211)
(19)	Korea Shipbuilding & Offshore Engineering Co Ltd	HSBC	48	1.280	NICE Holdings Co Ltd	JP Morgan	1.044
(101)	Korea Shipbuilding & Offshore Engineering Co Ltd	JP Morgan	255	72	NongShim Co Ltd	Citibank	34
6	Korea Zinc Co Ltd	Citibank	(34)	108	OCI Co Ltd	HSBC	(8)
777	Korean Reinsurance Co	Citibank	82	6.057	OPTRON-TEC Inc	HSBC	4.260
151	KT&G Corp	HSBC	(465)	(145)	Orion Corp/Republic of Korea	JP Morgan	761
312	Kumho Petrochemical Co Ltd	Citibank	546	(9.224)	Orion Holdings Corp	Citibank	645
999	Kumho Petrochemical Co Ltd	HSBC	(3.748)	(144)	Orion Holdings Corp	HSBC	44
6.099	Kwang Dong Pharmaceutical Co Ltd	Citibank	(324)	(799)	Oscotec Inc	Citibank	165
286	Kyung Dong Navien Co Ltd	HSBC	(983)	(456)	Oscotec Inc	HSBC	968
(3.245)	L&F Co Ltd	Citibank	(585)	(950)	Oscotec Inc	JP Morgan	2.018
				307	Osstem Implant Co Ltd	Citibank	(254)
				373	Osstem Implant Co Ltd	HSBC	(1.338)

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
322	Osstem Implant Co Ltd	JP Morgan	(1.156)	(169)	SK Innovation Co Ltd	JP Morgan	2.695
(830)	Pan Ocean Co Ltd	Citibank	48	(19)	SK Materials Co Ltd	Citibank	(29)
(11.086)	Pan Ocean Co Ltd	HSBC	4.592	1.403	SK Networks Co Ltd	JP Morgan	(383)
560	Partron Co Ltd	HSBC	116	169	SK Telecom Co Ltd	JP Morgan	180
(94)	Pearl Abyss Corp	Citibank	(562)	(529)	SKC Co Ltd	Citibank	(589)
(100)	Pearl Abyss Corp	JP Morgan	1.584	(408)	SKC Co Ltd	JP Morgan	(690)
(1.070)	Peptron Inc	Citibank	23	(2.061)	Skc Kolon Pi Inc	Citibank	(851)
32	Posco International Corp	Citibank	273	(4.083)	Skc Kolon Pi Inc	JP Morgan	482
696	Posco International Corp	HSBC	1.122	(2.542)	SM Entertainment Co Ltd	Citibank	(601)
1.364	Posco International Corp	HSBC	(1.316)	(416)	SM Entertainment Co Ltd	JP Morgan	188
5.341	Posco International Corp	JP Morgan	(5.160)	(123)	S-Oil Corp	Citibank	309
198	Posco International Corp	JP Morgan	317	(377)	S-Oil Corp	HSBC	4.265
(3.703)	RFHIC Corp	Citibank	3.022	(1.974)	S-Oil Corp	JP Morgan	22.343
(174)	RFHIC Corp	JP Morgan	463	871	Songwon Industrial Co Ltd	Citibank	237
5.230	S&T Motiv Co Ltd	JP Morgan	(20.752)	5.065	Songwon Industrial Co Ltd	HSBC	(1.426)
(329)	Sam Chun Dang Pharm Co Ltd	Citibank	(375)	392	Soulbrain Co Ltd	JP Morgan	(893)
(232)	Sam Chun Dang Pharm Co Ltd	JP Morgan	667	375	SPC Samlip Co Ltd	JP Morgan	(1.661)
1.148	Samjin Pharmaceutical Co Ltd	Citibank	(289)	(1.744)	Ssangyong Cement Industrial Co Ltd	Citibank	(29)
(5.409)	SAMPYO Cement Co Ltd	Citibank	(978)	(217)	Studio Dragon Corp	JP Morgan	362
(175)	Samsung Biologics Co Ltd	Citibank	(1.153)	41	Taekwang Industrial Co Ltd	HSBC	(1.651)
(7)	Samsung Biologics Co Ltd	HSBC	27	83	Taekwang Industrial Co Ltd	JP Morgan	(3.346)
(1)	Samsung Biologics Co Ltd	JP Morgan	4	(9.018)	Taeyoung Engineering & Construction Co Ltd	Citibank	2.091
(21)	Samsung C&T Corp	JP Morgan	111	(5.679)	Taeyoung Engineering & Construction Co Ltd	JP Morgan	7.915
1.194	Samsung Engineering Co Ltd	Citibank	(336)	(69.787)	Taihan Fiberoptics Co Ltd	Citibank	1.544
(835)	Samsung Heavy Industries Co Ltd	Citibank	(232)	(5.256)	Telcon RF Pharmaceutical Inc	Citibank	3.894
(2.093)	Samsung Heavy Industries Co Ltd	HSBC	814	(582)	TES Co Ltd/Korea	Citibank	(474)
(12.479)	Samsung Heavy Industries Co Ltd	JP Morgan	4.856	(458)	TES Co Ltd/Korea	JP Morgan	(170)
940	Samsung Life Insurance Co Ltd	HSBC	(4.012)	346	Tokai Carbon Korea Co Ltd	HSBC	(1.299)
157	Samsung Life Insurance Co Ltd	JP Morgan	(671)	(48)	Tokai Carbon Korea Co Ltd	JP Morgan	166
(36)	Samsung SDI Co Ltd	Citibank	151	(661)	Toptec Co Ltd	Citibank	111
(7)	Samsung SDI Co Ltd	HSBC	50	(264)	Toptec Co Ltd	JP Morgan	71
(1.555)	Samsung SDI Co Ltd	JP Morgan	14.409	495	UniTest Inc	Citibank	(237)
(51)	Samsung SDS Co Ltd	JP Morgan	139	7.856	Value Added Technology Co Ltd	Citibank	1.995
56	Samyang Foods Co Ltd	JP Morgan	(221)	471	Vieworks Co Ltd	HSBC	1.276
(346)	Sangsangin Co Ltd	Citibank	(45)	857	Webzen Inc	HSBC	(914)
(248)	Sangsangin Co Ltd	JP Morgan	871	(481)	Winix Inc	JP Morgan	261
1.337	Satrec Initiative Co Ltd	HSBC	(2.095)	(312)	WiSoL Co Ltd	JP Morgan	334
1.304	Sebang Global Battery Co Ltd	Citibank	(685)	(767)	WONIK IPS Co Ltd	Citibank	265
558	Seegene Inc	Citibank	614	(637)	WONIK IPS Co Ltd	JP Morgan	559
2.732	Seegene Inc	HSBC	13.063	(1.247)	Wonik QnC Corp	Citibank	200
5.127	Seegene Inc	JP Morgan	21.722	(3.173)	Wonik QnC Corp	JP Morgan	(648)
1.657	Seoul Semiconductor Co Ltd	HSBC	(752)	(76)	Woongjin Coway Co Ltd	Citibank	211
1.372	Seoul Semiconductor Co Ltd	JP Morgan	(1.343)	(45)	Woongjin Coway Co Ltd	HSBC	148
811	S-Fuelcell Co Ltd	Citibank	(58)	423	Woori Financial Group Inc	HSBC	(144)
78	Shinhan Financial Group Co Ltd	Citibank	(48)	568	Woori Financial Group Inc	JP Morgan	(410)
16	Shinsegae International Inc	Citibank	307	(1.773)	Woory Industrial Co Ltd	Citibank	(474)
391	Silicon Works Co Ltd	JP Morgan	707	(438)	Y-entec Co Ltd	JP Morgan	(528)
4.175	SK Chemicals Co Ltd	HSBC	58.756	(320)	YG Entertainment Inc	Citibank	(205)
964	SK Discovery Co Ltd	HSBC	1.972	1.114	Youngone Corp	Citibank	32
(100)	SK Holdings Co Ltd	Citibank	83	3.289	Youngone Corp	JP Morgan	(260)
(40)	SK Holdings Co Ltd	HSBC	559	(83)	Yuhan Corp	Citibank	(77)
(671)	SK Holdings Co Ltd	JP Morgan	6.944	(477)	Yuhan Corp	HSBC	3.027
(14)	SK Hynix Inc	Citibank	11	(382)	Yuhan Corp	JP Morgan	2.428
175	SK Hynix Inc	Citibank	(407)	(4.644)	Yuyang DNU Co Ltd	Citibank	(434)
(108)	SK Hynix Inc	JP Morgan	283	3.027	ZUMinternet Corp	Citibank	(344)
				101.689			
				Taiwan			
				24.000	Accton Technology Corp	Citibank	(5.912)
				9.000	Accton Technology Corp	HSBC	(4.038)
				5.000	Accton Technology Corp	JP Morgan	(2.265)
				(21.000)	Acer Inc	Citibank	36
				(4.000)	Acer Inc	JP Morgan	57

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Taiwan suite				Taiwan suite			
(6.000)	Advanced Wireless Semiconductor Co	JP Morgan	(488)	1.000	Chicony Power Technology Co Ltd	HSBC	(84)
10.000	Advantech Co Ltd	Citibank	(5.418)	24.000	Chicony Power Technology Co Ltd	JP Morgan	(598)
5.000	Advantech Co Ltd	HSBC	(1.678)	(4.900)	Chieftek Precision Co Ltd	Citibank	17
12.000	Advantech Co Ltd	JP Morgan	(4.121)	(46.000)	Chilisin Electronics Corp	Citibank	(9.937)
(210.000)	Aerospace Industrial Development Corp	Citibank	(563)	(22.000)	Chilisin Electronics Corp	HSBC	(5.150)
(9.000)	Aerospace Industrial Development Corp	JP Morgan	(13)	(12.000)	Chilisin Electronics Corp	JP Morgan	(2.782)
(1.000)	Airtac International Group	Citibank	(884)	22.000	China Motor Corp	Citibank	(219)
(1.000)	Airtac International Group	HSBC	(57)	5.000	China Motor Corp	HSBC	(182)
(1.000)	Alchip Technologies Ltd	HSBC	(465)	1.000	China Motor Corp	JP Morgan	(61)
9.000	Allied Circuit Co Ltd	Citibank	528	(12.000)	China Steel Corp	Citibank	21
8.000	Allied Circuit Co Ltd	HSBC	235	(375.000)	China Steel Corp	JP Morgan	4.706
1.000	Allied Circuit Co Ltd	JP Morgan	301	(9.000)	Chinese Gamer International Corp	Citibank	1.507
3.000	Amazing Microelectronic Corp	Citibank	186	3.000	Chipbond Technology Corp	Citibank	226
(2.000)	Andes Technology Corp	Citibank	(32)	1.000	Chipbond Technology Corp	HSBC	48
(1.000)	Andes Technology Corp	JP Morgan	150	3.000	Chipbond Technology Corp	JP Morgan	138
(28.000)	Apex International Co Ltd	Citibank	(960)	85.648	ChipMOS Technologies Inc	Citibank	(2.536)
(44.000)	ASE Technology Holding Co Ltd	JP Morgan	3.892	83.000	ChipMOS Technologies Inc	HSBC	(5.860)
71.000	Asia Cement Corp	Citibank	(2.338)	78.997	ChipMOS Technologies Inc	JP Morgan	(5.115)
19.000	Asia Cement Corp	HSBC	1.231	(2.000)	Chitina Holding Ltd	Citibank	690
76.000	Asia Cement Corp	JP Morgan	4.839	(18.000)	Chroma ATE Inc	Citibank	1.188
(6.000)	Asia Optical Co Inc	HSBC	970	(10.000)	Chroma ATE Inc	JP Morgan	(1.618)
(17.000)	Asia Optical Co Inc	JP Morgan	1.058	(1.000)	Chunghwa Telecom Co Ltd	Citibank	33
(21.000)	Asia Vital Components Co Ltd	Citibank	37	(92.000)	Chunghwa Telecom Co Ltd	HSBC	2.708
4.000	ASPEED Technology Inc	Citibank	120	(15.000)	Chunghwa Telecom Co Ltd	JP Morgan	513
1.000	ASPEED Technology Inc	JP Morgan	525	(23.000)	CMC Magnetics Corp	Citibank	(188)
21.000	Asustek Computer Inc	Citibank	(4.876)	(33.000)	Compal Electronics Inc	Citibank	110
5.000	Asustek Computer Inc	HSBC	(542)	(370.000)	Compal Electronics Inc	HSBC	545
14.000	Asustek Computer Inc	JP Morgan	2.354	(134.000)	Compal Electronics Inc	JP Morgan	322
3.000	Bioteque Corp	Citibank	(149)	74.000	Compeq Manufacturing Co Ltd	Citibank	(1.346)
4.000	Bioteque Corp	HSBC	(267)	27.000	Compeq Manufacturing Co Ltd	HSBC	1.985
4.000	Bioteque Corp	JP Morgan	(281)	13.000	Compeq Manufacturing Co Ltd	JP Morgan	1.720
1.000	Bizlink Holding Inc	JP Morgan	376	(26.000)	Coretronic Corp	Citibank	(1.275)
(128.000)	Boardtek Electronics Corp	Citibank	(1.458)	(14.000)	Coretronic Corp	JP Morgan	(719)
(2.000)	Boardtek Electronics Corp	HSBC	79	217.000	CTBC Financial Holding Co Ltd	Citibank	(1.126)
(17.000)	Boardtek Electronics Corp	JP Morgan	202	73.000	CTBC Financial Holding Co Ltd	HSBC	(542)
(133.230)	Career Technology MFG. Co Ltd	Citibank	(1.950)	68.000	CTBC Financial Holding Co Ltd	JP Morgan	(792)
(1.030)	Career Technology MFG. Co Ltd	HSBC	76	(2.763)	Cub Elecparts Inc	Citibank	(1.130)
(18.990)	Career Technology MFG. Co Ltd	JP Morgan	1.422	(49)	Cub Elecparts Inc	JP Morgan	(9)
(4.000)	Casetek Holdings Ltd	Citibank	(176)	(39.000)	Darfon Electronics Corp	Citibank	(1.209)
2.000	Catcher Technology Co Ltd	Citibank	(699)	(4.000)	Darfon Electronics Corp	HSBC	8
95.000	Cathay Financial Holding Co Ltd	Citibank	(2.112)	(3.000)	Darfon Electronics Corp	JP Morgan	9
25.068	Cathay Financial Holding Co Ltd	HSBC	(945)	(21.000)	Delta Electronics Inc	JP Morgan	(2.334)
17.000	Cathay Financial Holding Co Ltd	JP Morgan	(703)	27.000	E Ink Holdings Inc	Citibank	(512)
(45.000)	Century Iron & Steel Industrial Co Ltd	Citibank	601	9.000	E Ink Holdings Inc	HSBC	(176)
(12.000)	Century Iron & Steel Industrial Co Ltd	HSBC	1.771	5.000	E Ink Holdings Inc	JP Morgan	(116)
2.642	Chailease Holding Co Ltd	Citibank	(304)	(3.000)	Egis Technology Inc	Citibank	(96)
202	Chailease Holding Co Ltd	HSBC	(30)	59.000	Elan Microelectronics Corp	Citibank	(17)
32.353	Chailease Holding Co Ltd	JP Morgan	(4.955)	11.000	Elan Microelectronics Corp	HSBC	(274)
(17.000)	Chang Hwa Commercial Bank Ltd	JP Morgan	201	35.000	Elan Microelectronics Corp	JP Morgan	(867)
20.045	Chicony Electronics Co Ltd	Citibank	(1.976)	3.000	Elite Material Co Ltd	Citibank	97
17.010	Chicony Electronics Co Ltd	HSBC	(3.165)	10.000	Elite Material Co Ltd	HSBC	827
80.175	Chicony Electronics Co Ltd	JP Morgan	(15.108)	9.000	Elite Material Co Ltd	JP Morgan	717
104.000	Chicony Power Technology Co Ltd	Citibank	(3.511)	(3.000)	Ennoconn Corp	JP Morgan	(3.139)
				(4.000)	Episil-Precision Inc	JP Morgan	518
				(16.000)	Epistar Corp	Citibank	527
				(69.000)	Epistar Corp	JP Morgan	(3.435)
				53.000	Eson Precision Ind Co Ltd	Citibank	(701)
				9.000	Eson Precision Ind Co Ltd	HSBC	(72)
				29.000	Eson Precision Ind Co Ltd	JP Morgan	(445)

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Taiwan suite				Taiwan suite			
(26.000)	Eurocharm Holdings Co Ltd	Citibank	(416)	16.000	Fubon Financial Holding Co Ltd	Citibank	(265)
(24.000)	Eurocharm Holdings Co Ltd	HSBC	1.173				
(3.000)	Eurocharm Holdings Co Ltd	JP Morgan	(51)	29.000	Fubon Financial Holding Co Ltd	HSBC	(902)
(42.268)	Eva Airways Corp	HSBC	565				
(2.074)	Evergreen Marine Corp Ltd	HSBC	(102)	13.000	Fubon Financial Holding Co Ltd	JP Morgan	(434)
(319)	Evergreen Marine Corp Ltd	JP Morgan	(16)	(31.000)	GCS Holdings Inc	Citibank	(2.838)
(80.042)	Evergreen Marine Corp Taiwan Ltd	Citibank	2.252	(2.000)	GCS Holdings Inc	JP Morgan	187
(39.000)	Evergreen Marine Corp Taiwan Ltd	HSBC	513	(46.000)	Gemtek Technology Corp	Citibank	4
(6.000)	Evergreen Marine Corp Taiwan Ltd	JP Morgan	81	(2.000)	Gemtek Technology Corp	JP Morgan	(80)
3.000	Everlight Electronics Co Ltd	Citibank	(20)	(1.000)	General Interface Solution Holding Ltd	Citibank	(98)
15.000	Everlight Electronics Co Ltd	JP Morgan	230	(15.000)	General Interface Solution Holding Ltd	JP Morgan	249
(14.000)	Excelliance Mos Corp	Citibank	(224)	47.000	Getac Technology Corp	Citibank	840
(18.000)	Far Eastern New Century Corp	HSBC	(17)	2.000	Getac Technology Corp	HSBC	(98)
(58.000)	Far Eastern New Century Corp	JP Morgan	(192)	32.000	Getac Technology Corp	JP Morgan	(1.606)
5.000	Far EasTone Telecommunications Co Ltd	Citibank	(313)	(1.000)	Giant Manufacturing Co Ltd	Citibank	66
6.000	Far EasTone Telecommunications Co Ltd	HSBC	(567)	(2.000)	Gigabyte Technology Co Ltd	Citibank	112
27.000	Far EasTone Telecommunications Co Ltd	JP Morgan	(2.005)	(8.000)	Gigabyte Technology Co Ltd	HSBC	290
(4.000)	Faraday Technology Corp	Citibank	(65)	(8.000)	Gigabyte Technology Co Ltd	JP Morgan	300
8.000	Feng TAY Enterprise Co Ltd	Citibank	(530)	(11.000)	Global Unichip Corp	Citibank	2.353
1.900	Feng TAY Enterprise Co Ltd	HSBC	(892)	(2.000)	Global Unichip Corp	JP Morgan	248
14.300	Feng TAY Enterprise Co Ltd	JP Morgan	(6.787)	(3.000)	Globalwafers Co Ltd	HSBC	1.349
17.000	First Financial Holding Co Ltd	Citibank	27	2.000	Gourmet Master Co Ltd	HSBC	(115)
29.000	First Financial Holding Co Ltd	JP Morgan	174	(8.599)	Hannstar Board Corp	Citibank	(69)
(5.000)	First Hi-Tec Enterprise Co Ltd	Citibank	(65)	(28.558)	Hannstar Board Corp	HSBC	2.699
(4.000)	First Hi-Tec Enterprise Co Ltd	HSBC	(24)	15.000	HannStar Display Corp	Citibank	211
11.000	FLEXium Interconnect Inc	Citibank	(365)	61.000	HannStar Display Corp	HSBC	346
3.000	FLEXium Interconnect Inc	JP Morgan	349	366.000	HannStar Display Corp	JP Morgan	2.016
(6.000)	Formosa Chemicals & Fibre Corp	Citibank	21	(128.000)	HannsTouch Solution Inc	Citibank	(414)
(17.000)	Formosa Chemicals & Fibre Corp	HSBC	978	(2.000)	HannsTouch Solution Inc	HSBC	30
(92.000)	Formosa Chemicals & Fibre Corp	JP Morgan	5.503	(33.000)	HannsTouch Solution Inc	JP Morgan	405
5.000	Formosa International Hotels Corp	Citibank	1.145	(16.510)	Hiwin Technologies Corp	Citibank	(3.504)
1.000	Formosa International Hotels Corp	HSBC	224	(2.060)	Hiwin Technologies Corp	JP Morgan	322
3.000	Formosa International Hotels Corp	JP Morgan	661	3.000	Holtek Semiconductor Inc	Citibank	108
(2.000)	Formosa Petrochemical Corp	Citibank	66	(5.000)	Holy Stone Enterprise Co Ltd	HSBC	312
(57.000)	Formosa Petrochemical Corp	HSBC	5.597	(1.000)	Holy Stone Enterprise Co Ltd	JP Morgan	16
(8.000)	Formosa Petrochemical Corp	JP Morgan	805	12.000	Hon Hai Precision Industry Co Ltd	Citibank	(756)
(2.000)	Formosa Plastics Corp	Citibank	(26)	42.000	Hon Hai Precision Industry Co Ltd	HSBC	(2.581)
(25.000)	Formosa Plastics Corp	JP Morgan	546	45.000	Hon Hai Precision Industry Co Ltd	JP Morgan	(4.182)
(7.000)	Formosa Sumco Technology Corp	JP Morgan	1.387	(87.000)	Hota Industrial Manufacturing Co Ltd	Citibank	(9.950)
(36.000)	Formosa Taffeta Co Ltd	Citibank	181	(22.000)	Hota Industrial Manufacturing Co Ltd	JP Morgan	756
(22.000)	Formosa Taffeta Co Ltd	JP Morgan	(46)	(1.000)	Hotai Motor Co Ltd	Citibank	21
2.000	Foxconn Technology Co Ltd	HSBC	(44)	(3.000)	Innolux Corp	Citibank	(97)
5.000	Foxconn Technology Co Ltd	JP Morgan	(118)	(55.000)	Innolux Corp	JP Morgan	(1.616)
				(391.670)	International CSRC Investment Holdings Co	Citibank	(3.706)
				(173.230)	International CSRC Investment Holdings Co	HSBC	10.103
				(62.620)	International CSRC Investment Holdings Co	JP Morgan	3.565
				2.000	International Games System Co Ltd	Citibank	588
				3.000	International Games System Co Ltd	HSBC	(2.022)
				1.000	International Games System Co Ltd	JP Morgan	(684)
				(71.000)	Inventec Corp	Citibank	936
				(120.000)	Inventec Corp	HSBC	(35)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Taiwan suite				Taiwan suite			
(1.000)	Intevent Corp [†]	JP Morgan	—	(9.000)	Pan Jit International Inc	JP Morgan	482
3.000	ITEQ Corp	Citibank	244	3.000	Parade Technologies Ltd	Citibank	1.863
8.000	ITEQ Corp	HSBC	(279)	5.000	Parade Technologies Ltd	HSBC	1.910
1.000	ITEQ Corp	JP Morgan	(38)	6.000	Parade Technologies Ltd	JP Morgan	2.202
(2.000)	Johnson Health Tech Co Ltd	Citibank	(13)	(13.000)	PChome Online Inc	HSBC	6.828
(1.000)	Johnson Health Tech Co Ltd	JP Morgan	32	5.000	Pegatron Corp	Citibank	(327)
4.000	King Slide Works Co Ltd	Citibank	(922)	7.000	Pegatron Corp	HSBC	(376)
4.000	King Slide Works Co Ltd	HSBC	(2.555)	17.000	Pegatron Corp	JP Morgan	(1.364)
123.000	King Yuan Electronics Co Ltd	Citibank	(4.248)	(1.000)	Phison Electronics Corp	JP Morgan	374
65.000	King Yuan Electronics Co Ltd	HSBC	(1.492)	(11.000)	Phoenix Silicon International Corp	Citibank	375
76.000	King Yuan Electronics Co Ltd	JP Morgan	(1.817)	(3.000)	Phoenix Silicon International Corp	JP Morgan	316
(4.305)	Kingpak Technology Inc	Citibank	(774)	17.000	Pixart Imaging Inc	Citibank	(2.857)
(16.000)	King's Town Bank Co Ltd	Citibank	(77)	3.000	Pixart Imaging Inc	JP Morgan	1.039
(26.000)	King's Town Bank Co Ltd	HSBC	(16)	8.000	Pou Chen Corp	Citibank	(329)
(38.000)	King's Town Bank Co Ltd	JP Morgan	7	11.000	Pou Chen Corp	JP Morgan	(594)
(3.000)	Kinsus Interconnect Technology Corp	Citibank	(255)	(7.000)	Power Wind Health Industry Inc	Citibank	(110)
(2.000)	Kinsus Interconnect Technology Corp	HSBC	(414)	(2.000)	Power Wind Health Industry Inc	JP Morgan	581
(6.000)	Kinsus Interconnect Technology Corp	JP Morgan	(1.234)	23.000	Powertech Technology Inc	Citibank	(2.570)
12.000	Kung Long Batteries Industrial Co Ltd	Citibank	(399)	31.000	Powertech Technology Inc	HSBC	(588)
1.000	Kung Long Batteries Industrial Co Ltd	HSBC	14	18.000	Powertech Technology Inc	JP Morgan	(1.056)
12.000	Kung Long Batteries Industrial Co Ltd	JP Morgan	120	4.000	Poya International Co Ltd	JP Morgan	4.405
(20.000)	LandMark Optoelectronics Corp	Citibank	679	16.000	Primax Electronics Ltd	Citibank	(738)
(2.000)	LandMark Optoelectronics Corp	JP Morgan	(184)	3.000	Primax Electronics Ltd	HSBC	(163)
81.000	Lite-On Technology Corp	Citibank	(6.650)	4.000	Primax Electronics Ltd	JP Morgan	(619)
17.000	Lite-On Technology Corp	HSBC	(1.227)	(6.000)	Prosperity Dielectrics Co Ltd	HSBC	163
15.000	Lite-On Technology Corp	JP Morgan	(1.102)	1.000	Quanta Computer Inc	Citibank	(95)
(17.000)	Longwell Co	Citibank	450	20.000	Quanta Computer Inc	HSBC	(1.425)
(1.000)	Longwell Co	HSBC	210	43.000	Quanta Computer Inc	JP Morgan	(3.342)
(3.000)	Longwell Co	JP Morgan	374	51.000	Radiant Opto-Electronics Corp	Citibank	(855)
1.000	Lotes Co Ltd	JP Morgan	759	19.000	Radiant Opto-Electronics Corp	HSBC	(1.855)
(6.000)	Lotus Pharmaceutical Co Ltd	Citibank	(293)	39.000	Radiant Opto-Electronics Corp	JP Morgan	(3.927)
(10.000)	Lotus Pharmaceutical Co Ltd	JP Morgan	(1.404)	20.000	Realtek Semiconductor Corp	Citibank	(1.326)
(5.000)	Machvision Inc	Citibank	(815)	3.000	Realtek Semiconductor Corp	HSBC	452
(2.000)	Machvision Inc	HSBC	438	15.000	Realtek Semiconductor Corp	JP Morgan	2.174
(3.000)	Machvision Inc	JP Morgan	681	(6.000)	Rexon Industrial Corp Ltd	Citibank	257
4.000	Merida Industry Co Ltd	Citibank	194	(197.000)	Roo Hsing Co Ltd	Citibank	(3.544)
3.000	Merida Industry Co Ltd	HSBC	15	(48.000)	Roo Hsing Co Ltd	HSBC	(240)
6.000	Merida Industry Co Ltd	JP Morgan	191	(12.000)	Roo Hsing Co Ltd	JP Morgan	(57)
(2.000)	Merry Electronics Co Ltd	HSBC	(617)	(74.560)	Ruentex Development Co Ltd	JP Morgan	4.831
(10.000)	Mirle Automation Corp	Citibank	(195)	(14.000)	Ruentex Industries Ltd	Citibank	141
(8.000)	Mirle Automation Corp	JP Morgan	(164)	(16.800)	Ruentex Industries Ltd	HSBC	(164)
(1.000)	Nan Ya Plastics Corp	HSBC	49	(30.000)	Ruentex Industries Ltd	JP Morgan	(236)
(201.000)	Nan Ya Plastics Corp	JP Morgan	10.200	(81.000)	Run Long Construction Co Ltd	Citibank	(3.171)
(1.126)	Newmax Technology Co Ltd	Citibank	(51)	(15.000)	Run Long Construction Co Ltd	HSBC	1.992
(26.630)	Newmax Technology Co Ltd	HSBC	3.645	(25.000)	Run Long Construction Co Ltd	JP Morgan	1.763
(7.000)	Newmax Technology Co Ltd	JP Morgan	975	3.000	SCI Pharmtech Inc	HSBC	55
(1.000)	On-Bright Electronics Inc	HSBC	(207)	2.000	SCI Pharmtech Inc	JP Morgan	31
(5.000)	Oriental Union Chemical Corp	HSBC	(37)	11.000	Sercomm Corp	Citibank	(616)
(13.000)	Oriental Union Chemical Corp	JP Morgan	(84)	3.000	Sercomm Corp	HSBC	(227)
(46.700)	Paiho Shih Holdings Corp	Citibank	1.001	(35.462)	Shanghai Commercial & Savings Bank Ltd/The	Citibank	2.098
(21.000)	Pan Jit International Inc	Citibank	553	(37.193)	Shanghai Commercial & Savings Bank Ltd/The	HSBC	4.038
				(18.375)	Shin Kong Financial Holding Co Ltd	Citibank	(30)

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Taiwan suite				Taiwan suite		
(59.209)	Shin Kong Financial Holding Co Ltd	HSBC	760	(4.000)	Taiwan Fertilizer Co Ltd	Citibank	(137)
(175.189)	Shin Kong Financial Holding Co Ltd	JP Morgan	2.296	(6.000)	Taiwan High Speed Rail Corp	Citibank	99
3.000	Shin Zu Shing Co Ltd	Citibank	343	(1.000)	Taiwan High Speed Rail Corp	JP Morgan	24
(5.000)	ShunSin Technology Holding Ltd	Citibank	1.559	(1.000)	Taiwan Mask Corp	Citibank	(18)
(5.000)	ShunSin Technology Holding Ltd	HSBC	4.200	(4.000)	Taiwan Mask Corp	JP Morgan	(102)
(6.000)	ShunSin Technology Holding Ltd	JP Morgan	5.064	19.000	Taiwan Mobile Co Ltd	Citibank	(942)
1.000	Silergy Corp	Citibank	(167)	4.000	Taiwan Mobile Co Ltd	HSBC	(128)
1.000	Silergy Corp	HSBC	81	15.000	Taiwan Mobile Co Ltd	JP Morgan	(1.011)
1.000	Silergy Corp	JP Morgan	58	(8.000)	Taiwan Semiconductor Co Ltd	Citibank	(287)
30.000	Simple Technology Co Ltd	Citibank	(1.997)	(10.000)	Taiwan Semiconductor Co Ltd	HSBC	362
15.000	Simple Technology Co Ltd	HSBC	6.802	(3.000)	Taiwan Semiconductor Co Ltd	JP Morgan	112
9.000	Simple Technology Co Ltd	JP Morgan	4.014	12.000	Taiwan Semiconductor Manufacturing Co Ltd	Citibank	(1.585)
(1.272)	Simula Technology Inc	Citibank	(23)	3.000	Taiwan Semiconductor Manufacturing Co Ltd	HSBC	(170)
(5.438)	Simula Technology Inc	HSBC	586	3.000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(193)
18.000	Sinbon Electronics Co Ltd	Citibank	1.468	(14.000)	Taiwan Surface Mounting Technology Corp	Citibank	(454)
3.000	Sinbon Electronics Co Ltd	HSBC	(96)	(75.000)	Tatung Co Ltd	Citibank	1.972
13.000	Sinbon Electronics Co Ltd	JP Morgan	(454)	(16.000)	Tatung Co Ltd	HSBC	(1.192)
(12.000)	Sino-American Silicon Products Inc	Citibank	121	(3.000)	Tatung Co Ltd	JP Morgan	(350)
(3.000)	Sino-American Silicon Products Inc	HSBC	153	(2.000)	TBI Motion Technology Co Ltd	Citibank	(13)
8.000	SinoPac Financial Holdings Co Ltd	Citibank	13	(22.000)	TBI Motion Technology Co Ltd	JP Morgan	7.681
24.000	SinoPac Financial Holdings Co Ltd	HSBC	78	(12.149)	TCI Co Ltd	Citibank	1.406
6.000	Sitronix Technology Corp	Citibank	(397)	69.000	Teco Electric and Machinery Co Ltd	Citibank	220
2.000	Sitronix Technology Corp	JP Morgan	(119)	62.000	Teco Electric and Machinery Co Ltd	HSBC	(1.037)
(6.000)	Softstar Entertainment Inc	Citibank	356	44.000	Teco Electric and Machinery Co Ltd	JP Morgan	(767)
(2.000)	Softstar Entertainment Inc	HSBC	506	(2.000)	Tong Hsing Electronic Industries Ltd	Citibank	1
(4.000)	St Shine Optical Co Ltd	Citibank	(1.764)	(2.000)	Tong Hsing Electronic Industries Ltd	HSBC	31
2.000	Standard Foods Corp	Citibank	216	(1.000)	Tong Hsing Electronic Industries Ltd	JP Morgan	17
1.000	Standard Foods Corp	HSBC	129	1.000	Topco Scientific Co Ltd	Citibank	(17)
7.000	Standard Foods Corp	JP Morgan	895	3.000	Topco Scientific Co Ltd	HSBC	50
60.000	Sunonwealth Electric Machine Industry Co Ltd	Citibank	(795)	4.000	Transcend Information Inc	Citibank	(158)
22.000	Sunonwealth Electric Machine Industry Co Ltd	HSBC	911	10.000	Transcend Information Inc	JP Morgan	(710)
83.000	Sunonwealth Electric Machine Industry Co Ltd	JP Morgan	(1.671)	54.000	Tripod Technology Corp	Citibank	(4.447)
(14.000)	Swancor Holding Co Ltd	Citibank	279	14.000	Tripod Technology Corp	HSBC	(2.900)
(6.000)	Swancor Holding Co Ltd	HSBC	557	69.000	Tripod Technology Corp	JP Morgan	(14.754)
8.000	Synnex Technology International Corp	HSBC	(118)	(17.000)	TrueLight Corp	Citibank	(165)
(170.000)	TA Chen Stainless Pipe	Citibank	3.359	51.000	TTY Biopharm Co Ltd	Citibank	(865)
(17.000)	TA Chen Stainless Pipe	HSBC	2.219	1.000	TTY Biopharm Co Ltd	HSBC	32
(44.000)	TA Chen Stainless Pipe	JP Morgan	5.780	7.000	TTY Biopharm Co Ltd	JP Morgan	207
(7.000)	TA-I Technology Co Ltd	Citibank	(171)	11.000	TXC Corp	HSBC	932
(14.000)	TaiDoc Technology Corp	Citibank	1.841	26.000	Unimicron Technology Corp	Citibank	(728)
(7.000)	TaiDoc Technology Corp	HSBC	345	23.000	Unimicron Technology Corp	HSBC	(27)
(1.000)	TaiDoc Technology Corp	JP Morgan	53	70.000	Unimicron Technology Corp	JP Morgan	(200)
(5.000)	Taimide Tech Inc	Citibank	(65)	15.000	Uni-President Enterprises Corp	Citibank	(446)
(1.000)	Taimide Tech Inc	JP Morgan	(27)	(2.000)	Uni-President Enterprises Corp	Citibank	48
71.705	Taishin Financial Holding Co Ltd	Citibank	(121)	5.000	Uni-President Enterprises Corp	HSBC	(130)
56.143	Taishin Financial Holding Co Ltd	JP Morgan	(588)	(8.000)	Uni-President Enterprises Corp	HSBC	310
(94.000)	Taiwan Business Bank	Citibank	(149)				
(35.000)	Taiwan Business Bank	HSBC	247				
41.000	Taiwan Cement Corp	Citibank	(713)				
6.000	Taiwan Cement Corp	HSBC	(219)				
26.780	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	(396)				

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BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Taiwan suite				Thaïlande suite			
15.000	Uni-President Enterprises Corp	JP Morgan	(418)	5.100	Advanced Info Service PCL	HSBC	(2.833)
(11.000)	Unitech Printed Circuit Board Corp	Citibank	20	11.600	Advanced Info Service PCL	JP Morgan	(5.478)
(10.000)	Unitech Printed Circuit Board Corp	HSBC	(217)	16.700	Airports of Thailand PCL	Citibank	(2.677)
(22.320)	Unitech Printed Circuit Board Corp	JP Morgan	(532)	(6.700)	Bangkok Bank PCL Reg	JP Morgan	151
46.000	United Microelectronics Corp	Citibank	526	(71.800)	Bangkok Dusit Medical Services PCL 'F'	Citibank	(883)
260.000	United Microelectronics Corp	HSBC	4.774	(1.000)	Bangkok Dusit Medical Services PCL 'F'	JP Morgan	(37)
12.000	United Microelectronics Corp	JP Morgan	241	(17.700)	Bangkok Expressway & Metro PCL	JP Morgan	(86)
(10.000)	United Renewable Energy Co Ltd/Taiwan	HSBC	199	58.200	Bangkok Land PCL	Citibank	(22)
(25.000)	Universal Microwave Technology Inc	Citibank	1.073	12.100	Bangkok Land PCL	HSBC	(280)
(48.000)	Utechzone Co Ltd	Citibank	(305)	27.700	Bangkok Land PCL	JP Morgan	(95)
(11.000)	Utechzone Co Ltd	JP Morgan	(147)	16.300	Bangkok Ranch PCL	Citibank	42
(9.000)	Vanguard International Semiconductor Corp	Citibank	(555)	(294.600)	Banpu PCL Reg	Citibank	(2.797)
(3.000)	Vanguard International Semiconductor Corp	HSBC	(13)	(13.000)	Banpu PCL Reg	HSBC	188
(2.000)	Vanguard International Semiconductor Corp	JP Morgan	(13)	(900)	Banpu PCL Reg	JP Morgan	16
2.100	Voltronic Power Technology Corp	Citibank	2.827	900	Berli Jucker PCL	Citibank	(2)
6.200	Voltronic Power Technology Corp	HSBC	1.539	14.700	BTS Group Holdings PCL	Citibank	(154)
3.150	Voltronic Power Technology Corp	JP Morgan	898	26.400	BTS Group Holdings PCL	JP Morgan	400
(267.000)	Wafer Works Corp	Citibank	(3.472)	3.500	Bumrungrad Hospital PCL	JP Morgan	530
(123.000)	Wafer Works Corp	HSBC	3.981	(68.700)	Central Pattana PCL	JP Morgan	1.646
(38.000)	Wafer Works Corp	JP Morgan	1.264	8.600	CH Karnchang PCL	Citibank	335
(15.000)	Walsin Lihwa Corp	Citibank	(24)	12.300	CH Karnchang PCL	HSBC	(2.509)
(52.000)	Walsin Lihwa Corp	HSBC	183	36.700	Charoen Pokphand Foods PCL	Citibank	2.089
(2.000)	Walsin Lihwa Corp	JP Morgan	8	(8.300)	Charoen Pokphand Foods PCL	Citibank	(376)
(82.000)	Winbond Electronics Corp	Citibank	(535)	26.600	Charoen Pokphand Foods PCL	HSBC	1.003
(4.000)	Winbond Electronics Corp	HSBC	(33)	56.100	Charoen Pokphand Foods PCL	JP Morgan	2.071
(2.000)	Winbond Electronics Corp	JP Morgan	7	92.400	CK Power PCL	Citibank	(1.243)
160.000	Wistron Corp	Citibank	(7.881)	54.700	CK Power PCL	HSBC	(2.831)
19.000	Wistron Corp	HSBC	(476)	30.100	CK Power PCL	JP Morgan	(1.564)
90.000	Wistron Corp	JP Morgan	(2.318)	11.300	CP ALL PCL	Citibank	248
(2.000)	Wistron Information Technology & Services Corp	Citibank	66	3.500	CP ALL PCL	HSBC	(270)
(5.000)	Wistron NeWeb Corp	Citibank	18	134.500	CP ALL PCL	JP Morgan	(10.711)
5.000	Wistron NeWeb Corp	HSBC	(49)	(2.100)	Delta Electronics Thailand PCL	Citibank	(135)
(2.000)	Wistron NeWeb Corp	JP Morgan	(9)	1.500	GFPT PCL	Citibank	9
(1.000)	Wiwynn Corp	JP Morgan	(868)	32.100	GFPT PCL	HSBC	(2.678)
(8.000)	XinTec Inc	Citibank	1.313	36.500	GFPT PCL	JP Morgan	(3.903)
(12.000)	XinTec Inc	HSBC	312	(4.100)	Gulf Energy Development PCL	Citibank	909
(1.000)	XinTec Inc	JP Morgan	38	(1.000)	Gulf Energy Development PCL	HSBC	30
(2.000)	Yageo Corp	HSBC	(1.427)	25.600	Home Product Center PCL	Citibank	(186)
(3.000)	Young Optics Inc	JP Morgan	27	229.800	Home Product Center PCL	HSBC	(852)
464.000	Yuanta Financial Holding Co Ltd	Citibank	(790)	194.500	Home Product Center PCL	JP Morgan	(2.741)
119.000	Yuanta Financial Holding Co Ltd	HSBC	(897)	315.600	IRPC PCL	Citibank	1.422
184.000	Yuanta Financial Holding Co Ltd	JP Morgan	(1.480)	193.300	IRPC PCL	JP Morgan	2.008
1.000	Zhen Ding Technology Holding Ltd	HSBC	(445)	(164.700)	Jasmine International PCL	Citibank	(1.386)
5.000	Zhen Ding Technology Holding Ltd	JP Morgan	(1.950)	(5.600)	Kasikornbank PCL	JP Morgan	(358)
			(76.594)	5.100	Kiatnakin Bank PCL	JP Morgan	416
				(10.600)	Krung Thai Bank PCL	Citibank	77
				(5.400)	Krungthai Card PCL	JP Morgan	190
				(17.400)	Land & Houses PCL Reg	JP Morgan	72
				(113.800)	LPN Development PCL	Citibank	(55)
				28.200	Major Cineplex Group PCL	Citibank	(27)
				24.000	Major Cineplex Group PCL	HSBC	(55)
				49.500	Major Cineplex Group PCL	JP Morgan	(313)
				(315.600)	Minor International PCL	Citibank	(17.832)
				(6.900)	PTT Exploration & Production PCL	Citibank	(197)
				(179.500)	PTT PCL	Citibank	298
				(3.900)	PTT PCL	JP Morgan	121
				(56.900)	Quality Houses PCL	Citibank	(107)
				(100)	Ratch Group PCL	HSBC	13
19.800	Advanced Info Service PCL	Citibank	(5.333)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Thaïlande suite				États-Unis suite			
(5.100)	Ratch Group PCL	JP Morgan	614	(94)	Daqo New Energy Corp		
(5.100)	Robinson PCL	Citibank	(72)		ADR	Citibank	(16)
(3.200)	Robinson PCL	HSBC	(32)	(345)	Daqo New Energy Corp		
(3.900)	Robinson PCL	JP Morgan	(502)		ADR	HSBC	(283)
(964.000)	Sansiri PCL	Citibank	41	(2.767)	Daqo New Energy Corp		
(65.800)	Sansiri PCL	HSBC	52		ADR	JP Morgan	(1.740)
90	SEAFSCO PCL ^{††}	Citibank	—	(762)	GDS Holdings Ltd ADR	HSBC	(2.119)
(14.700)	Siam Cement PCL/The	Citibank	2.650	391	Genpact Ltd	Citibank	418
16.200	Siam Commercial Bank			1.318	Genpact Ltd	HSBC	1.628
	PCL/The	Citibank	1.535	1.026	Genpact Ltd	JP Morgan	1.158
900	Siam Commercial Bank			773	Hollysys Automation		
	PCL/The	JP Morgan	113		Technologies Ltd	JP Morgan	(634)
(21.500)	Supalai PCL	Citibank	(484)	(221)	Huazhu Group Ltd ADR	Citibank	62
11.000	Supalai PCL	JP Morgan	(45)	(1.248)	Huazhu Group Ltd ADR	HSBC	1.988
(97.800)	Thai Oil PCL	Citibank	(1.919)	(731)	Huazhu Group Ltd ADR	JP Morgan	1.665
(1.800)	Thai Oil PCL	JP Morgan	54	(358)	Hutchison China MediTech		
91.800	Thai Union Group PCL 'F'	Citibank	2.451		Ltd ADR	HSBC	(347)
176.700	Thai Union Group PCL 'F'	HSBC	1.032	255	HUYA Inc ADR	Citibank	(212)
76.000	Thai Union Group PCL 'F'	JP Morgan	(280)	379	HUYA Inc ADR	HSBC	(735)
58.200	Thanachart Capital PCL	Citibank	839	(7.690)	ICICI Bank Ltd ADR	HSBC	(4.150)
90.700	Thanachart Capital PCL	HSBC	6.106	(297)	iQIYI Inc ADR	Citibank	(122)
24.300	Thanachart Capital PCL	JP Morgan	1.514	(92)	iQIYI Inc ADR	JP Morgan	(79)
20.400	Tisco Financial Group PCL	Citibank	(752)	1.110	JD.com Inc ADR	Citibank	821
368.400	TMB Bank PCL	Citibank	1.808	1.226	JD.com Inc ADR	JP Morgan	533
544.800	TMB Bank PCL	JP Morgan	2.837	240	KB Financial Group Inc		
3.500	Total Access				ADR	Citibank	62
	Communication PCL	JP Morgan	(953)	461	Lexifintech Holdings Ltd		
(73.200)	True Corp PCL	Citibank	(473)		ADR	JP Morgan	24
14.700	Workpoint Entertainment			(2.173)	MakeMyTrip Ltd	HSBC	956
	PCL	Citibank	(8)	3.213	Melco Resorts &		
23.700	Workpoint Entertainment	HSBC	(4.466)		Entertainment Ltd ADR	Citibank	(418)
12.200	Workpoint Entertainment			422	Melco Resorts &		
	PCL	JP Morgan	(2.306)		Entertainment Ltd ADR	HSBC	12
			(47.368)	6.029	Melco Resorts &		
					Entertainment Ltd ADR	JP Morgan	(3.848)
				(17)	NetEase Inc ADR	HSBC	(448)
				10	New Oriental Education &		
					Technology Group Inc		
3.152	360 Finance Inc ADR	Citibank	3.325		ADR	Citibank	36
4.380	360 Finance Inc ADR	JP Morgan	416	5.274	NIO Inc ADR	Citibank	1.740
(275)	51job Inc ADR	HSBC	(605)	861	NIO Inc ADR	JP Morgan	250
82	Alibaba Group Holding Ltd			(649)	Pinduoduo Inc ADR	Citibank	(1.136)
	ADR	HSBC	1.043	121	PLDT Inc ADR	Citibank	(54)
(110)	Autohome Inc ADR	HSBC	427	680	POSCO ADR	Citibank	986
23	Baidu Inc ADR	Citibank	9	410	POSCO ADR	HSBC	25
149	Baidu Inc ADR	HSBC	150	1.523	POSCO ADR	JP Morgan	370
196	Baidu Inc ADR	JP Morgan	(657)	1.786	Qutoutiao Inc ADR	HSBC	(1.572)
(428)	BeiGene Ltd ADR	HSBC	(2.446)	1.681	Qutoutiao Inc ADR	JP Morgan	(1.479)
(187)	BEST Inc ADR	HSBC	(92)	280	Sea Ltd ADR	Citibank	76
(345)	Bilibili Inc ADR	HSBC	(100)	362	Sea Ltd ADR	JP Morgan	864
(156)	Bilibili Inc ADR	JP Morgan	(67)	815	Seaspan Corp	HSBC	466
(89)	Bitauto Holdings Ltd ADR	Citibank	54	1.754	Shinhan Financial Group Co		
(1.835)	Bitauto Holdings Ltd ADR	HSBC	1.078		Ltd ADR	Citibank	(438)
(501)	Bitauto Holdings Ltd ADR	JP Morgan	220	191	Shinhan Financial Group Co		
(298)	Bright Scholar Education				Ltd ADR	HSBC	(88)
	Holdings Ltd ADR	Citibank	3	358	Shinhan Financial Group Co		
(526)	Bright Scholar Education				Ltd ADR	JP Morgan	(265)
	Holdings Ltd ADR	HSBC	(393)	361	Silicon Motion Technology		
(1.360)	Bright Scholar Education				Corp ADR	Citibank	325
	Holdings Ltd ADR	JP Morgan	(560)	169	Silicon Motion Technology		
1.895	Changyou.com Ltd ADR	Citibank	(76)		Corp ADR	HSBC	86
(480)	China Biologic Products			471	Silicon Motion Technology		
	Holdings Inc	HSBC	16		Corp ADR	JP Morgan	505
(169)	China Biologic Products			96	SINA Corp/China	HSBC	(746)
	Holdings Inc	JP Morgan	(24)	1.110	SINA Corp/China	JP Morgan	(4.895)
6.191	China Unicom Hong Kong			446	SK Telecom Co Ltd ADR	JP Morgan	(161)
	Ltd ADR	JP Morgan	(7.945)	1.353	Sogou Inc ADR	JP Morgan	(1.137)
1.565	China Yuchai International			1.476	Sohu.com Ltd ADR	Citibank	177
	Ltd	Citibank	454				
100	CNOOC Ltd ADR	JP Morgan	(1.647)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite			
11.765	Sohu.com Ltd ADR	JP Morgan	(10.100)
(967)	TAL Education Group ADR	HSBC	(140)
(499)	Tencent Music Entertainment Group ADR	HSBC	553
(98)	Tencent Music Entertainment Group ADR	JP Morgan	169
680	Vipshop Holdings Ltd ADR	Citibank	490
369	Vipshop Holdings Ltd ADR	HSBC	376
633	Vipshop Holdings Ltd ADR	JP Morgan	646
340	WNS Holdings Ltd ADR	Citibank	680
38	WNS Holdings Ltd ADR	HSBC	76
324	WNS Holdings Ltd ADR	JP Morgan	554
2.074	Xunlei Ltd ADR	Citibank	(145)
(5.108)	Yiren Digital Ltd ADR	HSBC	6.254
(298)	Yiren Digital Ltd ADR	JP Morgan	414
3.268	Yunji Inc ADR	JP Morgan	(176)
81	YY Inc ADR	Citibank	156
444	YY Inc ADR	JP Morgan	15
(440)	Zai Lab Ltd ADR	Citibank	(638)
(736)	Zai Lab Ltd ADR	HSBC	(1.472)
(101)	Zai Lab Ltd ADR	JP Morgan	(202)
(2.090)	ZTO Express Cayman Inc ADR	HSBC	1.590
			(20.206)
Total			(134.525)

ⁱⁱ Les montants inférieurs à 0,50 USD ont été arrondis à zéro.

* Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
TRS	USD 745	Fund receives 3 Month LIBOR and pays MSCI AC Asia Pacific Small Cap	Goldman Sachs	18/12/2019	(48.731)	(48.731)
TRS	USD 2.147	Fund receives 3 Month LIBOR and pays MSCI AC Asia Pacific Small Cap	Goldman Sachs	11/5/2020	2.666	2.666
TRS	USD 2.700	Fund receives 3 Month LIBOR and pays MSCI AC Asia Pacific Small Cap	Goldman Sachs	4/9/2020	(227.383)	(227.383)
TRS	USD 1.356	Fund receives 3 Month LIBOR and pays MSCI AC Asia Pacific Small Cap Index	Goldman Sachs	19/11/2020	(5.304)	(5.304)
Total					(278.752)	(278.752)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en EUR						
EUR	530.340	USD	585.957	State Street Bank & Trust Company	13/12/2019	(2.105)
USD	4.147	EUR	3.761	State Street Bank & Trust Company	13/12/2019	6
						(2.099)
Catégorie d'Actions couverte en GBP						
GBP	5.564.418	USD	7.147.706	State Street Bank & Trust Company	13/12/2019	36.476
USD	98.605	GBP	76.433	State Street Bank & Trust Company	13/12/2019	(77)
						36.399
Total						34.300

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	68,04
Gouvernement	27,31
Titres hypothécaires	3,96
Biens de consommation cyclique	0,99
Portefeuille de titres à la valeur de marché	100,30
Autres éléments du passif net	(0,30)
<hr/>	
	100,00

BlackRock Dynamic Diversified Growth Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				États-Unis suite			
ACTIONS ORDINAIRES				5.407	Autodesk Inc	887.109	0,09
Danemark				3.354	Biogen Inc	911.992	0,09
32.710	Novo Nordisk A/S 'B'	1.668.846	0,16	2.059	Boeing Co/The	683.806	0,07
		1.668.846	0,16	10.195	Booz Allen Hamilton Holding Corp	672.763	0,07
Finlande				2.686	Broadcom Inc	770.306	0,08
23.634	Kone OYJ 'B'	1.342.884	0,13	15.831	Brown-Forman Corp 'B'^	973.751	0,10
		1.342.884	0,13	11.982	Cadence Design Systems Inc	763.410	0,07
France				8.812	Cboe Global Markets Inc	950.251	0,09
4.720	L'Oreal SA	1.221.064	0,12	17.506	CBS Corp 'B non-voting share'	641.114	0,06
4.182	LVMH Moët Hennessy Louis Vuitton SE	1.703.329	0,16	16.391	Cisco Systems Inc	673.568	0,07
10.333	Pernod Ricard SA	1.722.511	0,17	17.163	CommScope Holding Co Inc^	211.697	0,02
		4.646.904	0,45	22.877	Conduent Inc	140.465	0,01
Allemagne				6.505	Cummins Inc	1.078.817	0,11
6.389	SAP SE	788.914	0,08	14.371	DaVita Inc	935.431	0,09
13.908	Symrise AG	1.224.460	0,12	20.767	Dow Inc	1.005.201	0,10
		2.013.374	0,20	11.942	Eastman Chemical Co	848.807	0,08
Irlande				5.062	Edwards Lifesciences Corp	1.124.511	0,11
4.513	Accenture Plc 'A'	823.358	0,08	7.041	Eli Lilly & Co	749.375	0,07
18.833	Kingspan Group Plc	921.311	0,09	8.356	Equifax Inc^	1.058.255	0,10
		1.744.669	0,17	2.818	F5 Networks Inc	372.402	0,04
Italie				10.768	Facebook Inc 'A'	1.969.217	0,19
9.649	Ferrari NV	1.480.157	0,15	2.228	Fair Isaac Corp	743.104	0,07
		1.480.157	0,15	3.852	FedEx Corp^	559.144	0,05
Pays-Bas				6.228	Fiserv Inc	656.578	0,06
10.727	ASML Holding NV	2.649.569	0,26	17.328	FLIR Systems Inc	841.726	0,08
		2.649.569	0,26	19.652	Fluor Corp	310.839	0,03
Suède				5.884	Fortinet Inc	560.917	0,05
67.669	Assa Abloy AB 'B'	1.457.983	0,14	26.796	Fox Corp 'B'	850.103	0,08
24.321	Hexagon AB 'B'	1.247.591	0,12	38.168	Gap Inc/The	574.978	0,06
		2.705.574	0,26	34.271	H&R Block Inc	757.779	0,07
Suisse				705	Humana Inc	218.182	0,02
2.716	Lonza Group AG Reg	837.070	0,08	4.022	Huntington Ingalls Industries Inc^	918.027	0,09
		837.070	0,08	17.274	Intel Corp	909.446	0,09
Royaume-Uni				4.504	International Business Machines Corp	549.213	0,05
219.256	Auto Trader Group Plc '144A'	1.445.561	0,14	19.485	International Paper Co	818.914	0,08
32.099	Diageo Plc	1.191.828	0,12	6.086	Intuit Inc	1.428.990	0,14
53.378	Hargreaves Lansdown Plc^	1.161.595	0,11	3.282	L3Harris Technologies Inc	598.565	0,06
31.012	London Stock Exchange Group Plc	2.500.123	0,24	16.136	Leidos Holdings Inc	1.329.398	0,13
16.520	Spirax-Sarco Engineering Plc	1.729.684	0,17	1.603	MarketAxess Holdings Inc	587.088	0,06
25.228	Unilever NV	1.357.266	0,13	21.580	Marvell Technology Group Ltd^	516.111	0,05
		9.386.057	0,91	8.764	Mastercard Inc 'A'-CDI	2.322.785	0,23
États-Unis				13.029	Microsoft Corp	1.788.799	0,17
7.195	3M Co	1.107.831	0,11	6.238	Motorola Solutions Inc	946.506	0,09
11.113	AbbVie Inc	884.222	0,09	42.714	Mylan NV	727.525	0,07
2.476	ABIOMED Inc	440.542	0,04	6.491	NetApp Inc	356.693	0,03
2.499	Adobe Inc	701.538	0,07	16.741	NortonLifeLock Inc	378.062	0,04
35.846	Advanced Micro Devices Inc^	1.272.783	0,12	2.663	NVIDIA Corp	523.470	0,05
797	Alphabet Inc 'A'-CDI	942.644	0,09	12.567	ON Semiconductor Corp	244.707	0,02
17.475	Altria Group Inc	787.690	0,08	14.232	Oracle Corp	724.637	0,07
311	Amazon.com Inc - CDI	507.935	0,05	2.239	Palo Alto Networks Inc	461.405	0,05
4.657	Amgen Inc	991.376	0,10	5.002	PTC Inc	347.500	0,03
6.284	Analog Devices Inc	643.731	0,06	15.065	QUALCOMM Inc	1.141.557	0,11
6.370	ANSYS Inc	1.471.408	0,14	5.479	Raytheon Co	1.080.395	0,11
21.800	AO Smith Corp	956.938	0,09	9.565	S&P Global Inc	2.295.825	0,22
4.219	Apple Inc^	1.022.608	0,10	20.437	Sabre Corp	415.746	0,04
2.055	Arista Networks Inc^	363.679	0,04	4.161	salesforce.com Inc	614.715	0,06
4.515	Aspen Technology Inc	513.496	0,05	11.510	Seagate Technology Plc	622.997	0,06
				1.752	Splunk Inc	237.106	0,02
				15.894	TripAdvisor Inc	409.386	0,04
				23.605	Twitter Inc	661.736	0,06
				8.242	United Parcel Service Inc 'B'	894.989	0,09
				8.129	Varian Medical Systems Inc	985.934	0,10
				15.197	VeriSign Inc	2.628.945	0,26
				4.700	Vertex Pharmaceuticals Inc	945.243	0,09
				5.595	Visa Inc 'A'	936.272	0,09
				3.422	VMware Inc 'A'^	482.978	0,05
				3.238	WellCare Health Plans Inc	945.821	0,09

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				Luxembourg suite			
25.101	Weyerhaeuser Co (Reit)	671.803	0,07	193.000	Blackrock Strategic Funds - BlackRock Impact World Equity Fund X2 (GBP) ⁻	41.209.851	4,01
31.512	Xerox Holdings Corp	1.112.608	0,11	56.373	Schroder ISF Frontier Markets Equity	9.151.908	0,89
9.155	Yum! Brands Inc	835.873	0,08			291.257.118	28,33
3.001	Zebra Technologies Corp 'A'	682.995	0,07				
		71.184.784	6,93				
Total des actions ordinaires							
		99.659.888	9,70				
OBLIGATIONS				Royaume-Uni			
Luxembourg				2.110.708	BlackRock Frontiers Investment Trust Plc ⁻	3.181.850	0,31
USD 1.880.000	SG Issuer SA 15/5/2020 (Zero Coupon)	1.410.426	0,14	15.569.356	Foresight Solar Fund Ltd	21.826.648	2,12
		1.410.426	0,14	4.111.971	Scottish Mortgage Investment Trust Plc [^]	25.518.444	2,48
États-Unis				4.582.376	Woodford Patient Capital Trust Plc	1.612.726	0,16
USD 40.167.799	United States Treasury Inflation Indexed Bonds 0,375% 15/7/2025	36.913.328	3,59			52.139.668	5,07
USD 39.354.473	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	37.865.844	3,68	Irlande			
		74.779.172	7,27	1.400.000	BlackRock ICS Euro Liquid Environmentally Aware Fund ⁻	139.483.400	13,57
Total des obligations				73.091	BlackRock ICS Euro Liquidity Fund ⁻	7.285.662	0,71
		76.189.598	7,41	1.400.000	Institutional Cash Series Plc - Institutional Ultra Bond Fund ⁻	154.894.308	15,06
EXCHANGE TRADED FUNDS				1.735.510	iShares Developed World Index Fund ⁻	50.663.016	4,93
Irlande						352.326.386	34,27
EUR 900.000	iShares EUR Ultrashort Bond UCITS ETF ⁻	90.063.000	8,76	Jersey			
		90.063.000	8,76	12.318.140	Blackstone GSO Loan Financing Ltd	9.977.694	0,97
Total des Exchange Traded Funds				6.728.854	Blackstone/GSO Loan Financing Ltd 'C'	3.263.494	0,32
		90.063.000	8,76			13.241.188	1,29
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
		265.912.486	25,87	Guernesey			
Organismes de placement collectif				6.992.054	SME Credit Realisation Fund Ltd	6.939.427	0,68
Luxembourg						6.939.427	0,68
2.198.488	BlackRock Global Fund - Emerging Markets Equity Income Fund X2 (USD) ⁻	31.563.634	3,07	Total des organismes de placement collectif			
1.407.186	BlackRock Global Funds - Asean Leaders X2 (USD) ⁻	18.084.360	1,76	Portefeuille de titres à la valeur de marché			
2.502.236	BlackRock Global Funds - Euro Corporate Bond Fund X2 (EUR) ⁻	48.468.306	4,71	Autres éléments de l'actif net			
821.731	BlackRock Global Funds - Euro Short Duration Bond Fund X2 (EUR) ⁻	14.125.556	1,37	Total de l'actif net (EUR)			
8.640.262	BlackRock Global Funds - Global Corporate Bond Fund X2 (EUR) Hedged ⁻	128.653.503	12,52	1.028.009.454			
				100,00			

[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
ILS	US 55.000.000	Fund receives Fixed 1,760% and pays Floating USD 12 Month US CPI	Barclays Bank	6/8/2024	261.075	261.075
ILS	US 55.000.000	Fund receives Floating USD 12 Month US CPI and pays Fixed 1,885%	Barclays Bank	6/8/2029	(352.611)	(352.611)
IRS	KRW 34.543.120	Fund receives Floating KRW 12 Month LIBOR and pays Fixed 0,000%	Citibank	12/12/2019	(133.051)	(133.051)
TRS	USD 107.281	Fund receives US Equity Volatility Carry Strategy Index and pays Fixed 0,200%	Bank of America Merrill Lynch	17/9/2021	(135.244)	(135.244)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
TRS	USD 65.501	Fund receives US Rates Volatility Strategy Index and pays Fixed 0,000%	Bank of America Merrill Lynch	24/7/2020	(574.455)	(574.455)
TRS	USD 29.544	Fund receives Barclays WVMB Index and pays Fixed 0,000%	Barclays Bank	9/9/2020	156.385	156.385
TRS	USD 45.680	Fund receives Barclays WVMB Index and pays Fixed 0,600%	Barclays Bank	13/3/2020	57.139	57.139
TRS	USD 34.743	Fund receives Barclays WVMB Index and pays Fixed 0,600%	Barclays Bank	14/9/2020	37.261	37.261
TRS	USD 12.204	Fund receives Asian Dispersion Strategy Index and pays Fixed 0,000%	BNP Paribas	11/12/2020	61.208	61.208
TRS	EUR 14.458	Fund receives European Dispersion Strategy Index and pays Fixed 0,000%	BNP Paribas	20/12/2019	168.870	168.870
TRS	EUR 9.560	Fund receives European Dispersion Strategy Index and pays Fixed 0,000%	BNP Paribas	20/12/2019	111.661	111.661
TRS	USD 39.530	Fund receives US Dispersion Strategy Index and pays Fixed 0,000%	BNP Paribas	17/1/2020	541.718	541.718
TRS	USD 8.974	Fund receives Commodity Congestion Strategy Index and pays Fixed 0,000%	Citibank	6/11/2020	(37.529)	(37.529)
TRS	USD 65.892.864	Fund receives Global Brands Basket Index and pays 6 Month LIBOR	Citibank	3/9/2020	3.944.624	3.944.624
TRS	USD 21.683.770	Fund receives MSCI Japan Small Cap Net Returns Index and pays 3 Month LIBOR	Citibank	4/6/2020	2.198.575	2.198.575
TRS	USD 94.508	Fund receives SPX Intraday Variance and pays Fixed 0,000%	Citibank	20/12/2019	(646.042)	(646.042)
TRS	EUR 190.180	Fund receives 3 Month LIBOR and pays European Defensive Basket Index	Deutsche Bank	6/4/2020	(1.918.916)	(1.918.916)
TRS	EUR 178.837	Fund receives 3 Month LIBOR and pays European Defensive Basket Index	Deutsche Bank	6/4/2020	(94.193)	(94.193)
TRS	USD 25.140.137	Fund receives Cyber Security Basket Index and pays 3 Month LIBOR	Deutsche Bank	24/4/2020	2.049.982	2.049.982
TRS	USD 604.067	Fund receives Cyber Security Basket Index and pays 3 Month LIBOR	Deutsche Bank	24/4/2020	58.378	58.378
TRS	EUR 21.370.254	Fund receives European Cyclical Basket Index and pays 3 Month LIBOR	Deutsche Bank	6/4/2020	979.236	979.236
TRS	EUR 18.890.410	Fund receives European Cyclical Basket Index and pays 3 Month LIBOR	Deutsche Bank	6/4/2020	1.372.786	1.372.786
TRS	USD 3.289.439	Fund receives MSCI Japan Small Cap Net Returns Index and pays 3 Month LIBOR	Goldman Sachs	4/6/2020	333.525	333.525
TRS	EUR 41.439	Fund receives HRCTGVD1 Index and pays Fixed 0,000%	HSBC	18/12/2020	(225.470)	(225.470)
TRS	EUR 68.561	Fund receives BRDS Quality US Long/Short EUR Index and pays Fixed 0,000%	JP Morgan	5/7/2021	355.146	355.146
TRS	EUR 81.300	Fund receives BRDS Quality US Long/Short EUR Index and pays Fixed 0,000%	JP Morgan	5/7/2021	421.134	421.134
TRS	EUR 15.991	Fund receives BRDS Quality US Long/Short EUR Index and pays Fixed 0,000%	JP Morgan	5/7/2021	82.833	82.833
TRS	USD 89.336	Fund receives BRDS Quality US Long/Short USD Index and pays Fixed 0,000%	JP Morgan	5/7/2021	692.548	692.548
TRS	USD 102.000	Fund receives BRDS Quality US Long/Short USD Index and pays Fixed 0,000%	JP Morgan	5/7/2021	321.879	321.879
TRS	USD 19.687	Fund receives BRDS Quality US Long/Short USD Index and pays Fixed 0,000%	JP Morgan	5/7/2021	169.606	169.606
TRS	EUR 12.925	Fund receives European Dispersion Strategy Index and pays Fixed 0,000%	JP Morgan	20/12/2019	196.202	196.202
TRS	USD 50.645	Fund receives FX Volatility Strategy Index and pays Fixed 0,200%	Morgan Stanley	18/11/2020	18.290	18.290
TRS	EUR 25.611	Fund receives European Dispersion Strategy Index and pays Fixed 0,000%	Societe Generale	19/6/2020	694.683	694.683
TRS	USD 36.040	Fund receives US Dispersion Strategy Index and pays Fixed 0,000%	Societe Generale	18/12/2020	(189.908)	(189.908)
VAR	GBP 19.565	FTSE 100 Index strike price GBP 21,50	Bank of America Merrill Lynch	20/12/2019	179.403	179.403
VAR	JPY 2.763.685	Nikkei 225 Index strike price JPY 26,50	Bank of America Merrill Lynch	13/12/2019	(201.114)	(201.114)
VAR	USD 79.745	Russel 2000 Index strike price USD 22,30	Bank of America Merrill Lynch	20/12/2019	(229.695)	(229.695)
VAR	USD 79.745	Russel 2000 Index strike price USD 22,30	Bank of America Merrill Lynch	20/12/2019	(229.695)	(229.695)
VAR	USD 79.746	S&P 500 Index strike price USD 19,70	Bank of America Merrill Lynch	20/12/2019	261.951	261.951

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
			Bank of America			
VAR	USD 79.746	S&P 500 Index strike price USD 19,70	Merrill Lynch	20/12/2019	261.951	261.951
VAR	KRW 52.153.954	KOSPI 200 Index strike price KRW 19,60	Citibank	12/12/2019	(189.247)	(189.247)
VAR	USD 398.708	Russel 2000 Index strike price USD 20,20	Citibank	20/12/2019	(469.699)	(469.699)
VAR	USD 150.658	Russel 2000 Index strike price USD 23,10	Citibank	20/12/2019	(586.564)	(586.564)
VAR	USD 398.710	S&P 500 Index strike price USD 17,60	Citibank	20/12/2019	662.016	662.016
VAR	USD 48.470	S&P 500 Index strike price USD 19,80	Citibank	20/12/2019	195.238	195.238
VAR	USD 32.320	S&P 500 Index strike price USD 20,20	Citibank	20/12/2019	138.858	138.858
VAR	USD 150.627	S&P 500 Index strike price USD 20,60	Citibank	20/12/2019	658.420	658.420
VAR	EUR 203.032	Dow Jones EURO STOXX 50 Index strike price EUR 21,30	JP Morgan	20/12/2019	(1.285.569)	(1.285.569)
VAR	HKD 335.392	Hang Seng China Enterprise Index strike price HKD 19,24	JP Morgan	30/12/2019	(115.608)	(115.608)
VAR	HKD 317.606	Hang Seng China Enterprise Index strike price HKD 21,60	JP Morgan	30/12/2019	185.499	185.499
VAR	HKD 589.068	Hang Seng China Enterprise Index strike price HKD 21,70	JP Morgan	30/12/2019	(341.110)	(341.110)
VAR	HKD 590.968	Hang Seng China Enterprise Index strike price HKD 21,77	JP Morgan	30/12/2019	(343.511)	(343.511)
VAR	HKD 591.511	Hang Seng China Enterprise Index strike price HKD 21,79	JP Morgan	30/12/2019	(347.531)	(347.531)
VAR	HKD 597.212	Hang Seng China Enterprise Index strike price HKD 22,00	JP Morgan	30/12/2019	(364.305)	(364.305)
VAR	USD 43.520	S&P 500 Index strike price USD 16,46	JP Morgan	20/12/2019	98.913	98.913
VAR	USD 75.475	S&P 500 Index strike price USD 16,75	JP Morgan	20/12/2019	(218.010)	(218.010)
VAR	USD 75.881	S&P 500 Index strike price USD 16,84	JP Morgan	20/12/2019	228.443	228.443
VAR	USD 76.602	S&P 500 Index strike price USD 17,00	JP Morgan	20/12/2019	240.940	240.940
VAR	USD 76.917	S&P 500 Index strike price USD 17,07	JP Morgan	20/12/2019	237.638	237.638
VAR	USD 40.560	S&P 500 Index strike price USD 17,65	JP Morgan	20/12/2019	150.724	150.724
VAR	USD 234.707	S&P 500 Index strike price USD 20,80	JP Morgan	20/12/2019	966.692	966.692
VAR	GBP 27.288	FTSE 100 Index strike price GBP 16,70	Societe Generale	20/12/2019	136.694	136.694
VAR	GBP 54.114	FTSE 100 Index strike price GBP 16,90	Societe Generale	20/12/2019	280.779	280.779
VAR	GBP 27.030	FTSE 100 Index strike price GBP 17,00	Societe Generale	13/12/2019	142.585	142.585
VAR	GBP 26.926	FTSE 100 Index strike price GBP 17.975	Societe Generale	20/12/2019	164.508	164.508
VAR	GBP 50.719	FTSE 100 Index strike price GBP 18.925	Societe Generale	20/12/2019	351.935	351.935
VAR	GBP 25.433	FTSE 100 Index strike price GBP 18,98	Societe Generale	20/12/2019	178.371	178.371
VAR	GBP 51.149	FTSE 100 Index strike price GBP 19,20	Societe Generale	20/12/2019	367.839	367.839
VAR	GBP 50.605	FTSE 100 Index strike price GBP 19,30	Societe Generale	20/12/2019	372.760	372.760
VAR	GBP 52.000	FTSE 100 Index strike price GBP 20,00	Societe Generale	20/12/2019	411.075	411.075
VAR	GBP 26.050	FTSE 100 Index strike price GBP 20,10	Societe Generale	20/12/2019	208.223	208.223
VAR	GBP 52.616	FTSE 100 Index strike price GBP 21,96	Societe Generale	20/12/2019	501.630	501.630
VAR	JPY 3.894.455	Nikkei 225 Index strike price JPY 21,70	Societe Generale	13/12/2019	(154.936)	(154.936)
VAR	JPY 7.718.523	Nikkei 225 Index strike price JPY 21,90	Societe Generale	13/12/2019	(316.885)	(316.885)
VAR	JPY 3.859.284	Nikkei 225 Index strike price JPY 22,00	Societe Generale	13/12/2019	(160.912)	(160.912)
VAR	JPY 3.940.167	Nikkei 225 Index strike price JPY 22,975	Societe Generale	13/12/2019	(192.194)	(192.194)
VAR	JPY 7.308.800	Nikkei 225 Index strike price JPY 23,925	Societe Generale	13/12/2019	(404.732)	(404.732)
VAR	JPY 3.625.105	Nikkei 225 Index strike price JPY 23,98	Societe Generale	13/12/2019	(203.639)	(203.639)
VAR	JPY 7.087.338	Nikkei 225 Index strike price JPY 24,30	Societe Generale	13/12/2019	(419.783)	(419.783)
VAR	JPY 3.621.830	Nikkei 225 Index strike price JPY 25,10	Societe Generale	13/12/2019	(233.093)	(233.093)
VAR	JPY 7.250.200	Nikkei 225 Index strike price JPY 25,10	Societe Generale	13/12/2019	(462.003)	(462.003)
VAR	JPY 7.494.394	Nikkei 225 Index strike price JPY 26,96	Societe Generale	13/12/2019	(563.100)	(563.100)
VAR	JPY 7.139.436	Nikkei 225 Ondex strike price JPY 24,20	Societe Generale	13/12/2019	(410.596)	(410.596)
Total					10.116.879	10.116.879

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Moins-value nette non réalisée EUR
(153)	USD	E-Mini S&P 500 Index	Décembre 2019	(900.918)
206	USD	US Treasury 10 Year Note	Mars 2020	(25.609)
Total				(926.527)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
4.314	Put	NASDAQ 100 Index	Bank of America Merrill Lynch	USD 7.200,00	19/06/2020	(875.675)	531.167
5.666	Put	NASDAQ 100 Index	Bank of America Merrill Lynch	USD 7.600,00	20/03/2020	(1.505.366)	539.313
1.399	Call	EURO STOXX 50 Index	BofA Securities	EUR 3.600,00	19/06/2020	1.075.831	2.169.849
24.200.000	Put	OTC GBP/USD	Morgan Stanley	GBP 1,22	24/02/2020	(304.112)	89.059
24.200.000	Call	OTC GBP/USD	Morgan Stanley	GBP 1,36	24/02/2020	(265.543)	96.157
Total						(1.874.865)	3.425.545

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-value nette non réalisée EUR	Valeur de marché EUR
(5.666)	Put	NASDAQ 100 Index	Bank of America Merrill Lynch	USD 6.750,00	20/03/2020	715.830	(173.433)
Total						715.830	(173.433)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	62.110.000	GBP	55.573.233	Natwest Markets	17/1/2020	(2.985.453)
EUR	10.231.357	JPY	1.200.000.000	Natwest Markets	17/1/2020	272.963
EUR	247.150.000	USD	273.351.607	Natwest Markets	17/1/2020	(481.277)
TWD	423.676.800	USD	14.085.000	Citibank	17/1/2020	(143.265)
TWD	1.069.001.500	USD	35.515.000	HSBC	17/1/2020	(340.089)
USD	7.950.000	CHF	7.837.150	Natwest Markets	17/1/2020	81.868
USD	31.253.761	GBP	25.290.000	Natwest Markets	17/1/2020	(1.310.308)
USD	13.000.000	HKD	101.991.500	Standard Chartered Bank	17/1/2020	(20.378)
USD	15.675.000	TWD	480.125.250	Morgan Stanley	17/1/2020	(97.290)
USD	22.105.000	TWD	676.899.310	Standard Chartered Bank	17/1/2020	(131.933)
USD	11.820.000	TWD	361.839.750	UBS	17/1/2020	(67.203)
						(5.222.365)

Catégorie d'Actions couverte en CAD

CAD	7.959	EUR	5.447	State Street Bank & Trust Company	13/12/2019	(16)
						(16)

Catégorie d'Actions couverte en JPY

EUR	449.727	JPY	54.157.734	State Street Bank & Trust Company	13/12/2019	1.217
JPY	3.996.341.192	EUR	33.257.073	State Street Bank & Trust Company	13/12/2019	(161.166)
						(159.949)

Catégorie d'Actions couverte en SEK

EUR	7.544.538	SEK	80.755.279	State Street Bank & Trust Company	13/12/2019	(106.248)
SEK	327.822.797	EUR	30.588.574	State Street Bank & Trust Company	13/12/2019	469.483
						363.235
Total						(5.019.095)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Organismes de placement collectif	69,64
Exchange Traded Funds	8,76
Gouvernement	7,27
Technologie	2,70
Biens de consommation non cyclique	2,40
Valeurs industrielles	1,54
Communications	1,32
Finance	0,97
Matériaux de base	0,46
Biens de consommation cyclique	0,45
Portefeuille de titres à la valeur de marché	95,51
Autres éléments de l'actif net	4,49
<hr/>	
	100,00

BlackRock Emerging Markets Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net	
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé								
ACTIONS ORDINAIRES ET PRIVILÉGIÉES								
Argentine								
33.645	Grupo Financiero Galicia SA ADR	455.890	1,43					
81.755	YPF SA ADR	782.395	2,45					
		1.238.285	3,88					
Brésil								
51.736	Cia Brasileira de Distribuicao (Pref)	985.769	3,09					
173.188	Oi SA	37.737	0,12					
162.361	Ultrapar Participacoes SA	838.674	2,63					
		1.862.180	5,84					
Chine								
7.536	Baidu Inc ADR	892.187	2,80					
2.138.000	Bank of China Ltd 'H'	857.565	2,69					
14.100	Pharmaron Beijing Co Ltd 'H' '144A'	75.558	0,24					
18.769	Trip.com Group Ltd ADR	618.439	1,94					
		2.443.749	7,67					
Grèce								
411.686	Alpha Bank AE	865.070	2,71					
		865.070	2,71					
Hong Kong								
177.500	China Mobile Ltd	1.337.766	4,20					
117.000	CK Hutchison Holdings Ltd	1.062.638	3,33					
606.000	SJM Holdings Ltd	617.739	1,94					
		3.018.143	9,47					
Inde								
371.867	Jindal Steel & Power Ltd	830.691	2,61					
103.708	Zee Entertainment Enterprises Ltd	414.181	1,30					
		1.244.872	3,91					
Indonésie								
2.325.800	Astra International Tbk PT	1.071.797	3,36					
1.283.400	Bank Mandiri Persero Tbk PT	634.649	1,99					
		1.706.446	5,35					
Israël								
170.062	Israel Chemicals Ltd	798.229	2,50					
		798.229	2,50					
Italie								
138.300	PRADA SpA	502.614	1,58					
		502.614	1,58					
Malaisie								
8.555.100	Sapura Energy Bhd	563.307	1,77					
		563.307	1,77					
Mexique								
195.497	Cemex SAB de CV ADR	738.001	2,32					
		738.001	2,32					
Pays-Bas								
395.283	VEON Ltd ADR	1.039.594	3,26					
		1.039.594	3,26					
Pologne								
34.649	KGHM Polska Miedz SA	791.836	2,48					
		791.836	2,48					
				Portugal				
				4.666.811	Banco Comercial Portugues SA 'R'	1.011.949	3,17	
						1.011.949	3,17	
				Russie				
				13.234	Magnit PJSC	675.439	2,12	
				20.078	Yandex NV 'A'	834.542	2,62	
						1.509.981	4,74	
				Corée du Sud				
				24.159	Samsung Electronics Co Ltd	1.028.826	3,23	
						1.028.826	3,23	
				Taiwan				
				111.000	Asustek Computer Inc	838.580	2,63	
				144.000	Hon Hai Precision Industry Co Ltd	417.692	1,31	
				351.000	Nanya Technology Corp	819.102	2,57	
						2.075.374	6,51	
				Thaïlande				
				332.700	PTT Global Chemical PCL NVDR	591.797	1,86	
						591.797	1,86	
				Émirats arabes unis				
				937.834	Emaar Properties PJSC	1.054.478	3,31	
						1.054.478	3,31	
				Royaume-Uni				
				785.630	Airtel Africa Plc '144A'	800.025	2,51	
						800.025	2,51	
				États-Unis				
				12.298	Air Lease Corp [^]	570.012	1,79	
						570.012	1,79	
				Total des actions ordinaires et privilégiées			25.454.768	79,86
				OBLIGATIONS				
				États-Unis				
				USD 1.703.700	United States Treasury Bill 30/1/2020 (Zero Coupon)	1.698.416	5,33	
				USD 1.706.100	United States Treasury Bill 27/2/2020 (Zero Coupon)	1.698.411	5,32	
						3.396.827	10,65	
				Total des obligations			3.396.827	10,65
				Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			28.851.595	90,51
				Organismes de placement collectif				
				Irlande				
				17.445	BlackRock ICS US Dollar Liquid Environmentally Aware Fund ⁻	1.745.028	5,48	
						1.745.028	5,48	
				Total des organismes de placement collectif			1.745.028	5,48
				Portefeuille de titres à la valeur de marché			30.596.623	95,99
				Autres éléments de l'actif net			1.278.997	4,01
				Total de l'actif net (USD)			31.875.620	100,00
				[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.				
				⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie				Corée du Sud			
(96.293)	a2 Milk Co Ltd	Credit Suisse	(174.924)	(35.306)	Samsung Card Co Ltd	Credit Suisse	(41.304)
(154.426)	Fortescue Metals Group Ltd	HSBC	(1.690)				(41.304)
			(176.614)				
Brésil				Taiwan			
(61.571)	Localiza Rent a Car SA	Credit Suisse	(32.386)	(215.000)	Radiant Opto-Electronics Corp	HSBC	20.998
(77.132)	Magazine Luiza SA	HSBC	(14.322)				20.998
(52.538)	Raia Drogasil SA	HSBC	(14.485)				
			(61.193)				
France				Thaïlande			
(336)	Kering SA	Credit Suisse	(10.888)	(360.180)	Airports of Thailand PCL	HSBC	51.580
(1.391)	Kering SA	Deutsche Bank	(2.593)				51.580
			(13.481)				
Hong Kong				Turquie			
(61.800)	AIA Group Ltd	HSBC	9.200	(292.095)	Turkiye Garanti Bankasi AS	Credit Suisse	(14.859)
1.652.000	China Eastern Airlines Corp Ltd 'H'	HSBC	(63.609)	(210.158)	Turkiye Garanti Bankasi AS	HSBC	(10.691)
1.184.000	China Unicom Hong Kong Ltd	Credit Suisse	(138.749)				
336.000	Geely Automobile Holdings Ltd	Credit Suisse	(38.629)				
(67.400)	Shenzhen International Group Holdings Ltd	HSBC	51.109				
(452.000)	Sino Biopharmaceutical Ltd	Bank of America Merrill Lynch	63.492				
(307.000)	Weichai Power Co Ltd 'H'	Citibank	(10.852)				
			(128.038)				
Hongrie				Royaume-Uni			
(14.502)	OTP Bank Nyrt	Deutsche Bank	(19.207)	5.034	Ferrexpo Plc	HSBC	1.026
(3.842)	OTP Bank Nyrt	HSBC	(2.798)	232.865	Ferrexpo Plc	HSBC	46.600
			(22.005)	(31.046)	Hikma Pharmaceuticals Plc	HSBC	(16.049)
				(109.946)	HSBC Holdings Plc	Goldman Sachs	(7.001)
				(100.819)	JPMorgan Indian Investment Trust plc	HSBC	5.105
				(39.806)	MMC Norilsk Nickel PJSC ADR	Credit Suisse	98.321
				18.875	NMC Health Plc	HSBC	50.353
							178.355
Malaisie				États-Unis			
(185.200)	IHH Healthcare Bhd	Bank of America Merrill Lynch	455	(2.524)	Credicorp Ltd	HSBC	(7.092)
(576.400)	IHH Healthcare Bhd	Citibank	3.433	(4.086)	EPAM Systems Inc	Credit Suisse	(92.671)
(8.400)	IHH Healthcare Bhd	Credit Suisse	397	(1.086)	MercadoLibre Inc	HSBC	(97.729)
(16.600)	IHH Healthcare Bhd	HSBC	784	(21.777)	Pagseguro Digital Ltd 'A'	Credit Suisse	(2.613)
			5.069	674	Petroleo Brasileiro SA ADR	Credit Suisse	(694)
				85.477	Petroleo Brasileiro SA ADR	HSBC	(88.041)
				(29.865)	Pinduoduo Inc ADR	HSBC	223.689
				(31.804)	StoneCo Ltd 'A'	HSBC	(183.191)
				(31.089)	ZTO Express Cayman Inc ADR	Credit Suisse	29.224
							(219.118)
				Total			(345.707)
Philippines							
(79.306)	BDO Unibank Inc	Bank of America Merrill Lynch	7.348				
(31.050)	BDO Unibank Inc	Credit Suisse	5.313				
(99.540)	BDO Unibank Inc	HSBC	17.032				
			29.693				
Pologne							
(14.257)	CD Projekt SA	HSBC	4.105				
(30.028)	Dino Polska SA '144A'	HSBC	58.372				
			62.477				
Qatar							
(64.566)	Commercial Bank PQSC/The	Bank of America Merrill Lynch	1.302				
(5.461)	Commercial Bank PQSC/The	Goldman Sachs	150				
(320.410)	Mesaieed Petrochemical Holding Co	Bank of America Merrill Lynch	(3.983)				
(886.150)	Mesaieed Petrochemical Holding Co	HSBC	(17.037)				
(115.338)	Qatar National Bank QPSC	Goldman Sachs	4.118				
			(15.450)				
Arabie Saoudite							
(112.178)	Riyad Bank	Goldman Sachs	(7.214)				
(120.929)	Saudi Electricity Co	Goldman Sachs	16.088				
			8.874				

BlackRock Emerging Markets Absolute Return Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
(137)	INR	Britannia Industries Ltd	Décembre 2019	4.112
(89)	USD	FTSE China A50	Décembre 2019	30.371
(123)	INR	Jubilant Foodworks	Décembre 2019	(5.269)
Total				29.214

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
GBP	3.775	USD	4.849	State Street Bank & Trust Company	13/12/2019	25
USD	113	GBP	87	State Street Bank & Trust Company	13/12/2019	—
USD	1.714.341	HKD	13.471.808	Bank of America Merrill Lynch	26/8/2020	(4.647)
USD	2.277.063	INR	164.540.544	Citibank	7/2/2020	(2.343)
						(6.965)

Catégorie d'Actions couverte en EUR

EUR	17.602.709	USD	19.446.200	State Street Bank & Trust Company	13/12/2019	(67.321)
USD	581.738	EUR	525.955	State Street Bank & Trust Company	13/12/2019	2.711
						(64.610)

Catégorie d'Actions couverte en GBP

GBP	108.519	USD	139.438	State Street Bank & Trust Company	13/12/2019	672
USD	16.659	GBP	12.934	State Street Bank & Trust Company	13/12/2019	(40)
						632
Total						(70.943)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Communications	18,75
Finance	17,09
Gouvernement	10,65
Matériaux de base	9,45
Technologie	8,43
Biens de consommation cyclique	6,88
Énergie	6,85
Organismes de placement collectif	5,48
Biens de consommation non cyclique	5,45
Valeurs industrielles	3,63
Diversifiés	3,33
Portefeuille de titres à la valeur de marché	95,99
Autres éléments de l'actif net	4,01
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	100,00

BlackRock Emerging Markets Equity Strategies Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES ET PRIVILÉGIÉES							
Argentine							
686.594	Grupo Financiero Galicia SA ADR	9.303.349	1,03				
1.871.930	YPF SA ADR	17.914.370	1,98				
		27.217.719	3,01				
Brésil							
1.409.745	Cia Brasileira de Distribuicao (Pref)	26.861.030	2,97				
1.248.036	Gol Linhas Aereas Inteligentes SA ADR	20.392.908	2,26				
3.569.201	Light SA	16.999.617	1,88				
418.032	Petroleo Brasileiro SA ADR	6.182.693	0,69				
1.827.790	Suzano SA	16.536.581	1,83				
		86.972.829	9,63				
Chine							
5.935.830	Aisino Corp 'A'	17.444.658	1,93				
158.567	Baidu Inc ADR	18.772.747	2,08				
69.728.500	Bank of China Ltd 'H'	27.968.536	3,10				
36.584.000	China Eastern Airlines Corp Ltd 'H''	18.552.886	2,05				
33.592.000	China Petroleum & Chemical Corp 'H'	18.837.799	2,09				
28.051.000	Industrial & Commercial Bank of China Ltd 'H'	19.994.581	2,21				
904.643	iQIYI Inc ADR*	17.025.381	1,88				
117.541	PetroChina Co Ltd ADR	5.395.132	0,60				
11.668.000	PetroChina Co Ltd 'H'	5.380.633	0,60				
13.715.046	Zhejiang Huace Film & TV Co Ltd 'A'	12.101.798	1,34				
		161.474.151	17,88				
Colombie							
1.050.382	Ecopetrol SA ADR	19.579.121	2,17				
		19.579.121	2,17				
Grèce							
6.923.671	Alpha Bank AE	14.548.616	1,61				
		14.548.616	1,61				
Hong Kong							
3.983.000	China Mobile Ltd	30.018.714	3,33				
5.508.000	China Resources Power Holdings Co Ltd	7.162.613	0,79				
18.458.000	Kunlun Energy Co Ltd	15.632.482	1,73				
10.027.000	SJM Holdings Ltd	10.221.242	1,13				
		63.035.051	6,98				
Inde							
6.374.475	Jindal Steel & Power Ltd	14.239.548	1,58				
2.654.329	Zee Entertainment Enterprises Ltd	10.600.666	1,17				
		24.840.214	2,75				
Indonésie							
57.758.900	Astra International Tbk PT	26.617.005	2,95				
42.768	Astra International Tbk PT ADR	390.258	0,04				
		27.007.263	2,99				
				Israël			
2.876.874	Israel Chemicals Ltd	13.503.339	1,50				
		13.503.339	1,50				
				Italie			
2.220.300	PRADA SpA	8.069.074	0,89				
		8.069.074	0,89				
				Luxembourg			
663.602	Ternium SA ADR	14.406.799	1,60				
		14.406.799	1,60				
				Macao			
10.924.000	Wynn Macau Ltd*	24.029.493	2,66				
		24.029.493	2,66				
				Malaisie			
119.311.300	Sapura Energy Bhd	7.856.006	0,87				
		7.856.006	0,87				
				Mexique			
4.930.656	Cemex SAB de CV ADR	18.613.226	2,06				
2.418.302	Grupo Financiero Banorte SAB de CV 'O'	12.818.600	1,42				
1.045.408	Grupo Televisa SAB ADR	11.499.488	1,27				
6.518.646	Wal-Mart de Mexico SAB de CV	18.071.891	2,00				
		61.003.205	6,75				
				Pays-Bas			
11.119.932	VEON Ltd ADR	29.245.421	3,24				
		29.245.421	3,24				
				Panama			
4.936	Copa Holdings SA 'A'	520.452	0,06				
		520.452	0,06				
				Pologne			
688.341	KGHM Polska Miedz SA	15.730.701	1,74				
		15.730.701	1,74				
				Russie			
269.012	Magnit PJSC	13.729.878	1,52				
566.616	Yandex NV 'A'	23.551.394	2,61				
		37.281.272	4,13				
				Afrique du Sud			
2.833.515	Mediclinic International Plc (traded in South Africa)	14.278.369	1,58				
594.570	Mediclinic International Plc (traded in United Kingdom)	3.003.534	0,33				
3.534.466	Woolworths Holdings Ltd/South Africa	12.646.974	1,40				
		29.928.877	3,31				
				Corée du Sud			
1.125.769	Samsung Electronics Co Ltd	47.941.566	5,31				
		47.941.566	5,31				
				Taiwan			
2.422.000	Asustek Computer Inc	18.297.668	2,03				
8.781.000	Hon Hai Precision Industry Co Ltd	25.470.527	2,82				
4.685.000	Nanya Technology Corp	10.933.023	1,21				

BlackRock Emerging Markets Equity Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
Taiwan suite			
390.604	Silicon Motion Technology Corp ADR	17.213.918	1,91
40.290.000	United Microelectronics Corp	19.741.908	2,18
		91.657.044	10,15
Thaïlande			
10.028.100	PTT Global Chemical PCL NVDR	17.837.689	1,97
		17.837.689	1,97
Turquie			
11.293.201	Turk Hava Yollari AO^	26.831.242	2,97
		26.831.242	2,97
Émirats arabes unis			
26.485.573	Emaar Properties PJSC	29.779.730	3,30
		29.779.730	3,30
Royaume-Uni			
16.642.472	Airtel Africa Plc '144A'	16.947.418	1,88
		16.947.418	1,88
Total des actions ordinaires et privilégiées		897.244.292	99,35
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		897.244.292	99,35
Portefeuille de titres à la valeur de marché		897.244.292	99,35
Autres éléments de l'actif net		5.922.470	0,65
Total de l'actif net (USD)		903.166.762	100,00
^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.			

BlackRock Emerging Markets Equity Strategies Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie				Corée du Sud			
(3.025.056)	Fortescue Metals Group Ltd	HSBC	(33.097)	1.011.100	Korea Electric Power Corp	Credit Suisse	296.149
			(33.097)	40.495	Samsung Electronics Co Ltd	Credit Suisse	(98.365)
				91.248	Samsung SDI Co Ltd	HSBC	(917.249)
							(719.465)
Brésil				Taiwan			
14.701	Cia Brasileira de Distribuicao (Pref)	Credit Suisse	(8.067)	(3.255.000)	Radiant Opto-Electronics Corp	HSBC	317.896
4.465.913	Oi SA	HSBC	(74.105)	1.345.000	Yageo Corp	HSBC	959.581
			(82.172)				1.277.477
Hong Kong				Turquie			
(1.729.400)	AIA Group Ltd	HSBC	257.254	3.297.718	Eregli Demir ve Celik Fabrikalari TAS	HSBC	134.116
684.000	Bank of China Ltd 'H'	HSBC	(14.950)	(12.622.916)	Turkiye Garanti Bankasi AS	HSBC	(642.145)
5.016.000	China Resources Power Holdings Co Ltd	HSBC	(104.719)				(508.029)
36.896.000	China Unicom Hong Kong Ltd	Credit Suisse	(3.874.386)	Royaume-Uni			
2.855.500	CK Hutchison Holdings Ltd	Credit Suisse	(1.486.399)	(679.340)	MMC Norilsk Nickel PJSC ADR	Credit Suisse	1.677.970
12.000.000	Geely Automobile Holdings Ltd	Credit Suisse	(1.379.601)	581.810	NMC Health Plc	HSBC	1.476.847
(1.627.600)	HSBC Holdings Plc	Goldman Sachs	(80.176)				3.154.817
(1.509.600)	Shenzhen International Group Holdings Ltd	Credit Suisse	702.326	États-Unis			
2.492.000	SJM Holdings Ltd	Credit Suisse	(191.906)	1.200.747	Cemex SAB de CV ADR	Credit Suisse	(66.041)
			(6.172.557)	204.793	Coca-Cola Femsa SAB de CV ADR	HSBC	24.575
Indonésie							(2.101.347)
6.192.800	Astra International Tbk PT	HSBC	(73.775)	(92.652)	EPAM Systems Inc	Credit Suisse	(25.602)
			(73.775)	(86.786)	HSBC Holdings Plc ADR	Goldman Sachs	(589.590)
Israël				(1.052.840)	ICICI Bank Ltd ADR	HSBC	(1.925.786)
19.085.076	Bezeq The Israeli Telecommunication Corp Ltd	HSBC	1.249.167	(21.400)	MercadoLibre Inc	HSBC	(53.317)
4.760.697	Bezeq The Israeli Telecommunication Corp Ltd	UBS	99.261	(444.309)	Pageseguro Digital Ltd 'A'	Credit Suisse	(14.416)
			1.348.428	13.996	Petroleo Brasileiro SA ADR	Credit Suisse	(1.592.252)
Malaisie				1.545.876	Petroleo Brasileiro SA ADR	HSBC	4.853.340
(2.766.500)	IHH Healthcare Bhd	Bank of America	6.804	(647.976)	Pinduoduo Inc ADR	HSBC	(3.387.997)
(1.058.300)	IHH Healthcare Bhd	Credit Suisse	49.999	(588.194)	StoneCo Ltd 'A'	HSBC	81.250
(132.300)	IHH Healthcare Bhd	HSBC	6.250	73.198	Ternium SA ADR	Credit Suisse	(4.797.183)
(3.105.000)	IHH Healthcare Bhd	UBS	7.636				(7.985.892)
36.652.800	Sapura Energy Bhd	HSBC	(202.433)	Total			
			(131.744)				
Pologne							
100.729	KGHM Polska Miedz SA	HSBC	(208.998)				
5.437.906	PGE Polska Grupa Energetyczna SA	HSBC	(1.242.442)				
			(1.451.440)				
Qatar							
(700.131)	Commercial Bank PQSC/The	Bank of America	14.114				
(245.073)	Commercial Bank PQSC/The	Goldman Sachs	6.731				
(425.058)	Commercial Bank PQSC/The	HSBC	5.837				
(1.524.114)	Qatar National Bank QPSC	Goldman Sachs	54.418				
			81.100				
Arabie Saoudite							
(2.057.603)	Riyad Bank	Goldman Sachs	(132.324)				
			(132.324)				
Afrique du Sud							
5.311.077	Sappi Ltd	HSBC	254.072				
			254.072				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Equity Strategies Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-value nette non réalisée USD
(1.857)	USD	FTSE China A50	Décembre 2019	633.701
Total				633.701

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	20.368.078	ZAR	307.768.600	Bank of America Merrill Lynch	7/2/2020	(460.049)
Catégorie d'Actions couverte en CHF						
CHF	1.604.441	USD	1.615.669	State Street Bank & Trust Company	13/12/2019	(11.652)
USD	76.381	CHF	75.685	State Street Bank & Trust Company	13/12/2019	716
						(10.936)
Catégorie d'Actions couverte en EUR						
EUR	51.413.724	USD	56.800.321	State Street Bank & Trust Company	13/12/2019	(198.789)
USD	3.724.367	EUR	3.372.768	State Street Bank & Trust Company	13/12/2019	11.276
						(187.513)
Total						(658.498)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Communications	18,80
Biens de consommation cyclique	17,01
Technologie	14,57
Finance	12,67
Énergie	10,73
Matériaux de base	10,22
Biens de consommation non cyclique	7,80
Valeurs industrielles	4,88
Services aux collectivités	2,67
Portefeuille de titres à la valeur de marché	99,35
Autres éléments de l'actif net	0,65
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	100,00

BlackRock Emerging Markets Flexi Dynamic Bond Fund

Portefeuille de titres au 30 novembre 2019

		Valeur de marché USD	% de l'actif net			Valeur de marché USD	% de l'actif net
Nombre	Description			Nombre	Description		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Angola							
USD 15.782.000	Angolan Government International Bond RegS 9,50% 12/11/2025 [^]	17.616.657	0,84				
USD 3.194.000	Angolan Government International Bond RegS 8,25% 9/5/2028 [^]	3.265.366	0,16				
USD 2.164.000	Angolan Government International Bond RegS 9,375% 8/5/2048	2.228.244	0,11				
		23.110.267	1,11				
Argentine							
ARS 484.910.231	Argentina POM Politica Monetaria FRN 21/6/2020	2.193.206	0,11				
USD 66.064.000	Argentine Republic Government International Bond 5,625% 26/1/2022	28.613.970	1,37				
USD 3.823.632	Argentine Republic Government International Bond 8,28% 31/12/2033	1.894.490	0,09				
USD 32.722.161	Argentine Republic Government International Bond 8,28% 31/12/2033	15.865.135	0,76				
USD 60.800.000	Argentine Republic Government International Bond 7,625% 22/4/2046 [^]	26.115.500	1,25				
EUR 37.212.000	Argentine Republic Government International Bond 6,25% 9/11/2047	16.140.114	0,77				
USD 22.915.000	Argentine Republic Government International Bond 6,875% 11/1/2048 [^]	9.266.253	0,45				
USD 46.251.000	Argentine Republic Government International Bond 7,125% 28/6/2117 [^]	19.129.125	0,92				
USD 7.938.000	Province of Salta Argentina RegS 9,125% 7/7/2024 [^]	4.246.830	0,20				
ARS 103.197.000	Provincia de Buenos Aires/Argentina FRN 31/5/2022	456.301	0,02				
USD 4.793.573	Provincia de Buenos Aires/Argentina RegS 10,875% 26/1/2021 [^]	2.444.722	0,12				
USD 4.865.000	Provincia de Buenos Aires/Argentina RegS 6,50% 15/2/2023	1.678.425	0,08				
USD 17.227.000	Provincia de Buenos Aires/Argentina RegS 9,125% 16/3/2024	6.373.990	0,31				
ARS 389.865.000	Provincia de Buenos Aires/Argentina RegS '144A' FRN 12/4/2025	1.585.624	0,08				
US 6,243.000	Provincia de Buenos Aires/Argentina RegS 9,625% 18/4/2028 [^]	2.387.948	0,11				
USD 6.029.000	Tarjeta Naranja SA RegS FRN 11/4/2022	1.049.266	0,05				
USD 12.368.000	YPF SA '144A' FRN 7/7/2020	2.103.191	0,10				
		141.544.090	6,79				
Bénin							
EUR 18.724.000	Benin Government International Bond RegS 5,75% 26/3/2026 [^]	21.339.234	1,03				
		21.339.234	1,03				
				Brésil			
BRL 84.043.000	Brazil Notas do Tesouro Nacional Serie F 10,00% 1/1/2025	22.769.497	1,09				
		22.769.497	1,09				
				Costa Rica			
USD 8.416.000	Costa Rica Government International Bond RegS 5,625% 30/4/2043	7.404.765	0,35				
USD 7.100.000	Costa Rica Government International Bond RegS 7,00% 4/4/2044	7.087.797	0,34				
USD 17.420.000	Costa Rica Government International Bond RegS 7,158% 12/3/2045	17.656.803	0,85				
		32.149.365	1,54				
				République dominicaine			
USD 13.668.000	Dominican Republic International Bond RegS 6,40% 5/6/2049	14.379.163	0,69				
		14.379.163	0,69				
				Égypte			
EGP 336.195.000	Egypt Government Bond 14,95% 20/3/2021	20.962.237	1,01				
EGP 333.264.000	Egypt Government Bond 14,85% 10/4/2023	21.260.155	1,02				
EGP 227.991.000	Egypt Government Bond 16,10% 7/5/2029	15.539.029	0,75				
EUR 32.776.000	Egypt Government International Bond RegS 6,375% 11/4/2031 [^]	37.714.953	1,81				
USD 17.369.000	Egypt Government International Bond RegS 8,50% 31/1/2047	18.451.849	0,88				
USD 56.841.000	Egypt Government International Bond RegS 7,903% 21/2/2048 [^]	57.480.461	2,76				
		171.408.684	8,23				
				Le Salvador			
USD 16.850.000	El Salvador Government International Bond RegS 7,375% 1/12/2019	16.894.758	0,81				
USD 2.701.000	El Salvador Government International Bond RegS 6,375% 18/1/2027	2.803.131	0,14				
		19.697.889	0,95				
				Gabon			
USD 26.692.847	Gabon Government International Bond RegS 6,375% 12/12/2024	26.755.408	1,29				
USD 71.029.000	Gabon Government International Bond RegS 6,95% 16/6/2025	72.161.025	3,46				
		98.916.433	4,75				
				Ghana			
USD 4.250.000	Ghana Government International Bond RegS 7,625% 16/5/2029 [^]	4.231.406	0,20				
USD 3.250.000	Ghana Government International Bond RegS 8,627% 16/6/2049	3.145.898	0,15				
USD 4.789.000	Ghana Government International Bond RegS 8,95% 26/3/2051	4.713.424	0,23				
		12.090.728	0,58				

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Hongrie				Pays-Bas			
HUF 5.360.340.000	Hungary Government Bond 6,75% 22/10/2028	25.152.334	1,21	USD 10.759.000	Kazakhstan Temir Zholy Finance BV RegS 6,95% 10/7/2042	14.396.887	0,69
HUF 20.813.040.000	Hungary Government Bond 3,00% 21/8/2030	76.005.152	3,65	USD 65.919.000	Petrobras Global Finance BV 6,85% 5/6/2115	73.602.189	3,53
		101.157.486	4,86			87.999.076	4,22
Indonésie				Nigéria			
USD 7.315.000	Indonesia Government International Bond 5,35% 11/2/2049*	9.437.493	0,45	NGN 10.894.340.000	Nigeria Government Bond 14,50% 15/7/2021	31.538.619	1,51
IDR 104.615.000.000	Indonesia Treasury Bond 8,25% 15/5/2029	7.980.556	0,38	NGN 5.499.131.000	Nigeria Government Bond 12,75% 27/4/2023	14.787.348	0,71
IDR 106.099.000.000	Indonesia Treasury Bond 8,375% 15/4/2039	8.022.303	0,39	NGN 12.326.427.000	Nigeria Government Bond 16,288% 17/3/2027	40.170.490	1,93
IDR 58.740.000.000	Jasa Marga Persero Tbk PT RegS 7,50% 1/11/2022	4.060.530	0,20	NGN 4.364.182.000	Nigeria Government Bond 13,98% 23/2/2028	12.808.519	0,62
IDR 123.920.000.000	Wijaya Karya Persero Tbk PT RegS 7,70% 31/1/2021	8.606.927	0,41	USD 23.187.000	Nigeria Government International Bond '144A' 7,875% 16/2/2032	23.665.232	1,14
		38.107.809	1,83	USD 30.885.000	Nigeria Government International Bond RegS 7,875% 16/2/2032	31.522.003	1,51
Côte d'Ivoire				USD 22.118.000	Nigeria Government International Bond RegS 7,625% 28/11/2047	20.904.966	1,00
EUR 38.981.000	Ivory Coast Government International Bond RegS 6,875% 17/10/2040	43.635.432	2,09	USD 2.451.000	Nigeria Government International Bond RegS 9,248% 21/1/2049	2.657.803	0,13
EUR 32.951.000	Ivory Coast Government International Bond RegS 6,625% 22/3/2048*	35.384.414	1,70			178.054.980	8,55
		79.019.846	3,79	Norvège			
Kazakhstan				EUR 2.555.000	East Renewable AB 13,50% 21/5/2021	2.782.507	0,13
KZT 3.805.750.000	Development Bank of Kazakhstan JSC RegS 9,50% 14/12/2020	9.565.199	0,46			2.782.507	0,13
KZT 6.833.000.000	Development Bank of Kazakhstan JSC RegS 8,95% 4/5/2023	16.415.550	0,79	Qatar			
USD 30.067.000	KazMunayGas National Co JSC RegS 5,75% 19/4/2047*	35.336.392	1,69	USD 4.125.000	Qatar Government International Bond RegS 5,103% 23/4/2048*	5.295.469	0,25
USD 30.505.000	KazMunayGas National Co JSC RegS 6,375% 24/10/2048	38.755.649	1,86			5.295.469	0,25
		100.072.790	4,80	Roumanie			
Kenya				EUR 75.011.000	Romanian Government International Bond RegS 4,625% 3/4/2049	102.702.885	4,93
USD 20.848.000	Kenya Government International Bond RegS 8,25% 28/2/2048	21.434.350	1,03			102.702.885	4,93
		21.434.350	1,03	Russie			
Mexique				RUB 1.409.670.000	Russian Federal Bond - OFZ 8,50% 17/9/2031	25.697.915	1,24
EUR 9.250.000	Mexico Government International Bond 2,875% 8/4/2039^	11.494.547	0,55	RUB 1.322.618.000	Russian Federal Bond - OFZ 7,25% 10/5/2034	21.907.654	1,05
USD 8.558.000	Mexico Government International Bond 5,75% 12/10/2110	9.979.430	0,48			47.605.569	2,29
EUR 18.232.000	Mexico Government International Bond 4,00% 15/3/2115	22.314.452	1,07	Arabie Saoudite			
USD 5.733.000	Petroleos Mexicanos 6,75% 21/9/2047	5.676.566	0,27	USD 7.766.000	Saudi Government International Bond RegS 5,00% 17/4/2049	9.321.627	0,45
USD 43.771.000	Petroleos Mexicanos RegS 7,69% 23/1/2050	47.076.805	2,26	USD 14.424.000	Saudi Government International Bond RegS 5,25% 16/1/2050	17.935.342	0,86
		96.541.800	4,63			27.256.969	1,31

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Sénégal				Royaume-Uni			
EUR 10.475.000	Senegal Government International Bond RegS 4,75% 13/3/2028*	11.995.837	0,58	UAH 389.100.000	European Bank for Reconstruction & Development 16,95% 3/4/2020	16.291.256	0,79
USD 3.250.000	Senegal Government International Bond RegS 6,25% 23/5/2033	3.353.086	0,16	USD 2.626.050	State Savings Bank of Ukraine Via SSB #1 Plc RegS (Step-up Coupon) 9,375% 10/3/2023	2.742.922	0,13
USD 17.109.000	Senegal Government International Bond RegS 6,75% 13/3/2048	16.713.355	0,80	USD 4.243.750	Ukreximbank Via Biz Finance Plc RegS 9,625% 27/4/2022	4.412.460	0,21
		32.062.278	1,54			23.446.638	1,13
Serbie				États-Unis			
EUR 13.591.000	Serbia International Bond RegS 1,50% 26/6/2029	15.225.015	0,73	UAH 270.100.000	International Finance Corp 15,75% 13/5/2020	11.302.932	0,54
		15.225.015	0,73			11.302.932	0,54
Afrique du Sud				Uruguay			
ZAR 527.004.960	Republic of South Africa Government Bond 8,75% 28/2/2048	31.138.611	1,50	UYU 488.010.000	Uruguay Government International Bond RegS 9,875% 20/6/2022	12.531.377	0,60
USD 9.158.000	Republic of South Africa Government International Bond 5,00% 12/10/2046	8.339.504	0,40			12.531.377	0,60
		39.478.115	1,90	Venezuela			
Turquie				USD 298.810.114	Petroleos de Venezuela SA 9,75% 17/5/2035	25.398.860	1,22
EUR 54.256.000	Turkey Government International Bond 4,625% 31/3/2025	62.888.733	3,02	USD 49.187.000	Petroleos de Venezuela SA (Flat Trading) 8,50% 27/10/2020	13.034.555	0,62
USD 5.900.000	Turkey Government International Bond 5,75% 11/5/2047	5.063.859	0,24	USD 9.983.500	Venezuela Government International Bond 11,75% 21/10/2026	1.247.937	0,06
		67.952.592	3,26	USD 9.827.000	Venezuela Government International Bond 9,25% 15/9/2027	1.228.375	0,06
Ukraine				USD 2.832.800	Venezuela Government International Bond 9,25% 7/5/2028	354.100	0,02
USD 4.451.000	Ukraine Government International Bond RegS 7,75% 1/9/2022*	4.729.188	0,23	USD 44.697.400	Venezuela Government International Bond 11,95% 5/8/2031	5.587.175	0,27
USD 28.997.000	Ukraine Government International Bond RegS 7,75% 1/9/2024	30.736.965	1,48			46.851.002	2,25
EUR 17.520.000	Ukraine Government International Bond RegS 6,75% 20/6/2026*	20.941.882	1,00	Total des obligations		1.852.234.543	88,91
USD 4.729.000	Ukraine Government International Bond RegS 7,75% 1/9/2026	5.003.282	0,24	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		1.852.234.543	88,91
USD 15.419.000	Ukraine Government International Bond RegS 7,75% 1/9/2027	16.297.883	0,78	Autres valeurs mobilières et instruments du marché monétaire			
USD 22.449.000	Ukraine Government International Bond RegS 9,75% 1/11/2028*	26.195.177	1,26	OBLIGATIONS			
USD 33.246.000	Ukraine Government International Bond RegS 7,375% 25/9/2032	34.035.592	1,63	Égypte			
USD 21.844.000	Ukraine Government International Bond RegS FRN 31/5/2040	20.007.739	0,96	EGP 594.700.000	Egypt Treasury Bills 7/4/2020 (Zero Coupon)	35.085.824	1,69
		157.947.708	7,58			35.085.824	1,69
				Ghana			
				GHS 22.418.669	Ghana Treasury Note 16,50% 17/2/2020	4.038.898	0,19
						4.038.898	0,19

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
Mozambique			
USD 16.013.579	Mozambique International Bond RegS 5,00% 15/9/2031 [^]	14.628.405	0,70
		14.628.405	0,70
	Total des obligations	53.753.127	2,58
	Total des autres valeurs mobilières et instruments du marché monétaire	53.753.127	2,58
Organismes de placement collectif			
Luxembourg			
4.030.000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund X2 (USD) [~]	58.636.500	2,81
		58.636.500	2,81
	Total des organismes de placement collectif	58.636.500	2,81
	Portefeuille de titres à la valeur de marché	1.964.624.170	94,30
	Autres éléments de l'actif net	118.715.062	5,70
	Total de l'actif net (USD)	2.083.339.232	100,00

[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.
[~] Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CCCDS	USD 392.420.583	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/6/2024	(5.868.827)	(31.535.134)
CCCDS	USD 226.410.885	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	(4.288.016)	(17.499.917)
CCCDS	EUR 127.405.153	Fund receives default protection on Markit iTraxx Europe Crossover Series 30 Version 1 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/6/2024	(1.508.820)	(16.129.966)
CCIRS	HUF 7.953.307.216	Fund receives Fixed 1,102% and pays Floating HUF 6 Month BUBOR	Bank of America Merrill Lynch	8/10/2029	(414.913)	(414.409)
CCIRS	ZAR 701.571.580	Fund receives Fixed 7,435% and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	5/9/2029	(1.303.351)	(1.303.255)
CCIRS	MXN 366.055.255	Fund receives Fixed 7,485% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	20/6/2029	787.413	787.781
CCIRS	MXN 833.763.623	Fund receives Fixed 7,570% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	8/6/2029	2.049.291	2.050.136
CCIRS	ZAR 602.552.328	Fund receives Fixed 7,700% and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	2/7/2029	(302.154)	(302.124)
CCIRS	MXN 848.100.000	Fund receives Fixed 7,775% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	29/5/2029	2.714.619	2.715.465
CCIRS	ZAR 158.500.000	Fund receives Fixed 8,198% and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	2/1/2029	321.743	321.639
CCIRS	ZAR 317.700.000	Fund receives Fixed 8,220% and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	21/12/2028	681.037	680.813
CCIRS	MXN 940.000.000	Fund receives Fixed 8,960% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	11/12/2028	6.863.465	6.864.371
CDS	USD 26.114.724	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Barclays Bank	20/12/2024	(186.061)	1.242.414
CDS	USD 23.690.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Barclays Bank	20/12/2024	(168.786)	1.127.057
CDS	USD 23.690.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Barclays Bank	20/12/2024	(168.786)	1.127.057
CDS	USD 47.380.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Barclays Bank	20/12/2024	(318.620)	2.254.114

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

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Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CDS	USD 31.965.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Barclays Bank	20/12/2024	(1.017.467)	3.128.398
CDS	USD 17.435.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Barclays Bank	20/12/2024	(554.967)	1.706.355
CDS	USD 4.275.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Barclays Bank	20/12/2024	(136.076)	418.392
CDS	USD 3.150.000	Fund receives Fixed 1,000% and provides default protection on Republic of Turkey	Barclays Bank	20/12/2024	100.267	(308.289)
CDS	USD 46.110.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Citibank	20/12/2024	(296.246)	2.193.694
CDS	USD 44.221.407	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Citibank	20/12/2024	(284.112)	2.103.844
CDS	USD 25.975.738	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Citibank	20/12/2024	(164.291)	1.235.802
CDS	USD 49.271.854	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(1.635.920)	4.822.211
CDS	USD 237.215.000	Fund receives default protection on United Mexican States and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(2.498.547)	(952.136)
CDS	USD 55.565.000	Fund receives default protection on United Mexican States and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(585.257)	(223.027)
CDS	USD 58.309.174	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(17.239)	(280.787)
CDS	USD 38.455.000	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(11.369)	(185.179)
CDS	USD 3.370.000	Fund receives Fixed 5,000% and provides default protection on Argentine Republic	Morgan Stanley	20/12/2024	(153.669)	(2.099.844)
CDS	USD 45.230.000	Fund receives Fixed 5,000% and provides default protection on Argentine Republic	Morgan Stanley	20/12/2024	(1.875.681)	(28.182.766)
CDS	USD 1.750.000	Fund receives Fixed 5,000% and provides default protection on Argentine Republic	Morgan Stanley	20/12/2024	(79.798)	(1.090.423)
CDS	USD 78.235.000	Fund receives Fixed 5,000% and provides default protection on Argentine Republic	Morgan Stanley	20/12/2024	(2.902.436)	(48.748.146)
IRS	BRL 77.000.000	Fund receives Fixed 7,390% and pays Floating BRL 1 Month BRCDI	Bank of America Merrill Lynch	4/1/2027	710.630	710.630
IRS	BRL 191.862.032	Fund receives Fixed 8,482% and pays Floating BRL 3 Month LIBOR	Bank of America Merrill Lynch	2/1/2023	3.669.207	3.669.207
IRS	EUR 30.383.413	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	30/10/2024	(9.475)	(9.036)
IRS	BRL 165.700.000	Fund receives Fixed 7,085% and pays Floating BRL 1 Month BRCDI	HSBC	2/1/2023	1.420.150	1.420.151
IRS	BRL 389.611.580	Fund receives Fixed 5,895% and pays Floating BRL 6 Month BRCDI	JP Morgan	2/1/2023	264.671	264.671
IRS	BRL 108.633.630	Fund receives Fixed 7,275% and pays Floating BRL 3 Month BRCDI	Morgan Stanley	2/1/2023	1.069.066	1.069.066
IRS	BRL 74.745.698	Fund receives Fixed 8,258% and pays Floating BRL 3 Month BRCDI	Morgan Stanley	4/1/2027	1.371.144	1.371.144
Total					(4.728.181)	(105.980.026)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
(424)	EUR	Euro BOBL	Décembre 2019	(9.330)
(127)	EUR	Euro BUXL	Décembre 2019	(228.281)
(251)	USD	US Treasury 10 Year Note	Mars 2020	35.297
Total				(202.314)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Options achetées au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Moins-value nette non réalisée USD	Valeur de marché USD
1.190.000.000	Put	OTC USD/JPY	Bank of America Merrill Lynch	USD 105,50	16/12/2019	(1.481.550)	79.730
1.018.000.000	Put	OTC AUD/JPY	Citibank	AUD 71,00	17/12/2019	(1.403.497)	134.292
Total						(2.885.047)	214.022

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/(moins-values) nettes non réalisées USD
AUD	16.489.958	USD	11.192.872	Bank of America Merrill Lynch	11/12/2019	(34.945)
AUD	144.272.852	USD	98.048.712	JP Morgan	11/12/2019	(426.514)
AUD	32.979.916	USD	22.392.374	Morgan Stanley	11/12/2019	(76.520)
BRL	7.699.153	USD	1.807.820	Bank of America Merrill Lynch Company	11/12/2019	14.830
BRL	39.398.129	USD	9.252.948	Citibank	11/12/2019	73.920
BRL	97.011.048	USD	23.183.426	Goldman Sachs	11/12/2019	(217.634)
BRL	165.094.148	USD	39.373.753	HSBC	11/12/2019	(290.391)
BRL	470.500.798	USD	112.390.607	JP Morgan	11/12/2019	(1.007.172)
BRL	10.834.219	USD	2.544.498	Morgan Stanley	11/12/2019	20.327
CAD	55.982.815	USD	42.205.354	JP Morgan	11/12/2019	(102.222)
CHF	20.120.998	USD	20.249.489	Citibank	11/12/2019	(137.910)
CHF	8.910.025	USD	8.931.459	JP Morgan	11/12/2019	(25.605)
CLP	22.416.504.260	USD	28.209.635	Barclays Bank	11/12/2019	(414.981)
CLP	19.050.354.582	USD	22.827.372	Citibank	11/12/2019	793.529
CLP	16.865.136.807	USD	20.317.386	Goldman Sachs	11/12/2019	594.021
CNH	47.889.110	USD	6.800.383	Goldman Sachs	11/12/2019	8.192
COP	100.652.986.810	USD	29.577.722	Bank of America Merrill Lynch	11/12/2019	(943.707)
COP	81.943.857.510	USD	23.890.337	JP Morgan	11/12/2019	(578.743)
COP	88.471.382.829	USD	25.899.870	UBS	11/12/2019	(731.309)
EUR	859.575.606	USD	951.344.148	Bank of America Merrill Lynch	11/12/2019	(5.196.945)
EUR	66.070.000	USD	72.763.281	BNP Paribas	11/12/2019	(39.084)
EUR	4.207	USD	4.647	State Street Bank & Trust Company	13/12/2019	(16)
GBP	69.294.478	USD	89.126.703	BNP Paribas	11/12/2019	329.563
GBP	694.827	USD	895.077	UBS	11/12/2019	1.916
HUF	1.484.653.105	USD	4.864.870	Citibank	11/12/2019	31.210
HUF	25.118.765.731	USD	83.129.302	Morgan Stanley	11/12/2019	(292.794)
IDR	1.904.730.471.225	USD	134.910.258	BNP Paribas	11/12/2019	14.693
INR	8.020.446.812	USD	111.844.527	BNP Paribas	11/12/2019	(39.285)
INR	308.476.429	USD	4.300.971	Deutsche Bank	11/12/2019	(802)
INR	75.656.789	USD	1.059.248	HSBC	11/12/2019	(4.590)
INR	1.818.169.996	USD	25.336.817	JP Morgan	11/12/2019	8.521
JPY	19.854.153.358	USD	182.973.086	UBS	11/12/2019	(1.668.666)
KRW	6.221.061.330	USD	5.285.928	JP Morgan	11/12/2019	(14.160)
KRW	3.855.371.483	USD	3.285.921	Morgan Stanley	11/12/2019	(18.855)
KRW	8.611.935.530	USD	7.312.069	Standard Chartered Bank	11/12/2019	(14.259)
KZT	4.322.575.456	USD	10.938.798	Bank of America Merrill Lynch	10/12/2019	227.206
KZT	10.288.731.833	USD	25.998.059	Natwest Markets	10/12/2019	579.619
KZT	26.308.891.677	USD	66.721.340	Citibank	18/12/2019	1.081.049
MXN	1.937.994.535	USD	99.682.873	Morgan Stanley	11/12/2019	(439.196)
MXN	103.468.520	USD	5.300.169	Societe Generale	11/12/2019	(1.601)
MXN	12.710.000	USD	652.654	State Street Bank & Trust Company	11/12/2019	(1.781)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/(moins-values) nettes non réalisées USD
MYR	154.510.779	USD	37.070.724	Goldman Sachs	11/12/2019	(80.428)
NZD	88.636.480	USD	56.896.661	Citibank	11/12/2019	2.693
PEN	3.119.660	USD	923.878	Goldman Sachs	11/12/2019	(5.383)
PEN	7.160.637	USD	2.108.550	HSBC	11/12/2019	(304)
PHP	2.651.417.107	USD	52.168.603	Bank of America Merrill Lynch	11/12/2019	(39.489)
PLN	16.540.355	USD	4.220.110	Citibank	11/12/2019	(3.368)
PLN	288.602.949	USD	74.268.312	HSBC	11/12/2019	(692.855)
RUB	7.242.614.489	USD	113.434.549	Bank of America Merrill Lynch	11/12/2019	(807.148)
THB	815.047.913	USD	26.999.678	Societe Generale	11/12/2019	(24.422)
TRY	477.318.362	USD	83.163.029	Citibank	11/12/2019	(296.660)
TRY	130.920.172	USD	22.749.102	JP Morgan	11/12/2019	(20.290)
TWD	236.761.498	USD	7.762.418	HSBC	11/12/2019	(2.247)
TWD	77.437.121	USD	2.537.183	Morgan Stanley	11/12/2019	920
UAH	131.330.734	USD	5.110.145	Standard Chartered Bank	10/12/2019	348.322
UAH	425.666.135	USD	16.466.775	Goldman Sachs	19/3/2020	553.787
USD	151.256.594	AUD	222.557.691	JP Morgan	11/12/2019	662.977
USD	11.469.736	AUD	16.925.697	Morgan Stanley	11/12/2019	16.966
USD	258.191.656	BRL	1.080.867.729	JP Morgan	11/12/2019	2.313.748
USD	42.227.722	CAD	56.012.485	JP Morgan	11/12/2019	102.276
USD	54.911.280	CHF	54.562.846	Citibank	11/12/2019	373.976
USD	80.087.997	CHF	79.675.384	State Street Bank & Trust Company	11/12/2019	449.911
USD	30.940.114	CLP	24.586.252.549	Barclays Bank	11/12/2019	455.148
USD	5.627.568	CNH	39.630.000	Goldman Sachs	11/12/2019	(6.779)
USD	100.158.411	COP	340.839.072.138	Bank of America Merrill Lynch	11/12/2019	3.195.656
USD	1.238.039.065	EUR	1.118.637.109	Bank of America Merrill Lynch	11/12/2019	6.739.150
USD	55.047.314	EUR	49.959.943	BNP Paribas	11/12/2019	55.688
USD	274.275.309	EUR	248.679.702	JP Morgan	11/12/2019	549.993
USD	507.090	EUR	460.000	Morgan Stanley	11/12/2019	762
USD	116	EUR	104	State Street Bank & Trust Company	13/12/2019	—
USD	41.300.743	GBP	32.110.617	BNP Paribas	11/12/2019	(152.717)
USD	11.553.224	GBP	8.950.298	HSBC	11/12/2019	(1.236)
USD	47.910.622	GBP	37.338.839	JP Morgan	11/12/2019	(292.254)
USD	22.083.673	HUF	6.738.943.196	Bank of America Merrill Lynch	11/12/2019	(139.972)
USD	23.724.946	HUF	7.212.027.730	Goldman Sachs	11/12/2019	(58.834)
USD	207.187.933	HUF	62.604.941.878	Morgan Stanley	11/12/2019	729.748
USD	43.761.702	HUF	13.328.436.001	Societe Generale	11/12/2019	(192.731)
USD	71.170.765	IDR	1.004.810.804.308	BNP Paribas	11/12/2019	(6.784)
USD	11.067.848	IDR	155.968.117.371	Goldman Sachs	11/12/2019	19.571
USD	163.664.270	INR	11.749.785.235	BNP Paribas	11/12/2019	(128.048)
USD	22.657.855	JPY	2.470.985.517	Goldman Sachs	11/12/2019	93.277
USD	732.231	JPY	79.849.204	Morgan Stanley	11/12/2019	3.063

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	10.325.871	JPY	1.123.270.990	Royal Bank of Canada	11/12/2019	68.370
USD	100.338.681	JPY	10.887.609.811	UBS	11/12/2019	915.062
USD	100.421.640	KRW	118.227.752.926	Standard Chartered Bank	11/12/2019	234.678
USD	9.624.101	KZT	3.728.376.804	Goldman Sachs	10/12/2019	(6.979)
USD	22.174.240	MXN	431.599.399	HSBC	11/12/2019	72.262
USD	134.509.854	MXN	2.615.086.802	Morgan Stanley	11/12/2019	592.641
USD	33.816.167	MXN	658.065.481	Royal Bank of Canada	11/12/2019	116.981
USD	24.600.154	MYR	102.533.443	Goldman Sachs	11/12/2019	53.372
USD	1.887.068	MYR	7.880.396	Morgan Stanley	11/12/2019	480
USD	56.919.717	NZD	88.672.398	Citibank	11/12/2019	(2.695)
USD	24.393.280	PEN	82.368.788	Goldman Sachs	11/12/2019	142.127
USD	28.011.771	PHP	1.423.670.293	Bank of America Merrill Lynch	11/12/2019	21.203
USD	23.892.447	PHP	1.216.842.341	Credit Suisse	11/12/2019	(31.708)
USD	9.554.129	PLN	37.303.228	Bank of America Merrill Lynch	11/12/2019	44.171
USD	15.263.962	PLN	59.606.888	Credit Suisse	11/12/2019	67.985
USD	4.776.968	PLN	18.653.047	Deutsche Bank	11/12/2019	21.623
USD	92.823.132	PLN	361.952.183	Goldman Sachs	11/12/2019	548.270
USD	26.895.158	PLN	104.513.241	HSBC	11/12/2019	250.907
USD	14.331.227	PLN	55.984.794	Natwest Markets	11/12/2019	58.653
USD	86.184.879	RUB	5.513.874.837	Bank of America Merrill Lynch	11/12/2019	440.513
USD	24.117.566	RUB	1.547.383.037	Credit Suisse	11/12/2019	54.746
USD	9.608.449	RUB	615.865.903	HSBC	11/12/2019	31.330
USD	27.026.516	THB	815.858.082	Societe Generale	11/12/2019	24.446
USD	71.758.271	TRY	412.626.462	Citibank	11/12/2019	122.944
USD	22.283.898	TRY	128.843.271	HSBC	11/12/2019	(84.347)
USD	11.426.585	TRY	65.876.545	Morgan Stanley	11/12/2019	(10.122)
USD	52.633.189	TWD	1.606.522.829	Goldman Sachs	11/12/2019	(22.714)
USD	177.203.770	ZAR	2.609.631.324	Bank of America Merrill Lynch	11/12/2019	(829.101)
USD	34.487.622	ZAR	511.625.851	Citibank	11/12/2019	(416.243)
USD	43.997.116	ZAR	651.449.074	Goldman Sachs	11/12/2019	(445.694)
USD	56.502	ZAR	836.045	HSBC	11/12/2019	(534)
USD	9.087.349	ZAR	134.112.181	JP Morgan	11/12/2019	(61.981)
USD	472.537	ZAR	6.970.000	State Street Bank & Trust Company	11/12/2019	(2.967)
ZAR	1.592.987.438	USD	108.295.033	Bank of America Merrill Lynch	11/12/2019	380.903
ZAR	15.694.513	USD	1.066.008	Goldman Sachs	11/12/2019	4.695
ZAR	687.790.880	USD	46.661.715	HSBC	11/12/2019	260.386
						7.388.255

Catégorie d'Actions couverte en AUD

AUD	770.013.160	USD	528.047.211	State Street Bank & Trust Company	13/12/2019	(6.987.176)
USD	12.775.062	AUD	18.741.961	State Street Bank & Trust Company	13/12/2019	92.568
						(6.894.608)

Catégorie d'Actions couverte en CAD

CAD	242.362.259	USD	183.215.262	State Street Bank & Trust Company	13/12/2019	(935.691)
USD	4.445.017	CAD	5.900.041	State Street Bank & Trust Company	13/12/2019	7.621
						(928.070)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en CHF						
CHF	280.737	USD	282.750	State Street Bank & Trust Company	13/12/2019	(2.088)
USD	7.698	CHF	7.625	State Street Bank & Trust Company	13/12/2019	76
						(2.012)
Catégorie d'Actions couverte en EUR						
EUR	768.644.751	USD	849.084.511	State Street Bank & Trust Company	13/12/2019	(2.881.055)
USD	291.326.109	EUR	264.018.274	State Street Bank & Trust Company	13/12/2019	667.551
						(2.213.504)
Catégorie d'Actions couverte en GBP						
GBP	75.931.929	USD	97.524.473	State Street Bank & Trust Company	13/12/2019	510.705
USD	2.908.773	GBP	2.257.879	State Street Bank & Trust Company	13/12/2019	(6.356)
						504.349
Catégorie d'Actions couverte en SEK						
SEK	226.001	USD	23.295	State Street Bank & Trust Company	13/12/2019	395
USD	1.275	SEK	12.287	State Street Bank & Trust Company	13/12/2019	(14)
						381
Total						(2.145.209)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	77,08
Énergie	11,68
Organismes de placement collectif	2,81
Finance	1,43
Valeurs industrielles	1,30
Portefeuille de titres à la valeur de marché	94,30
Autres éléments de l'actif net	5,70
	100,00

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Short Duration Bond Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Argentine							
USD 624.000	Argentine Republic Government International Bond 6,875% 22/4/2021	283.237	0,37	USD 200.000	SPIC 2016 US dollar Bond Co Ltd RegS 3,00% 6/12/2021	202.000	0,26
USD 2.735.000	Argentine Republic Government International Bond 5,625% 26/1/2022	1.184.597	1,52	USD 200.000	State Grid Overseas Investment 2016 Ltd RegS 3,75% 2/5/2023	208.844	0,27
USD 772.000	Argentine Republic Government International Bond 4,625% 11/1/2023	314.011	0,40			612.438	0,79
EUR 1.711.000	Argentine Republic Government International Bond 3,375% 15/1/2023	712.648	0,92	Canada			
USD 481.000	Argentine Republic Government International Bond 5,875% 11/1/2028	192.280	0,25	USD 200.000	CNOOC Nexen Finance 2014 ULC 4,25% 30/4/2024	213.465	0,27
USD 507.113	Argentine Republic Government International Bond 8,28% 31/12/2033	251.259	0,32			213.465	0,27
USD 455.662	Argentine Republic Government International Bond 8,28% 31/12/2033	220.925	0,28	Îles Caïmans			
USD 2.420.000	Argentine Republic Government International Bond 7,625% 22/4/2046	1.039.466	1,34	USD 469.000	Avi Funding Co Ltd RegS 2,85% 16/9/2020*	470.946	0,61
		4.198.423	5,40			470.946	0,61
Bahreïn				Chine			
USD 200.000	Bahrain Government International Bond RegS 6,125% 1/8/2023	219.156	0,28	USD 200.000	China Huadian Overseas Development 2018 Ltd RegS 3,875% 17/5/2023	207.853	0,27
USD 466.000	Bahrain Government International Bond RegS 6,00% 19/9/2044	475.320	0,61	USD 200.000	Sinopec Group Overseas Development 2016 Ltd RegS 2,75% 3/5/2021	201.012	0,26
		694.476	0,89			408.865	0,53
Belize				Colombie			
BRL 1.114.000	Brazil Notas do Tesouro Nacional Serie F 10,00% 1/1/2029	315.318	0,41	USD 200.000	Bancolombia SA 5,125% 11/9/2022	210.969	0,27
		315.318	0,41	USD 200.000	Ecopetrol SA 4,125% 16/1/2025	209.406	0,27
Bénin						420.375	0,54
EUR 550.000	Benin Government International Bond RegS 5,75% 26/3/2026	626.820	0,81	Costa Rica			
		626.820	0,81	USD 900.000	Costa Rica Government International Bond RegS 9,995% 1/8/2020	940.078	1,21
Bolivie				USD 600.000	Costa Rica Government International Bond RegS 4,25% 26/1/2023	598.500	0,77
USD 200.000	Bolivian Government International Bond RegS 5,95% 22/8/2023	207.781	0,27	USD 346.000	Costa Rica Government International Bond RegS 7,158% 12/3/2045	350.704	0,45
		207.781	0,27			1.889.282	2,43
Brésil				Croatie			
BRL 517.000	Brazil Notas do Tesouro Nacional Serie F 10,00% 1/1/2025	140.069	0,18	USD 267.000	Croatia Government International Bond RegS 6,625% 14/7/2020	274.676	0,35
USD 200.000	Brazilian Government International Bond 2,625% 5/1/2023	199.750	0,26	USD 260.000	Croatia Government International Bond RegS 6,375% 24/3/2021	274.775	0,36
USD 17.000	Vale Overseas Ltd 4,375% 11/1/2022	17.659	0,02			549.451	0,71
		357.478	0,46	République tchèque			
Îles Vierges britanniques				CZK 6.420.000	Czech Republic Government Bond RegS 0,45% 25/10/2023*	268.103	0,34
USD 200.000	Chinalco Capital Holdings Ltd RegS 4,00% 25/8/2021	201.594	0,26			268.103	0,34
				République dominicaine			
				USD 1.592.667	Dominican Republic International Bond RegS 7,50% 6/5/2021	1.659.360	2,14
				USD 700.000	Dominican Republic International Bond RegS 5,875% 18/4/2024	748.234	0,96
				USD 845.000	Dominican Republic International Bond RegS 6,40% 5/6/2049	888.966	1,14
						3.296.560	4,24

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Short Duration Bond Fund

suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Équateur				Hongrie			
USD 300.000	Ecuador Government International Bond RegS 10,75% 28/3/2022	266.578	0,34	HUF 72.570.000	Hungary Government Bond 3,50% 24/6/2020	243.903	0,31
USD 2.719.000	Ecuador Government International Bond RegS 7,95% 20/6/2024 [^]	2.233.829	2,88	HUF 213.090.000	Hungary Government Bond 1,00% 23/9/2020 [^]	708.084	0,91
USD 400.000	Ecuador Government International Bond RegS 9,625% 2/6/2027	328.800	0,42	HUF 222.460.000	Hungary Government Bond 0,50% 21/4/2021	738.233	0,95
		2.829.207	3,64	HUF 214.390.000	Hungary Government Bond 2,50% 27/10/2021 [^]	740.455	0,95
				HUF 425.120.000	Hungary Government Bond 6,00% 24/11/2023 [^]	1.707.867	2,20
Égypte				USD 460.000	Hungary Government International Bond 6,375% 29/3/2021	486.666	0,63
USD 337.000	Egypt Government International Bond RegS 5,75% 29/4/2020	341.844	0,44			4.625.208	5,95
USD 501.000	Egypt Government International Bond RegS 6,20% 1/3/2024 [^]	534.505	0,69	Inde			
EUR 624.000	Egypt Government International Bond RegS 6,375% 11/4/2031	718.029	0,92	USD 284.000	Export-Import Bank of India RegS 3,125% 20/7/2021	286.618	0,37
USD 1.253.000	Egypt Government International Bond RegS 7,903% 21/2/2048	1.267.096	1,63	USD 515.000	Export-Import Bank of India RegS 4,00% 14/1/2023	534.474	0,69
		2.861.474	3,68			821.092	1,06
Le Salvador				Indonésie			
USD 736.000	El Salvador Government International Bond RegS 7,375% 1/12/2019	737.955	0,95	USD 340.000	Indonesia Asahan Aluminium Persero PT RegS 5,23% 15/11/2021 [^]	356.787	0,46
USD 200.000	El Salvador Government International Bond RegS 7,75% 24/1/2023	217.625	0,28	USD 464.000	Indonesia Asahan Aluminium Persero PT RegS 5,71% 15/11/2023	511.632	0,66
		955.580	1,23	IDR 2.197.000.000	Indonesia Treasury Bond 8,25% 15/5/2029	167.598	0,21
Gabon				IDR 2.240.000.000	Indonesia Treasury Bond 8,375% 15/4/2039	169.370	0,22
USD 1.356.903	Gabon Government International Bond RegS 6,375% 12/12/2024	1.360.083	1,75	IDR 6.160.000.000	Jasa Marga Persero Tbk PT RegS 7,50% 1/11/2022	425.823	0,55
USD 555.000	Gabon Government International Bond RegS 6,95% 16/6/2025	563.846	0,72	USD 623.000	Pertamina Persero PT RegS 4,30% 20/5/2023 [^]	659.115	0,85
		1.923.929	2,47	USD 271.000	Perusahaan Listrik Negara PT RegS 5,50% 22/11/2021	287.599	0,37
Ghana				IDR 5.060.000.000	Wijaya Karya Persero Tbk PT RegS 7,70% 31/1/2021	351.445	0,45
USD 200.000	Ghana Government International Bond RegS 7,875% 26/3/2027	206.000	0,27			2.929.369	3,77
USD 200.000	Ghana Government International Bond RegS 8,627% 16/6/2049	193.594	0,25	Iraq			
USD 539.000	Ghana Government International Bond RegS 8,95% 26/3/2051	530.494	0,68	USD 354.000	Iraq International Bond RegS 6,752% 9/3/2023	358.978	0,46
		930.088	1,20			358.978	0,46
Guatemala				Côte d'Ivoire			
USD 200.000	Guatemala Government Bond RegS 5,75% 6/6/2022	213.750	0,27	EUR 253.000	Ivory Coast Government International Bond RegS 5,125% 15/6/2025 [^]	304.258	0,39
		213.750	0,27	EUR 1.656.000	Ivory Coast Government International Bond RegS 6,875% 17/10/2040	1.853.731	2,39
Hong Kong						2.157.989	2,78
USD 1.061.000	CNAC HK Finbridge Co Ltd RegS 4,625% 14/3/2023	1.117.531	1,44	Jordanie			
USD 544.000	CNAC HK Synbridge Co Ltd 5,00% 5/5/2020	548.760	0,71	USD 200.000	Jordan Government International Bond RegS 7,375% 10/10/2047	208.375	0,27
USD 270.000	Sinochem Overseas Capital Co Ltd RegS 4,50% 12/11/2020 [^]	275.738	0,35			208.375	0,27
		1.942.029	2,50	Kazakhstan			
				KZT 145.000.000	Development Bank of Kazakhstan JSC RegS 8,95% 4/5/2023	348.347	0,45

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Short Duration Bond Fund

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Kazakhstan suite				Oman			
USD 400.000	KazMunayGas National Co JSC RegS 3,875% 19/4/2022	412.200	0,53	USD 1.019.000	Oman Government International Bond '144A' 6,75% 17/1/2048	970.757	1,25
USD 400.000	KazMunayGas National Co JSC RegS 4,40% 30/4/2023	425.000	0,55	USD 200.000	Oman Government International Bond RegS 4,125% 17/1/2023	202.250	0,26
		1.185.547	1,53			1.173.007	1,51
Kenya				Pakistan			
USD 500.000	Kenya Government International Bond RegS 8,25% 28/2/2048	514.062	0,66	USD 200.000	Second Pakistan International Sukuk Co Ltd/The '144A' 6,75% 3/12/2019	199.950	0,26
		514.062	0,66	USD 271.000	Second Pakistan International Sukuk Co Ltd/The RegS 6,75% 3/12/2019	270.932	0,35
Liban				USD 500.000	Third Pakistan International Sukuk Co Ltd/The RegS 5,50% 13/10/2021	508.438	0,65
USD 429.000	Lebanon Government International Bond 6,375% 9/3/2020^	345.479	0,44			979.320	1,26
USD 500.000	Lebanon Government International Bond RegS 6,10% 4/10/2022	233.750	0,30	Pérou			
USD 1.100.000	Lebanon Government International Bond RegS 6,00% 27/1/2023^	512.015	0,66	USD 325.000	Fondo MIVIVIENDA SA RegS 3,50% 31/1/2023	331.855	0,43
USD 1.000.000	Lebanon Government International Bond RegS 6,65% 22/4/2024	461.094	0,59			331.855	0,43
USD 536.000	Lebanon Government International Bond RegS 6,60% 27/11/2026	246.225	0,32	Qatar			
		1.798.563	2,31	USD 825.000	Qatar Government International Bond RegS 3,375% 14/3/2024	865.219	1,11
Malaisie						865.219	1,11
USD 200.000	Petronas Capital Ltd RegS 7,875% 22/5/2022	226.781	0,29	Roumanie			
		226.781	0,29	USD 310.000	Romanian Government International Bond RegS 4,375% 22/8/2023	330.101	0,43
Mexique				EUR 439.000	Romanian Government International Bond RegS 2,00% 8/12/2026	519.188	0,67
USD 583.000	Petroleos Mexicanos 6,75% 21/9/2047	577.261	0,74	EUR 524.000	Romanian Government International Bond RegS 4,625% 3/4/2049	717.446	0,92
EUR 419.000	Petroleos Mexicanos RegS 1,875% 21/4/2022^	469.030	0,60			1.566.735	2,02
EUR 497.000	Petroleos Mexicanos RegS 5,125% 15/3/2023	609.055	0,78	Arabie Saoudite			
EUR 812.000	Petroleos Mexicanos RegS 3,75% 21/2/2024	946.921	1,22	USD 873.000	Saudi Government International Bond RegS 2,875% 4/3/2023	890.901	1,15
USD 200.000	Petroleos Mexicanos RegS 7,69% 23/1/2050	215.105	0,28			890.901	1,15
		2.817.372	3,62	Sénégal			
Mongolie				EUR 262.000	Senegal Government International Bond RegS 4,75% 13/3/2028	300.039	0,39
USD 275.000	Trade & Development Bank of Mongolia LLC RegS 9,375% 19/5/2020^	281.918	0,36			300.039	0,39
		281.918	0,36	Serbie			
Nigéria				USD 254.000	Serbia International Bond RegS 4,875% 25/2/2020	256.603	0,33
NGN 268.110.000	Nigeria Government Bond 14,50% 15/7/2021	776.166	1,00	USD 1.055.000	Serbia International Bond RegS 7,25% 28/9/2021	1.154.302	1,48
NGN 81.851.000	Nigeria Government Bond 16,288% 17/3/2027	266.744	0,34			1.410.905	1,81
		1.042.910	1,34	Afrique du Sud			
Norvège				USD 200.000	Eskom Holdings SOC Ltd RegS 5,75% 26/1/2021	199.700	0,26
EUR 62.000	East Renewable AB 13,50% 21/5/2021	67.521	0,09	USD 815.000	Eskom Holdings SOC Ltd RegS 6,75% 6/8/2023	820.093	1,05
		67.521	0,09				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Short Duration Bond Fund

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Afrique du Sud suite				Royaume-Uni			
ZAR 10.910.454	Republic of South Africa Government Bond 8,75% 28/2/2048	644.655	0,83	UAH 13.000.000	European Bank for Reconstruction & Development 16,95% 3/4/2020	544.298	0,70
USD 760.000	Transnet SOC Ltd RegS 4,00% 26/7/2022	775.794	1,00	USD 161.350	State Savings Bank of Ukraine Via SSB #1 Plc RegS (Step-up Coupon) 9,375% 10/3/2023	168.531	0,22
		2.440.242	3,14	USD 330.417	Ukreximbank Via Biz Finance Plc RegS 9,625% 27/4/2022	343.552	0,44
Sri Lanka				États-Unis			
USD 673.000	Sri Lanka Government International Bond RegS 6,85% 14/3/2024*	672.502	0,86	UAH 8.800.000	International Finance Corp 15,75% 13/5/2020	368.255	0,47
USD 1.415.000	Sri Lanka Government International Bond RegS 6,35% 28/6/2024*	1.390.110	1,79	USD 138.700	United States Treasury Note 2,25% 29/2/2020	138.879	0,18
USD 602.000	Sri Lanka Government International Bond RegS 6,85% 3/11/2025*	591.864	0,76	USD 1.143.300	United States Treasury Note 2,50% 31/1/2021	1.153.795	1,48
		2.654.476	3,41	USD 5.166.600	United States Treasury Note 2,25% 31/3/2021	5.203.937	6,70
Suisse				Venezuela			
USD 200.000	China Development Bank Corp/Hong Kong RegS FRN 6/3/2022	200.550	0,26	USD 1.678.200	Petroleos de Venezuela 12,75% 17/2/2022	142.647	0,18
		200.550	0,26	USD 700.000	Petroleos de Venezuela 6,00% 16/5/2024	59.500	0,07
Turquie				Zambie			
USD 700.000	Hazine Mustesarligi Varlik Kiralama A/S RegS 5,80% 21/2/2022	720.890	0,93	USD 736.000	Zambia Government International Bond RegS 5,375% 20/9/2022	470.465	0,60
USD 342.000	Turkey Government International Bond 7,00% 5/6/2020	349.161	0,45	USD 379.000	Zambia Government International Bond RegS 8,50% 14/4/2024	246.291	0,32
EUR 528.000	Turkey Government International Bond 4,625% 31/3/2025	612.011	0,79			716.756	0,92
USD 400.000	Turkey Government International Bond 6,00% 25/3/2027	399.750	0,51	Total des obligations		76.027.389	97,81
USD 441.000	Turkey Government International Bond 5,75% 11/5/2047	378.502	0,48	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		76.027.389	97,81
		2.460.314	3,16	Portefeuille de titres à la valeur de marché		76.027.389	97,81
Ukraine				Autres éléments de l'actif net			
USD 441.000	Ukraine Government International Bond RegS 7,75% 1/9/2020	453.789	0,58	Total de l'actif net (USD)		1.703.047	2,19
USD 290.000	Ukraine Government International Bond RegS 7,75% 1/9/2021	304.356	0,39			77.730.436	100,00
USD 2.526.000	Ukraine Government International Bond RegS 7,75% 1/9/2022	2.683.875	3,45				
USD 750.000	Ukraine Government International Bond RegS 8,994% 1/2/2024*	827.250	1,07				
EUR 770.000	Ukraine Government International Bond RegS 6,75% 20/6/2026	920.391	1,19				
USD 950.000	Ukraine Government International Bond RegS FRN 31/5/2040	870.141	1,12				
		6.059.802	7,80				

^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

BlackRock Emerging Markets Short Duration Bond Fund

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Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CCCDs	USD 6.621.000	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	JP Morgan	20/12/2024	(15.611)	(511.755)
CDS	USD 900.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Barclays Bank	20/12/2024	(28.648)	88.082
CDS	USD 1.495.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Barclays Bank	20/12/2024	(47.587)	146.315
CDS	EUR 1.260.673	Fund receives default protection on Markit iTraxx Europe Crossover Series 30 Version 1 and pays Fixed 5,000%	BNP Paribas	20/6/2024	(11.713)	(159.606)
CDS	USD 10.353.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Citibank	20/12/2024	51.509	492.546
CDS	USD 10.000.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Deutsche Bank	20/6/2024	42.794	404.794
CDS	USD 1.580.000	Fund receives default protection on Republic of South Africa and pays Fixed 1,000%	Goldman Sachs	20/12/2024	1.037	63.702
CDS	USD 630.000	Fund receives default protection on Russian Federation and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(3.960)	(9.280)
CDS	USD 4.810.000	Fund receives default protection on United Mexican States and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(50.663)	(19.306)
CDS	USD 2.830.000	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(837)	(13.628)
IRS	EUR 885.000	Fund receives Fixed 1,436% and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	4/7/2044	226.968	226.968
Total					163.289	708.832

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-value nette non réalisée USD
(53)	EUR	Euro Bund	Décembre 2019	269.071
(45)	EUR	Euro Schatz	Décembre 2019	35.150
(9)	USD	US Long Bond	Mars 2020	1.055
(31)	USD	US Treasury 10 Year Note	Mars 2020	4.534
(44)	USD	US Treasury 5 Year Note	Mars 2020	3.781
Total				313.591

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
AUD	572.857	USD	388.838	Bank of America Merrill Lynch	11/12/2019	(1.214)
AUD	1.145.713	USD	777.905	Morgan Stanley	11/12/2019	(2.658)
BRL	267.467	USD	62.803	Bank of America Merrill Lynch	11/12/2019	515
BRL	1.368.681	USD	321.445	Citibank	11/12/2019	2.568
CLP	242.058.774	USD	304.614	Barclays Bank	11/12/2019	(4.481)
CLP	620.357.006	USD	747.342	Goldman Sachs	11/12/2019	21.850
EUR	415.000	USD	459.329	Bank of America Merrill Lynch	11/12/2019	(2.532)
EUR	890.000	USD	981.688	Goldman Sachs	11/12/2019	(2.052)
EUR	20.000	USD	22.127	State Street Bank & Trust Company	11/12/2019	(113)
EUR	8.636	USD	9.542	State Street Bank & Trust Company	13/12/2019	(32)
HUF	10.520.000	USD	34.532	HSBC	11/12/2019	161
HUF	207.540.975	USD	686.846	Morgan Stanley	11/12/2019	(2.419)
INR	21.967.526	USD	305.988	BNP Paribas	11/12/2019	239

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
KZT	166.954.120	USD	423.408	Citibank	18/12/2019	6.860
MXN	5.219.938	USD	268.493	Morgan Stanley	11/12/2019	(1.183)
MYR	1.639.831	USD	393.433	Goldman Sachs	11/12/2019	(854)
NZD	1.026.479	USD	658.907	Citibank	11/12/2019	31
PHP	20.077.265	USD	395.035	Bank of America Merrill Lynch	11/12/2019	(299)
PLN	5.703.185	USD	1.467.642	HSBC	11/12/2019	(13.692)
RUB	24.692.001	USD	386.729	Bank of America Merrill Lynch	11/12/2019	(2.752)
TRY	9.142.935	USD	1.592.971	Citibank	11/12/2019	(5.682)
UAH	3.129.887	USD	121.455	Goldman Sachs	10/12/2019	8.632
USD	388.125	AUD	571.084	JP Morgan	11/12/2019	1.701
USD	387.077	AUD	571.203	Morgan Stanley	11/12/2019	573
USD	355.465	BRL	1.488.084	JP Morgan	11/12/2019	3.185
USD	201.025	CHF	199.749	Citibank	11/12/2019	1.369
USD	245.791	CZK	5.667.645	UBS	11/12/2019	1.402
USD	13.651.837	EUR	12.334.333	Bank of America Merrill Lynch	11/12/2019	75.260
USD	11.012	EUR	10.000	HSBC	11/12/2019	5

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Short Duration Bond Fund

suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	33.071	EUR	30.000	Morgan Stanley	11/12/2019	50
				State Street Bank & Trust Company	13/12/2019	—
USD	125	EUR	112			
USD	375.688	GBP	292.091	BNP Paribas	11/12/2019	(1.389)
				State Street Bank & Trust Company	11/12/2019	(28)
USD	389.908	GBP	302.052			
USD	4.929.847	HUF	1.489.627.335	Morgan Stanley	11/12/2019	17.364
USD	792.526	IDR	11.189.270.114	BNP Paribas	11/12/2019	(86)
USD	749.976	JPY	81.784.876	Goldman Sachs	11/12/2019	3.132
USD	25.456	JPY	2.775.958	Morgan Stanley	11/12/2019	107
USD	1.166.673	KRW	1.372.277.774	HSBC	11/12/2019	3.796
USD	1.030.477	MXN	20.034.101	Morgan Stanley	11/12/2019	4.540
USD	1.767.907	PLN	6.870.000	HSBC	11/12/2019	16.493
				Bank of America Merrill Lynch	11/12/2019	325
USD	45.720	RUB	2.919.140			
USD	809.882	TRY	4.648.362	Citibank	11/12/2019	2.889
USD	392.845	TRY	2.271.392	HSBC	11/12/2019	(1.487)
USD	385.621	TRY	2.223.181	Morgan Stanley	11/12/2019	(342)
				Bank of America Merrill Lynch	11/12/2019	(9.823)
USD	1.514.668	ZAR	22.346.222			
USD	1.907	ZAR	28.215	HSBC	11/12/2019	(18)
USD	324.280	ZAR	4.785.755	JP Morgan	11/12/2019	(2.212)
						117.699

Catégorie d'Actions couverte en EUR

				State Street Bank & Trust Company	13/12/2019	(140.950)
EUR	37.486.761	USD	41.410.245			
				State Street Bank & Trust Company	13/12/2019	3.658
USD	539.028	EUR	486.301			
						(137.292)
Total						(19.593)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	80,14
Énergie	7,30
Matériaux de base	3,55
Finance	2,61
Services aux collectivités	2,21
Valeurs industrielles	2,00
Portefeuille de titres à la valeur de marché	97,81
Autres éléments de l'actif net	2,19
	100,00

BlackRock ESG Euro Bond Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Autriche							
EUR 300.000	Erste Group Bank AG RegS 0,01% 11/9/2029	298.244	0,12				
EUR 300.000	Raiffeisen Bank International AG RegS 0,25% 5/7/2021	301.662	0,13				
EUR 1.150.000	Republic of Austria Government Bond RegS '144A' 1,65% 21/10/2024	1.268.669	0,52				
EUR 1.105.000	Republic of Austria Government Bond RegS '144A' 0,50% 20/4/2027	1.167.112	0,48			6.070.072	2,50
EUR 456.000	Republic of Austria Government Bond RegS '144A' 0,50% 20/2/2029	482.446	0,20				
EUR 85.000	Republic of Austria Government Bond RegS '144A' 4,15% 15/3/2037 (traded in Austria)	141.673	0,06				
EUR 335.000	Republic of Austria Government Bond RegS '144A' 4,15% 15/3/2037 (traded in Germany)	558.360	0,23				
EUR 589.000	Republic of Austria Government Bond RegS '144A' 1,50% 20/2/2047	746.407	0,31				
EUR 58.000	Republic of Austria Government Bond RegS '144A' 3,80% 26/1/2062	126.888	0,05				
EUR 366.000	Republic of Austria Government Bond RegS '144A' 2,10% 20/9/2117	635.683	0,26				
EUR 100.000	UniCredit Bank Austria AG RegS 0,625% 20/3/2029	105.238	0,04				
		5.832.382	2,40				
Belgique							
GBP 300.000	Anheuser-Busch InBev SA/NV RegS 1,75% 7/3/2025	358.193	0,15				
EUR 15.000	Anheuser-Busch InBev SA/NV RegS 1,50% 17/3/2025	16.070	0,01				
EUR 200.000	Anheuser-Busch InBev SA/NV RegS 1,125% 1/7/2027	210.092	0,09				
EUR 114.000	Anheuser-Busch InBev SA/NV RegS 2,00% 17/3/2028	127.469	0,05				
EUR 100.000	Belfius Bank SA RegS 1,00% 12/6/2028	108.188	0,04				
EUR 300.000	BNP Paribas Fortis SA RegS 24/10/2023 (Zero Coupon)	302.979	0,13				
EUR 543.000	European Union RegS 0,50% 4/4/2025	566.816	0,23				
EUR 27.000	European Union RegS 1,375% 4/10/2029	30.792	0,01				
EUR 29.000	European Union RegS 0,75% 4/4/2031	31.325	0,01				
EUR 137.000	European Union RegS 1,25% 4/4/2033	157.138	0,06				
EUR 679.029	Kingdom of Belgium Government Bond RegS '144A' 0,50% 22/10/2024	709.351	0,29				
EUR 1.207.000	Kingdom of Belgium Government Bond RegS '144A' 0,90% 22/6/2029	1.318.225	0,54				
EUR 460.000	Kingdom of Belgium Government Bond RegS 1,25% 22/4/2033	526.229	0,22				
				Belgique suite			
EUR 113.000	Kingdom of Belgium Government Bond RegS '144A' 1,45% 22/6/2037	133.136	0,06				
EUR 597.397	Kingdom of Belgium Government Bond RegS '144A' 1,90% 22/6/2038	754.276	0,31				
EUR 80.477	Kingdom of Belgium Government Bond RegS '144A' 1,60% 22/6/2047	99.476	0,04				
EUR 492.957	Kingdom of Belgium Government Bond RegS '144A' 1,70% 22/6/2050	620.317	0,26				
						6.070.072	2,50
				Canada			
EUR 495.000	Canadian Imperial Bank of Commerce RegS 0,25% 24/1/2023	502.930	0,21				
EUR 722.000	CPPIB Capital Inc RegS 0,875 % 6/2/2029	774.089	0,32				
		1.277.019	0,53				
				Chypre			
EUR 41.000	Cyprus Government International Bond RegS 3,875% 6/5/2022	44.974	0,02				
EUR 84.000	Cyprus Government International Bond RegS 3,75% 26/7/2023	95.508	0,04				
		140.482	0,06				
				Danemark			
DKK 5.200.000	Nordea Kredit Realkreditaktieselskab 0,50% 1/10/2050	661.257	0,27				
DKK 898.919	Nordea Kredit Realkreditaktieselskab RegS 1,00% 1/10/2050	119.190	0,05				
DKK 9.500.000	Nykredit Realkredit A/S RegS 0,50% 1/10/2050	1.207.774	0,50				
DKK 1.793.043	Nykredit Realkredit A/S RegS 1,00% 1/10/2050	237.643	0,10				
EUR 350.000	Orsted A/S RegS FRN 24/11/3017	364.903	0,15				
EUR 250.000	Orsted A/S RegS FRN 9/12/3019	248.829	0,10				
		2.839.596	1,17				
				Finlande			
EUR 246.000	Finland Government Bond RegS '144A' 15/4/2022 (Zero Coupon)	249.531	0,10				
EUR 470.000	Finland Government Bond RegS '144A' 15/9/2024 (Zero Coupon)	480.185	0,20				
EUR 373.000	Finland Government Bond RegS '144A' 0,50% 15/9/2027	394.446	0,16				
EUR 197.000	Finland Government Bond RegS '144A' 0,50% 15/9/2028	208.672	0,09				
EUR 1.171.000	Finland Government Bond RegS '144A' 1,375% 15/4/2047	1.472.802	0,61				
EUR 175.000	Fortum OYJ RegS 1,625% 27/2/2026	184.277	0,08				
EUR 150.000	Fortum OYJ RegS 2,125% 27/2/2029	163.286	0,07				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Finlande suite				France suite			
EUR 200.000	Nordea Bank Abp RegS 0,375% 28/5/2026	201.899	0,08	EUR 300.000	Cie de Saint-Gobain RegS 0,625% 15/3/2024 (traded in United Kingdom)	305.726	0,13
EUR 260.000	OP Mortgage Bank RegS 0,625% 15/2/2029	274.214	0,11	EUR 700.000	Coentreprise de Transport d'Electricite SA RegS 0,875% 29/9/2024	723.607	0,30
		3.629.312	1,50	EUR 200.000	Credit Agricole Assurances SA RegS FRN 27/9/2048	241.765	0,10
France				EUR 1.000.000	Credit Agricole Home Loan SFH SA RegS 0,05% 6/12/2029	995.120	0,41
EUR 100.000	Agence Francaise de Developpement EPIC RegS 0,375% 30/4/2024	102.648	0,04	EUR 200.000	Credit Agricole Public Sector SCF SA 0,01% 13/9/2028	198.885	0,08
EUR 300.000	Agence Francaise de Developpement EPIC RegS 1,00% 31/1/2028	323.017	0,13	EUR 400.000	Credit Mutuel - CIC Home Loan SFH SA RegS 0,25% 30/4/2024	409.366	0,17
EUR 600.000	AXA Bank Europe SCF RegS 0,125% 14/3/2022	606.372	0,25	EUR 500.000	Credit Mutuel Arkea SA 0,875% 5/10/2023	513.232	0,21
EUR 250.000	AXA SA RegS FRN 16/4/2040	254.755	0,11	EUR 400.000	Credit Mutuel Arkea SA RegS 1,375% 17/1/2025	422.000	0,17
EUR 300.000	Banque Federative du Credit Mutuel SA RegS FRN 3/6/2020	300.618	0,12	EUR 200.000	Danone SA RegS 0,424% 3/11/2022	202.807	0,08
EUR 900.000	Banque Federative du Credit Mutuel SA RegS 0,75% 15/6/2023	922.572	0,38	EUR 600.000	Dexia Credit Local SA RegS 0,625% 17/1/2026	625.605	0,26
EUR 300.000	Banque Federative du Credit Mutuel SA RegS 0,125% 5/2/2024	300.240	0,12	EUR 500.000	Engie SA RegS 4/3/2027 (Zero Coupon)	491.847	0,20
EUR 200.000	Banque Federative du Credit Mutuel SA RegS 0,75% 8/6/2026	205.835	0,09	EUR 300.000	Engie SA RegS 1,25% 24/10/2041	304.658	0,13
EUR 100.000	BNP Paribas SA RegS 1,00% 17/4/2024	103.161	0,04	EUR 3.000.000	France Government Bond OAT RegS 4,25% 25/10/2023	3.567.750	1,47
EUR 400.000	BNP Paribas SA RegS 2,375% 20/5/2024	441.186	0,18	EUR 4.120.000	France Government Bond OAT RegS 1,75% 25/11/2024	4.574.106	1,89
EUR 300.000	BNP Paribas SA RegS FRN 23/1/2027	327.403	0,14	EUR 580.000	France Government Bond OAT RegS 25/3/2025 (Zero Coupon)	592.194	0,24
EUR 200.000	BNP Paribas SA RegS 1,625% 2/7/2031	205.456	0,09	EUR 570.041	France Government Bond OAT RegS 0,10% 1/3/2028	626.956	0,26
EUR 600.000	BPCE SA RegS 0,625% 26/9/2023	613.164	0,25	EUR 1.181.808	French Republic Government Bond OAT RegS 0,25% 25/11/2020	1.191.475	0,49
EUR 300.000	BPCE SA RegS 0,375% 5/10/2023	303.720	0,13	EUR 594.286	French Republic Government Bond OAT RegS 3,00% 25/4/2022	646.200	0,27
EUR 400.000	BPCE SA RegS 1,00% 15/7/2024	415.990	0,17	EUR 276.000	French Republic Government Bond OAT RegS 25/5/2022 (Zero Coupon)*	280.190	0,12
EUR 100.000	BPCE SA RegS 0,125% 4/12/2024	99.832	0,04	EUR 41.877	French Republic Government Bond OAT RegS 2,25% 25/10/2022	45.371	0,02
EUR 400.000	Bpifrance Financement SA RegS 0,125% 25/11/2023	405.934	0,17	EUR 77.445	French Republic Government Bond OAT RegS 25/3/2023 (Zero Coupon)	78.942	0,03
EUR 500.000	Caisse Centrale du Credit Immobilier de France SA RegS 0,375% 31/7/2020	502.357	0,21	EUR 290.000	French Republic Government Bond OAT RegS 0,50% 25/5/2025	304.428	0,13
EUR 600.000	Caisse Centrale du Credit Immobilier de France SA RegS 0,125% 26/10/2022	608.043	0,25	EUR 118.000	French Republic Government Bond OAT RegS 2,75% 25/10/2027	146.206	0,06
EUR 300.000	Caisse Francaise de Financement Local RegS 0,625% 26/1/2023	309.126	0,13	EUR 110.554	French Republic Government Bond OAT RegS 2,50% 25/5/2030	139.902	0,06
EUR 600.000	Caisse Francaise de Financement Local RegS 0,375% 11/5/2024	617.439	0,25	EUR 186.196	French Republic Government Bond OAT RegS 5,75% 25/10/2032	321.997	0,13
EUR 300.000	Cie de Financement Foncier SA RegS 0,125% 18/2/2020	300.327	0,12	EUR 293.013	French Republic Government Bond OAT RegS 1,25% 25/5/2034	336.575	0,14
EUR 600.000	Cie de Financement Foncier SA RegS 0,25% 11/4/2023	611.220	0,25				
EUR 100.000	Cie de Financement Foncier SA RegS 0,75% 29/5/2026	105.724	0,04				
EUR 400.000	Cie de Saint-Gobain RegS 0,875% 21/9/2023	411.834	0,17				
EUR 200.000	Cie de Saint-Gobain RegS 0,625% 15/3/2024 (traded in Supranational)	203.817	0,08				

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
France suite				Allemagne suite			
EUR 2.937.573	French Republic Government Bond OAT RegS '144A' 1,75% 25/6/2039	3.666.899	1,51	EUR 2.158.000	Bundesrepublik Deutschland Bundesanleihe RegS 3,00% 4/7/2020	2.203.857	0,91
EUR 3.313.232	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048	4.439.648	1,83	EUR 2.200.000	Bundesrepublik Deutschland Bundesanleihe RegS 1,75% 15/2/2024	2.421.617	1,00
EUR 1.866.490	French Republic Government Bond OAT RegS '144A' 1,50% 25/5/2050	2.255.308	0,93	EUR 1.457.000	Bundesrepublik Deutschland Bundesanleihe RegS 1,50% 15/5/2024	1.595.575	0,66
EUR 168.000	French Republic Government Bond OAT RegS 4,00% 25/4/2055	334.428	0,14	EUR 200.000	Bundesrepublik Deutschland Bundesanleihe RegS 0,50% 15/2/2026	213.179	0,09
EUR 368.727	French Republic Government Bond OAT RegS 4,00% 25/4/2060	769.054	0,32	EUR 784.000	Bundesrepublik Deutschland Bundesanleihe RegS 0,25% 15/2/2027	827.465	0,34
EUR 495.000	French Republic Government Bond OAT RegS '144A' 1,75% 25/5/2066	654.321	0,27	EUR 57.000	Bundesrepublik Deutschland Bundesanleihe RegS 0,50% 15/2/2028	61.577	0,03
EUR 1.100.000	HSBC France SA RegS 0,60% 20/3/2023	1.120.042	0,46	EUR 1.082.000	Bundesrepublik Deutschland Bundesanleihe RegS 4,75% 4/7/2028	1.573.666	0,65
EUR 300.000	Orange SA RegS 1,00% 12/5/2025	312.898	0,13	EUR 1.100.000	Bundesrepublik Deutschland Bundesanleihe RegS 0,25% 15/2/2029	1.165.890	0,48
EUR 200.000	Orange SA RegS 1,00% 12/9/2025	208.863	0,09	EUR 1.700.000	Bundesrepublik Deutschland Bundesanleihe RegS 4,25% 4/7/2039	3.149.794	1,30
EUR 200.000	Orange SA RegS 1,875% 12/9/2030	225.782	0,09	EUR 232.000	Bundesrepublik Deutschland Bundesanleihe RegS 2,50% 4/7/2044	370.422	0,15
EUR 200.000	Orange SA RegS 0,50% 4/9/2032	191.326	0,08	EUR 158.000	Bundesrepublik Deutschland Bundesanleihe RegS 2,50% 15/8/2046	258.083	0,11
EUR 100.000	Orange SA RegS 1,375% 4/9/2049	93.666	0,04	EUR 154.000	Commerzbank AG RegS 0,125% 23/2/2023	156.272	0,06
EUR 100.000	Orange SA RegS FRN (Perpetual)	120.514	0,05	EUR 100.000	Commerzbank AG RegS 1,25% 23/10/2023	103.032	0,04
EUR 200.000	RCI Banque SA RegS FRN 12/3/2025	192.736	0,08	EUR 200.000	Commerzbank AG RegS 1,00% 4/3/2026	207.200	0,09
EUR 200.000	RTE Reseau de Transport d'Electricite SADIR RegS 9/9/2027 (Zero Coupon)	196.398	0,08	EUR 123.000	Deutsche Bahn Finance GMBH RegS 1,125% 18/12/2028	133.920	0,06
EUR 200.000	Sanofi RegS 1,125% 5/4/2028	216.284	0,09	EUR 100.000	Deutsche Bahn Finance GMBH RegS 1,375% 28/3/2031	110.939	0,05
EUR 500.000	Societe Generale SA RegS 1,25% 15/2/2024	516.747	0,21	EUR 300.000	Deutsche Pfandbriefbank AG RegS 0,75% 7/2/2023	305.403	0,13
EUR 200.000	Societe Generale SA RegS 0,875% 1/7/2026	202.536	0,08	EUR 400.000	Deutsche Pfandbriefbank AG RegS 0,125% 5/9/2024	396.062	0,16
EUR 300.000	Societe Generale SFH SA RegS 0,50% 2/6/2025	311.499	0,13	EUR 75.000	Deutsche Telekom AG RegS 1,75% 25/3/2031	82.094	0,03
EUR 300.000	Societe Generale SFH SA RegS 0,50% 28/1/2026	312.146	0,13	EUR 543.000	DZ HYP AG RegS 0,50% 30/9/2026	567.611	0,23
EUR 800.000	Societe Generale SFH SA RegS 0,125% 18/7/2029	804.892	0,33	EUR 350.000	DZ HYP AG RegS 0,01% 15/1/2027	353.316	0,15
EUR 200.000	Suez RegS FRN (Perpetual) (traded in France)	198.528	0,08	EUR 154.000	DZ HYP AG RegS 0,875% 30/1/2029	166.406	0,07
EUR 200.000	Suez RegS FRN (Perpetual) (traded in Germany)	198.528	0,08	EUR 100.000	DZ HYP AG RegS 0,875% 17/4/2034	108.500	0,04
EUR 800.000	Total Capital International SA RegS 0,696% 31/5/2028	830.168	0,34	EUR 300.000	Erste Abwicklungsanstalt RegS 12/6/2020 (Zero Coupon)	300.723	0,12
EUR 400.000	UNEDIC ASSEO RegS 0,875% 25/5/2028	430.606	0,18	EUR 400.000	FMS Wertmanagement RegS 0,375% 29/4/2030	417.128	0,17
EUR 100.000	Unibail-Rodamco-Westfield SE RegS 1,75% 1/7/2049	101.149	0,04	EUR 685.000	Kreditanstalt fuer Wiederaufbau 0,125% 7/6/2023	698.429	0,29
EUR 800.000	Veolia Environnement SA RegS 0,892% 14/1/2024	825.560	0,34	EUR 12.000	Kreditanstalt fuer Wiederaufbau 0,05% 30/5/2024	12.265	0,00
		47.619.226	19,63				
Allemagne							
EUR 400.000	Allianz SE RegS FRN (Perpetual)	444.634	0,18				
EUR 604.000	Berlin Hyp AG RegS 0,625% 22/10/2025	633.937	0,26				
EUR 3.695.759	Bundesobligation RegS 13/10/2023 (Zero Coupon)	3.787.913	1,56				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Allemagne suite				Allemagne suite			
EUR 1.013.000	Kreditanstalt fuer Wiederaufbau 0,25% 30/6/2025	1.047.401	0,43	EUR 776.000	State of Lower Saxony RegS 0,125% 7/3/2025	792.564	0,33
EUR 60.000	Kreditanstalt fuer Wiederaufbau 0,50% 15/9/2027	63.149	0,03	EUR 840.000	State of North Rhine-Westphalia Germany RegS 0,50% 16/2/2027	881.068	0,36
EUR 754.000	Kreditanstalt fuer Wiederaufbau RegS 30/9/2026 (Zero Coupon)	765.845	0,32	EUR 421.000	State of North Rhine-Westphalia Germany RegS 0,80% 30/7/2049	438.829	0,18
EUR 1.500.000	Kreditanstalt fuer Wiederaufbau RegS 0,01% 5/5/2027	1.523.782	0,63			38.443.339	15,85
EUR 1.846.000	Kreditanstalt fuer Wiederaufbau RegS 0,75% 15/1/2029	1.987.745	0,82	Islande			
EUR 218.000	Land Berlin RegS 0,625% 15/7/2039	225.310	0,09	EUR 325.000	Iceland Government International Bond RegS 0,10% 20/6/2024	327.290	0,14
EUR 303.000	Landesbank Baden-Wuerttemberg RegS 0,05% 11/11/2021	305.530	0,13			327.290	0,14
EUR 600.000	Landesbank Baden-Wuerttemberg RegS 0,125% 27/6/2023	609.852	0,25	Irlande			
EUR 176.000	Landesbank Baden-Wuerttemberg RegS 0,01% 18/9/2028	176.443	0,07	EUR 200.000	Eaton Capital Unlimited Co RegS 0,021% 14/5/2021	200.157	0,08
EUR 100.000	Landesbank Baden-Wuerttemberg RegS 2,20% 9/5/2029	106.870	0,04	EUR 168.000	Ireland Government Bond RegS 1,00% 15/5/2026	180.649	0,07
EUR 400.000	Landesbank Hessen-Thuringen Girozentrale 0,01% 26/9/2029	398.360	0,16	EUR 379.808	Ireland Government Bond RegS 0,90% 15/5/2028	410.014	0,17
EUR 300.000	Landesbank Hessen-Thuringen Girozentrale RegS 12/1/2022 (Zero Coupon)	302.352	0,12	EUR 946.000	Ireland Government Bond RegS 1,35% 18/3/2031	1.068.337	0,44
EUR 980.000	Landwirtschaftliche Rentenbank 27/11/2029 (Zero Coupon)	980.216	0,40	EUR 318.195	Ireland Government Bond RegS 1,30% 15/5/2033	359.212	0,15
EUR 304.000	Landwirtschaftliche Rentenbank RegS 0,05% 12/6/2023	309.049	0,13	EUR 135.000	Ireland Government Bond RegS 1,50% 15/5/2050	158.311	0,07
EUR 600.000	Merck Financial Services GmbH RegS 0,375% 5/7/2027	601.932	0,25			2.376.680	0,98
EUR 200.000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen RegS FRN 26/5/2049	234.589	0,10	Italie			
EUR 1.000.000	NRW Bank 15/10/2029 (Zero Coupon)	997.160	0,41	EUR 600.000	Cassa Depositi e Prestiti SpA RegS 0,75% 21/11/2022	607.752	0,25
EUR 316.000	NRW Bank RegS 0,875% 10/11/2025	337.204	0,14	EUR 100.000	Credit Agricole Italia SpA RegS 1,00% 25/3/2027	106.189	0,04
EUR 248.000	NRW Bank RegS 0,625% 2/2/2029	263.056	0,11	EUR 450.000	Credito Emiliano SpA RegS 1,125% 17/1/2024	469.930	0,19
EUR 164.000	NRW Bank RegS 0,375% 16/5/2029	170.002	0,07	EUR 325.000	Intesa Sanpaolo SpA RegS 1,125% 14/1/2020	325.530	0,13
EUR 300.000	Santander Consumer Bank AG RegS 0,25% 5/12/2024	305.807	0,13	EUR 300.000	Intesa Sanpaolo SpA RegS 0,50% 5/3/2024	308.942	0,13
EUR 1.128.000	State of Hesse RegS 25/4/2025 (Zero Coupon)	1.141.970	0,47	EUR 275.000	Intesa Sanpaolo SpA RegS 1,00% 4/7/2024	279.073	0,12
EUR 637.000	State of Lower Saxony 0,125% 8/4/2027	650.345	0,27	EUR 175.000	Intesa Sanpaolo SpA RegS 0,75% 4/12/2024	175.280	0,07
				EUR 276.000	Intesa Sanpaolo SpA RegS 1,75% 4/7/2029	283.420	0,12
				EUR 1.182.000	Italy Buoni Poliennali Del Tesoro 0,05% 15/4/2021	1.184.677	0,49
				EUR 207.000	Italy Buoni Poliennali Del Tesoro 0,35% 1/11/2021	208.318	0,09
				EUR 1.179.000	Italy Buoni Poliennali Del Tesoro 1,45% 15/9/2022	1.221.161	0,50
				EUR 131.000	Italy Buoni Poliennali Del Tesoro 0,95% 1/3/2023	133.817	0,06
				EUR 768.000	Italy Buoni Poliennali Del Tesoro 0,65% 15/10/2023	777.135	0,32
				EUR 137.000	Italy Buoni Poliennali Del Tesoro 2,05% 1/8/2027	147.286	0,06
				EUR 215.930	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 23/4/2020	218.518	0,09

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Italie suite				Italie suite			
EUR 1.259.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,75% 1/5/2021	1.327.666	0,55	EUR 58.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,80% 1/3/2067	61.984	0,03
EUR 1.737.233	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,45% 22/5/2023	1.745.833	0,72	EUR 200.000	UniCredit SpA RegS FRN 25/6/2025	204.454	0,08
EUR 1.404.130	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,25% 20/11/2023	1.402.536	0,58	EUR 485.000	UniCredit SpA RegS FRN 23/9/2029	477.225	0,20
EUR 4.072.000	Italy Buoni Poliennali Del Tesoro RegS 1,45% 15/11/2024	4.240.275	1,75			35.280.660	14,55
EUR 594.000	Italy Buoni Poliennali Del Tesoro RegS 1,45% 15/5/2025 (traded in Germany)	616.715	0,25	Côte d'Ivoire			
EUR 1.013.000	Italy Buoni Poliennali Del Tesoro RegS 1,45% 15/5/2025 (traded in Italy)	1.051.737	0,43	EUR 400.000	African Development Bank 0,50% 21/3/2029	418.998	0,17
EUR 2.702.399	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	2.897.147	1,19			418.998	0,17
EUR 3.788.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4,75% 1/9/2028	4.933.302	2,03	Luxembourg			
EUR 415.000	Italy Buoni Poliennali Del Tesoro RegS 3,00% 1/8/2029	481.661	0,20	EUR 85.000	European Financial Stability Facility RegS 1,50% 22/1/2020	85.240	0,04
EUR 350.000	Italy Buoni Poliennali Del Tesoro RegS 1,35% 1/4/2030	350.635	0,15	EUR 31.000	European Financial Stability Facility RegS 1,75% 29/10/2020	31.631	0,01
EUR 1.546.792	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,40% 15/5/2030	1.510.930	0,62	EUR 168.000	European Financial Stability Facility RegS 0,20% 28/4/2025	172.402	0,07
EUR 765.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 1/3/2032	779.279	0,32	EUR 687.000	European Financial Stability Facility RegS 0,40% 31/5/2026	714.762	0,30
EUR 303.598	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,25% 15/9/2032	323.329	0,13	EUR 783.000	European Financial Stability Facility RegS 0,75% 3/5/2027	835.766	0,34
EUR 760.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,35% 1/3/2035	916.598	0,38	EUR 775.000	European Financial Stability Facility RegS 0,05% 17/10/2029	778.987	0,32
EUR 248.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,25% 1/9/2036	262.749	0,11	EUR 15.000	European Financial Stability Facility RegS 1,20% 17/2/2045	17.518	0,01
EUR 669.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,95% 1/9/2038	767.798	0,32	EUR 433.000	European Investment Bank 0,10% 15/10/2026	443.054	0,18
EUR 630.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,10% 1/3/2040	732.025	0,30	EUR 186.000	European Investment Bank 1,50% 15/11/2047	236.458	0,10
EUR 644.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,25% 1/9/2046	775.408	0,32	EUR 1.115.000	European Investment Bank RegS 0,375% 15/5/2026	1.163.458	0,48
EUR 214.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,70% 1/3/2047	235.221	0,10	EUR 56.000	European Investment Bank RegS 0,875% 14/1/2028	60.791	0,03
EUR 378.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,45% 1/3/2048 (traded in Germany)	470.051	0,19	EUR 1.489.000	European Investment Bank RegS 0,125% 20/6/2029	1.518.251	0,63
EUR 702.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,45% 1/3/2048 (traded in Italy)	872.951	0,36	EUR 717.000	European Investment Bank RegS 1,125% 13/4/2033	812.971	0,34
EUR 1.057.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,85% 1/9/2049	1.396.123	0,58	EUR 1.226.000	European Investment Bank RegS 0,05% 13/10/2034	1.198.673	0,49
				EUR 343.000	European Stability Mechanism RegS 17/1/2022 (Zero Coupon)	346.144	0,14
				EUR 222.000	European Stability Mechanism RegS 0,10% 31/7/2023	225.907	0,09
				EUR 1.775.000	European Stability Mechanism RegS 14/3/2025 (Zero Coupon)	1.802.504	0,74
				EUR 114.000	European Stability Mechanism RegS 0,75% 15/3/2027	121.914	0,05
				EUR 24.000	European Stability Mechanism RegS 0,50% 5/3/2029	25.330	0,01
				EUR 225.000	HeidelbergCement Finance Luxembourg SA RegS 1,125% 1/12/2027	228.855	0,09
				EUR 627.000	HeidelbergCement Finance Luxembourg SA RegS 1,75% 24/4/2028	665.426	0,27

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Luxembourg suite				Pays-Bas suite			
EUR 710.000	Richemont International Holding SA RegS 1,00% 26/3/2026	744.091	0,31	EUR 200.000	Nationale-Nederlanden Bank NV/The Netherlands RegS 0,625% 11/9/2025	207.671	0,09
EUR 125.000	Richemont International Holding SA RegS 1,50% 26/3/2030	137.239	0,06	EUR 200.000	Nationale-Nederlanden Bank NV/The Netherlands RegS 0,125% 24/9/2029	198.211	0,08
		12.367.372	5,10	EUR 707.000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV RegS 0,125% 20/4/2022	717.654	0,30
Pays-Bas				EUR 617.000	Nederlandse Waterschapsbank NV RegS 1,50% 15/6/2039	733.675	0,30
EUR 350.000	ABN AMRO Bank NV RegS 0,25% 3/12/2021	352.207	0,15	EUR 155.904	Netherlands Government Bond 5,50% 15/1/2028	230.400	0,10
EUR 320.000	ABN AMRO Bank NV RegS 0,50% 17/7/2023	324.814	0,13	EUR 184.040	Netherlands Government Bond RegS '144A' 15/1/2022 (Zero Coupon)	186.475	0,08
EUR 325.000	ABN AMRO Bank NV RegS 0,875% 15/1/2024	335.010	0,14	EUR 95.000	Netherlands Government Bond RegS '144A' 2,00% 15/7/2024	106.253	0,04
EUR 300.000	ABN AMRO Bank NV RegS 1,375% 10/1/2034 (traded in Germany)	345.831	0,14	EUR 356.422	Netherlands Government Bond RegS '144A' 0,25% 15/7/2025	370.889	0,15
EUR 100.000	ABN AMRO Bank NV RegS 1,375% 10/1/2034 (traded in Supranational)	115.277	0,05	EUR 180.845	Netherlands Government Bond RegS '144A' 0,50% 15/7/2026	191.947	0,08
EUR 325.000	ASML Holding NV RegS 1,375% 7/7/2026	349.003	0,14	EUR 184.050	Netherlands Government Bond RegS '144A' 0,75% 15/7/2027	199.488	0,08
EUR 250.000	ASML Holding NV RegS 1,625% 28/5/2027	274.854	0,11	EUR 70.000	Netherlands Government Bond RegS '144A' 0,25% 15/7/2029	73.145	0,03
EUR 795.000	BMW Finance NV RegS 24/3/2023 (Zero Coupon)	793.295	0,33	EUR 907.000	Netherlands Government Bond RegS '144A' 0,50% 15/1/2040	972.916	0,40
EUR 500.000	Cooperatieve Rabobank UA RegS FRN 26/5/2026	516.727	0,21	EUR 177.000	Netherlands Government Bond RegS '144A' 2,75% 15/1/2047	297.762	0,12
EUR 300.000	Cooperatieve Rabobank UA RegS 0,875% 8/2/2028	322.558	0,13	EUR 474.000	NN Group NV RegS FRN 8/4/2044	541.870	0,22
EUR 200.000	Daimler International Finance BV RegS 0,625% 27/2/2023	202.797	0,08	EUR 207.000	Siemens Financieringsmaatschappij NV RegS 0,90% 28/2/2028	219.077	0,09
EUR 225.000	Daimler International Finance BV RegS 0,625% 6/5/2027	223.839	0,09	EUR 100.000	Telefonica Europe BV RegS FRN (Perpetual)	102.860	0,04
EUR 400.000	de Volksbank NV RegS 0,75% 25/6/2023	409.414	0,17	EUR 100.000	TenneT Holding BV RegS 0,875% 3/6/2030	103.704	0,04
EUR 200.000	de Volksbank NV RegS 0,01% 16/9/2024	198.383	0,08	EUR 200.000	Vonovia Finance BV RegS 1,125% 14/9/2034	191.781	0,08
EUR 380.000	Deutsche Telekom International Finance BV RegS 0,625% 13/12/2024	389.734	0,16			16.206.039	6,68
GBP 343.000	Deutsche Telekom International Finance BV RegS 2,25% 13/4/2029	412.773	0,17	Nouvelle-Zélande			
EUR 200.000	EDP Finance BV RegS 2,375% 23/3/2023	214.788	0,09	EUR 707.000	Chorus Ltd RegS 1,125% 18/10/2023	726.821	0,30
EUR 1.000.000	EDP Finance BV RegS 1,125% 12/2/2024	1.034.700	0,43			726.821	0,30
USD 910.000	Enel Finance International NV '144A' 2,65% 10/9/2024	827.649	0,34	Norvège			
EUR 325.000	Enel Finance International NV RegS 1,966% 27/1/2025	352.558	0,15	EUR 325.000	DNB Bank ASA RegS 0,60% 25/9/2023	332.280	0,14
EUR 150.000	Enel Finance International NV RegS 1,50% 21/7/2025	159.519	0,07	EUR 425.000	DNB Bank ASA RegS 0,05% 14/11/2023	424.093	0,18
EUR 150.000	Enel Finance International NV RegS 1,125% 17/10/2034	150.255	0,06	EUR 375.000	DNB Bank ASA RegS 0,25% 9/4/2024	376.995	0,16
EUR 325.000	Enexis Holding NV RegS 1,50% 20/10/2023	343.749	0,14	EUR 1.452.000	DNB Boligkreditt AS RegS 0,625% 19/6/2025	1.515.568	0,62
EUR 400.000	ING Bank NV RegS 0,375% 26/11/2021	404.164	0,17	EUR 873.000	SpareBank 1 Boligkreditt AS RegS 0,50% 30/1/2025	904.445	0,37
EUR 600.000	ING Bank NV RegS 8/4/2022 (Zero Coupon)	601.458	0,25				
EUR 300.000	ING Groep NV RegS 1,00% 20/9/2023	308.964	0,13				
EUR 200.000	ING Groep NV RegS FRN 3/9/2025	197.015	0,08				
EUR 400.000	ING Groep NV RegS FRN 13/11/2030	398.926	0,17				

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Norvège suite				Espagne suite			
EUR 150.000	Telenor ASA RegS 25/9/2023 (Zero Coupon)	150.127	0,06	EUR 300.000	Banco de Sabadell SA RegS 1,625% 7/3/2024	312.000	0,13
EUR 330.000	Telenor ASA RegS 2,50% 22/5/2025	372.280	0,15	EUR 1.100.000	Banco de Sabadell SA RegS 0,875% 22/7/2025	1.103.080	0,46
		4.075.788	1,68	EUR 300.000	Banco Santander SA RegS 1,375% 14/12/2022	312.247	0,13
Pologne				EUR 100.000	Banco Santander SA RegS 0,30% 4/10/2026	99.586	0,04
EUR 300.000	mBank Hipoteczny SA RegS 1,073% 5/3/2025	314.436	0,13	EUR 500.000	Banco Santander SA RegS 0,875% 9/5/2031	536.420	0,22
EUR 633.000	Republic of Poland Government International Bond RegS 0,50% 20/12/2021	641.963	0,27	EUR 300.000	CaixaBank SA RegS 1,125% 27/3/2026	311.001	0,13
EUR 98.000	Republic of Poland Government International Bond RegS 1,00% 25/10/2028	106.315	0,04	EUR 300.000	Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA RegS 0,031% 17/6/2020	300.667	0,12
		1.062.714	0,44	EUR 200.000	Iberdrola Finanzas SA RegS 1,25% 28/10/2026	213.498	0,09
Portugal				EUR 300.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	303.069	0,13
EUR 300.000	Banco Santander Totta SA RegS 1,25% 26/9/2027	326.124	0,13	EUR 200.000	Santander Consumer Finance SA RegS 0,375% 27/6/2024	200.384	0,08
EUR 84.737	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,125% 14/4/2027	108.605	0,05	EUR 1.000	Spain Government Bond 1,40% 31/1/2020	1.003	0,00
EUR 172.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 2,125% 17/10/2028	198.557	0,08	EUR 1.000	Spain Government Bond 1,15% 30/7/2020	1.011	0,00
EUR 516.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 1,95% 15/6/2029	590.234	0,24	EUR 373.000	Spain Government Bond 0,05% 31/1/2021	375.158	0,16
EUR 35.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,10% 15/4/2037	52.277	0,02	EUR 840.000	Spain Government Bond 0,75% 30/7/2021	856.666	0,35
EUR 147.400	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,10% 15/2/2045	234.598	0,10	EUR 2.730.000	Spain Government Bond 0,40% 30/4/2022	2.780.000	1,15
		1.510.395	0,62	EUR 303.000	Spain Government Bond RegS '144A' 5,50% 30/4/2021	328.463	0,14
Singapour				EUR 705.000	Spain Government Bond RegS '144A' 4,40% 31/10/2023	831.223	0,34
EUR 516.000	Oversea-Chinese Banking Corp Ltd RegS 0,625% 18/4/2025	539.492	0,22	EUR 745.000	Spain Government Bond RegS '144A' 4,80% 31/1/2024	898.254	0,37
		539.492	0,22	EUR 3.630.000	Spain Government Bond RegS '144A' 2,75% 31/10/2024	4.136.694	1,71
Slovaquie				EUR 139.000	Spain Government Bond RegS '144A' 1,95% 30/4/2026	155.451	0,06
EUR 100.000	Slovenska Sporitelna AS RegS 0,125% 12/6/2026	100.857	0,04	EUR 818.000	Spain Government Bond RegS '144A' 1,30% 31/10/2026	882.606	0,36
EUR 100.000	Vseobecna Uverova Banka AS RegS 0,25% 26/3/2024	101.433	0,04	EUR 226.000	Spain Government Bond RegS '144A' 1,40% 30/7/2028	246.584	0,10
EUR 400.000	Vseobecna Uverova Banka AS RegS 0,50% 26/6/2029	410.214	0,17	EUR 867.000	Spain Government Bond RegS '144A' 1,45% 30/4/2029 (traded in Germany)	951.819	0,39
		612.504	0,25	EUR 555.000	Spain Government Bond RegS '144A' 1,45% 30/4/2029 (traded in Spain)	609.296	0,25
Espagne				EUR 1.893.000	Spain Government Bond RegS '144A' 0,60% 31/10/2029	1.925.815	0,79
EUR 300.000	Adif - Alta Velocidad RegS 1,25% 4/5/2026	317.871	0,13	EUR 3.000	Spain Government Bond RegS '144A' 1,95% 30/7/2030	3.457	0,00
EUR 527.000	Autonomous Community of Madrid Spain RegS 0,747% 30/4/2022	538.979	0,22	EUR 869.000	Spain Government Bond RegS '144A' 2,35% 30/7/2033	1.057.225	0,44
EUR 808.000	Autonomous Community of Madrid Spain RegS 1,773% 30/4/2028	895.244	0,37	EUR 100.000	Spain Government Bond RegS '144A' 4,20% 31/1/2037	153.755	0,06
EUR 200.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 2/10/2024	198.761	0,08	EUR 385.000	Spain Government Bond RegS '144A' 4,90% 30/7/2040	664.862	0,28
EUR 300.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 15/11/2026	298.846	0,12	EUR 217.000	Spain Government Bond RegS '144A' 4,70% 30/7/2041	370.005	0,15
				EUR 630.000	Spain Government Bond RegS '144A' 2,90% 31/10/2046	867.929	0,36

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Espagne suite				Royaume-Uni suite			
EUR 835.000	Spain Government Bond RegS '144A' 2,70% 31/10/2048	1.118.386	0,46	EUR 250.000	GlaxoSmithKline Capital Plc RegS 23/9/2023 (Zero Coupon)	250.534	0,10
EUR 341.000	Spain Government Bond RegS '144A' 3,45% 30/7/2066	545.661	0,23	EUR 525.000	GlaxoSmithKline Capital Plc RegS 1,25% 21/5/2026	561.183	0,23
EUR 463.853	Spain Government Inflation Linked Bond RegS '144A' 0,55% 30/11/2019	464.270	0,19	EUR 125.000	Lloyds Bank Plc RegS 0,25% 25/3/2024	126.844	0,05
		26.167.246	10,79	EUR 400.000	Lloyds Bank Plc RegS 0,625% 26/3/2025	414.814	0,17
Suède				EUR 400.000	Mondi Finance Plc RegS 1,625% 27/4/2026	422.104	0,17
EUR 500.000	Lansforsakringar Bank AB RegS 0,875% 25/9/2023	514.475	0,21	EUR 125.000	Santander UK Plc 0,10% 12/5/2024	126.309	0,05
EUR 100.000	Lansforsakringar Hypotek AB RegS 0,625% 29/1/2026	104.474	0,04	EUR 325.000	Sky Ltd RegS 1,50% 15/9/2021	334.410	0,14
EUR 420.000	Skandinaviska Enskilda Banken AB RegS 0,05% 1/7/2024 (traded in Germany)	418.192	0,17	EUR 100.000	Sky Ltd RegS 2,50% 15/9/2026	114.235	0,05
EUR 425.000	Skandinaviska Enskilda Banken AB RegS 0,05% 1/7/2024 (traded in Supranational)	423.170	0,17	EUR 227.000	UBS AG/London RegS 0,25% 10/1/2022	228.621	0,09
EUR 325.000	Svenska Handelsbanken AB RegS 0,375% 3/7/2023	329.526	0,14	EUR 300.000	UBS AG/London RegS 0,625% 23/1/2023	306.027	0,13
EUR 510.000	Svenska Handelsbanken AB RegS 0,125% 18/6/2024 (traded in Germany)	510.551	0,21	EUR 200.000	Unilever Plc RegS 1,50% 11/6/2039	215.789	0,09
EUR 645.000	Svenska Handelsbanken AB RegS 0,125% 18/6/2024 (traded in Supranational)	645.696	0,27			7.456.807	3,07
		2.946.084	1,21	États-Unis			
Suisse				EUR 300.000	Abbott Ireland Financing DAC RegS 0,10% 19/11/2024	299.152	0,12
EUR 460.000	Credit Suisse AG RegS FRN 18/9/2025	480.580	0,20	EUR 190.000	Chubb INA Holdings Inc 1,40% 15/6/2031	201.237	0,08
EUR 230.000	Credit Suisse Group AG RegS FRN 17/7/2025	238.156	0,10	EUR 300.000	Coca-Cola Co/The 0,75% 22/9/2026	311.805	0,13
EUR 500.000	Credit Suisse Group AG RegS FRN 24/6/2027	510.928	0,21	EUR 1.300.000	Fiserv Inc 0,375% 1/7/2023	1.305.342	0,54
EUR 325.000	UBS AG RegS FRN 12/2/2026	341.250	0,14	EUR 205.000	Fiserv Inc 1,125% 1/7/2027	210.652	0,09
		1.570.914	0,65	EUR 125.000	Goldman Sachs Group Inc/The RegS 0,125% 19/8/2024	123.779	0,05
Royaume-Uni				EUR 500.000	International Bank for Reconstruction & Development 0,625% 22/11/2027 [*]	532.684	0,22
EUR 495.000	ANZ New Zealand Int'l Ltd/London RegS 0,125% 22/9/2023	500.806	0,21	EUR 550.000	International Business Machines Corp 1,25% 29/1/2027	586.454	0,24
EUR 200.000	BP Capital Markets Plc RegS 0,90% 3/7/2024	206.779	0,09	EUR 400.000	International Flavors & Fragrances Inc 1,80% 25/9/2026	424.984	0,18
EUR 100.000	BP Capital Markets Plc RegS 1,573% 16/2/2027	108.134	0,04	EUR 200.000	JPMorgan Chase & Co RegS FRN 4/11/2032	202.425	0,08
EUR 150.000	BP Capital Markets Plc RegS 1,231% 8/5/2031	156.662	0,06	EUR 225.000	Levi Strauss & Co 3,375% 15/3/2027	240.237	0,10
EUR 695.000	British Telecommunications Plc RegS 1,00% 21/11/2024	710.158	0,29	EUR 200.000	Morgan Stanley FRN 26/7/2024	202.873	0,08
EUR 325.000	Centrica Plc RegS FRN 10/4/2076	331.521	0,14	EUR 325.000	National Grid North America Inc RegS 0,75% 8/8/2023	331.862	0,14
EUR 300.000	Credit Agricole SA/London RegS 0,875% 19/1/2022	306.557	0,13	EUR 359.000	PVH Corp RegS 3,125% 15/12/2027	400.211	0,17
EUR 600.000	Credit Agricole SA/London RegS 0,75% 5/12/2023	617.025	0,25				
EUR 160.000	Credit Suisse AG/London RegS 1,375% 31/1/2022	165.055	0,07				
EUR 530.000	Credit Suisse AG/London RegS 1,00% 7/6/2023	548.099	0,23				
EUR 700.000	Diageo Finance Plc RegS 0,125% 12/10/2023	705.141	0,29				

BlackRock ESG Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				Organismes de placement collectif			
USD 381.300	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	368.409	0,15	119.064	BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	11.862.840	4,89
USD 469.563	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2048	484.889	0,20			11.862.840	4,89
		6.226.995	2,57		Total des organismes de placement collectif	11.862.840	4,89
	Total des obligations	225.724.227	93,06		Portefeuille de titres à la valeur de marché	240.201.003	99,03
	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	225.724.227	93,06		Autres éléments de l'actif net	2.361.581	0,97
					Total de l'actif net (EUR)	242.562.584	100,00
Autres valeurs mobilières et instruments du marché monétaire				[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés. [~] Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			
OBLIGATIONS							
Japon							
JPY 261.800.590	Japanese Government CPI Linked Bond 0,10% 10/3/2028	2.243.814	0,93				
		2.243.814	0,93				
Nouvelle-Zélande							
NZD 440.000	New Zealand Government Inflation Linked Bond RegS 2,50% 20/9/2040	370.122	0,15				
		370.122	0,15				
	Total des obligations	2.613.936	1,08				
	Total des autres valeurs mobilières et instruments du marché monétaire	2.613.936	1,08				

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCDCS	EUR 9.310.000	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Credit Suisse	20/12/2024	(37.545)	(246.564)
CCILS	GBP 145.000	Fund receives Fixed 3,595% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/7/2024	2.973	2.976
CCILS	GBP 75.000	Fund receives Fixed 3,640% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/12/2028	3.203	3.204
CCILS	GBP 100.000	Fund receives Fixed 3,650% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/12/2028	4.423	4.425
CCILS	GBP 175.000	Fund receives Fixed 3,655% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/12/2028	7.873	7.877
CCILS	GBP 382.000	Fund receives Fixed 3,710% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/8/2029	16.449	16.458
CCILS	GBP 382.000	Fund receives Fixed 3,725% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/8/2029	17.325	17.334
CCILS	GBP 376.000	Fund receives Fixed 3,745% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/8/2029	18.203	18.212
CCILS	GBP 560.000	Fund receives Fixed 3,773% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/9/2029	29.031	29.044
CCIRS	EUR 45.000	Fund receives Fixed 0,903% and pays Floating EUR 6 Month EURIBOR	Credit Suisse	14/6/2027	3.406	3.407
CCIRS	EUR 100.000	Fund receives Fixed 1,076% and pays Floating EUR 6 Month EURIBOR	Credit Suisse	3/6/2030	10.497	10.499
CCIRS	EUR 37.000	Fund receives Fixed 1,254% and pays Floating EUR 6 Month EURIBOR	Credit Suisse	1/6/2033	5.084	5.085
CCIRS	EUR 38.000	Fund receives Fixed 1,302% and pays Floating EUR 6 Month EURIBOR	Credit Suisse	4/6/2033	5.472	5.473

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	EUR 48.000	Fund receives Fixed 1,522% and pays Floating EUR 6 Month EURIBOR	Credit Suisse	4/7/2044	12.186	12.187
CCIRS	EUR 775.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,170%	Credit Suisse	13/10/2034	15.349	15.367
CCIRS	EUR 456.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,176%	Credit Suisse	15/1/2029	(6.977)	(6.969)
CCIRS	EUR 433.424	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,181%	Credit Suisse	2/4/2024	(8.417)	(8.370)
CCIRS	EUR 499.056	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,182%	Credit Suisse	15/3/2024	(9.623)	(9.615)
CCIRS	EUR 333.175	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,392%	Credit Suisse	4/7/2044	6.330	6.339
CCIRS	EUR 567.670	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,400%	Credit Suisse	15/2/2028	(21.146)	(21.136)
CCIRS	EUR 587.671	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,435%	Credit Suisse	15/2/2028	(23.606)	(23.596)
CCIRS	EUR 701.572	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,647%	Credit Suisse	5/3/2029	(41.708)	(41.696)
CCIRS	EUR 217.600	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,663%	Credit Suisse	15/7/2039	(9.929)	(9.924)
CCIRS	EUR 396.968	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,671%	Credit Suisse	30/7/2049	(23.144)	(23.133)
CCIRS	NZD 73.500	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 3,219%	Credit Suisse	24/5/2028	(6.311)	(6.311)
CCIRS	NZD 73.500	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 3,220%	Credit Suisse	24/5/2028	(6.315)	(6.314)
CCIRS	USD 1.900.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,217%	Credit Suisse	31/8/2023	(39.646)	(39.622)
CDS	EUR 104.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(1.561)	(2.357)
CDS	EUR 46.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	Citibank	20/6/2024	(713)	(1.042)
CDS	EUR 12.000	Fund receives default protection on UBS Group Funding Switzerland AG and pays Fixed 1,000%	JP Morgan	20/6/2023	(149)	(297)
IRS	GBP 420.000	Fund receives Fixed 3,490% and pays Floating GBP 12 Month LIBOR	Credit Suisse	15/3/2029	3.824	3.834
IRS	EUR 550.000	Fund receives Floating EUR 12 Month LIBOR and pays Fixed 1,290%	Credit Suisse	15/3/2029	(12.555)	(12.544)
IRS	EUR 1.772.486	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	14/3/2025	2.234	2.262
IRS	EUR 754.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	30/9/2026	7.256	7.268
IRS	EUR 340.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	15/1/2027	3.529	3.535
IRS	EUR 380.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	23/9/2029	5.534	5.541
Total					(69.164)	(279.163)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
23	CAD	Canadian 10 Year Bond	Mars 2020	(315)
(68)	EUR	Euro BOBL	Décembre 2019	5.870
(15)	EUR	Euro BTP	Décembre 2019	46.173
7	EUR	Euro BTP	Décembre 2019	(1.890)
(20)	EUR	Euro Bund	Décembre 2019	4.136
12	EUR	Euro BUXL	Décembre 2019	(44.027)
255	EUR	Euro Schatz	Décembre 2019	(96.725)
23	EUR	Euro-OAT	Décembre 2019	(47.070)
(1)	JPY	Japan 10 Year Bond	Décembre 2019	10.620

BlackRock ESG Euro Bond Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
(11)	GBP	UK Long Gilt Bond	Mars 2020	4.552
(7)	USD	US Treasury 10 Year Note	Mars 2020	973
(10)	USD	US Treasury 10 Year Note	Mars 2020	2.060
5	USD	US Treasury 5 Year Note	Mars 2020	(746)
Total				(116.389)

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
780.000	Put	OTC EUR/GBP	Morgan Stanley	EUR 0,88	23/01/2020	14.805	26.595
780.000	Call	OTC EUR/GBP	Morgan Stanley	EUR 0,92	23/01/2020	(11.181)	608
1.124.500	Put	OTC GBP/USD	Natwest Markets	GBP 1,20	04/02/2020	(25.922)	1.825
Total						(22.298)	29.028

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-value nette non réalisée EUR	Valeur de marché EUR
(2.734.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,4% Fixed semi-annually from 24/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/6/2020	JP Morgan	USD 3,40	20/03/2020	8.395	—
Total						8.395	—

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	1.570.000	USD	1.065.811	Bank of America Merrill Lynch	6/12/2019	(3.289)
AUD	730.000	USD	492.603	Morgan Stanley Toronto	6/12/2019	1.167
AUD	180.000	USD	122.588	Dominion Bank	6/12/2019	(734)
CAD	940.000	USD	707.980	Bank of America Merrill Lynch	6/12/2019	(956)
CAD	550.000	USD	413.419	Barclays Bank	6/12/2019	189
CAD	176.145	USD	133.889	BNP Paribas	6/12/2019	(1.289)
CAD	1.830.000	USD	1.385.295	Royal Bank of Canada Toronto	6/12/2019	(8.220)
CAD	53.855	USD	40.933	Dominion Bank	6/12/2019	(392)
CHF	550.000	EUR	507.435	BNP Paribas	6/12/2019	(8.017)
CHF	6.059	USD	6.103	Bank of America Merrill Lynch	6/12/2019	(45)
CHF	311.465	USD	314.631	Citibank	6/12/2019	(3.115)
CHF	172.476	USD	173.703	JP Morgan	6/12/2019	(1.248)
CHF	160.000	USD	160.449	Morgan Stanley	6/12/2019	(531)
CZK	527.118	EUR	20.517	Barclays Bank	6/12/2019	139
CZK	3.134.475	EUR	121.811	Credit Suisse	6/12/2019	1.015
CZK	807.675	EUR	31.424	Morgan Stanley	6/12/2019	225

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
CZK	3.230.732	EUR	125.698	Natwest Markets	6/12/2019	900
DKK	23.020.000	EUR	3.084.550	Bank of America Merrill Lynch Toronto	11/12/2019	(3.148)
DKK	1.700.000	EUR	227.614	Dominion Bank Standard	15/1/2020	19
EUR	13.712	CAD	20.000	Chartered Bank Toronto	11/12/2019	47
EUR	13.580	CAD	20.000	Dominion Bank	11/12/2019	(85)
EUR	13.640	CAD	20.000	HSBC	15/1/2020	7
EUR	13.626	CAD	20.000	JP Morgan	15/1/2020	(7)
EUR	256.095	CHF	280.000	Barclays Bank	6/12/2019	1.845
EUR	246.176	CHF	270.000	Royal Bank of Canada	6/12/2019	1.007
EUR	245.662	CZK	6.400.000	Barclays Bank	6/12/2019	(5.126)
EUR	50.236	CZK	1.300.000	Citibank	6/12/2019	(706)
EUR	2.905.722	DKK	21.670.000	Citibank Toronto	11/12/2019	5.027
EUR	180.881	DKK	1.350.000	Dominion Bank	11/12/2019	173
EUR	3.085.295	DKK	23.020.000	Bank of America Merrill Lynch	15/1/2020	2.878
EUR	601.948	GBP	520.000	BNP Paribas	6/12/2019	(8.031)

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BlackRock ESG Euro Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	433.486	GBP	380.000	JP Morgan	6/12/2019	(12.268)
EUR	593.352	GBP	530.000	Royal Bank of Canada	6/12/2019	(28.358)
EUR	11.142	GBP	10.000	Toronto Dominion Bank	11/12/2019	(586)
EUR	422.734	GBP	380.000	UBS	11/12/2019	(22.944)
EUR	436.603	GBP	390.000	Bank of America Merrill Lynch	15/1/2020	(20.254)
EUR	208.895	GBP	180.000	Citibank	15/1/2020	(1.962)
EUR	11.585	GBP	10.000	Morgan Stanley	15/1/2020	(129)
EUR	156.264	HUF	52.000.000	Bank of America Merrill Lynch	6/12/2019	454
EUR	74.044	HUF	24.446.206	Barclays Bank	6/12/2019	795
EUR	321.083	HUF	105.753.794	BNP Paribas	6/12/2019	4.208
EUR	50.020	JPY	6.000.000	JP Morgan	11/12/2019	242
EUR	1.456.502	JPY	171.900.000	Morgan Stanley	11/12/2019	30.361
EUR	1.517.526	JPY	177.900.000	Barclays Bank	15/1/2020	41.152
EUR	229.518	NOK	2.300.000	Bank of America Merrill Lynch	6/12/2019	2.142
EUR	248.583	NOK	2.500.000	Barclays Bank	6/12/2019	1.436
EUR	310.954	NOK	3.100.000	BNP Paribas	6/12/2019	4.492
EUR	576.204	NOK	5.800.000	Citibank	6/12/2019	2.824
EUR	79.997	NOK	800.000	Natwest Markets	6/12/2019	910
EUR	289.503	NOK	2.900.000	Toronto Dominion Bank	6/12/2019	2.813
EUR	51.663	NZD	90.000	Bank of America Merrill Lynch	11/12/2019	(825)
EUR	318.122	NZD	550.000	Toronto Dominion Bank	11/12/2019	(2.640)
EUR	367.051	NZD	640.000	Toronto Dominion Bank	15/1/2020	(5.385)
EUR	45.340	PLN	194.456	Barclays Bank	6/12/2019	287
EUR	438.449	PLN	1.887.813	BNP Paribas	6/12/2019	1.062
EUR	210.348	PLN	909.816	Citibank	6/12/2019	(447)
EUR	375.312	PLN	1.621.721	Credit Suisse	6/12/2019	(425)
EUR	126.434	PLN	550.000	Societe Generale	6/12/2019	(995)
EUR	92.786	PLN	405.819	UBS	6/12/2019	(1.239)
EUR	240.248	SEK	2.600.000	Barclays Bank	6/12/2019	(7.323)
EUR	130.229	SEK	1.400.000	Citibank	6/12/2019	(3.079)
EUR	55.511	SEK	600.000	HSBC	6/12/2019	(1.621)
EUR	129.766	SEK	1.400.000	Natwest Markets	6/12/2019	(3.542)
EUR	140.495	SEK	1.500.000	UBS	6/12/2019	(2.335)
EUR	167.185	SEK	1.780.000	HSBC	11/12/2019	(2.299)
EUR	32.867	SEK	350.000	Natwest Markets	11/12/2019	(459)
EUR	196.867	SEK	2.130.000	Natwest Markets	15/1/2020	(5.866)
EUR	1.076.835	USD	1.189.714	Bank of America Merrill Lynch	6/12/2019	(4.378)
EUR	740.000	USD	822.268	Barclays Bank	6/12/2019	(7.278)
EUR	310.000	USD	344.449	Citibank	6/12/2019	(3.035)
EUR	820.000	USD	910.455	JP Morgan	6/12/2019	(7.422)
EUR	53.165	USD	58.996	Morgan Stanley	6/12/2019	(451)
EUR	210.000	USD	230.734	Royal Bank of Canada	6/12/2019	308
EUR	150.000	USD	165.741	Standard Chartered Bank	6/12/2019	(626)
EUR	130.000	USD	142.295	Toronto Dominion Bank	6/12/2019	682
EUR	2.381.106	USD	2.640.000	Bank of America Merrill Lynch	11/12/2019	(17.335)
EUR	72.652	USD	80.000	Natwest Markets	11/12/2019	(28)
EUR	81.902	USD	90.000	Royal Bank of Canada	11/12/2019	137
EUR	889.811	USD	990.000	Toronto Dominion Bank	11/12/2019	(9.605)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	2.682.595	USD	2.970.000	Citibank	15/1/2020	(8.290)
EUR	36.167	USD	40.000	JP Morgan	15/1/2020	(74)
GBP	360.000	EUR	400.138	Barclays Bank	6/12/2019	22.155
GBP	520.000	EUR	610.608	Citibank	6/12/2019	(629)
GBP	130.000	EUR	146.863	JP Morgan	6/12/2019	5.632
GBP	140.000	EUR	162.234	Natwest Markets	6/12/2019	1.991
GBP	130.000	EUR	151.570	Societe Generale	6/12/2019	925
GBP	390.000	EUR	437.220	Bank of America Merrill Lynch	11/12/2019	20.186
HUF	446.540.000	EUR	1.345.953	Bank of America Merrill Lynch	6/12/2019	(7.963)
HUF	276.175.327	EUR	830.561	BNP Paribas	6/12/2019	(3.043)
HUF	31.481.885	EUR	94.902	Credit Suisse	6/12/2019	(572)
HUF	26.342.788	EUR	79.429	Natwest Markets	6/12/2019	(497)
HUF	100.000.000	EUR	297.817	Toronto Dominion Bank	6/12/2019	1.817
JPY	177.900.000	EUR	1.517.271	Barclays Bank	11/12/2019	(41.352)
NOK	1.500.000	EUR	148.800	Barclays Bank	6/12/2019	(512)
NOK	3.000.000	EUR	297.813	Citibank	6/12/2019	(1.237)
NOK	4.600.000	EUR	459.185	JP Morgan	6/12/2019	(4.435)
NOK	1.900.000	EUR	190.970	Natwest Markets	6/12/2019	(3.138)
NOK	304.455	EUR	30.515	Royal Bank of Canada	6/12/2019	(417)
NOK	2.795.545	EUR	278.152	Toronto Dominion Bank	6/12/2019	(1.788)
NOK	3.300.000	EUR	322.376	UBS	6/12/2019	3.858
NOK	3.300.000	USD	360.366	JP Morgan	6/12/2019	(1.267)
NZD	640.000	EUR	367.873	Toronto Dominion Bank	11/12/2019	5.377
NZD	610.000	USD	386.801	Barclays Bank	6/12/2019	4.316
NZD	420.000	USD	270.795	Citibank	6/12/2019	(1.094)
NZD	710.000	USD	454.754	HSBC	6/12/2019	894
NZD	270.000	USD	170.714	JP Morgan	6/12/2019	2.358
NZD	2.180.000	USD	1.383.432	Morgan Stanley	6/12/2019	14.429
NZD	230.000	USD	143.499	Natwest Markets	6/12/2019	3.758
NZD	430.000	USD	277.113	Royal Bank of Canada	6/12/2019	(1.002)
NZD	250.000	USD	158.317	Toronto Dominion Bank	6/12/2019	1.958
NZD	270.000	USD	170.084	UBS	6/12/2019	2.930
SEK	2.900.000	EUR	267.305	BNP Paribas	6/12/2019	8.832
SEK	1.400.000	EUR	129.027	JP Morgan	6/12/2019	4.281
SEK	1.600.000	EUR	146.856	Royal Bank of Canada	6/12/2019	5.495
SEK	1.600.000	EUR	147.179	Toronto Dominion Bank	6/12/2019	5.172
SEK	2.130.000	EUR	196.910	Natwest Markets	11/12/2019	5.900
SEK	2.130.000	EUR	196.343	Toronto Dominion Bank	15/1/2020	6.390
USD	142.627	AUD	210.000	Bank of America Merrill Lynch	6/12/2019	500
USD	142.561	AUD	210.000	Barclays Bank	6/12/2019	440
USD	275.904	AUD	400.000	Citibank	6/12/2019	4.800
USD	80.449	AUD	120.000	JP Morgan	6/12/2019	(670)
USD	136.334	AUD	200.000	Morgan Stanley	6/12/2019	929
USD	183.483	CAD	240.000	Bank of America Merrill Lynch	6/12/2019	2.719
USD	18.169	CAD	24.071	BNP Paribas	6/12/2019	61
USD	183.673	CAD	240.000	Citibank	6/12/2019	2.891
USD	332.506	CAD	438.759	JP Morgan	6/12/2019	2.306
USD	700.370	CAD	926.241	Morgan Stanley	6/12/2019	3.444
USD	165.245	CAD	220.000	Natwest Markets	6/12/2019	(187)

BlackRock ESG Euro Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	681.731	CAD	895.000	Royal Bank of Canada	6/12/2019	7.859
				Toronto		
USD	426.589	CAD	565.929	Dominion Bank	6/12/2019	893
USD	155.670	CHF	153.808	JP Morgan	6/12/2019	1.810
USD	339.711	CHF	337.802	Morgan Stanley	6/12/2019	1.992
USD	153.235	CHF	152.237	Natwest Markets	6/12/2019	1.024
USD	6.227	CHF	6.153	UBS	6/12/2019	72
				Bank of America		
USD	278.978	EUR	250.000	Merrill Lynch	6/12/2019	3.536
USD	819.272	EUR	740.000	Barclays Bank	6/12/2019	4.555
USD	684.736	EUR	620.000	JP Morgan	6/12/2019	2.288
USD	267.622	EUR	240.000	Natwest Markets	6/12/2019	3.215
USD	2.950.000	EUR	2.672.344	Citibank	11/12/2019	7.734
USD	850.000	EUR	763.459	JP Morgan	11/12/2019	8.767
USD	800.000	EUR	717.242	ANZ	15/1/2020	7.576
				Bank of America		
USD	710.700	NZD	1.110.000	Merrill Lynch	6/12/2019	(1.628)
USD	46.477	NZD	72.368	BNP Paribas	6/12/2019	23
USD	36.554	NZD	57.472	Citibank	6/12/2019	(305)
USD	848.685	NZD	1.327.076	HSBC	6/12/2019	(2.859)
USD	1.122.504	NZD	1.772.529	Morgan Stanley	6/12/2019	(13.862)
USD	182.250	NZD	287.632	Natwest Markets	6/12/2019	(2.161)
				Royal Bank of Canada		
USD	33.585	NZD	52.924	Toronto	6/12/2019	(351)
				Dominion Bank		
USD	273.163	NZD	430.000		6/12/2019	(2.588)
USD	162.605	NZD	260.000	UBS	6/12/2019	(3.894)
Total						(18.862)

Contrats sur titres à déterminer (TBAs) au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
	États-Unis		
	Fannie Mae or Freddie Mac		
USD 1.900.000	3.500 TBA	1.773.182	0,73
		1.773.182	0,73
Total		1.773.182	0,73

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	57,05
Finance	25,87
Organismes de placement collectif	4,89
Services aux collectivités	3,30
Communications	1,87
Biens de consommation non cyclique	1,81
Biens de consommation cyclique	1,22
Technologie	1,12
Valeurs industrielles	1,02
Énergie	0,53
Matériaux de base	0,35
Portefeuille de titres à la valeur de marché	99,03
Autres éléments de l'actif net	0,97
	100,00

BlackRock ESG Euro Corporate Bond Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Australie							
EUR 136.000	Telstra Corp Ltd RegS 1,375% 26/3/2029	146.491	0,09				
EUR 274.000	Westpac Banking Corp RegS 0,75% 17/10/2023	280.525	0,18				
		427.016	0,27				
Autriche							
EUR 200.000	BAWAG Group AG RegS FRN 26/3/2029	208.290	0,13				
EUR 100.000	Raiffeisen Bank International AG RegS 0,25% 5/7/2021	100.554	0,06				
		308.844	0,19				
Belgique							
GBP 196.000	Anheuser-Busch InBev SA/NV RegS 1,75% 7/3/2025	234.019	0,15				
EUR 184.000	Anheuser-Busch InBev SA/NV RegS 1,50% 17/3/2025	197.119	0,12				
EUR 120.000	Anheuser-Busch InBev SA/NV RegS 1,125% 1/7/2027	126.055	0,08				
EUR 70.000	Anheuser-Busch InBev SA/NV RegS 2,00% 17/3/2028	78.271	0,05				
EUR 343.000	Anheuser-Busch InBev SA/NV RegS 2,75% 17/3/2036	422.521	0,27				
EUR 100.000	Elia System Operator SA/NV RegS 1,375% 23/5/2024	107.104	0,07				
EUR 200.000	Elia System Operator SA/NV RegS 1,375% 7/4/2027	211.692	0,13				
EUR 200.000	Groupe Bruxelles Lambert SA RegS 1,375% 23/5/2024	205.779	0,13				
EUR 100.000	KBC Group NV RegS FRN 24/11/2022	100.715	0,06				
EUR 300.000	KBC Group NV RegS 0,75% 18/10/2023	306.510	0,19				
EUR 100.000	Proximus SADP RegS 1,875% 1/10/2025	109.601	0,07				
		2.099.386	1,32				
Canada							
EUR 500.000	Total Capital Canada Ltd RegS 2,125% 18/9/2029	585.365	0,37				
		585.365	0,37				
Danemark							
DKK 595.554	Nordea Kredit Realkreditaktieselskab 0,50% 1/10/2050	75.734	0,05				
DKK 2.379.354	Nordea Kredit Realkreditaktieselskab RegS 1,00% 1/10/2050	315.485	0,20				
DKK 9.052.413	Nykredit Realkredit A/S RegS 0,50% 1/10/2050	1.150.870	0,72				
DKK 5.101.967	Nykredit Realkredit A/S RegS 1,00% 1/10/2050	676.196	0,42				
EUR 623.000	Orsted A/S RegS FRN 24/11/3017	649.527	0,41				
EUR 325.000	Orsted A/S RegS FRN 9/12/3019	323.477	0,20				
		3.191.289	2,00				
Finlande							
EUR 100.000	CRH Finland Services OYJ RegS 2,75% 15/10/2020	101.810	0,06				
EUR 245.000	Fortum OYJ RegS 1,625% 27/2/2026	257.987	0,16				
				Finlande suite			
EUR 228.000	Nordea Bank Abp RegS 3,25% 5/7/2022	247.491	0,16				
EUR 837.000	Nordea Bank Abp RegS 0,375% 28/5/2026	844.947	0,53				
EUR 535.000	OP Corporate Bank Plc RegS 0,375% 29/8/2023	542.677	0,34				
		1.994.912	1,25				
				France			
EUR 500.000	Air Liquide Finance SA RegS 1,875% 5/6/2024	543.060	0,34				
EUR 340.000	AXA SA RegS FRN 28/5/2049	387.870	0,24				
EUR 200.000	Banque Federative du Credit Mutuel SA RegS 0,50% 16/11/2022	203.058	0,13				
EUR 500.000	Banque Federative du Credit Mutuel SA RegS 0,75% 15/6/2023	512.540	0,32				
EUR 900.000	Banque Federative du Credit Mutuel SA RegS 0,125% 5/2/2024	900.720	0,56				
EUR 200.000	Banque Federative du Credit Mutuel SA RegS 2,625% 18/3/2024	221.563	0,14				
EUR 200.000	Banque Federative du Credit Mutuel SA RegS 0,75% 17/7/2025	205.708	0,13				
EUR 200.000	Banque Federative du Credit Mutuel SA RegS 1,625% 19/1/2026	216.660	0,14				
EUR 700.000	Banque Federative du Credit Mutuel SA RegS 0,750% 8/6/2026	720.423	0,45				
EUR 300.000	BNP Paribas Cardif SA RegS FRN (Perpetual)	336.660	0,21				
EUR 623.000	BNP Paribas SA RegS 0,75% 11/11/2022	637.831	0,40				
EUR 714.000	BNP Paribas SA RegS 2,375% 20/5/2024	787.517	0,49				
EUR 700.000	BNP Paribas SA RegS FRN 15/7/2025	702.667	0,44				
EUR 100.000	BNP Paribas SA RegS 1,625% 23/2/2026	108.993	0,07				
EUR 235.000	BNP Paribas SA RegS FRN 20/3/2026	243.140	0,15				
EUR 141.000	BNP Paribas SA RegS 1,50% 25/5/2028	154.234	0,10				
EUR 700.000	BNP Paribas SA RegS 1,625% 2/7/2031	719.096	0,45				
EUR 700.000	BPCE SA RegS 0,625% 26/9/2023	715.358	0,45				
EUR 200.000	BPCE SA RegS 0,375% 5/10/2023	202.480	0,13				
EUR 700.000	BPCE SA RegS 1,00% 15/7/2024	727.982	0,46				
EUR 200.000	BPCE SA RegS 0,125% 4/12/2024	199.664	0,12				
EUR 600.000	Capgemini SE RegS 2,50% 1/7/2023	647.958	0,41				
EUR 600.000	Capgemini SE RegS 1,00% 18/10/2024	621.228	0,39				
EUR 136.000	Carrefour SA RegS 1,75% 15/7/2022	141.647	0,09				
EUR 1.000.000	Cie de Saint-Gobain RegS 0,625% 15/3/2024	1.019.085	0,64				
EUR 300.000	Cie de Saint-Gobain RegS 1,125% 23/3/2026	313.609	0,20				
EUR 300.000	CNP Assurances RegS FRN 27/7/2050	302.021	0,19				

BlackRock ESG Euro Corporate Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
France suite				France suite			
EUR 300.000	Coentreprise de Transport d'Electricite SA RegS 0,875% 29/9/2024	310.117	0,19	EUR 200.000	RTE Reseau de Transport d'Electricite SADIR RegS 1,00% 19/10/2026	210.935	0,13
EUR 100.000	Credit Agricole Assurances SA RegS FRN 29/1/2048	103.532	0,06	EUR 500.000	RTE Reseau de Transport d'Electricite SADIR RegS 9/9/2027 (Zero Coupon)	490.995	0,31
EUR 300.000	Credit Agricole Assurances SA RegS FRN 27/9/2048	362.647	0,23	EUR 700.000	Sanofi RegS 0,50% 21/3/2023	714.857	0,45
EUR 100.000	Credit Agricole SA/London RegS 2,375% 20/5/2024	110.217	0,07	EUR 500.000	Sanofi RegS 2,50% 14/11/2023	549.087	0,34
EUR 900.000	Credit Mutuel Arkea SA 0,875% 5/10/2023	923.818	0,58	EUR 700.000	Sanofi RegS 1,00% 21/3/2026	742.945	0,47
EUR 700.000	Credit Mutuel Arkea SA RegS 1,375% 17/1/2025	738.500	0,46	EUR 100.000	Societe Generale SA RegS 27/5/2022 (Zero Coupon)	100.074	0,06
EUR 100.000	Danone SA RegS 0,167% 3/11/2020	100.315	0,06	EUR 600.000	Societe Generale SA RegS 1,25% 15/2/2024	620.097	0,39
EUR 50.000	Electricite de France SA RegS 4,50% 12/11/2040	77.028	0,05	EUR 800.000	Societe Generale SA RegS 0,875% 1/7/2026	810.144	0,51
EUR 100.000	Electricite de France SA RegS FRN (Perpetual)	107.330	0,07	EUR 500.000	Suez RegS 2,75% 9/10/2023	555.360	0,35
EUR 200.000	Engie SA RegS 0,875% 27/3/2024	207.686	0,13	EUR 700.000	Suez RegS FRN (Perpetual)	726.579	0,46
EUR 600.000	Engie SA RegS 4/3/2027 (Zero Coupon)	590.217	0,37	EUR 200.000	Suez RegS FRN (Perpetual)	198.528	0,12
EUR 200.000	Engie SA RegS 1,375% 21/6/2039	210.783	0,13	EUR 500.000	Suez RegS FRN (Perpetual)	531.065	0,33
EUR 300.000	Engie SA RegS 1,25% 24/10/2041	304.657	0,19	EUR 500.000	Total Capital International SA RegS 0,696% 31/5/2028	518.855	0,33
EUR 1.143.376	France Government Bond OAT RegS 0,10% 1/3/2028	1.257.536	0,79	EUR 518.000	TOTAL SA RegS FRN (Perpetual)	557.842	0,35
EUR 4.000.000	French Republic Government Bond OAT RegS 25/5/2020 (Zero Coupon)	4.011.360	2,52	EUR 197.000	TOTAL SA RegS FRN (Perpetual)	224.427	0,14
EUR 866.815	French Republic Government Bond OAT RegS 1,85% 25/7/2027	1.079.726	0,68	EUR 200.000	Unibail-Rodamco-Westfield SE RegS 1,50% 29/5/2029	214.941	0,13
EUR 323.849	French Republic Government Bond OAT RegS '144A' 0,10% 25/7/2047	396.520	0,25	EUR 900.000	Unibail-Rodamco-Westfield SE RegS 1,75% 1/7/2049	910.341	0,57
EUR 293.542	French Republic Government Bond OAT RegS '144A' 1,50% 25/5/2050	354.691	0,22	EUR 300.000	Veolia Environnement SA RegS 0,672% 30/3/2022	304.172	0,19
EUR 100.000	HSBC France SA RegS 0,20% 4/9/2021	100.543	0,06	EUR 100.000	Veolia Environnement SA RegS 0,892% 14/1/2024	103.195	0,06
EUR 800.000	HSBC France SA RegS 0,60% 20/3/2023	814.576	0,51	EUR 100.000	Vinci SA RegS 1,00% 26/9/2025	105.174	0,07
EUR 200.000	HSBC France SA RegS 0,25% 17/5/2024	200.999	0,13	EUR 800.000	Vinci SA RegS 1,625% 18/1/2029	889.924	0,56
EUR 300.000	La Banque Postale SA RegS FRN 23/4/2026	310.219	0,19			38.594.629	24,21
EUR 700.000	La Banque Postale SA RegS 0,25% 12/7/2026	694.281	0,44	Allemagne			
EUR 152.000	LVMH Moet Hennessy Louis Vuitton SE RegS 0,375% 26/5/2022	153.772	0,10	EUR 800.000	Allianz SE RegS FRN 25/9/2049	795.132	0,50
EUR 700.000	Orange SA RegS 2,00% 15/1/2029	791.220	0,50	EUR 300.000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075	316.167	0,20
EUR 900.000	Orange SA RegS 1,875% 12/9/2030	1.016.019	0,64	EUR 3.000.000	Bundesobligation RegS 14/4/2023 (Zero Coupon)	3.066.540	1,92
EUR 200.000	Orange SA RegS 0,50% 4/9/2032	191.326	0,12	EUR 1.046.000	Commerzbank AG RegS 1,00% 4/3/2026	1.083.656	0,68
EUR 100.000	Orange SA RegS 1,375% 4/9/2049	93.666	0,06	EUR 565.000	Commerzbank AG RegS 0,50% 4/12/2026	563.401	0,35
EUR 210.000	Orange SA RegS FRN (Perpetual)	253.078	0,16	EUR 357.000	Daimler AG RegS 0,75% 8/2/2030	349.442	0,22
EUR 100.000	Orange SA RegS FRN (Perpetual)	100.779	0,06	EUR 220.000	Deutsche Bahn Finance GMBH RegS 1,125% 18/12/2028	239.532	0,15
EUR 50.000	RTE Reseau de Transport d'Electricite SADIR RegS 3,875% 28/6/2022	55.162	0,03	EUR 134.000	Deutsche Bahn Finance GMBH RegS 1,375% 28/3/2031	148.658	0,09
				EUR 500.000	Deutsche Pfandbriefbank AG RegS 0,75% 7/2/2023	509.005	0,32
				EUR 600.000	Deutsche Pfandbriefbank AG RegS 0,125% 5/9/2024	594.093	0,37
				EUR 405.000	Deutsche Telekom AG RegS 1,750% 25/3/2031	443.306	0,27
				EUR 291.000	Deutsche Telekom AG RegS 2,25% 29/3/2039	327.040	0,21
				EUR 146.000	DZ HYP AG RegS 0,50% 30/9/2026	152.617	0,10

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Corporate Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Allemagne suite				Italie suite			
EUR 279.000	E.ON SE RegS 0,375% 23/8/2021	280.959	0,18	EUR 518.000	Intesa Sanpaolo SpA RegS 1,75% 4/7/2029	531.926	0,33
EUR 100.000	Eurogrid GmbH RegS 3,875% 22/10/2020	103.578	0,07	EUR 201.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	213.616	0,13
EUR 600.000	Eurogrid GmbH RegS 1,625% 3/11/2023	634.374	0,40	EUR 3.641.226	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	3.903.631	2,45
EUR 200.000	Eurogrid GmbH RegS 1,875% 10/6/2025	217.370	0,14	EUR 1.090.361	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,40% 15/5/2030	1.065.082	0,67
EUR 100.000	Hamburg Commercial Bank AG RegS 0,50% 23/5/2022	100.672	0,06	EUR 607.196	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,25% 15/9/2032	646.658	0,41
EUR 167.000	HeidelbergCement AG RegS 2,25% 3/6/2024	179.897	0,11	EUR 190.000	Snam SpA RegS 1,00% 12/9/2034	186.549	0,12
EUR 357.000	HeidelbergCement AG RegS 1,50% 7/2/2025	373.304	0,23	EUR 121.000	Societa Iniziative Autostradali e Servizi SpA RegS 1,625% 8/2/2028	122.396	0,08
EUR 100.000	Landesbank Baden- Wuerttemberg RegS 2,20% 9/5/2029	106.870	0,07	EUR 488.000	UniCredit SpA RegS FRN 25/6/2025	498.868	0,31
EUR 300.000	LEG Immobilien AG RegS 0,875% 28/11/2027	301.229	0,19	EUR 250.000	UniCredit SpA RegS FRN 3/7/2025	255.970	0,16
EUR 500.000	Merck Financial Services GmbH RegS 0,875% 5/7/2031	507.933	0,32	EUR 1.012.000	UniCredit SpA RegS FRN 23/9/2029	995.777	0,62
EUR 200.000	Merck KGaA RegS FRN 25/6/2079	212.071	0,13			11.076.066	6,95
EUR 200.000	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen RegS FRN 26/5/2042	230.328	0,15	Japon			
EUR 300.000	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen RegS FRN 26/5/2049	351.884	0,22	EUR 114.000	Toyota Motor Finance Netherlands BV RegS 0,25% 10/1/2022	114.915	0,07
		12.189.058	7,65			114.915	0,07
Grèce				Jersey			
EUR 100.000	Alpha Bank AE RegS 2,50% 5/2/2023	106.445	0,07	GBP 660.000	Glencore Finance Europe Ltd RegS 3,125% 26/3/2026	800.494	0,50
		106.445	0,07			800.494	0,50
Guernesey				Luxembourg			
GBP 320.000	Credit Suisse Group Funding Guernsey Ltd RegS 2,75% 8/8/2025	393.710	0,25	EUR 934.000	GELF Bond Issuer I SA RegS 1,125% 18/7/2029	934.799	0,59
		393.710	0,25	EUR 195.000	HeidelbergCement Finance Luxembourg SA RegS 1,625% 7/4/2026	205.908	0,13
Irlande				EUR 83.000	HeidelbergCement Finance Luxembourg SA RegS 1,50% 14/6/2027	86.969	0,05
EUR 300.000	AIB Group Plc RegS 1,25% 28/5/2024	306.519	0,19	EUR 195.000	HeidelbergCement Finance Luxembourg SA RegS 1,125% 1/12/2027	198.341	0,12
EUR 621.000	Bank of Ireland Group Plc RegS 1,375% 29/8/2023	637.630	0,40	EUR 714.000	HeidelbergCement Finance Luxembourg SA RegS 1,75% 24/4/2028	757.757	0,47
EUR 100.000	Bank of Ireland RegS 1,25% 9/4/2020	100.522	0,06	USD 6.000	Holcim US Finance Sarl & Cie SCS '144A' 6,00% 30/12/2019	5.468	0,00
EUR 150.000	FCA Bank SpA/Ireland RegS 0,25% 12/10/2020	150.457	0,10	EUR 200.000	Medtronic Global Holdings SCA 7/3/2021 (Zero Coupon)	200.479	0,13
		1.195.128	0,75	EUR 251.000	Medtronic Global Holdings SCA 1,125% 7/3/2027	264.065	0,17
Italie				EUR 100.000	Medtronic Global Holdings SCA 1,75% 2/7/2049	100.430	0,06
EUR 200.000	Assicurazioni Generali SpA RegS 2,124% 1/10/2030	202.638	0,13	EUR 623.000	Richemont International Holding SA RegS 1,00% 26/3/2026	652.913	0,41
EUR 183.000	Ferrari NV RegS 0,25% 16/1/2021	183.500	0,12	EUR 183.000	Richemont International Holding SA RegS 1,50% 26/3/2030	200.918	0,13
EUR 217.000	Intesa Sanpaolo SpA RegS 1,125% 14/1/2020	217.354	0,14	EUR 182.000	SES SA RegS 1,625% 22/3/2026	190.941	0,12
EUR 178.000	Intesa Sanpaolo SpA RegS 0,875% 27/6/2022	181.000	0,11				
EUR 981.000	Intesa Sanpaolo SpA RegS 1,00% 4/7/2024	995.528	0,62				
EUR 200.000	Intesa Sanpaolo SpA RegS 0,75% 4/12/2024	200.320	0,13				
EUR 676.000	Intesa Sanpaolo SpA RegS 1,00% 19/11/2026	675.253	0,42				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Corporate Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Luxembourg suite				Pays-Bas suite			
EUR 225.000	SES SA RegS 0,875% 4/11/2027	220.832	0,14	EUR 341.000	Deutsche Telekom International Finance BV RegS 2,75% 24/10/2024	385.613	0,24
EUR 570.000	SES SA RegS FRN (Perpetual)	603.354	0,38	GBP 519.000	Deutsche Telekom International Finance BV RegS 2,25% 13/4/2029	624.575	0,39
EUR 300.000	Swiss Re Finance Luxembourg SA RegS FRN 30/4/2050	331.548	0,21	EUR 623.000	EDP Finance BV RegS 2,625% 18/1/2022	657.433	0,41
		4.954.722	3,11	EUR 570.000	EDP Finance BV RegS 0,375% 16/9/2026	564.457	0,35
Pays-Bas				EUR 305.000	EDP Finance BV RegS 1,50% 22/11/2027	324.703	0,20
EUR 546.000	ABN AMRO Bank NV RegS 0,25% 3/12/2021	549.443	0,34	USD 1.006.000	Enel Finance International NV '144A' 2,65% 10/9/2024	914.961	0,57
EUR 277.000	ABN AMRO Bank NV RegS 5,00% 9/2/2022	307.581	0,19	USD 216.000	Enel Finance International NV RegS 3,50% 6/4/2028	200.839	0,13
EUR 475.000	ABN AMRO Bank NV RegS 0,625% 31/5/2022	483.042	0,30	EUR 200.000	Enel Finance International NV RegS 1,125% 17/10/2034	200.340	0,13
EUR 257.000	ABN AMRO Bank NV RegS 0,50% 17/7/2023	260.867	0,16	EUR 300.000	Iberdrola International BV RegS 3,50% 1/2/2021	312.882	0,20
EUR 1.093.000	ABN AMRO Bank NV RegS 0,875% 15/1/2024	1.126.664	0,71	EUR 500.000	ING Bank NV RegS 0,375% 26/11/2021	505.205	0,32
EUR 201.000	ABN AMRO Bank NV RegS 0,875% 22/4/2025	208.233	0,13	EUR 600.000	ING Bank NV RegS 8/4/2022 (Zero Coupon)	601.458	0,38
EUR 200.000	Allianz Finance II BV FRN 8/7/2041	218.356	0,14	EUR 1.100.000	ING Groep NV RegS FRN 3/9/2025	1.083.582	0,68
EUR 688.000	ASML Holding NV RegS 3,375% 19/9/2023	776.890	0,49	EUR 300.000	ING Groep NV RegS 2,125% 10/1/2026	330.568	0,21
EUR 141.000	ASML Holding NV RegS 1,375% 7/7/2026	151.414	0,10	EUR 300.000	ING Groep NV RegS FRN 13/11/2030	299.194	0,19
EUR 274.000	ASML Holding NV RegS 1,625% 28/5/2027	301.240	0,19	EUR 224.000	Koninklijke Ahold Delhaize NV RegS 1,125% 19/3/2026	235.650	0,15
EUR 169.000	BMW Finance NV RegS 0,50% 22/11/2022	171.449	0,11	EUR 179.000	Koninklijke Philips NV RegS 0,50% 6/9/2023	182.416	0,11
EUR 475.000	BMW Finance NV RegS 0,000% 24/3/2023 (Zero Coupon)	473.981	0,30	GBP 562.000	LafargeHolcim Sterling Finance Netherlands BV RegS 3,00% 12/5/2032	695.749	0,44
EUR 573.000	BMW Finance NV RegS 1,00% 14/11/2024	594.708	0,37	EUR 200.000	Nationale-Nederlanden Bank NV/The Netherlands RegS 0,125% 24/9/2029	198.211	0,12
EUR 238.000	BMW Finance NV RegS 1,00% 29/8/2025	248.352	0,16	EUR 310.000	Nederlandse Gasunie NV RegS 1,00% 11/5/2026	328.470	0,21
EUR 713.000	BMW Finance NV RegS 1,50% 6/2/2029	770.090	0,48	EUR 107.000	NN Group NV RegS 1,00% 18/3/2022	109.710	0,07
EUR 491.000	Cooperatieve Rabobank UA 4,125% 14/1/2020	493.531	0,31	EUR 828.000	NN Group NV RegS FRN 8/4/2044	946.557	0,59
EUR 906.000	Cooperatieve Rabobank UA RegS 2,375% 22/5/2023	981.261	0,62	EUR 200.000	NN Group NV RegS FRN 13/1/2048	237.306	0,15
EUR 300.000	Cooperatieve Rabobank UA RegS FRN 26/5/2026	310.036	0,19	EUR 228.000	NN Group NV RegS FRN (Perpetual)	258.147	0,16
EUR 466.000	Daimler International Finance BV RegS 0,25% 9/8/2021	467.985	0,29	EUR 149.000	Schaeffler Finance BV RegS 3,25% 15/5/2025	153.817	0,10
EUR 220.000	Daimler International Finance BV RegS 0,25% 11/5/2022	221.032	0,14	EUR 1.045.000	Siemens Financieringsmaatschappij NV RegS 0,90% 28/2/2028	1.105.971	0,69
EUR 377.000	Daimler International Finance BV RegS 1,00% 11/11/2025	388.853	0,24	EUR 100.000	Telefonica Europe BV RegS FRN (Perpetual)	102.860	0,06
EUR 533.000	Daimler International Finance BV RegS 1,375% 26/6/2026	559.613	0,35	EUR 300.000	Telefonica Europe BV RegS FRN (Perpetual)	312.240	0,20
EUR 475.000	Daimler International Finance BV RegS 0,625% 6/5/2027	472.549	0,30	EUR 200.000	Telefonica Europe BV RegS FRN (Perpetual)	215.471	0,14
EUR 300.000	de Volksbank NV RegS 0,75% 25/6/2023	307.060	0,19	EUR 234.000	TenneT Holding BV RegS 0,875% 3/6/2030	242.666	0,15
EUR 300.000	de Volksbank NV RegS 0,01% 16/9/2024	297.575	0,19	EUR 131.000	TenneT Holding BV RegS 1,50% 3/6/2039	141.794	0,09
EUR 252.000	Deutsche Telekom International Finance BV RegS 0,625% 1/12/2022	256.785	0,16				
EUR 83.000	Deutsche Telekom International Finance BV RegS 0,625% 3/4/2023	84.653	0,05				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Corporate Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Pays-Bas suite				Espagne suite			
EUR 100.000	Vonovia Finance BV RegS 0,125% 6/4/2023	99.788	0,06	EUR 300.000	Santander Consumer Finance SA RegS 1,50% 12/11/2020	304.833	0,19
EUR 300.000	Vonovia Finance BV RegS 1,125% 14/9/2034	287.672	0,18	EUR 200.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	202.046	0,13
		24.343.548	15,27	EUR 500.000	Santander Consumer Finance SA RegS 1,00% 27/2/2024	514.000	0,32
Nouvelle-Zélande				EUR 300.000	Santander Consumer Finance SA RegS 0,375% 27/6/2024	300.576	0,19
EUR 781.000	Chorus Ltd RegS 1,125% 18/10/2023	802.895	0,50	EUR 500.000	Telefonica Emisiones SA RegS 1,477% 14/9/2021	513.612	0,32
		802.895	0,50	EUR 570.000	Telefonica Emisiones SA RegS 1,957% 1/7/2039	608.694	0,38
Norvège						8.447.809	5,30
EUR 192.000	DNB Bank ASA RegS 0,60% 25/9/2023	196.301	0,12	Suède			
EUR 703.000	DNB Bank ASA RegS 0,05% 14/11/2023	701.499	0,44	EUR 1.125.000	Skandinaviska Enskilda Banken AB RegS 0,05% 1/7/2024	1.120.157	0,70
EUR 616.000	DNB Bank ASA RegS 0,25% 9/4/2024	619.277	0,39	EUR 213.000	Skandinaviska Enskilda Banken AB RegS 0,05% 1/7/2024	212.083	0,13
EUR 250.000	Telenor ASA RegS 25/9/2023 (Zero Coupon)	250.211	0,16	EUR 185.000	Skandinaviska Enskilda Banken AB RegS FRN 28/5/2026	190.740	0,12
		1.767.288	1,11	EUR 729.000	Svenska Handelsbanken AB RegS 0,125% 18/6/2024	729.787	0,46
Pologne				EUR 493.000	Svenska Handelsbanken AB RegS 0,05% 3/9/2026	480.419	0,30
EUR 150.000	Santander Bank Polska SA RegS 0,75% 20/9/2021	151.652	0,09	EUR 100.000	Swedbank AB RegS 0,30% 6/9/2022	100.621	0,07
		151.652	0,09			2.833.807	1,78
Portugal				Suisse			
EUR 500.000	EDP - Energias de Portugal SA RegS FRN 16/9/2075	530.805	0,33	EUR 155.000	Credit Suisse AG RegS FRN 18/9/2025	161.935	0,10
		530.805	0,33	EUR 694.000	Credit Suisse Group AG RegS FRN 24/6/2027	709.167	0,44
Singapour				EUR 478.000	UBS AG RegS FRN 12/2/2026	501.900	0,31
EUR 985.000	DBS Group Holdings Ltd RegS FRN 11/4/2028	1.001.160	0,63	EUR 200.000	UBS Group AG RegS FRN 20/9/2022	201.198	0,13
		1.001.160	0,63	EUR 502.000	UBS Group AG RegS FRN 17/4/2025	521.852	0,33
Espagne				USD 261.000	UBS Group AG RegS FRN (Perpetual)	257.406	0,16
EUR 300.000	Amadeus IT Group SA RegS 0,875 % 18/9/2023	308.685	0,19	EUR 271.000	Zuercher Kantonalbank RegS FRN 15/6/2027	284.925	0,18
EUR 300.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,625% 17/1/2022	304.271	0,19			2.638.383	1,65
EUR 500.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 2/10/2024	496.903	0,31	Royaume-Uni			
EUR 500.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 15/11/2026	498.077	0,31	EUR 368.000	Anglo American Capital Plc RegS 3,50% 28/3/2022	396.332	0,25
EUR 200.000	Banco de Sabadell SA RegS 1,625% 7/3/2024	208.000	0,13	GBP 100.000	Barclays Plc RegS 3,125% 17/1/2024	122.827	0,08
EUR 900.000	Banco de Sabadell SA RegS 0,875% 22/7/2025	902.520	0,57	EUR 235.000	Barclays Plc RegS FRN 11/11/2025	238.982	0,15
EUR 600.000	Banco de Sabadell SA RegS FRN (Perpetual)	619.101	0,39	GBP 149.000	Barclays Plc RegS 3,00% 8/5/2026	182.300	0,11
EUR 300.000	Banco Santander SA RegS 1,375% 14/12/2022	312.248	0,20	EUR 100.000	BP Capital Markets Plc RegS 1,117% 25/1/2024	104.013	0,07
EUR 200.000	Banco Santander SA RegS 0,30% 4/10/2026	199.171	0,12	EUR 136.000	BP Capital Markets Plc RegS 0,90% 3/7/2024	140.610	0,09
EUR 300.000	Banco Santander SA RegS 0,25% 10/7/2029	303.528	0,19	EUR 267.000	BP Capital Markets Plc RegS 0,83% 19/9/2024	275.066	0,17
EUR 500.000	Bankia SA RegS 0,75% 9/7/2026	501.430	0,31	EUR 175.000	BP Capital Markets Plc RegS 1,953% 3/3/2025	190.572	0,12
EUR 300.000	Bankia SA RegS 1,125% 12/11/2026	299.774	0,19	EUR 216.000	BP Capital Markets Plc RegS 1,573% 16/2/2027	233.568	0,15
EUR 500.000	Bankia SA RegS FRN 15/2/2029	538.842	0,34	EUR 586.000	BP Capital Markets Plc RegS 1,231% 8/5/2031	612.027	0,38
EUR 300.000	CaixaBank SA RegS 1,125% 27/3/2026	311.001	0,20				
EUR 200.000	Santander Consumer Finance SA RegS 0,90% 18/2/2020	200.497	0,13				

BlackRock ESG Euro Corporate Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
EUR 130.000	British Telecommunications Plc RegS 0,625% 10/3/2021	131.169	0,08	EUR 200.000	Unilever NV RegS 1,625% 12/2/2033	225.680	0,14
EUR 228.000	British Telecommunications Plc RegS 0,50% 23/6/2022	230.603	0,15	EUR 195.000	Unilever Plc RegS 1,50% 11/6/2039	210.394	0,13
EUR 100.000	British Telecommunications Plc RegS 1,00% 23/6/2024	102.553	0,06			13.638.175	8,56
EUR 540.000	British Telecommunications Plc RegS 1,00% 21/11/2024	551.777	0,35	États-Unis			
EUR 179.000	British Telecommunications Plc RegS 1,75% 10/3/2026	189.175	0,12	EUR 274.000	Abbott Ireland Financing DAC RegS 0,875% 27/9/2023	282.347	0,18
EUR 100.000	British Telecommunications Plc RegS 1,50% 23/6/2027	104.114	0,07	EUR 518.000	Abbott Ireland Financing DAC RegS 0,10% 19/11/2024	516.535	0,32
GBP 100.000	BUPA Finance Plc RegS 5,00% 8/12/2026	134.448	0,08	EUR 205.000	Apple Inc 1,00% 10/11/2022	212.017	0,13
GBP 122.000	Centrica Plc RegS 4,375% 13/3/2029	168.617	0,11	EUR 183.000	Bank of America Corp RegS FRN 7/2/2022	184.046	0,12
EUR 692.000	Centrica Plc RegS FRN 10/4/2076	705.885	0,44	EUR 155.000	Bank of America Corp RegS 1,625% 14/9/2022	161.941	0,10
EUR 300.000	Credit Agricole SA/London RegS 0,875% 19/1/2022	306.557	0,19	EUR 894.000	Bank of America Corp RegS FRN 9/5/2026	912.881	0,57
EUR 500.000	Credit Agricole SA/London RegS 0,75% 1/12/2022	512.772	0,32	EUR 1.123.000	Becton Dickinson and Co 1,401% 24/5/2023	1.162.473	0,73
EUR 900.000	Credit Agricole SA/London RegS 0,75% 5/12/2023	925.537	0,58	EUR 156.000	Chubb INA Holdings Inc 1,40% 15/6/2031	165.226	0,10
EUR 579.000	Credit Suisse AG/London RegS 1,125% 15/9/2020	585.598	0,37	EUR 732.000	Citigroup Inc RegS FRN 24/7/2026	773.709	0,49
EUR 300.000	Credit Suisse AG/London RegS 1,375% 31/1/2022	309.479	0,19	EUR 250.000	Citigroup Inc RegS FRN 8/10/2027	247.924	0,16
EUR 200.000	Credit Suisse AG/London RegS 1,00% 7/6/2023	206.830	0,13	EUR 127.000	Coca-Cola Co/The 0,125% 22/9/2022	127.986	0,08
EUR 100.000	Diageo Finance Plc RegS 0,125% 12/10/2023	100.735	0,06	EUR 666.000	Coca-Cola Co/The 0,75% 9/3/2023	682.461	0,43
EUR 164.000	Diageo Finance Plc RegS 1,00% 22/4/2025	171.764	0,11	EUR 704.000	Coca-Cola Co/The 0,750% 22/9/2026	731.703	0,46
EUR 544.000	GlaxoSmithKline Capital Plc RegS 23/9/2023 (Zero Coupon)	545.161	0,34	EUR 242.000	Coca-Cola Co/The 1,125% 9/3/2027	257.101	0,16
EUR 623.000	GlaxoSmithKline Capital Plc RegS 1,375% 12/9/2029	683.696	0,43	USD 148.000	DuPont de Nemours Inc 5,319% 15/11/2038	162.072	0,10
GBP 265.000	HSBC Holdings Plc FRN 22/7/2028	328.104	0,21	EUR 649.000	Eli Lilly & Co 1,70% 1/11/2049	650.229	0,41
GBP 137.000	HSBC Holdings Plc RegS FRN 13/11/2026	162.795	0,10	EUR 814.000	Equinix Inc 2,875% 1/10/2025	839.853	0,53
EUR 275.000	Informa Plc RegS 1,25% 22/4/2028	271.531	0,17	USD 250.000	Equinix Inc 5,875% 15/1/2026	241.611	0,15
EUR 225.000	Lloyds Bank Corporate Markets Plc RegS 0,25% 4/10/2022	225.480	0,14	EUR 191.000	Fidelity National Information Services Inc 0,75% 21/5/2023	194.374	0,12
EUR 785.000	Mondi Finance Plc RegS 1,625% 27/4/2026	828.379	0,52	EUR 250.000	Fidelity National Information Services Inc 1,00% 3/12/2028	250.571	0,16
EUR 240.000	Sky Ltd RegS 1,50% 15/9/2021	246.949	0,16	EUR 570.000	Fidelity National Information Services Inc 2,00% 21/5/2030	622.802	0,39
EUR 329.000	Sky Ltd RegS 2,25% 17/11/2025	367.427	0,23	EUR 128.000	Fidelity National Information Services Inc 2,00% 21/5/2030	139.673	0,09
EUR 228.000	Sky Ltd RegS 2,50% 15/9/2026	260.455	0,16	EUR 193.000	Fiserv Inc 1,125% 1/7/2027	198.322	0,12
EUR 340.000	Smiths Group Plc RegS 2,00% 23/2/2027	359.902	0,23	EUR 159.000	Fiserv Inc 1,625% 1/7/2030	166.858	0,10
GBP 100.000	SSE Plc RegS FRN (Perpetual)	118.427	0,07	EUR 61.000	Goldman Sachs Group Inc/The RegS 2,625% 19/8/2020	62.271	0,04
EUR 300.000	Tesco Corporate Treasury Services Plc RegS 2,50% 1/7/2024	325.051	0,20	EUR 85.000	Goldman Sachs Group Inc/The RegS 1,375% 26/7/2022	88.116	0,06
EUR 200.000	UBS AG/London RegS 0,25% 10/1/2022	201.428	0,13	EUR 370.000	Goldman Sachs Group Inc/The RegS FRN 9/9/2022	371.458	0,23
EUR 320.000	Unilever NV RegS 1,125% 12/2/2027	343.406	0,22	EUR 217.000	Goldman Sachs Group Inc/The RegS 2,00% 27/7/2023	231.084	0,15
				EUR 125.000	Goldman Sachs Group Inc/The RegS 0,125% 19/8/2024	123.779	0,08

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BlackRock ESG Euro Corporate Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
EUR 3.000	Goldman Sachs Group Inc/The RegS 2,125% 30/9/2024 (traded in Germany)	3.253	0,00	EUR 765.000	PVH Corp RegS 3,125% 15/12/2027	852.818	0,54
EUR 16.000	Goldman Sachs Group Inc/The RegS 2,125% 30/9/2024 (traded in Supranational)	17.342	0,01	EUR 624.000	RELX Capital Inc 1,30% 12/5/2025	656.462	0,41
EUR 99.000	Goldman Sachs Group Inc/The RegS 1,625% 27/7/2026	105.594	0,07	EUR 125.000	Thermo Fisher Scientific Inc 0,125% 1/3/2025	123.584	0,08
EUR 100.000	International Business Machines Corp 0,375% 31/1/2023	101.243	0,06	EUR 225.000	Thermo Fisher Scientific Inc 0,875% 1/10/2031	221.492	0,14
EUR 859.000	International Business Machines Corp 0,875% 31/1/2025	892.284	0,56	USD 70.000	Union Pacific Corp 3,875% 1/2/2055	66.514	0,04
EUR 597.000	International Business Machines Corp 0,95% 23/5/2025	622.050	0,39	USD 228.780	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	221.045	0,14
EUR 563.000	International Business Machines Corp 1,25% 29/1/2027	600.316	0,38	EUR 192.000	Verizon Communications Inc 0,875% 2/4/2025	198.201	0,12
EUR 207.000	International Flavors & Fragrances Inc 0,50% 25/9/2021	208.668	0,13	GBP 237.000	Verizon Communications Inc 2,50% 8/4/2031	291.838	0,18
EUR 1.013.000	International Flavors & Fragrances Inc 1,80% 25/9/2026	1.076.272	0,68			22.141.933	13,89
EUR 183.000	JPMorgan Chase & Co RegS 1,50% 26/10/2022	191.006	0,12			156.329.434	98,07
EUR 628.000	JPMorgan Chase & Co RegS FRN 11/3/2027	651.914	0,41	Total des obligations			
EUR 100.000	JPMorgan Chase & Co RegS FRN 4/11/2032	101.212	0,06	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
EUR 606.000	Levi Strauss & Co 3,375% 15/3/2027	647.038	0,41	Autres valeurs mobilières et instruments du marché monétaire			
USD 321.000	McDonald's Corp 4,45% 1/9/2048	340.816	0,21	OBLIGATIONS			
USD 594.000	Microsoft Corp 4,25% 6/2/2047	670.120	0,42	Nouvelle-Zélande			
EUR 500.000	MMS USA Financing Inc RegS 1,75% 13/6/2031	514.752	0,32	NZD 292.000	New Zealand Government Inflation Linked Bond RegS 2,50% 20/9/2040	245.627	0,16
EUR 174.000	Morgan Stanley 1,00% 2/12/2022	178.679	0,11			245.627	0,16
EUR 315.000	Morgan Stanley 1,75% 11/3/2024	335.173	0,21	Total des obligations			
EUR 948.000	Morgan Stanley FRN 26/7/2024	961.618	0,60	Total des autres valeurs mobilières et instruments du marché monétaire			
EUR 183.000	Morgan Stanley 1,375% 27/10/2026	193.259	0,12	Organismes de placement collectif			
EUR 329.000	National Grid North America Inc RegS 0,75% 8/8/2023	335.947	0,21	Irlande			
				24.791	BlackRock ICS Euro Liquid Environmentally Aware Fund [*]	2.469.980	1,55
				Total des organismes de placement collectif			
				Portefeuille de titres à la valeur de marché			
						2.469.980	1,55
				Autres éléments de l'actif net			
				Total de l'actif net (EUR)			
						159.045.041	99,78
						356.552	0,22
						159.401.593	100,00

* Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCCDs	EUR 13.120.000	Fund receives default protection on Marikit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(52.910)	(347.467)
CCILS	GBP 180.000	Fund receives Fixed 3,420% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/10/2024	1.420	1.423
CCILS	GBP 370.000	Fund receives Fixed 3,440% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/10/2029	1.453	1.463
CCILS	GBP 1.700.000	Fund receives Fixed 3,440% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/10/2029	6.676	6.720

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Corporate Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCILS	EUR 510.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,056%	Bank of America Merrill Lynch	15/10/2029	927	939
CCIRS	NZD 250.000	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 1,428%	Bank of America Merrill Lynch	31/10/2029	757	759
CDS	EUR 227.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(2.963)	(4.561)
CDS	EUR 174.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(2.612)	(3.943)
CDS	EUR 76.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	Citibank	20/6/2024	(1.178)	(1.722)
CDS	EUR 273.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	JP Morgan	20/6/2024	(3.630)	(5.485)
Total					(52.060)	(351.874)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
15	CAD	Canadian 10 Year Bond	Mars 2020	(228)
(15)	EUR	Euro BOBL	Décembre 2019	(741)
(47)	EUR	Euro BTP	Décembre 2019	146.755
14	EUR	Euro Bund	Décembre 2019	(2.959)
(19)	EUR	Euro BUXL	Décembre 2019	(7.136)
(12)	EUR	Euro-OAT	Décembre 2019	36.031
(25)	GBP	UK Long Gilt Bond	Mars 2020	4.891
(12)	USD	US Treasury 10 Year Note	Mars 2020	2.456
(4)	USD	US Treasury 10 Year Note	Mars 2020	818
(1)	USD	US Treasury 2 Year Note	Mars 2020	120
(7)	USD	US Treasury 5 Year Note	Mars 2020	986
(2)	USD	US Ultra Bond	Mars 2020	(60)
Total				180.933

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	870.000	USD	590.993	Bank of America Merrill Lynch	6/12/2019	(2.172)
CAD	28.000	EUR	19.088	HSBC	15/1/2020	(1)
CAD	470.000	USD	353.276	Bank of America Merrill Lynch	6/12/2019	170
CAD	114.878	USD	87.319	BNP Paribas	6/12/2019	(841)
CAD	146.260	USD	111.027	Morgan Stanley	6/12/2019	(938)
CAD	3.740	USD	2.839	Natwest Markets	6/12/2019	(24)
CAD	300.000	USD	226.924	Royal Bank of Canada	6/12/2019	(1.190)
CAD	35.123	USD	26.695	Toronto Dominion Bank	6/12/2019	(256)
DKK	14.810.000	EUR	1.984.457	Bank of America Merrill Lynch	11/12/2019	(2.025)
DKK	875.000	EUR	117.156	Morgan Stanley	15/1/2020	8
EUR	1.985.867	DKK	14.810.000	Citibank	11/12/2019	3.436
EUR	1.984.935	DKK	14.810.000	Bank of America Merrill Lynch	15/1/2020	1.851
EUR	208.692	GBP	180.000	ANZ	6/12/2019	(2.454)
EUR	1.010.000	GBP	920.479	Goldman Sachs	6/12/2019	(69.756)
EUR	370.000	GBP	337.008	JP Morgan	6/12/2019	(25.323)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	3.626.659	GBP	3.260.000	Toronto Dominion Bank	11/12/2019	(196.787)
EUR	3.425.654	GBP	3.060.000	Bank of America Merrill Lynch	15/1/2020	(158.918)
EUR	161.118	GBP	138.000	BNP Paribas	15/1/2020	(540)
EUR	34.507	GBP	30.000	HSBC	15/1/2020	(637)
EUR	11.110	GBP	10.000	Natwest Markets	15/1/2020	(604)
EUR	11.635	GBP	10.000	Standard Chartered Bank	15/1/2020	(80)
EUR	219.138	NOK	2.200.000	Citibank	6/12/2019	1.649
EUR	231.362	NZD	400.000	Toronto Dominion Bank	11/12/2019	(1.920)
EUR	229.407	NZD	400.000	Toronto Dominion Bank	15/1/2020	(3.366)
EUR	105.188	PLN	450.000	BNP Paribas	6/12/2019	927
EUR	735.518	PLN	3.150.000	HSBC	6/12/2019	5.693
EUR	210.000	USD	231.963	Bank of America Merrill Lynch	6/12/2019	(808)
EUR	220.000	USD	244.354	Barclays Bank	6/12/2019	(2.069)
EUR	457.094	USD	507.940	Citibank	6/12/2019	(4.523)
EUR	100.000	USD	111.052	Deutsche Bank	6/12/2019	(924)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock ESG Euro Corporate Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	72.906	USD	81.008	JP Morgan	6/12/2019	(713)
EUR	2.334.055	USD	2.590.000	Bank of America Merrill Lynch	11/12/2019	(18.962)
EUR	217.521	USD	240.000	Citibank Toronto	11/12/2019	(520)
EUR	1.350.215	USD	1.490.000	Dominion Bank	11/12/2019	(3.451)
EUR	9.034	USD	10.000	BNP Paribas	15/1/2020	(26)
EUR	3.901.910	USD	4.320.000	Citibank	15/1/2020	(12.104)
EUR	133.902	USD	150.000	Morgan Stanley Standard	15/1/2020	(2.002)
EUR	9.008	USD	10.000	Chartered Bank Toronto	15/1/2020	(52)
EUR	26.962	USD	30.000	Dominion Bank Bank of America Merrill Lynch	15/1/2020	(219)
GBP	597.913	EUR	690.000	Merrill Lynch	6/12/2019	11.374
GBP	90.000	EUR	104.954	Deutsche Bank	6/12/2019	619
GBP	3.060.000	EUR	3.430.493	Bank of America Merrill Lynch	11/12/2019	158.387
GBP	200.000	EUR	223.868	BNP Paribas	11/12/2019	10.699
HUF	70.000.000	EUR	211.202	BNP Paribas	6/12/2019	(1.457)
HUF	339.000.000	EUR	1.030.674	Natwest Markets Toronto	6/12/2019	(14.912)
HUF	42.000.000	EUR	126.611	Dominion Bank	6/12/2019	(765)
NOK	2.200.000	EUR	213.167	Goldman Sachs	6/12/2019	4.322
NOK	2.100.000	USD	229.324	JP Morgan Toronto	6/12/2019	(806)
NZD	400.000	EUR	229.921	Dominion Bank	11/12/2019	3.361
NZD	920.000	USD	583.913	ANZ	6/12/2019	6.017
NZD	245.000	USD	155.765	Barclays Bank	6/12/2019	1.359
NZD	550.000	USD	349.474	Morgan Stanley	6/12/2019	3.239
USD	816.605	CAD	1.070.000	Morgan Stanley	6/12/2019	10.825
USD	4.320.000	EUR	3.913.398	Citibank	11/12/2019	11.325
USD	240.000	EUR	217.438	Morgan Stanley	15/1/2020	7
USD	1.000.000	EUR	904.714	Royal Bank of Canada	15/1/2020	1.308

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	350.706	NZD	545.000	Bank of America Merrill Lynch	6/12/2019	799
USD	29.576	NZD	46.053	BNP Paribas	6/12/2019	14
USD	23.728	NZD	37.306	Citibank	6/12/2019	(198)
USD	353.315	NZD	550.000	HSBC	6/12/2019	254
USD	326.188	NZD	512.694	Morgan Stanley	6/12/2019	(2.637)
USD	15.379	NZD	23.947	Natwest Markets	6/12/2019	7
Total						(297.330)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	44,59
Gouvernement	10,21
Services aux collectivités	8,59
Biens de consommation non cyclique	8,53
Communications	7,79
Biens de consommation cyclique	5,05
Technologie	4,50
Valeurs industrielles	4,28
Matériaux de base	2,52
Énergie	2,17
Organismes de placement collectif	1,55
Portefeuille de titres à la valeur de marché	99,78
Autres éléments de l'actif net	0,22
	100,00

BlackRock European Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Danemark							
536.933	DSV PANALPINA A/S	53.082.355	3,52				
1.047.692	Novo Nordisk A/S 'B'	53.625.616	3,55				
904.418	Royal Unibrew A/S	74.014.262	4,91				
		180.722.233	11,98				
France							
202.264	Ipsen SA	20.651.154	1,37				
137.888	Remy Cointreau SA	16.132.896	1,07				
		36.784.050	2,44				
Géorgie							
145.732	Knorr-Bremse AG	12.884.166	0,86				
		12.884.166	0,86				
Allemagne							
106.804	adidas AG	30.471.181	2,02				
138.852	MorphoSys AG	15.523.654	1,03				
246.872	SAP SE	30.493.629	2,02				
		76.488.464	5,07				
Irlande							
2.568.800	Irish Continental Group Plc (Unit)	11.919.232	0,79				
		11.919.232	0,79				
Luxembourg							
276.769	Stabilus SA	16.398.563	1,09				
		16.398.563	1,09				
Pays-Bas							
279.181	IMCD NV	21.147.961	1,40				
		21.147.961	1,40				
Espagne							
149.118	Amadeus IT Group SA	10.775.267	0,71				
471.816	Industria de Diseno Textil SA	13.366.547	0,89				
		24.141.814	1,60				
Suisse							
485.090	LafargeHolcim Ltd Reg [^]	22.772.212	1,51				
118.826	Lonza Group AG Reg	36.824.776	2,44				
20.790	Partners Group Holding AG	15.974.227	1,06				
287.339	Sika AG Reg [^]	45.424.033	3,01				
50.243	Straumann Holding AG Reg	43.951.586	2,92				
		164.946.834	10,94				
Royaume-Uni							
2.093.357	RELX Plc	46.158.522	3,06				
		46.158.522	3,06				
Total des actions ordinaires				591.591.839 39,23			
OBLIGATIONS							
Pays-Bas							
EUR 64.000.000	Cooperatieve Rabobank UA RegS FRN 3/7/2020	64.201.920	4,26				
		64.201.920	4,26				
Total des obligations				64.201.920 4,26			
CERTIFICATS DE DÉPÔT							
Finlande							
EUR 44.000.000	Nordea Bank Abp/London 10/12/2019 (Zero Coupon)	44.006.380	2,92				
		44.006.380	2,92				
				France			
EUR 12.000.000	Credit Agricole SA 7/2/2020 (Zero Coupon)	12.011.204	0,79				
EUR 20.000.000	Credit Agricole SA 6/5/2020 (Zero Coupon)	20.035.600	1,33				
		32.046.804	2,12				
				Japon			
EUR 7.000.000	Norinchukin Bank/London 9/1/2020 (Zero Coupon)	7.002.975	0,46				
EUR 50.000.000	Sumitomo Mitsui Trust Bank Ltd 12/2/2020 (Zero Coupon)	50.037.000	3,32				
		57.039.975	3,78				
				Suisse			
EUR 39.000.000	Zuercher Kantonalbank RegS 11/12/2019 (Zero Coupon)	39.007.395	2,59				
EUR 18.000.000	Zuercher Kantonalbank RegS 14/2/2020 (Zero Coupon)	18.019.872	1,19				
		57.027.267	3,78				
Total des certificats de dépôt				190.120.426 12,60			
BILLETTS DE TRÉSORERIE							
				Allemagne			
EUR 5.000.000	Dekabank Deutsche Girozentrale RegS 9/12/2019 (Zero Coupon)	5.000.513	0,33				
		5.000.513	0,33				
				Luxembourg			
EUR 24.500.000	Albion Capital Corporation SA RegS 12/12/2019 (Zero Coupon)	24.503.922	1,63				
EUR 9.000.000	Albion Capital Corporation SA RegS 16/12/2019 (Zero Coupon)	9.001.881	0,60				
EUR 23.500.000	Antalis SA 30/12/2019 (Zero Coupon)	23.508.816	1,56				
EUR 6.000.000	Antalis SA 29/1/2020 (Zero Coupon)	6.003.904	0,40				
EUR 80.000.000	Banque Federative Du Credit Mutuel RegS 1/4/2020 (Zero Coupon)	80.120.609	5,31				
EUR 13.000.000	Collateralized Commercial Paper 14/2/2020 (Zero Coupon)	13.010.449	0,86				
EUR 16.000.000	Collateralized Commercial Paper 8/5/2020 (Zero Coupon)	16.026.360	1,06				
EUR 20.000.000	Collateralized Commercial Paper 29/5/2020 (Zero Coupon)	20.037.275	1,33				
EUR 2.000.000	Collateralized Commercial Paper RegS 6/3/2020 (Zero Coupon)	2.002.431	0,13				
EUR 11.000.000	Collateralized Commercial Paper RegS 9/3/2020 (Zero Coupon)	11.013.781	0,73				
EUR 7.000.000	Collateralized Commercial Paper RegS 11/3/2020 (Zero Coupon)	7.008.945	0,47				
EUR 16.000.000	Dexia Credit Local RegS 22/1/2020 (Zero Coupon)	16.013.460	1,06				
EUR 10.000.000	Honeywell International Inc 5/12/2019 (Zero Coupon)	10.000.445	0,66				
EUR 20.000.000	Honeywell International Inc 3/3/2020 (Zero Coupon)	20.021.175	1,33				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Absolute Return Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
Luxembourg suite			
EUR 20.000.000	Managed And Enhanced Tap Magenta Funding 9/12/2019 (Zero Coupon)	20.002.252	1,33
EUR 19.000.000	Matchpoint Finance Plc 13/12/2019 (Zero Coupon)	19.002.678	1,26
EUR 6.000.000	Matchpoint Finance Plc 27/5/2020 (Zero Coupon)	6.009.861	0,40
EUR 10.000.000	Matchpoint Finance Plc RegS 15/4/2020 (Zero Coupon)	10.013.343	0,66
EUR 4.000.000	Matchpoint Finance Plc RegS 26/5/2020 (Zero Coupon)	4.006.538	0,27
EUR 32.000.000	Matchpoint Finance Public Ltd 2/12/2019 (Zero Coupon)	32.000.587	2,12
EUR 9.500.000	Matchpoint Finance Public Ltd 2/12/2019 (Zero Coupon)	9.500.180	0,63
EUR 16.500.000	Procter & Gamble Co RegS 16/1/2020 (Zero Coupon)	16.509.057	1,09
EUR 28.500.000	Procter & Gamble Co RegS 14/2/2020 (Zero Coupon)	28.525.297	1,89
EUR 2.000.000	Procter & Gamble Co RegS 19/2/2020 (Zero Coupon)	2.001.892	0,13
EUR 10.000.000	Satellite 17/1/2020 (Zero Coupon)	10.005.070	0,66
EUR 6.000.000	Standard Chartered Bank RegS 24/1/2020 (Zero Coupon)	6.003.674	0,40
EUR 95.000.000	Standard Chartered Bank RegS 19/3/2020 (Zero Coupon)	95.122.176	6,31
EUR 19.000.000	Svenska Handelsbanken AB RegS 21/2/2020 (Zero Coupon)	19.021.299	1,26
EUR 10.500.000	Svenska Handelsbanken AB RegS 28/2/2020 (Zero Coupon)	10.511.051	0,70
		546.508.408	36,24
Total des billets de trésorerie		551.508.921	36,57
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		1.397.423.106	92,66
Organismes de placement collectif			
Irlande			
942.560	BlackRock ICS Euro Liquid Environmentally Aware Fund [^]	93.910.848	6,23
		93.910.848	6,23
Total des organismes de placement collectif		93.910.848	6,23
Portefeuille de titres à la valeur de marché		1.491.333.954	98,89
Autres éléments de l'actif net		16.715.030	1,11
Total de l'actif net (EUR)		1.508.048.984	100,00
[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés. [^] Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			

BlackRock European Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Autriche				Pays-Bas			
(533.677)	Voestalpine AG	Bank of America Merrill Lynch	(80.052)	(554.661)	Altice Europe NV	Bank of America Merrill Lynch	(140.884)
			(80.052)	(512.521)	Signify NV '144A'	Citibank	(210.134)
Danemark				(1.161.591)	SNS REAAL NV'	Deutsche Bank	10
(394.288)	Demant A/S	Citibank	(332.487)	(80.788)	Unibail-Rodamco-Westfield (Reit)	Bank of America Merrill Lynch	100.985
(382.815)	H Lundbeck A/S	JP Morgan	(737.857)				(250.023)
(264.443)	ISS A/S	Citibank	(58.403)	Norvège			
(314.841)	Novozymes A/S 'B'	JP Morgan	(265.493)	(4.593.350)	REC Silicon ASA	Bank of America Merrill Lynch	177.126
(120.417)	Pandora A/S	Citibank	(17.730)				177.126
			(1.411.970)	Portugal			
France				(1.124.480)	CTT-Correios de Portugal SA	Citibank	48.070
(126.710)	Casino Guichard Perrachon SA	Bank of America Merrill Lynch	715.912				48.070
(765.106)	Elior Group SA '144A'	JP Morgan	7.651	Espagne			
(31.743)	Eurofins Scientific SE	Citibank	(196.807)	(814.415)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(688.181)
(141.792)	Imerys SA	Citibank	150.300	(206.875)	Viscofan SA	Citibank	(206.875)
(346.359)	Klepierre SA (Reit)	Citibank	90.053				(895.056)
(545.098)	Orange SA	Bank of America Merrill Lynch	(269.823)	Suède			
353.091	Safran SA	JP Morgan	1.112.237	825.752	AddTech AB 'B'	Bank of America Merrill Lynch	(117.945)
(175.294)	Societe BIC SA	Bank of America Merrill Lynch	(78.882)	(145.871)	Autoliv Inc SDR	JP Morgan	705.620
(978.376)	Suez	JP Morgan	(112.513)	313.107	Hexagon AB 'B'	Deutsche Bank	477.036
(4.437.136)	Vallourec SA	JP Morgan	754.313	(153.043)	Nibe Industrier AB 'B'	Bank of America Merrill Lynch	(103.469)
165.330	Vinci SA	JP Morgan	(203.356)	(159.650)	Swedish Match AB	JP Morgan	(211.311)
			1.969.085	405.644	Thule Group AB '144A'	Deutsche Bank	131.329
Allemagne				(653.946)	Veoneer Inc SDR	JP Morgan	1.139.544
(213.278)	BASF SE	JP Morgan	588.647				2.020.804
(1.314.972)	Ceconomy AG	Citibank	(131.497)	Suisse			
(266.217)	Ceconomy AG	JP Morgan	89.715	(690.422)	ABB Ltd	JP Morgan	(213.150)
(93.147)	Continental AG	JP Morgan	1.136.393	(42.272)	Bucher Industries AG	Bank of America Merrill Lynch	38.384
(215.219)	Covestro AG '144A'	Citibank	135.588	(685.793)	Clariant AG	JP Morgan	(136.996)
(1.492.318)	Deutsche Bank AG	Bank of America Merrill Lynch	5.969	(1.261.148)	Credit Suisse Group AG	Citibank	74.434
(178.225)	Deutsche EuroShop AG	JP Morgan	110.500	(16.460)	Dufry AG	Deutsche Bank	(7.174)
(436.719)	Duerr AG	Bank of America Merrill Lynch	410.516	(83.133)	Dufry AG	JP Morgan	10.568
(538.674)	Evonik Industries AG	JP Morgan	(59.254)	(56.247)	Flughafen Zurich AG	Citibank	(86.824)
(200.992)	Fresenius SE & Co KGaA	Citibank	(122.605)	55.275	Medartis Holding AG '144A'	JP Morgan	(5.019)
(119.414)	Grenke AG	JP Morgan	674.689	(56.077)	Swatch Group AG/The	Bank of America Merrill Lynch	(229.134)
(118.231)	Henkel AG & Co KGaA (Pref)	Citibank	(174.982)	(118.133)	Swiss Prime Site AG	JP Morgan	(343.252)
(106.710)	JOST Werke AG '144A'	Bank of America Merrill Lynch	(208.084)				(898.163)
(425.053)	Metro AG	Bank of America Merrill Lynch	59.507	Royaume-Uni			
(335.995)	RIB Software SE	Bank of America Merrill Lynch	120.958	(8.456.570)	AA Plc	Bank of America Merrill Lynch	494.061
(1.009.074)	Schaeffler AG (Pref)	Bank of America Merrill Lynch	290.613	(1.262.850)	Aggreko Plc	Citibank	(465.198)
(220.258)	Siemens Healthineers AG '144A'	Citibank	(168.497)	905.552	Associated British Foods Plc	Bank of America Merrill Lynch	1.274.828
(178.853)	SLM Solutions Group AG	Bank of America Merrill Lynch	(160.968)	3.562.511	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	1.245.459
(763.353)	Societe Generale SA	JP Morgan	(160.304)	(1.765.575)	Babcock International Group Plc	Citibank	(194.702)
(272.359)	Software AG	Bank of America Merrill Lynch	(59.919)	1.907.237	Beazley Plc	Citibank	156.624
(514.801)	thyssenkrupp AG	Bank of America Merrill Lynch	911.198	272.274	British American Tobacco Plc	Citibank	258.731
(44.728)	Volkswagen AG (Pref)	JP Morgan	259.422	(10.853.312)	Centrica Plc	Citibank	224.095
			3.547.605	323.496	DCC Plc	Deutsche Bank	(144.215)
Italie				(1.738.479)	Dixons Carphone Plc	Bank of America Merrill Lynch	(58.126)
(415.347)	Azimet Holding SpA	Citibank	58.149	1.377.276	Experian Plc	Citibank	953.301
(148.780)	Tod's SpA	Citibank	(83.317)	334.146	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	515.488
			(25.168)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Royaume-Uni suite			
(2.927.574)	Hastings Group Holdings Plc '144A'	JP Morgan	85.863
1.346.884	Hiscox Ltd	Citibank	1.627.512
(1.744.396)	HSBC Holdings Plc	Bank of America	
		Merrill Lynch	(98.230)
(195.408)	Intertek Group Plc	Citibank	(36.679)
(3.256.675)	IQE Plc	JP Morgan	879.272
(6.034.604)	J Sainsbury Plc	Bank of America	
		Merrill Lynch	(821.228)
(3.804.295)	Jupiter Fund Management Plc	Bank of America	
		Merrill Lynch	(307.950)
(5.212.803)	Kingfisher Plc	Bank of America	
		Merrill Lynch	(55.039)
317.079	London Stock Exchange Group Plc	JP Morgan	59.517
(4.116.951)	Marks & Spencer Group Plc	Citibank	(210.098)
(209.064)	Ocado Group Plc	Bank of America	
		Merrill Lynch	(463.551)
(1.198.384)	Pearson Plc	Citibank	(11.247)
(757.698)	Pennon Group Plc	JP Morgan	(400.903)
(1.182.751)	Petrofac Ltd	Citibank	131.818
(123.221)	Reckitt Benckiser Group Plc	Citibank	(261.650)
(1.555.058)	Rolls-Royce Holdings Plc	JP Morgan	1.090.949
(71.532.668)	Rolls-Royce Holdings Plc	JP Morgan	(83.919)
(5.800.943)	Royal Mail Plc	JP Morgan	769.013
(405.078)	Schroders Plc	Citibank	(351.663)
210.980	Spirax-Sarco Engineering Plc	Citibank	853.920
(517.453)	Travis Perkins Plc	Citibank	(309.598)
(580.674)	Victrex Plc	JP Morgan	367.860
			6.714.315
Total			10.916.573

* Ces titres ont été évalués en consultation avec le gestionnaire d'investissement. Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).

BlackRock European Absolute Return Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	98.939.965	CHF	108.353.311	Citibank	13/12/2019	543.834
Catégorie d'Actions couverte en CHF						
CHF	8.028.884	EUR	7.320.356	State Street Bank & Trust Company	13/12/2019	(29.290)
EUR	63.292	CHF	69.523	State Street Bank & Trust Company	13/12/2019	159
						(29.131)
Catégorie d'Actions couverte en GBP						
GBP	275.060	EUR	319.821	State Street Bank & Trust Company	13/12/2019	2.757
						2.757
Total						517.460

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	45,17
Biens de consommation non cyclique	21,73
Valeurs industrielles	12,77
Organismes de placement collectif	6,23
Matériaux de base	3,84
Biens de consommation cyclique	3,57
Technologie	2,02
Groupe 1 industriel inconnu	1,93
Titres hypothécaires	1,63
Portefeuille de titres à la valeur de marché	98,89
Autres éléments de l'actif net	1,11
	100,00

BlackRock European Diversified Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
OBLIGATIONS			
France			
EUR 495.000	France Treasury Bill BTF RegS 4/12/2019 (Zero Coupon)	495.007	6,68
EUR 1.000.000	France Treasury Bill BTF RegS 11/12/2019 (Zero Coupon)	1.000.135	13,50
EUR 400.000	France Treasury Bill BTF RegS 18/12/2019 (Zero Coupon)	400.104	5,40
EUR 1.000.000	France Treasury Bill BTF RegS 8/1/2020 (Zero Coupon)	1.000.730	13,51
EUR 1.350.000	France Treasury Bill BTF RegS 15/1/2020 (Zero Coupon)	1.351.134	18,24
EUR 500.000	France Treasury Bill BTF RegS 22/1/2020 (Zero Coupon)	500.478	6,75
EUR 1.300.000	France Treasury Bill BTF RegS 5/2/2020 (Zero Coupon)	1.301.612	17,57
		6.049.200	81,65
Total des obligations		6.049.200	81,65
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		6.049.200	81,65
Portefeuille de titres à la valeur de marché		6.049.200	81,65
Autres éléments de l'actif net		1.359.673	18,35
Total de l'actif net (EUR)		7.408.873	100,00

BlackRock European Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Autriche				Finlande suite			
438	ANDRITZ AG	Goldman Sachs	(27)	(52)	Metso OYJ	HSBC	(52)
(149)	OMV AG	Barclays Bank	152	1.519	Neste OYJ	Barclays Bank	(684)
(2.690)	OMV AG	Goldman Sachs	4.788	1.097	Neste OYJ	Goldman Sachs	(330)
8.556	Raiffeisen Bank International AG	Goldman Sachs	(4.192)	(2.460)	Nokia OYJ	Goldman Sachs	(236)
(784)	Verbund AG	Goldman Sachs	(1.390)	(805)	Nokia OYJ	HSBC	(109)
(4.895)	Voestalpine AG	Goldman Sachs	(734)	(1.628)	Nokian Renkaat OYJ	Goldman Sachs	2.348
			(1.403)	(480)	Nokian Renkaat OYJ	HSBC	660
				(564)	Orion OYJ 'B'	Goldman Sachs	282
				(7.561)	Stora Enso OYJ 'R'	Goldman Sachs	4.688
				(796)	UPM-Kymmene OYJ	Goldman Sachs	142
(401)	Anheuser-Busch InBev SA/NV	Barclays Bank	(241)	(257)	UPM-Kymmene OYJ	HSBC	40
(666)	Anheuser-Busch InBev SA/NV	Goldman Sachs	(224)	1.294	Valmet OYJ	Goldman Sachs	(85)
(370)	Argenx SE	JP Morgan	(7.807)	2.791	Valmet OYJ	JP Morgan	(3.070)
8	Barco NV	Barclays Bank	20	5.525	Wartsila OYJ Abp	Goldman Sachs	(1.403)
30	Barco NV	Citibank	75				4.228
19	Barco NV	Goldman Sachs	23	France			
25	Barco NV	HSBC	(28)	(2.761)	Accor SA	Goldman Sachs	(773)
2.840	bpost SA	Goldman Sachs	(760)	(79)	Aéroports de Paris	Barclays Bank	55
(145)	Cofinimmo SA (Reit)	Goldman Sachs	(261)	(85)	Aéroports de Paris	Goldman Sachs	(272)
1.419	Colruyt SA	Barclays Bank	582	(39)	Aéroports de Paris	HSBC	70
968	Colruyt SA	Goldman Sachs	(1.007)	(3.843)	Air France-KLM	Goldman Sachs	(250)
(504)	Euronav NV	Goldman Sachs	(10)	(110)	Air Liquide SA	Barclays Bank	(88)
(8.349)	Proximus SADP	Goldman Sachs	—	(1.051)	Air Liquide SA	Goldman Sachs	(1.247)
2.001	Solvay SA	Goldman Sachs	(1.201)	(1.002)	Airbus SE	Goldman Sachs	3.100
191	Telenet Group Holding NV	Barclays Bank	(386)	185	Alten SA	Goldman Sachs	888
3.609	Telenet Group Holding NV	Goldman Sachs	(9.383)	(33)	Atos SE	Barclays Bank	12
369	UCB SA	Barclays Bank	553	(687)	Atos SE	Goldman Sachs	(2.775)
2.859	UCB SA	Goldman Sachs	4.403	(359)	Atos SE	HSBC	(1.484)
(4.598)	Umicore SA	Goldman Sachs	3.265	(755)	AXA SA	Barclays Bank	230
(602)	Warehouses De Pauw CVA (Reit)	Goldman Sachs	2.649	(3.759)	AXA SA	Goldman Sachs	1.955
			(9.738)	(175)	BioMerieux	Barclays Bank	(239)
				(470)	BioMerieux	Goldman Sachs	(35)
				(392)	BioMerieux	HSBC	(1.142)
				(612)	BNP Paribas SA	Barclays Bank	312
(2.429)	Ambu A/S 'B'	Citibank	(81)	(1.234)	BNP Paribas SA	Goldman Sachs	596
67	Carlsberg A/S 'B'	Barclays Bank	12	(351)	BNP Paribas SA	HSBC	(261)
82	Carlsberg A/S 'B'	Citibank	160	(32.779)	Bollere SA	Goldman Sachs	5.376
1.018	Carlsberg A/S 'B'	Goldman Sachs	1.418	(160)	Bollere SA	Goldman Sachs	35
113	Chr Hansen Holding A/S	Barclays Bank	86	(30)	Bollere SA	HSBC	5
660	Chr Hansen Holding A/S	Goldman Sachs	(62)	2.183	Bouygues SA	Goldman Sachs	(2.748)
669	Chr Hansen Holding A/S	HSBC	(995)	(416)	Capgemini SE	Goldman Sachs	(494)
329	Chr Hansen Holding A/S	JP Morgan	259	(8.096)	Carrefour SA	Goldman Sachs	2.915
51	Coloplast A/S 'B'	Barclays Bank	(43)	(22.221)	CGG SA	Goldman Sachs	(1.022)
60	Coloplast A/S 'B'	Goldman Sachs	(71)	691	Cie de Saint-Gobain	Barclays Bank	352
(573)	Demant A/S	Barclays Bank	(421)	1.736	Cie de Saint-Gobain	Goldman Sachs	(378)
(123)	DSV A/S	Citibank	(66)	12	Cie de Saint-Gobain	JP Morgan	6
(515)	DSV A/S	HSBC	(116)	(1.681)	Cie Generale des Etablissements Michelin SCA	Goldman Sachs	6.892
213	FLSmidth & Co A/S	Barclays Bank	(122)	121	Cie Plastic Omnium SA	Goldman Sachs	(57)
1.147	FLSmidth & Co A/S	Goldman Sachs	(1.026)	698	Cie Plastic Omnium SA	HSBC	(1.007)
114	Genmab A/S	Goldman Sachs	1.126	81	Cie Plastic Omnium SA	Morgan Stanley	22
563	H Lundbeck A/S	Goldman Sachs	1.801	1.579	CNP Assurances	Goldman Sachs	255
(3.845)	Jyske Bank A/S	Barclays Bank	1.956	632	CNP Assurances	HSBC	(196)
(1.053)	Orsted A/S '144A'	Barclays Bank	(2.340)	(1.395)	Covivio (Reit)	Goldman Sachs	1.813
(779)	Pandora A/S	Barclays Bank	(115)	(2.888)	Danone SA	Goldman Sachs	578
92	Rockwood International A/S 'B'	Barclays Bank	1.158	456	Dassault Systemes SE	Barclays Bank	1.391
1.576	Royal Unibrew A/S	Goldman Sachs	5.822	127	Edenred	Goldman Sachs	(71)
963	SimCorp A/S	Goldman Sachs	5.091	705	Electricite de France SA	Barclays Bank	30
(380)	Vestas Wind Systems A/S	Barclays Bank	(682)	8.010	Electricite de France SA	Goldman Sachs	1.218
			12.749	509	Elior Group SA '144A'	JP Morgan	(110)
				(116)	EssilorLuxottica SA	Goldman Sachs	(49)
				(124)	Eurofins Scientific SE	HSBC	(1.850)
1.828	Huhtamaki OYJ	Goldman Sachs	(2.175)	2.089	Euronext NV '144A'	Goldman Sachs	(5.899)
272	Kesko OYJ 'B'	Goldman Sachs	(511)	60	Euronext NV '144A'	JP Morgan	22
3.333	Kone OYJ 'B'	Goldman Sachs	(1.886)	(201)	Eutelsat Communications SA	Goldman Sachs	354
(860)	Konecranes OYJ	HSBC	766	900	Faurecia SE	Goldman Sachs	1.211
(12.457)	Metsa Board OYJ	Goldman Sachs	7.163				
(1.903)	Metso OYJ	Goldman Sachs	(1.320)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
France suite				France suite			
34	Faurecia SE	Morgan Stanley	68	(501)	Valeo SA	Barclays Bank	(175)
93	Gaztransport Et Technigaz SA	Barclays Bank	(56)	(427)	Valeo SA	Goldman Sachs	(149)
1.055	Gaztransport Et Technigaz SA	Goldman Sachs	(2.743)	(332)	Valeo SA	HSBC	(212)
390	Getlink SE	Barclays Bank	(85)	319	Veolia Environnement SA	Barclays Bank	87
136	Hermes International	Goldman Sachs	2.829	181	Veolia Environnement SA	Goldman Sachs	76
(2.620)	ICADE (Reit)	Goldman Sachs	(10.049)	825	Veolia Environnement SA	HSBC	339
1.652	Imerys SA	Goldman Sachs	(2.370)	43	Vinci SA	Barclays Bank	(38)
(106)	Ipsen SA	Barclays Bank	(36)	253	Vinci SA	Goldman Sachs	(284)
(679)	Ipsen SA	Goldman Sachs	(1.625)	(612)	Vivendi SA	Barclays Bank	—
(3.580)	JCDecaux SA	Barclays Bank	(931)	(2.359)	Vivendi SA	Goldman Sachs	2
(4.557)	JCDecaux SA	Goldman Sachs	2.370	(160)	Vivendi SA	HSBC	(19)
(1.053)	JCDecaux SA	HSBC	(168)				(15.847)
(1.668)	Klepierre SA (Reit)	Goldman Sachs	630	Allemagne			
140	Korian SA	HSBC	99	(1.416)	Aareal Bank AG	Goldman Sachs	(1.430)
9.711	Lagardere SCA	Goldman Sachs	(8.449)	52	Allianz SE	Barclays Bank	(69)
893	Legrand SA	Goldman Sachs	(247)	21.049	alstria office REIT-AG (Reit)	Goldman Sachs	461
566	Legrand SA	HSBC	(57)	2.315	Aroundtown SA	Goldman Sachs	868
117	L'Oreal SA	Barclays Bank	240	178	Aurubis AG	Barclays Bank	(541)
659	L'Oreal SA	Goldman Sachs	(506)	923	Aurubis AG	Goldman Sachs	(1.442)
116	LVMH Moet Hennessy Louis Vuitton SE	Barclays Bank	1.456	113	Aurubis AG	HSBC	(224)
731	LVMH Moet Hennessy Louis Vuitton SE	Goldman Sachs	3.141	195	BASF SE	Goldman Sachs	(108)
18.374	Natixis SA	Goldman Sachs	(2.978)	(208)	Bayer AG	Barclays Bank	(69)
1.781	Natixis SA	HSBC	(299)	(45)	Bayer AG	Goldman Sachs	17
380	Nexans SA	Barclays Bank	(141)	(825)	Bechtle AG	Goldman Sachs	(1.485)
862	Nexans SA	HSBC	420	(1.152)	Beiersdorf AG	Goldman Sachs	(173)
749	Nexity SA	Goldman Sachs	(712)	(1.699)	Bilfinger SE	Barclays Bank	(1.712)
287	Nexity SA	JP Morgan	(96)	(770)	Brenntag AG	Goldman Sachs	355
441	Orpea	HSBC	1.426	449	CANCOM SE	Goldman Sachs	382
78	Pernod Ricard SA	Barclays Bank	39	494	Carl Zeiss Meditec AG	Barclays Bank	2.124
960	Pernod Ricard SA	Goldman Sachs	(358)	76	Carl Zeiss Meditec AG	JP Morgan	343
388	Peugeot SA	Barclays Bank	(175)	813	CompuGroup Medical SE	Barclays Bank	1.789
344	Peugeot SA	Goldman Sachs	(176)	1.388	CompuGroup Medical SE	Goldman Sachs	3.192
688	Peugeot SA	HSBC	(350)	139	Continental AG	Barclays Bank	(516)
82	Publicis Groupe SA	Barclays Bank	36	929	Continental AG	Goldman Sachs	(5.258)
367	Publicis Groupe SA	Goldman Sachs	140	26	Continental AG	HSBC	(90)
(485)	Remy Cointreau SA	Goldman Sachs	3.346	25	Continental AG	JP Morgan	(38)
7.396	Rexel SA	Barclays Bank	(2.071)	185	Covestro AG '144A'	Barclays Bank	(116)
4.268	Rexel SA	Goldman Sachs	(2.411)	31	Covestro AG '144A'	Citibank	(24)
7.668	Rexel SA	HSBC	(5.231)	862	Covestro AG '144A'	Goldman Sachs	(1.827)
1.342	Rubis SCA	Barclays Bank	(1.476)	1.379	CTS Eventim AG & Co KGaA	Barclays Bank	1.241
1.395	Rubis SCA	Goldman Sachs	(3.697)	(2.413)	Daimler AG	Goldman Sachs	2.305
917	Safran SA	Goldman Sachs	(434)	(297)	Delivery Hero SE	Barclays Bank	(197)
(1.045)	Sanofi	Goldman Sachs	(605)	(1.533)	Delivery Hero SE	Goldman Sachs	(5.969)
163	Sartorius Stedim Biotech	Goldman Sachs	1.108	(88)	Delivery Hero SE	HSBC	(247)
83	Sartorius Stedim Biotech	HSBC	679	89	Deutsche Boerse AG	Goldman Sachs	168
(49)	SEB SA	Goldman Sachs	—	(2.170)	Deutsche Lufthansa AG	Goldman Sachs	1.139
(30)	SEB SA	HSBC	(63)	(315)	Deutsche Lufthansa AG	HSBC	31
(247)	Societe Generale SA	Barclays Bank	4	2.562	Deutsche Pfandbriefbank AG '144A'	Goldman Sachs	820
(588)	Societe Generale SA	Goldman Sachs	(229)	5.331	Deutsche Post AG	Goldman Sachs	(2.612)
(1.926)	Societe Generale SA	HSBC	77	(2.822)	Deutsche Telekom AG	Goldman Sachs	(237)
151	Sodexo SA	Barclays Bank	(128)	(1.214)	Deutsche Telekom AG	HSBC	(239)
73	Sodexo SA	Citibank	(62)	(3.108)	Deutsche Wohnen SE	Goldman Sachs	(3.077)
930	Sodexo SA	Goldman Sachs	154	184	Dialog Semiconductor Plc	Barclays Bank	20
(46)	SOITEC	Barclays Bank	684	30	Dialog Semiconductor Plc	JP Morgan	35
(283)	SOITEC	Goldman Sachs	2.165	187	Duerr AG	Barclays Bank	(75)
(44)	SOITEC	HSBC	676	287	Duerr AG	Goldman Sachs	(14)
419	Sopra Steria Group	Goldman Sachs	2.221	244	Duerr AG	HSBC	(81)
4.026	Spie SA	Goldman Sachs	(362)	68	Duerr AG	JP Morgan	(46)
387	Spie SA	HSBC	(58)	(12.019)	E.ON SE	Goldman Sachs	(4.888)
(410)	STMicroelectronics NV	Barclays Bank	28	(188)	Evotec SE	Barclays Bank	(162)
(527)	STMicroelectronics NV	Goldman Sachs	(195)	1.436	Fielmann AG	Barclays Bank	(332)
(665)	STMicroelectronics NV	HSBC	(212)	361	Fielmann AG	Goldman Sachs	(794)
695	Teleperformance	Goldman Sachs	2.248	37	Fielmann AG	HSBC	(48)
(547)	Thales SA	Goldman Sachs	837	(105)	Fraport AG Frankfurt Airport Services Worldwide	Barclays Bank	48

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Allemagne suite				Allemagne suite			
(512)	Fraport AG Frankfurt Airport Services Worldwide	Goldman Sachs	(351)	(994)	United Internet AG	Goldman Sachs	(137)
(145)	Fraport AG Frankfurt Airport Services Worldwide	HSBC	34	(214)	Varta AG	HSBC	(2.647)
2.503	Freenet AG	HSBC	(826)	(3.751)	Vonovia SE	Goldman Sachs	(2.026)
295	Fresenius Medical Care AG & Co KGaA	Barclays Bank	12	283	Wacker Chemie AG	Barclays Bank	(250)
(1.923)	Fresenius SE & Co KGaA	Goldman Sachs	(2.293)	28	Wacker Chemie AG	Goldman Sachs	(32)
(1.990)	FUCHS PETROLUB SE (Pref)	Goldman Sachs	3.303	44	Wacker Chemie AG	HSBC	(112)
287	GEA Group AG	Barclays Bank	(10)	36	Wirecard AG	Citibank	72
1.579	GEA Group AG	Goldman Sachs	(32)	395	Wirecard AG	Goldman Sachs	(1.106)
145	GEA Group AG	Morgan Stanley	102	88	Wirecard AG	HSBC	144
(930)	Gerresheimer AG	HSBC	5.905	24	Wirecard AG	JP Morgan	13
5.331	Grand City Properties SA	Goldman Sachs	(960)	1.345	Zalando SE '144A'	Goldman Sachs	532
57	Grenke AG	JP Morgan	(22)				(30.186)
(869)	Hannover Rueck SE	Goldman Sachs	(504)	Irlande			
856	HeidelbergCement AG	Goldman Sachs	223	79	AIB Group Plc	Barclays Bank	15
(442)	HelloFresh SE	HSBC	(813)	18.395	AIB Group Plc	Goldman Sachs	(37)
458	Henkel AG & Co KGaA (Pref)	Goldman Sachs	473	(31)	Flutter Entertainment Plc	Goldman Sachs	(7)
76	Hugo Boss AG	Barclays Bank	73	(872)	Flutter Entertainment Plc	HSBC	(4.327)
(12.599)	Infineon Technologies AG	Goldman Sachs	1.915	(5)	Flutter Entertainment Plc	Morgan Stanley	(14)
(847)	K+S AG	JP Morgan	110	(113)	Glanbia Plc	Goldman Sachs	104
(1.137)	KION Group AG	Goldman Sachs	500	600	Kingspan Group Plc	HSBC	1.320
(322)	Knorr-Bremse AG	Goldman Sachs	(745)				(2.946)
68	LEG Immobilien AG	Goldman Sachs	64	Italie			
13	LEG Immobilien AG	JP Morgan	1	5.293	A2A SpA	Barclays Bank	29
1.294	Merck KGaA	Goldman Sachs	(714)	6.817	A2A SpA	Goldman Sachs	(4)
(25)	MorphoSys AG	Barclays Bank	(175)	2.797	A2A SpA	HSBC	13
(354)	MorphoSys AG	Goldman Sachs	(4.960)	3.766	A2A SpA	JP Morgan	40
(55)	MorphoSys AG	HSBC	(303)	1.739	Amplifon SpA	Goldman Sachs	2.574
13	MTU Aero Engines AG	Barclays Bank	69	7.303	Anima Holding SpA '144A'	Barclays Bank	833
21	MTU Aero Engines AG	Goldman Sachs	46	6.065	Anima Holding SpA '144A'	Goldman Sachs	1.528
(420)	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	Goldman Sachs	(1.909)	(820)	Atlantia SpA	Goldman Sachs	1.952
220	Nemetschek SE	Barclays Bank	22	(87)	Atlantia SpA	HSBC	220
31	Nemetschek SE	JP Morgan	(3)	5.228	Autogrill SpA	Goldman Sachs	2.379
1	Puma SE	Goldman Sachs	1	2.389	Autogrill SpA	HSBC	1.254
(848)	QIAGEN NV	Goldman Sachs	(4.036)	(3.831)	Azimut Holding SpA	Goldman Sachs	(421)
113	Rational AG	Goldman Sachs	(1.978)	(38.061)	Banco BPM SpA	Goldman Sachs	266
46	Rheinmetall AG	HSBC	104	(2.643)	BPER Banca	Barclays Bank	256
365	RTL Group SA	HSBC	489	(5.611)	BPER Banca	Goldman Sachs	(51)
(4.999)	RWE AG	Goldman Sachs	(3.767)	(6.956)	BPER Banca	HSBC	(1.085)
472	S&T AG	Barclays Bank	170	3.510	Buzzi Unicem SpA	Barclays Bank	(1.053)
964	SAP SE	Goldman Sachs	834	5.653	Buzzi Unicem SpA	Goldman Sachs	(2.883)
64	Sartorius AG (Pref)	Goldman Sachs	319	(1.481)	CNH Industrial NV	Barclays Bank	222
71	Sartorius AG (Pref)	HSBC	772	(233)	CNH Industrial NV	Goldman Sachs	116
107	Sartorius AG (Pref)	JP Morgan	1.230	(3.204)	CNH Industrial NV	HSBC	1.653
3.903	Schaeffler AG (Pref)	Goldman Sachs	(1.124)	(88)	DiaSorin SpA	Barclays Bank	(167)
361	Schaeffler AG (Pref)	JP Morgan	103	(349)	DiaSorin SpA	Goldman Sachs	(586)
77	Siemens AG	Barclays Bank	62	(316)	DiaSorin SpA	HSBC	(2.286)
58	Siemens AG	HSBC	146	(24.885)	Enel SpA	Goldman Sachs	(722)
(4.227)	Siemens Healthineers AG '144A'	Goldman Sachs	(2.901)	(16.215)	Eni SpA	Goldman Sachs	7.005
(172)	Siltronic AG	Goldman Sachs	384	1.040	Ferrari NV	Goldman Sachs	2.613
329	Software AG	Barclays Bank	(71)	19	Ferrari NV	HSBC	75
1.258	Software AG	Goldman Sachs	277	(524)	Fiat Chrysler Automobiles NV	HSBC	611
1.175	Stroer SE & Co KGaA	Goldman Sachs	(1.763)	(22.104)	Freni Brembo SpA	Goldman Sachs	(8.842)
221	Symrise AG	Goldman Sachs	628	(2.256)	Freni Brembo SpA	HSBC	(722)
4.548	TAG Immobilien AG	Goldman Sachs	(1.141)	(3.527)	Hera SpA	Goldman Sachs	(162)
472	TAG Immobilien AG	HSBC	19	(7.705)	Infrastrutture Wireless Italiane SpA '144A'	Goldman Sachs	(1.079)
29.871	Telefonica Deutschland Holding AG	Goldman Sachs	(329)	4.132	Interpump Group SpA	Goldman Sachs	4.958
(1.876)	thyssenkrupp AG	Barclays Bank	957	(4.169)	Iren SpA	Barclays Bank	(367)
(4.750)	thyssenkrupp AG	JP Morgan	6.466	(4.739)	Iren SpA	Goldman Sachs	(227)
(316)	United Internet AG	Barclays Bank	82	(9.915)	Iren SpA	HSBC	(671)
				17.452	Italgas SpA	Barclays Bank	628
				26.688	Italgas SpA	HSBC	(4.163)
				6.086	Leonardo SpA	Goldman Sachs	(5.112)
				11.091	Mediobanca Banca di Credito Finanziario SpA	Goldman Sachs	(5.435)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Italie suite				Pays-Bas suite			
148	Mediobanca Banca di Credito Finanziario SpA	HSBC	(41)	1.274	Wolters Kluwer NV	Goldman Sachs	1.426
1.062	Mediobanca Banca di Credito Finanziario SpA	JP Morgan	(297)	1.004	Wolters Kluwer NV	HSBC	1.337
(2.928)	Moncler SpA	Goldman Sachs	(9.584)	(24.614)			
(105)	Moncler SpA	HSBC	(253)	Norvège			
2.141	Nexi SpA '144A'	Barclays Bank	1.357	(4.221)	Aker BP ASA	Barclays Bank	1.085
2.621	Nexi SpA '144A'	Goldman Sachs	3.549	(53.797)	DNO ASA	Barclays Bank	2.527
(46)	Poste Italiane SpA '144A'	HSBC	23	(4.765)	Gjensidige Forsikring ASA	Barclays Bank	(920)
(2.478)	Prysmian SpA	Goldman Sachs	(2.091)	11.563	Leroy Seafood Group ASA	Goldman Sachs	5.122
1.969	Saipem SpA	Barclays Bank	(240)	(5.542)	Mowi ASA	Barclays Bank	(3.085)
3.356	Saipem SpA	Goldman Sachs	(812)	746	Norsk Hydro ASA	JP Morgan	(49)
(2.798)	Salvatore Ferragamo SpA	HSBC	(1.569)	(6.774)	Orkla ASA	Barclays Bank	(911)
27.241	Snam SpA	Barclays Bank	672	376	Salmar ASA	Barclays Bank	1.416
4.567	Snam SpA	Goldman Sachs	241	187	Salmar ASA	HSBC	(190)
(8.046)	Tenaris SA	Goldman Sachs	1.738	274	Salmar ASA	JP Morgan	724
(46)	Tenaris SA	HSBC	15	8.261	Subsea 7 SA	Goldman Sachs	(1.977)
(2.526)	Unione di Banche Italiane SpA	Goldman Sachs	145	373	TGS NOPEC Geophysical Co ASA	Barclays Bank	(48)
22.733	Unipol Gruppo SpA	Goldman Sachs	(773)	(240)	Tomra Systems ASA	Barclays Bank	(131)
9.635	Unipol Gruppo SpA	HSBC	308	(1.083)	Yara International ASA	Barclays Bank	301
1.013	UnipolSai Assicurazioni SpA	Goldman Sachs	3	3.864			
648	UnipolSai Assicurazioni SpA	HSBC	25	Portugal			
(14.397)				(64.104)	Banco Comercial Portugues SA 'R'	Goldman Sachs	776
Pays-Bas				(44.851)	EDP - Energias de Portugal SA	Goldman Sachs	1.480
(2.535)	Aalberts NV	Goldman Sachs	(25)	(278)	Galp Energia SGPS SA	HSBC	89
6.650	ABN AMRO Bank NV - CVA '144A'	Barclays Bank	(3.691)	1.286	Jeronimo Martins SGPS SA	Goldman Sachs	(379)
452	ABN AMRO Bank NV - CVA '144A'	Goldman Sachs	(95)	3.714	Jeronimo Martins SGPS SA	HSBC	(3.194)
6	Adyen NV '144A'	JP Morgan	285	(1.228)			
32.595	Aegon NV	Goldman Sachs	(4.140)	Espagne			
697	Altice Europe NV	Goldman Sachs	231	109	Acciona SA	Barclays Bank	3
2.421	APERAM SA	Barclays Bank	(387)	87	Acciona SA	Goldman Sachs	35
290	APERAM SA	HSBC	(261)	79	Acciona SA	HSBC	184
(162)	ArcelorMittal SA	Barclays Bank	34	105	Acciona SA	JP Morgan	143
(5.674)	ArcelorMittal SA	Goldman Sachs	(1.919)	12.464	Acerinox SA	Goldman Sachs	(1.670)
(18)	ArcelorMittal SA	HSBC	(11)	8.447	Acerinox SA	HSBC	(1.352)
59	ASM International NV	Barclays Bank	100	3.882	Banco Bilbao Vizcaya Argentaria SA	Barclays Bank	(18)
1.354	ASM International NV	Goldman Sachs	(2.479)	982	Banco Bilbao Vizcaya Argentaria SA	Goldman Sachs	(25)
38	ASM International NV	HSBC	46	(60.691)	Banco de Sabadell SA	Goldman Sachs	(1.062)
10.234	ASR Nederland NV	Goldman Sachs	(2.763)	(10.051)	Banco Santander SA	Barclays Bank	645
2.179	BE Semiconductor Industries NV	Goldman Sachs	(2.397)	(6.038)	Banco Santander SA	Goldman Sachs	32
(1.589)	Boskalis Westminster	Barclays Bank	365	(3.057)	Bankia SA	Goldman Sachs	87
(107)	Boskalis Westminster	Goldman Sachs	(8)	16.995	Bankinter SA	Goldman Sachs	4.181
(588)	Boskalis Westminster	JP Morgan	(24)	18.526	CaixaBank SA	HSBC	1.275
(616)	Galapagos NV	Goldman Sachs	(7.752)	(136)	Cellnex Telecom SA '144A'	Goldman Sachs	15
(430)	Heineken NV	Barclays Bank	(566)	2.279	CIE Automotive SA	Barclays Bank	365
(1.779)	Heineken NV	Goldman Sachs	(1.326)	4.897	CIE Automotive SA	Goldman Sachs	(5.191)
(743)	IMCD NV	Goldman Sachs	(2)	770	CIE Automotive SA	HSBC	(862)
7.248	ING Groep NV	Goldman Sachs	(754)	(1.380)	Ferrovial SA	Barclays Bank	(1.145)
(1.495)	Koninklijke Ahold Delhaize NV	Goldman Sachs	990	(15)	Ferrovial SA	Barclays Bank	(1)
(182)	Koninklijke DSM NV	Goldman Sachs	(45)	(3.342)	Ferrovial SA	Goldman Sachs	(2.426)
17.924	Koninklijke KPN NV	Goldman Sachs	54	(120)	Ferrovial SA	Goldman Sachs	(88)
16.240	Koninklijke KPN NV	HSBC	292	(17)	Ferrovial SA	HSBC	3
(1.660)	Koninklijke Philips NV	Goldman Sachs	(2.274)	2.774	Grifols SA	Goldman Sachs	4.882
(814)	Koninklijke Vopak NV	Goldman Sachs	2.678	(3.208)	Indra Sistemas SA	Goldman Sachs	(529)
(2.269)	Koninklijke Vopak NV	HSBC	2.163	1.551	Industria de Diseno Textil SA	Barclays Bank	1.303
6.741	NN Group NV	Goldman Sachs	(3.505)	660	Industria de Diseno Textil SA	Citibank	554
(1.127)	OCI NV	Goldman Sachs	2.045	(544)	Masmovil Ibercom SA	Goldman Sachs	(424)
(2.613)	Prosus NV	Goldman Sachs	30	608	Mediaset Espana Comunicacion SA	Goldman Sachs	198
(716)	Takeaway.com NV '144A'	JP Morgan	(3.607)	(6.259)	Naturgy Energy Group SA	Goldman Sachs	751
115	TomTom NV	Barclays Bank	(39)				
997	Unilever NV	Goldman Sachs	269				
805	Wolters Kluwer NV	Barclays Bank	1.111				

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				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie		EUR	Nombre	Description	Contrepartie		EUR
Espagne suite					Suisse suite				
314	Repsol SA	Barclays Bank		(112)	1.223	Cie Financiere Richemont SA	Goldman Sachs		2.643
8.248	Repsol SA	Goldman Sachs		(2.934)	18	Cie Financiere Richemont SA	HSBC		63
(821)	Siemens Gamesa Renewable Energy SA	Barclays Bank		(1.277)	(1.464)	Clariant AG	Goldman Sachs		253
(7.663)	Siemens Gamesa Renewable Energy SA	Goldman Sachs		(6.198)	(25.924)	Credit Suisse Group AG	Goldman Sachs		(5.179)
(8)	Siemens Gamesa Renewable Energy SA	HSBC		(9)	(8)	dormakaba Holding AG	Goldman Sachs		182
1.953	Telefonica SA	Barclays Bank		408	(34)	EMS-Chemie Holding AG	Goldman Sachs		(62)
17.239	Telefonica SA	Goldman Sachs		3.706	417	Flughafen Zurich AG	Goldman Sachs		1.969
5.580	Telefonica SA	JP Morgan		1.627	(224)	Georg Fischer AG Reg	Goldman Sachs		(2.746)
(1.186)	Viscofan SA	Goldman Sachs		(1.091)	(179)	Helvetia Holding AG Reg	Goldman Sachs		244
				(6.017)	(1.658)	Idorsia Ltd	Goldman Sachs		(4.998)
Suède					(2.582)	Idorsia Ltd	JP Morgan		(8.581)
1.950	Assa Abloy AB 'B'	Goldman Sachs		(93)	(1.319)	Julius Baer Group Ltd	Goldman Sachs		(147)
(2.001)	Atlas Copco AB 'A'	Barclays Bank		534	167	LafargeHolcim Ltd	Barclays Bank		(68)
(143)	BillerudKorsnas AB	JP Morgan		12	3.075	LafargeHolcim Ltd	Goldman Sachs		(141)
826	Boliden AB	Goldman Sachs		(1.361)	(21)	Landis+Gyr Group AG	Goldman Sachs		(20)
(7.128)	Dometic Group AB '144A'	Barclays Bank		(1.481)	7.404	Logitech International SA	Goldman Sachs		8.202
(4.090)	Electrolux AB 'B'	Barclays Bank		(2.960)	(577)	Lonza Group AG	Goldman Sachs		(314)
8.950	Elekta AB 'B'	Goldman Sachs		(5.880)	116	Nestle SA	Goldman Sachs		15
(580)	Epiroc AB 'B'	Barclays Bank		93	2.303	Novartis AG	Goldman Sachs		7.528
1.115	Evolution Gaming Group AB '144A'	Goldman Sachs		637	(435)	OC Oerlikon Corp AG Reg	Barclays Bank		(9)
4.012	Fastighets AB Balder 'B'	Goldman Sachs		6.877	(401)	OC Oerlikon Corp AG Reg	Goldman Sachs		(90)
(3.013)	Getinge AB 'B'	Barclays Bank		74	(3.630)	OC Oerlikon Corp AG Reg	HSBC		(735)
7.239	Hennes & Mauritz AB 'B'	Barclays Bank		2.316	(285)	Partners Group Holding AG	Goldman Sachs		(10.196)
(710)	Hexagon AB 'B'	Barclays Bank		(417)	804	PSP Swiss Property AG	Barclays Bank		1.022
(5.269)	Holmen AB 'B'	Barclays Bank		2.007	1.679	PSP Swiss Property AG	Goldman Sachs		1.982
320	Husqvarna AB 'B'	Barclays Bank		(63)	690	Roche Holding AG	Goldman Sachs		5.272
2.273	Husqvarna AB 'B'	Goldman Sachs		(456)	93	Schindler Holding AG	Goldman Sachs		439
(2.383)	ICA Gruppen AB	Barclays Bank		(2.065)	(7)	SGS SA	Goldman Sachs		(343)
(5.983)	JM AB	Goldman Sachs		(5.811)	432	Sika AG	Goldman Sachs		1.138
14.478	Kindred Group Plc SDR	Goldman Sachs		(1.268)	(3.534)	Stadler Rail AG	Barclays Bank		(385)
(1.996)	Loomis AB 'B'	Barclays Bank		(1.749)	(446)	Stadler Rail AG	Goldman Sachs		(227)
3.136	Millicom International Cellular SA SDR	Goldman Sachs		9.854	(1.848)	Stadler Rail AG	HSBC		(2.014)
3.258	Nordea Bank Abp	Barclays Bank		(523)	48	Straumann Holding AG	Goldman Sachs		3.007
15.603	Nordea Bank Abp	Goldman Sachs		(2.067)	224	Sulzer AG Reg	Barclays Bank		285
1.244	Sandvik AB	Goldman Sachs		(75)	926	Sulzer AG Reg	Goldman Sachs		1.177
(5.699)	Securitas AB 'B'	Barclays Bank		1	4.018	Sunrise Communications Group AG	Goldman Sachs		(6.385)
(9.813)	Skanska AB 'B'	Barclays Bank		(467)	(51)	Swatch Group AG/The	Goldman Sachs		(208)
3.263	SKF AB 'B'	Goldman Sachs		(699)	(937)	Swiss Prime Site AG	Goldman Sachs		(1.361)
858	SKF AB 'B'	HSBC		4	(427)	Swisscom AG	Goldman Sachs		(4.032)
574	SSAB AB 'B'	Barclays Bank		(17)	(70)	Temenos AG	Goldman Sachs		41
(16.192)	Svenska Cellulosa AB SCA 'B'	Barclays Bank		4.903	(101)	Temenos AG	HSBC		(141)
1.191	Swedbank AB 'A'	Goldman Sachs		(190)	315	UBS Group AG	Goldman Sachs		3
2.675	Swedish Match AB	Barclays Bank		1.223	(229)	Vifor Pharma AG	Barclays Bank		(3.452)
2.600	Swedish Orphan Biovitrum AB	Goldman Sachs		111	(608)	Vifor Pharma AG	Goldman Sachs		(3.726)
4.246	Telefonaktiebolaget LM Ericsson 'B'	Goldman Sachs		(577)	(25)	Vifor Pharma AG	HSBC		(88)
(76.301)	Telia Co AB	Barclays Bank		363					(15.823)
21.293	Volvo AB 'B'	Goldman Sachs		(8.317)	Royaume-Uni				
425	Volvo AB 'B'	HSBC		106	6.497	AA Plc	HSBC		(320)
				(7.421)	(467)	Aggreko Plc	Barclays Bank		28
Suisse					(1.260)	Aggreko Plc	Goldman Sachs		(479)
(16.057)	ABB Ltd	Goldman Sachs		437	(368)	Anglo American Plc	Goldman Sachs		(9)
296	Adecco Group AG	Barclays Bank		97	4.383	Antofagasta Plc	Goldman Sachs		(319)
330	ams AG	Goldman Sachs		947	2.886	Ashmore Group Plc	Barclays Bank		404
(2.208)	Baloise Holding AG	Goldman Sachs		4.010	275	Ashmore Group Plc	Goldman Sachs		3
160	Bucher Industries AG	Barclays Bank		(988)	7.615	Ashtead Group Plc	Goldman Sachs		(2.412)
210	Bucher Industries AG	Goldman Sachs		(191)	(473)	ASOS Plc	JP Morgan		(788)
47	Bucher Industries AG	HSBC		(282)	(46)	AstraZeneca Plc	HSBC		26
8	Bucher Industries AG	Morgan Stanley		(49)	6.788	Auto Trader Group Plc '144A'	Goldman Sachs		2.373
614	Cie Financiere Richemont SA	Barclays Bank		379	25	AVEVA Group Plc	Barclays Bank		41

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Royaume-Uni suite				Royaume-Uni suite			
(6.901)	B&M European Value Retail SA	HSBC	(38)	3.798	IG Group Holdings Plc	Barclays Bank	766
254	Babcock International Group Plc	Goldman Sachs	214	(19.812)	IMI Plc	Goldman Sachs	(3.022)
(3.402)	Beazley Plc	Goldman Sachs	(160)	1.377	Imperial Brands Plc	Goldman Sachs	126
219	Bellway Plc	Goldman Sachs	149	2.437	Imperial Brands Plc	HSBC	(1.978)
3.265	Berkeley Group Holdings Plc	Barclays Bank	5.566	(9.682)	Inchcape Plc	Goldman Sachs	284
2.210	Berkeley Group Holdings Plc	Goldman Sachs	1.708	(10.103)	Informa Plc	Goldman Sachs	71
(255)	BHP Group Plc	Barclays Bank	(27)	(2.318)	InterContinental Hotels Group Plc	Goldman Sachs	(6.659)
(2.580)	BHP Group Plc	Goldman Sachs	(776)	(1.050)	International Consolidated Airlines Group SA	Barclays Bank	39
13.383	Boohoo Group Plc	Barclays Bank	2.936	(3.921)	International Consolidated Airlines Group SA	Goldman Sachs	460
997	Bovis Homes Group Plc	Barclays Bank	(135)	(1.524)	Intertek Group Plc	Goldman Sachs	(4.827)
1.726	Bovis Homes Group Plc	Goldman Sachs	(326)	1.349	Investec Plc	Barclays Bank	(95)
18.056	British Land Co Plc/The (Reit)	Goldman Sachs	5.050	3.355	Investec Plc	Goldman Sachs	401
11.494	Britvic Plc	Barclays Bank	405	3.662	Investec Plc	HSBC	537
1.459	Britvic Plc	Goldman Sachs	(211)	1.132	Investec Plc	JP Morgan	224
(6.273)	Bunzl Plc	Goldman Sachs	(8.022)	(1.933)	ITV Plc	Goldman Sachs	(12)
(2.905)	Capita Plc	Barclays Bank	(17)	25.054	IWG Plc	Barclays Bank	2.587
(6.190)	Capita Plc	Goldman Sachs	(116)	64.211	J Sainsbury Plc	Goldman Sachs	8.738
(10.040)	Capita Plc	JP Morgan	(518)	4.051	JD Sports Fashion Plc	Barclays Bank	(1.131)
(18.072)	Capital & Counties Properties Plc	Goldman Sachs	4.855	1.034	JD Sports Fashion Plc	Goldman Sachs	(130)
(3.936)	Centamin Plc	Barclays Bank	62	2.250	JD Sports Fashion Plc	HSBC	760
(15.583)	Centamin Plc	Goldman Sachs	740	608	JD Sports Fashion Plc	JP Morgan	205
75.398	Centrica Plc	Goldman Sachs	6.103	12.656	John Wood Group Plc	Barclays Bank	(282)
577	Cineworld Group Plc	HSBC	25	1.367	John Wood Group Plc	Goldman Sachs	(18)
7.850	Compass Group Plc	Goldman Sachs	(5.812)	416	John Wood Group Plc	JP Morgan	59
26.294	ConvaTec Group Plc '144A'	Goldman Sachs	1.326	54	Johnson Matthey Plc	Barclays Bank	(19)
(372)	CRH Plc	Goldman Sachs	(314)	578	Johnson Matthey Plc	Goldman Sachs	(634)
(2.679)	Croda International Plc	Goldman Sachs	(4.130)	(616)	Jupiter Fund Management Plc	Barclays Bank	51
1.670	DCC Plc	Goldman Sachs	(744)	(1.398)	KAZ Minerals Plc	Barclays Bank	55
1.019	Dechra Pharmaceuticals Plc	HSBC	2.702	(479)	KAZ Minerals Plc	HSBC	141
6.291	Direct Line Insurance Group Plc	Goldman Sachs	2.384	(39.802)	Kingfisher Plc	Goldman Sachs	192
(38.123)	Domino's Pizza Group Plc	Goldman Sachs	(10.331)	(3.091)	Land Securities Group Plc (Reit)	Goldman Sachs	(127)
(506)	Dunelm Group Plc	Goldman Sachs	(122)	(26.726)	Legal & General Group Plc	Goldman Sachs	(2.038)
(54)	Dunelm Group Plc	HSBC	(41)	(118.317)	Lloyds Banking Group Plc	Barclays Bank	(1.943)
262	easyJet Plc	Barclays Bank	(36)	(6.294)	Lloyds Banking Group Plc	Goldman Sachs	89
1.550	easyJet Plc	HSBC	750	(18.313)	Lloyds Banking Group Plc	HSBC	(421)
(604)	Electrocomponents Plc	Barclays Bank	20	1.091	London Stock Exchange Group Plc	Goldman Sachs	1.024
11.721	Experian Plc	Goldman Sachs	18.151	(155)	LondonMetric Property Plc (Reit)	Barclays Bank	1
1.020	Ferguson Plc	Goldman Sachs	554	(38.836)	M&G Plc	HSBC	(2.385)
(182)	Fevertree Drinks Plc	Barclays Bank	10	9.498	Man Group Plc/Jersey	Barclays Bank	1.059
(76)	Fevertree Drinks Plc	Goldman Sachs	10	8.265	Man Group Plc/Jersey	Goldman Sachs	1.052
(6.904)	Fresnillo Plc	Goldman Sachs	4.163	11.517	Man Group Plc/Jersey	HSBC	720
409	GlaxoSmithKline Plc	Barclays Bank	230	6.787	Marks & Spencer Group Plc	Goldman Sachs	1.493
9.290	GlaxoSmithKline Plc	Goldman Sachs	6.161	574	Meggitt Plc	HSBC	(6)
3.046	Greggs Plc	Goldman Sachs	1.143	261	Micro Focus International Plc	Barclays Bank	75
(263)	GVC Holdings Plc	Barclays Bank	(11)	(5.271)	Mondi Plc	Goldman Sachs	(402)
(2.651)	GVC Holdings Plc	Goldman Sachs	(900)	30.855	Moneysupermarket.com Group Plc	Goldman Sachs	(3.645)
(285)	GVC Holdings Plc	HSBC	4	7.219	National Express Group Plc	Goldman Sachs	1.372
3.977	Halma Plc	Goldman Sachs	10.778	(6.143)	National Grid Plc	Barclays Bank	231
(8.499)	Hammerson Plc (Reit)	Goldman Sachs	(1.256)	(16.148)	National Grid Plc	Goldman Sachs	408
(1.730)	Hammerson Plc (Reit)	HSBC	(357)	857	Next Plc	Goldman Sachs	(297)
2.452	Hargreaves Lansdown Plc	Barclays Bank	1.870	68	Next Plc	JP Morgan	13
33	Hargreaves Lansdown Plc	HSBC	63	933	NMC Health Plc	HSBC	1.883
(72.595)	Hays Plc	Goldman Sachs	(4.744)	(124)	Ocado Group Plc	Barclays Bank	(312)
(14.810)	Hays Plc	HSBC	(1.025)	(3.192)	Ocado Group Plc	Goldman Sachs	(7.140)
404	Hikma Pharmaceuticals Plc	Barclays Bank	104	2.081	Pearson Plc	Barclays Bank	(132)
528	Hikma Pharmaceuticals Plc	Goldman Sachs	208	4.544	Pearson Plc	Goldman Sachs	(142)
1.165	Hikma Pharmaceuticals Plc	HSBC	381	267	Pearson Plc	JP Morgan	36
(1.859)	Hiscox Ltd	Goldman Sachs	(2.408)	(1.282)	Pennon Group Plc	Goldman Sachs	172
(264)	Hiscox Ltd	HSBC	(415)	2.542	Petrofac Ltd	Barclays Bank	(283)
10.003	HomeServe Plc	Goldman Sachs	7.510	11.178	Petrofac Ltd	Goldman Sachs	(2.426)
1.392	Howden Joinery Group Plc	Barclays Bank	251				
8.556	Howden Joinery Group Plc	Goldman Sachs	4.176				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	EUR		Nombre	Description	Contrepartie	EUR	
Royaume-Uni suite					Royaume-Uni suite				
(13.138)	Phoenix Group Holdings Plc	Goldman Sachs	(3.715)		17	Wizz Air Holdings Plc '144A'	Goldman Sachs	5	
591	Playtech Plc	JP Morgan	64		38.846	Wm Morrison Supermarkets Plc	Goldman Sachs	863	
5.197	Prudential Plc	Goldman Sachs	4.390					(28.439)	
(2.418)	Reckitt Benckiser Group Plc	Goldman Sachs	(4.574)		Total			(137.218)	
(166)	Reckitt Benckiser Group Plc	HSBC	(408)						
616	RELX Plc	Goldman Sachs	59						
3.644	Rightmove Plc	Goldman Sachs	830						
190	Rightmove Plc ^{††}	HSBC	—						
(1.464)	Rio Tinto Plc	Goldman Sachs	(996)						
(497.260)	Rolls-Royce Holdings Plc	Goldman Sachs	—						
7.587	Rotork Plc	Goldman Sachs	(141)						
1.298	Rotork Plc	HSBC	(44)						
(49.496)	Royal Bank of Scotland Group Plc	Goldman Sachs	(1.394)						
82	Royal Dutch Shell Plc 'B'	Barclays Bank	(56)						
12.359	Royal Dutch Shell Plc 'B'	Goldman Sachs	(10.711)						
109	Royal Dutch Shell Plc 'B'	JP Morgan	(48)						
847	Royal Mail Plc	Barclays Bank	(39)						
13.247	Royal Mail Plc	Goldman Sachs	(1.983)						
(16.579)	RSA Insurance Group Plc	Goldman Sachs	(3.579)						
(389)	Sage Group Plc/The	Goldman Sachs	(20)						
(2.688)	Schroders Plc	Goldman Sachs	(1.703)						
(33.643)	Segro Plc (Reit)	Goldman Sachs	(16.498)						
(22.840)	Signature Aviation Plc	Goldman Sachs	15.782						
2.266	Smith & Nephew Plc	Barclays Bank	1.023						
2.212	Smith & Nephew Plc	Goldman Sachs	2.232						
807	Smith & Nephew Plc	JP Morgan	799						
(86)	Spectris Plc	Barclays Bank	51						
(6.144)	Spectris Plc	Goldman Sachs	(12.830)						
(387)	Spirax-Sarco Engineering Plc	Goldman Sachs	(998)						
(9)	Spirax-Sarco Engineering Plc	HSBC	(52)						
3.335	Sports Direct International Plc	Goldman Sachs	610						
(8.304)	SSE Plc	Goldman Sachs	49						
4.688	SSP Group Plc	Goldman Sachs	1.100						
(7.258)	St James's Place Plc	Goldman Sachs	(2.342)						
(27.663)	Standard Life Aberdeen Plc	Goldman Sachs	(1.801)						
(2.238)	Superdry Plc	HSBC	(977)						
(704)	Tate & Lyle Plc	Goldman Sachs	20						
(116)	Ted Baker Plc	Barclays Bank	19						
(120)	Ted Baker Plc	Goldman Sachs	—						
(400)	Ted Baker Plc	HSBC	134						
1.979	Tesco Plc	Barclays Bank	(149)						
(29.454)	Topps Tiles Plc	HSBC	(138)						
(5.461)	Travis Perkins Plc	Goldman Sachs	(4.100)						
(57.152)	Tritax Big Box REIT Plc (Reit)	Goldman Sachs	(402)						
(3.150)	TUI AG	Goldman Sachs	(74)						
(11.401)	Tullow Oil Plc	Goldman Sachs	2.100						
6.809	UDG Healthcare Plc	Goldman Sachs	2.676						
(20.349)	UNITE Group Plc/The (Reit)	Goldman Sachs	(17.666)						
(3.866)	UNITE Group Plc/The (Reit)	HSBC	(4.990)						
(7)	United Utilities Group Plc ^{††}	HSBC	—						
(1.122)	Victrex Plc	Barclays Bank	974						
(2.889)	Victrex Plc	Goldman Sachs	610						
(66)	Victrex Plc	HSBC	92						
7.778	Virgin Money UK Plc	Goldman Sachs	3.486						
49.724	Vodafone Group Plc	Goldman Sachs	(722)						
1.132	Vodafone Group Plc	HSBC	17						
2.138	Vodafone Group Plc	JP Morgan	(167)						
(12.059)	Weir Group Plc/The	Goldman Sachs	1.698						
611	WH Smith Plc	Barclays Bank	731						
195	WH Smith Plc	Goldman Sachs	232						
(3.323)	Whitbread Plc	Goldman Sachs	(10.136)						

^{††} Les montants inférieurs à 0,50 EUR ont été arrondis à zéro.

BlackRock European Diversified Equity Absolute Return Fund

suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en CHF						
CHF	31.597	EUR	28.811	State Street Bank & Trust Company	13/12/2019	(117)
EUR	14.793	CHF	16.243	State Street Bank & Trust Company	13/12/2019	43
						(74)
Catégorie d'Actions couverte en GBP						
EUR	2.500	GBP	2.139	State Street Bank & Trust Company	13/12/2019	(9)
GBP	116.471	EUR	135.430	State Street Bank & Trust Company	13/12/2019	1.161
						1.152
Catégorie d'Actions couverte en SEK						
EUR	71.312	SEK	758.912	State Street Bank & Trust Company	13/12/2019	(947)
SEK	22.785.408	EUR	2.126.285	State Street Bank & Trust Company	13/12/2019	43.209
						42.262

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en USD						
EUR	571	USD	632	State Street Bank & Trust Company	13/12/2019	(2)
USD	34.487	EUR	31.220	State Street Bank & Trust Company	13/12/2019	106
						104
Total						43.444

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	81,65
Portefeuille de titres à la valeur de marché	81,65
Autres éléments de l'actif net	18,35
	100,00

BlackRock European Opportunities Extension Fund

Portefeuille de titres au 30 novembre 2019

		Valeur de marché EUR	% de l'actif net			Valeur de marché EUR	% de l'actif net
Nombre	Description			Nombre	Description		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Belgique				Royaume-Uni			
267.831	KBC Group NV	17.741.126	1,70	2.325.387	RELX Plc	51.274.783	4,91
674.767	Kinepolis Group NV	41.295.740	3,96			51.274.783	4,91
		59.036.866	5,66		Total des actions ordinaires	798.898.463	76,57
Danemark				OBLIGATIONS			
488.904	DSV PANALPINA A/S	48.334.104	4,63	Pays-Bas			
48.723	Genmab A/S	10.333.491	0,99	EUR 35.500.000	Cooperatieve Rabobank UA RegS FRN 3/7/2020	35.612.003	3,41
1.193.840	Novo Nordisk A/S 'B'	61.106.132	5,86			35.612.003	3,41
737.285	Royal Unibrew A/S	60.336.708	5,78		Total des obligations	35.612.003	3,41
		180.110.435	17,26	CERTIFICATS DE DÉPÔT			
Finlande				Finlande			
565.625	Konecranes OYJ [^]	16.425.750	1,58	EUR 6.000.000	Nordea Bank Abp 11/3/2020 (Zero Coupon)	6.006.958	0,57
		16.425.750	1,58	EUR 1.000.000	Nordea Bank Abp/London 10/12/2019 (Zero Coupon)	1.000.145	0,10
France						7.007.103	0,67
313.268	Alten SA [^]	33.049.774	3,17	France			
168.322	Ipsen SA	17.185.676	1,65	EUR 5.000.000	Credit Agricole SA/London 6/1/2020 (Zero Coupon)	5.002.250	0,48
48.771	Teleperformance	10.485.765	1,00			5.002.250	0,48
		60.721.215	5,82	Japon			
Géorgie				EUR 4.000.000	Norinchukin Bank 25/2/2020 (Zero Coupon)	4.004.455	0,38
145.573	Knorr-Bremse AG	12.870.109	1,23			4.004.455	0,38
		12.870.109	1,23	Suisse			
Allemagne				EUR 3.000.000	Zuercher Kantonalbank RegS 14/2/2020 (Zero Coupon)	3.003.312	0,29
98.860	adidas AG	28.204.758	2,70			3.003.312	0,29
125.670	MorphoSys AG [^]	14.049.906	1,35	Royaume-Uni			
260.882	SAP SE	32.224.145	3,09	EUR 8.500.000	Mizuho Bank Ltd 16/12/2019 (Zero Coupon)	8.501.785	0,82
		74.478.809	7,14			8.501.785	0,82
Irlande					Total des certificats de dépôt	27.518.905	2,64
160.136	DCC Plc	12.504.292	1,20	BILLETS DE TRÉSORERIE			
3.550.937	Irish Continental Group Plc (Unit)	16.476.348	1,58	France			
		28.980.640	2,78	EUR 4.500.000	Matchpoint Finance Plc RegS 22/1/2020 (Zero Coupon)	4.501.858	0,43
Luxembourg				EUR 16.000.000	Matchpoint Finance Plc RegS 20/3/2020 (Zero Coupon)	16.019.265	1,53
304.338	Stabilus SA	18.032.027	1,73			20.521.123	1,96
		18.032.027	1,73	Allemagne			
Pays-Bas				EUR 15.000.000	Dekabank Deutsche Girozentrale RegS 24/2/2020 (Zero Coupon)	15.016.880	1,44
183.870	IMCD NV	13.928.152	1,34			15.016.880	1,44
242.794	TKH Group NV [^]	11.416.174	1,09	Luxembourg			
		25.344.326	2,43	EUR 3.500.000	Antalis SA 29/1/2020 (Zero Coupon)	3.502.277	0,34
Suède				EUR 8.000.000	Banque Federative Du Credit Mutuel RegS 1/4/2020 (Zero Coupon)	8.012.061	0,77
298.948	AddLife AB 'B'	7.856.748	0,75	EUR 6.000.000	Collateralized Commercial Paper RegS 6/3/2020 (Zero Coupon)	6.007.292	0,58
974.738	AddTech AB 'B'	24.642.824	2,36	EUR 4.000.000	LMA SA RegS 24/1/2020 (Zero Coupon)	4.002.508	0,38
1.556.505	Assa Abloy AB 'B'	33.659.349	3,23				
294.375	Hexagon AB 'B'	15.159.179	1,45				
408.595	Thule Group AB '144A'	8.154.970	0,78				
864.372	Trox Group AB	9.448.887	0,91				
		98.921.957	9,48				
Suisse							
430.310	LafargeHolcim Ltd Reg	20.200.603	1,94				
108.882	Lonza Group AG Reg [^]	33.743.080	3,23				
31.838	Partners Group Holding AG	24.463.081	2,34				
247.463	Sika AG Reg [^]	39.120.229	3,75				
44.520	Straumann Holding AG Reg	38.945.218	3,73				
66.543	Tecan Group AG Reg	16.229.335	1,56				
		172.701.546	16,55				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Opportunities Extension Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
Luxembourg suite			
EUR 6.000.000	Matchpoint Finance Plc 27/5/2020 (Zero Coupon)	6.009.861	0,58
EUR 8.000.000	Procter & Gamble Co 2/3/2020 (Zero Coupon)	8.008.690	0,77
EUR 4.000.000	Satellite 17/1/2020 (Zero Coupon)	4.002.028	0,38
EUR 4.000.000	Svenska Handelsbanken AB RegS 21/2/2020 (Zero Coupon)	4.004.484	0,38
EUR 4.000.000	UBS AG/London RegS 10/1/2020 (Zero Coupon)	4.001.780	0,38
		47.550.981	4,56
Total des billets de trésorerie		83.088.984	7,96
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		945.118.355	90,58
Organismes de placement collectif Irlande			
938.694	BlackRock ICS Euro Liquid Environmentally Aware Fund ⁻	93.525.621	8,96
		93.525.621	8,96
Total des organismes de placement collectif		93.525.621	8,96
Portefeuille de titres à la valeur de marché		1.038.643.976	99,54
Autres éléments de l'actif net		4.769.160	0,46
Total de l'actif net (EUR)		1.043.413.136	100,00
[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés. ⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			

BlackRock European Opportunities Extension Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Autriche				Pays-Bas suite			
(175.750)	Voestalpine AG	Bank of America Merrill Lynch	(26.362)	(174.386)	Signify NV '144A'	Citibank	(71.498)
			(26.362)	(7.241)	SNS REAAL NV ^{tr}	Deutsche Bank	—
							(93.689)
Danemark				Norvège			
(150.033)	Demant A/S	Citibank	(126.517)	(2.541.239)	REC Silicon ASA	Bank of America Merrill Lynch	97.994
(136.552)	H Lundbeck A/S	Citibank	(115.149)				97.994
(130.603)	Novozymes A/S 'B'	Bank of America Merrill Lynch	(178.309)				
(71.663)	Pandora A/S	JP Morgan	143.882				
			(276.093)				
France				Espagne			
132.696	Alten SA	Deutsche Bank	636.941	152.288	Amadeus IT Group SA	Citibank	197.974
(60.312)	Casino Guichard Perrachon SA	JP Morgan	503.605	714.552	Industria de Diseno Textil SA	Deutsche Bank	250.093
(13.487)	Eurofins Scientific SE	Bank of America Merrill Lynch	(153.752)	(278.683)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(235.487)
(55.571)	Imerys SA	Citibank	58.905	(63.161)	Viscofan SA	JP Morgan	24.001
328.684	Safran SA	Citibank	(197.210)				236.581
(59.632)	Societe BIC SA	Citibank	17.890				
(301.525)	Suez	JP Morgan	(34.675)				
73.096	Teleperformance	JP Morgan	292.384				
(1.313.589)	Vallourec SA	Citibank	64.366				
(250.983)	Vallourec SA	JP Morgan	42.667				
284.269	Vinci SA	Deutsche Bank	(889.762)				
			341.359				
Allemagne				Suède			
(57.468)	BASF SE	Citibank	83.903	(342.336)	Alimak Group AB '144A'	JP Morgan	(32.598)
(624.534)	Ceconomy AG	Citibank	(62.453)	(59.656)	Autoliv Inc SDR	Bank of America Merrill Lynch	148.831
(126.440)	Ceconomy AG	JP Morgan	42.610	(52.384)	Nibe Industrier AB 'B'	JP Morgan	(50.244)
(32.798)	Continental AG	Bank of America Merrill Lynch	185.637	(52.816)	Swedish Match AB	JP Morgan	(69.907)
(76.764)	Covestro AG '144A'	Citibank	48.361	(209.172)	Veoneer Inc SDR	Bank of America Merrill Lynch	(11.951)
(486.883)	Deutsche Bank AG	JP Morgan	160.671				(15.869)
(144.268)	Deutsche EuroShop AG	Citibank	49.051				
(172.247)	Duerr AG	Citibank	68.899				
(339.544)	ElringKlinger AG	Citibank	37.350				
(62.160)	ElringKlinger AG	JP Morgan	(38.539)				
(149.998)	Evonik Industries AG	JP Morgan	(16.500)				
(83.048)	Fresenius SE & Co KGaA	Citibank	(50.659)				
(46.346)	Grenke AG	JP Morgan	261.855				
(36.885)	Henkel AG & Co KGaA (Pref)	Bank of America Merrill Lynch	(33.934)				
(65.191)	Isra Vision AG	JP Morgan	355.943				
(72.356)	JOST Werke AG '144A'	Citibank	32.560				
(214.825)	Metro AG	Bank of America Merrill Lynch	30.076				
(216.122)	RIB Software SE	Bank of America Merrill Lynch	77.804				
(121.232)	Siemens Healthineers AG '144A'	Citibank	(92.742)				
(94.218)	SLM Solutions Group AG	JP Morgan	(50.878)				
(251.245)	Societe Generale SA	JP Morgan	(52.761)				
(101.738)	Software AG	JP Morgan	(49.852)				
			986.402				
Grèce				Suisse			
(68.857)	FF Group [*]	Deutsche Bank	329.825	(221.953)	ABB Ltd	Bank of America Merrill Lynch	6.046
			329.825	(59.098)	BB Biotech AG	JP Morgan	(246.844)
Irlande				Royaume-Uni			
1.851.771	Irish Continental Group Plc (Unit)	Citibank	361.095	(3.898.843)	AA Plc	Bank of America Merrill Lynch	227.783
			361.095	(502.009)	Aggreko Plc	Bank of America Merrill Lynch	(190.815)
Pays-Bas				Suisse			
(258.032)	Altice Europe NV	JP Morgan	(22.191)	1.484.910	Associated British Foods Plc	Bank of America Merrill Lynch	2.090.442
				3.593.187	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	1.256.183
				(686.138)	Babcock International Group Plc	Citibank	(75.665)
				1.816.301	Beazley Plc	Bank of America Merrill Lynch	85.232
				497.377	British American Tobacco Plc	JP Morgan	1.029.881
				(3.956.610)	Centrica Plc	JP Morgan	(352.772)
				304.712	DCC Plc	JP Morgan	(3.002.795)
				(645.346)	Dixons Carphone Plc	Bank of America Merrill Lynch	(21.577)
				1.258.840	Experian Plc	Bank of America Merrill Lynch	1.949.402
				516.674	Hargreaves Lansdown Plc	Deutsche Bank	797.075

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Opportunities Extension Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Royaume-Uni suite			
(1.419.147)	Hastings Group Holdings Plc '144A'	Bank of America Merrill Lynch	(131.526)
1.555.988	Hiscox Ltd	Citibank	1.880.184
(73.051)	Intertek Group Plc	JP Morgan	(231.391)
(2.197.444)	J Sainsbury Plc	JP Morgan	(397.004)
(1.241.205)	Jupiter Fund Management Plc	Citibank	33.491
(1.715.386)	Kingfisher Plc	Bank of America Merrill Lynch	(18.112)
534.439	London Stock Exchange Group Plc	JP Morgan	100.317
4.946.255	Melrose Industries Plc	Deutsche Bank	423.600
(1.456.222)	Mitie Group Plc	JP Morgan	151.192
(1.240.200)	N Brown Group Plc	Bank of America Merrill Lynch	(151.315)
(1.683.661)	N Brown Group Plc	Deutsche Bank	(205.421)
(127.162)	Ocado Group Plc	JP Morgan	(226.010)
(395.425)	Pearson Plc	Deutsche Bank	123.396
(468.896)	Pennon Group Plc	Citibank	(24.759)
(46.361)	Reckitt Benckiser Group Plc	Citibank	(98.444)
(605.807)	Rolls-Royce Holdings Plc	Citibank	115.135
(24.323.190)	Rolls-Royce Holdings Plc	Citibank	(28.506)
(1.973.738)	Royal Mail Plc	JP Morgan	261.652
626.234	Ryanair Holdings Plc	Deutsche Bank	28.181
(129.142)	Schroders Plc	JP Morgan	(95.448)
(1.029.318)	Signature Aviation Plc	Bank of America Merrill Lynch	711.251
227.922	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	1.363.682
(228.676)	Travis Perkins Plc	Bank of America Merrill Lynch	(171.695)
(174.748)	Victrex Plc	Citibank	151.705
			7.356.529
Total			8.865.132
* Ces titres ont été évalués en consultation avec le gestionnaire d'investissement. Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).			
** Les montants inférieurs à 0,50 EUR ont été arrondis à zéro.			

BlackRock European Opportunities Extension Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-value nette non réalisée EUR
GBP	193.823.566	EUR	224.593.557	State Street Bank & Trust Company	13/12/2019	2.714.523
NOK	56.112.980	EUR	5.509.344	State Street Bank & Trust Company	13/12/2019	35.524
Total						2.750.047

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Biens de consommation non cyclique	27,35
Valeurs industrielles	26,29
Finance	16,90
Biens de consommation cyclique	10,18
Organismes de placement collectif	8,96
Matériaux de base	4,57
Technologie	4,09
Énergie	1,20
Portefeuille de titres à la valeur de marché	99,54
Autres éléments de l'actif net	0,46
	100,00

BlackRock European Select Strategies Fund

Portefeuille de titres au 30 novembre 2019

		Valeur de marché EUR	% de l'actif net			Valeur de marché EUR	% de l'actif net
Nombre	Description			Nombre	Description		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Danemark				Royaume-Uni			
31.943	DSV PANALPINA A/S	3.157.954	0,58	365.953	Auto Trader Group Plc '144A'	2.426.522	0,45
80.006	Novo Nordisk A/S 'B'	4.095.069	0,76	189.456	Barratt Developments Plc^	1.484.710	0,27
		7.253.023	1,34	1.014.791	BP Plc	5.750.168	1,07
Finlande				234.399	GlaxoSmithKline Plc	4.844.726	0,90
26.430	Kone OYJ 'B'	1.501.752	0,28	39.267	London Stock Exchange Group Plc	3.187.797	0,59
109.776	Sampo OYJ 'A'	4.039.757	0,75	54.890	Persimmon Plc	1.655.587	0,31
		5.541.509	1,03	447.549	Phoenix Group Holdings Plc	3.917.369	0,73
France				145.207	RELX Plc^	3.201.745	0,59
113.373	Bouygues SA	4.209.539	0,78	1.378.250	Taylor Wimpey Plc	2.825.544	0,52
359.847	Engie SA	5.197.990	0,96			29.294.168	5,43
8.039	LVMH Moët Hennessy Louis Vuitton SE	3.286.343	0,61	Total des actions ordinaires		154.954.584	28,72
18.664	Pernod Ricard SA	3.116.888	0,58	OBLIGATIONS			
22.030	Safran SA	3.274.760	0,61	Argentine			
53.492	Sanofi	4.530.237	0,84	USD 482.639	Argentina Bonar Bonds 7,625% 18/4/2037	156.901	0,03
37.546	Schneider Electric SE	3.304.048	0,61	EUR 190.000	Argentine Republic Government International Bond RegS 3,875% 15/1/2022	75.775	0,01
162.958	SCOR SE	6.356.992	1,18	EUR 284.000	Argentine Republic Government International Bond RegS 5,00% 15/1/2027	108.941	0,02
130.006	TOTAL SA	6.216.237	1,15			341.617	0,06
54.928	Vinci SA	5.433.478	1,01	Autriche			
		44.926.512	8,33	EUR 400.000	Erste Group Bank AG RegS 0,01% 11/9/2029	397.658	0,08
Allemagne				GBP 100.000	Oesterreichische Kontrollbank AG RegS 0,75% 7/3/2022	117.002	0,02
28.017	Allianz SE Reg	6.088.094	1,13	EUR 500.000	Raiffeisen Bank International AG RegS 0,25% 5/7/2021	502.770	0,09
21.969	LEG Immobilien AG	2.244.134	0,41	EUR 1.300.000	Republic of Austria Government Bond RegS '144A' 1,20% 20/10/2025	1.421.641	0,26
11.530	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen Reg	3.010.483	0,56	EUR 1.240.000	Republic of Austria Government Bond RegS '144A' 0,50% 20/4/2027	1.309.700	0,24
		11.342.711	2,10	EUR 262.000	Republic of Austria Government Bond RegS '144A' 4,15% 15/3/2037	436.687	0,08
Italie				EUR 309.000	Republic of Austria Government Bond RegS '144A' 1,50% 20/2/2047^	391.579	0,07
565.748	Enel SpA	3.898.570	0,72	EUR 86.000	Republic of Austria Government Bond RegS '144A' 3,80% 26/1/2062	188.145	0,04
224.913	FinecoBank Banca Fineco SpA	2.561.759	0,48	EUR 860.000	Republic of Austria Government Bond RegS '144A' 2,10% 20/9/2117	1.493.683	0,28
		6.460.329	1,20	EUR 300.000	UniCredit Bank Austria AG RegS 0,625% 20/3/2029	315.714	0,06
Pays-Bas						6.574.579	1,22
12.652	ASML Holding NV	3.133.900	0,58	Belgique			
25.439	Koninklijke DSM NV	2.964.916	0,55	GBP 295.000	Anheuser-Busch InBev SA/NV RegS 1,75% 7/3/2025	352.223	0,07
		6.098.816	1,13	EUR 280.000	Anheuser-Busch InBev SA/NV RegS 1,50% 17/3/2025	299.964	0,06
Portugal				EUR 800.000	Argenta Spaarbank NV RegS 1,00% 6/2/2024	825.856	0,15
846.658	EDP - Energias de Portugal SA^	3.114.008	0,58	EUR 200.000	Belfius Bank SA RegS 1,00% 12/6/2028	216.375	0,04
		3.114.008	0,58	EUR 300.000	BNP Paribas Fortis SA RegS 24/10/2023 (Zero Coupon)	302.979	0,06
Espagne				EUR 1.550.000	European Union RegS 0,50% 4/4/2025	1.617.983	0,30
434.897	Iberdrola SA	3.887.109	0,72				
		3.887.109	0,72				
Suède							
474.731	Tele2 AB 'B'^	6.391.975	1,18				
554.840	Telia Co AB	2.196.799	0,41				
222.245	Volvo AB 'B'	3.131.014	0,58				
		11.719.788	2,17				
Suisse							
16.581	Cembra Money Bank AG	1.573.328	0,29				
6.662	Lonza Group AG Reg^	2.064.587	0,38				
64.881	Nestlé SA Reg	6.138.717	1,14				
22.277	Roche Holding AG	6.237.248	1,16				
19.448	Sika AG Reg	3.074.440	0,57				
17.458	Zurich Insurance Group AG	6.228.291	1,15				
		25.316.611	4,69				

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Belgique suite				Danemark			
EUR 66.000	European Union RegS 0,75% 4/4/2031	71.291	0,01	EUR 350.000	Danske Bank A/S RegS 0,25% 28/11/2022	352.058	0,07
EUR 385.000	European Union RegS 1,25% 4/4/2033	441.593	0,08	USD 397.000	Danske Bank A/S RegS FRN 12/9/2023	359.092	0,07
EUR 200.000	Fluxys Belgium SA RegS 1,75% 5/10/2027	206.306	0,04	DKK 6.724.000	Denmark Government Bond 1,75% 15/11/2025	1.025.326	0,19
EUR 641.778	Kingdom of Belgium Government Bond RegS '144A' 0,90% 22/6/2029	700.918	0,13	DKK 3.292.000	Denmark Government Bond 4,50% 15/11/2039	852.800	0,16
EUR 341.000	Kingdom of Belgium Government Bond RegS '144A' 1,45% 22/6/2037	401.763	0,07	EUR 100.000	Kommunekredit RegS 0,875% 3/11/2036	107.281	0,02
EUR 174.000	Kingdom of Belgium Government Bond RegS '144A' 1,90% 22/6/2038	219.693	0,04	DKK 4.799.965	Nordea Kredit Realkreditaktieselskab 0,50% 1/10/2050	610.387	0,11
EUR 136.264	Kingdom of Belgium Government Bond RegS '144A' 1,60% 22/6/2047	168.434	0,03	DKK 7.490.995	Nordea Kredit Realkreditaktieselskab RegS 1,00% 1/10/2050	993.250	0,18
EUR 360.000	Kingdom of Belgium Government Bond RegS '144A' 1,70% 22/6/2050	453.009	0,08	DKK 1	Nykredit Realkredit A/S RegS 2,00% 1/10/2047	—	0,00
		6.278.387	1,16	DKK 23.100.000	Nykredit Realkredit A/S RegS 0,50% 1/10/2050	2.936.798	0,54
				DKK 18.627.725	Nykredit Realkredit A/S RegS 1,00% 1/10/2050	2.468.850	0,46
				DKK 1	Realkredit Danmark A/S RegS 2,00% 1/10/2047	—	0,00
				DKK 4.300.000	Realkredit Danmark A/S RegS 0,50% 1/10/2050	546.677	0,10
						10.252.519	1,90
Canada				Estonie			
EUR 1.000.000	Canadian Imperial Bank of Commerce RegS 0,25% 24/1/2023	1.016.020	0,19	EUR 150.000	Elering AS RegS 0,875% 3/5/2023	152.836	0,03
EUR 514.000	CPPIB Capital Inc RegS 0,375 % 20/6/2024	527.819	0,10			152.836	0,03
EUR 680.000	CPPIB Capital Inc RegS 0,875 % 6/2/2029	729.058	0,13				
		2.272.897	0,42				
Chine				Finlande			
EUR 570.000	China Government International Bond RegS 0,50% 12/11/2031	562.020	0,11	EUR 400.000	Aktia Bank OYJ RegS 0,375% 5/3/2026	412.744	0,08
EUR 175.000	China Government International Bond RegS 1,00% 12/11/2039	172.375	0,03	EUR 805.000	Finland Government Bond RegS '144A' 0,50% 15/9/2027	851.283	0,16
		734.395	0,14	EUR 780.000	Finland Government Bond RegS '144A' 0,50% 15/9/2028	826.215	0,15
				EUR 1.971.000	Finland Government Bond RegS '144A' 1,375% 15/4/2047*	2.478.986	0,46
Chypre				EUR 165.000	Fortum OYJ RegS 1,625% 27/2/2026	173.747	0,03
EUR 118.000	Cyprus Government International Bond RegS 3,875% 6/5/2022	129.438	0,03	EUR 400.000	Nordea Bank Abp RegS 3,25% 5/7/2022	434.194	0,08
EUR 486.000	Cyprus Government International Bond RegS 3,75% 26/7/2023	552.582	0,10	EUR 550.000	OP Corporate Bank Plc RegS 0,375% 29/8/2023	557.893	0,10
EUR 55.000	Cyprus Government International Bond RegS 2,375% 25/9/2028	63.635	0,01	EUR 605.000	OP Mortgage Bank RegS 0,625% 15/2/2029*	638.075	0,12
EUR 55.000	Cyprus Government International Bond RegS 2,75% 26/2/2034	67.650	0,01			6.373.137	1,18
EUR 110.000	Cyprus Government International Bond RegS 2,75% 3/5/2049	141.900	0,03				
		955.205	0,18				
République tchèque				France			
CZK 8.710.000	Czech Republic Government Bond 0,75% 23/2/2021	338.475	0,06	EUR 1.100.000	Agence Francaise de Developpement EPIC RegS 1,00% 31/1/2028	1.184.397	0,22
CZK 55.000.000	Czech Republic Government Bond RegS 4,70% 12/9/2022	2.355.032	0,44	EUR 100.000	Arkema SA RegS FRN (Perpetual)	103.982	0,02
		2.693.507	0,50	EUR 900.000	AXA Home Loan SFH SA RegS 0,01% 16/10/2029	889.771	0,17
				EUR 50.000	AXA SA RegS FRN 16/4/2040	50.951	0,01
				EUR 700.000	Banque Federative du Credit Mutuel SA RegS 0,75% 15/6/2023	717.556	0,13

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
France suite				France suite			
EUR 600.000	Banque Federative du Credit Mutuel SA RegS 0,125% 5/2/2024	600.480	0,11	GBP 2.900.000	Dexia Credit Local SA RegS 1,625% 8/12/2023^	3.478.233	0,64
EUR 700.000	Banque Federative du Credit Mutuel SA RegS 0,75% 17/7/2025	719.978	0,13	GBP 200.000	Electricite de France SA RegS FRN (Perpetual)	256.860	0,05
EUR 700.000	Banque Federative du Credit Mutuel SA RegS 0,75% 8/6/2026	720.422	0,13	EUR 100.000	Engie SA RegS 0,875% 27/3/2024	103.843	0,02
EUR 200.000	BNP Paribas Cardif SA RegS FRN (Perpetual)	224.440	0,04	EUR 500.000	Engie SA RegS 4/3/2027 (Zero Coupon)	491.848	0,09
EUR 900.000	BNP Paribas SA RegS FRN 15/7/2025	903.429	0,17	EUR 200.000	Engie SA RegS 2,00% 28/9/2037	234.326	0,04
EUR 400.000	BNP Paribas SA RegS 1,625% 2/7/2031	410.912	0,08	EUR 500.000	Engie SA RegS 1,25% 24/10/2041	507.762	0,09
GBP 200.000	Bouygues SA RegS 5,50% 6/10/2026	295.038	0,05	EUR 100.000	Engie SA RegS FRN (Perpetual)	111.695	0,02
EUR 200.000	BPCE SA RegS 0,625% 26/9/2023	204.388	0,04	EUR 7.544	FCT SapphireOne Auto '2017-1 A' RegS FRN 24/1/2034	7.548	0,00
EUR 500.000	BPCE SA RegS 0,375% 5/10/2023	506.200	0,09	EUR 440.000	France Government Bond OAT RegS 25/3/2025 (Zero Coupon)	449.251	0,08
EUR 700.000	BPCE SA RegS 1,00% 15/7/2024	727.982	0,14	EUR 1.492.716	France Government Bond OAT RegS 0,10% 1/3/2028	1.641.756	0,30
EUR 300.000	BPCE SA RegS 0,125% 4/12/2024	299.496	0,06	EUR 14.873	French Republic Government Bond OAT RegS 5,75% 25/10/2032	25.721	0,00
EUR 200.000	Caisse Francaise de Financement Local RegS 1,125% 9/9/2025	215.182	0,04	EUR 1.106.178	French Republic Government Bond OAT RegS 1,25% 25/5/2034	1.270.633	0,24
EUR 24.313	Cars Alliance Auto Loans France V '2016-1A' RegS FRN 18/5/2027	24.348	0,00	EUR 3.205.400	French Republic Government Bond OAT RegS '144A' 1,75% 25/6/2039	4.001.221	0,74
EUR 100.000	Cars Alliance Auto Loans France V '2018-1 B' RegS FRN 21/10/2029	100.060	0,02	EUR 338.967	French Republic Government Bond OAT RegS 3,25% 25/5/2045	550.899	0,10
EUR 188.834	Cars Alliance Auto Loans France V '2018-1A' RegS FRN 21/10/2029	189.388	0,04	EUR 3.270.062	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048	4.381.801	0,81
EUR 300.000	Cie de Financement Foncier SA RegS 0,75% 29/5/2026	317.171	0,06	EUR 2.263.091	French Republic Government Bond OAT RegS '144A' 1,50% 25/5/2050	2.734.527	0,51
EUR 100.000	Cie de Saint-Gobain RegS 0,875% 21/9/2023	102.959	0,02	EUR 217.000	French Republic Government Bond OAT RegS 4,00% 25/4/2055	431.969	0,08
EUR 200.000	Cie de Saint-Gobain RegS 0,625% 15/3/2024	203.817	0,04	EUR 217.000	French Republic Government Bond OAT RegS 4,00% 25/4/2060	452.597	0,08
EUR 600.000	Cie de Saint-Gobain RegS 1,125% 23/3/2026	627.219	0,12	EUR 1.355.429	French Republic Government Bond OAT RegS '144A' 1,75% 25/5/2066	1.791.687	0,33
EUR 600.000	Coentreprise de Transport d'Electricite SA RegS 0,875% 29/9/2024	620.235	0,12	EUR 400.000	HSBC France SA RegS 0,20% 4/9/2021	402.172	0,07
GBP 235.000	Council Of Europe Development Bank RegS 0,625% 15/6/2022	274.143	0,05	EUR 200.000	Orange SA RegS 1,375% 20/3/2028	214.810	0,04
EUR 100.000	Credit Agricole Assurances SA RegS FRN 27/9/2048	120.883	0,02	EUR 300.000	Orange SA RegS 1,875% 12/9/2030	338.673	0,06
EUR 130.000	Credit Agricole Home Loan SFH SA RegS 0,625% 11/9/2023	134.631	0,03	EUR 400.000	Orange SA RegS 0,50% 4/9/2032	382.652	0,07
EUR 100.000	Credit Agricole Home Loan SFH SA RegS 0,25% 23/2/2024	102.274	0,02	EUR 300.000	Orange SA RegS 1,375% 4/9/2049	280.998	0,05
EUR 400.000	Credit Agricole Public Sector SCF SA 0,01% 13/9/2028	397.770	0,07	EUR 400.000	RTE Reseau de Transport d'Electricite SADIR RegS 9/9/2027 (Zero Coupon)	392.796	0,07
EUR 900.000	Credit Mutuel - CIC Home Loan SFH SA RegS 0,25% 30/4/2024	921.073	0,17	EUR 400.000	Sanofi RegS 1,125% 5/4/2028	432.568	0,08
EUR 200.000	Credit Mutuel Arkea SA 0,875% 5/10/2023	205.293	0,04	EUR 400.000	Societe Generale SA RegS 1,25% 15/2/2024	413.398	0,08
EUR 600.000	Credit Mutuel Arkea SA RegS 1,375% 17/1/2025	633.000	0,12	EUR 400.000	Societe Generale SA RegS 0,875% 1/7/2026	405.072	0,08
GBP 2.000.000	Dexia Credit Local SA RegS 1,125% 15/6/2022	2.356.055	0,44	EUR 800.000	Societe Generale SFH SA RegS 0,50% 2/6/2025	830.664	0,15

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
France suite				Allemagne suite			
EUR 500.000	Societe Generale SFH SA RegS 0,50% 28/1/2026	520.242	0,10	EUR 1.110.000	Kreditanstalt fuer Wiederaufbau 0,625% 7/1/2028	1.180.196	0,22
EUR 200.000	Societe Generale SFH SA RegS 0,125% 18/7/2029	201.223	0,04	EUR 500.000	Kreditanstalt fuer Wiederaufbau 0,75% 28/6/2028	537.645	0,10
EUR 300.000	Suez RegS FRN (Perpetual)*	297.792	0,06	EUR 1.403.000	Kreditanstalt fuer Wiederaufbau RegS 30/9/2026 (Zero Coupon)	1.425.041	0,26
EUR 800.000	Total Capital International SA RegS 0,696% 31/5/2028	830.168	0,15	EUR 3.063.000	Kreditanstalt fuer Wiederaufbau RegS 0,75% 15/1/2029	3.298.192	0,61
EUR 500.000	UNEDIC ASSEO RegS 0,875% 25/5/2028	538.257	0,10	EUR 430.000	Land Berlin RegS 0,625% 15/7/2039	444.418	0,08
EUR 300.000	Unibail-Rodamco-Westfield SE RegS 1,75% 1/7/2049	303.447	0,06	EUR 429.000	Landesbank Baden- Wuerttemberg RegS 0,01% 18/9/2028	430.079	0,08
		45.814.032	8,49	EUR 700.000	Landesbank Hessen- Thueringen Girozentrale 0,01% 26/9/2029	697.130	0,13
Allemagne				EUR 1.720.000	Landwirtschaftliche Rentenbank 27/11/2029 (Zero Coupon)	1.720.378	0,32
EUR 100.000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075	105.389	0,02	EUR 200.000	Merck Financial Services GmbH RegS 0,005% 15/12/2023	199.645	0,04
EUR 1.300.000	Bundesrepublik Deutschland Bundesanleihe RegS 0,25% 15/2/2027	1.372.072	0,25	EUR 200.000	Merck Financial Services GmbH RegS 0,875% 5/7/2031	203.173	0,04
EUR 335.682	Bundesrepublik Deutschland Bundesanleihe RegS 4,00% 4/1/2037	575.069	0,11	EUR 300.000	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen RegS FRN 26/5/2049	351.883	0,06
EUR 161.000	Bundesrepublik Deutschland Bundesanleihe RegS 4,75% 4/7/2040	321.234	0,06	GBP 100.000	NRW Bank RegS 1,00% 15/6/2022	117.552	0,02
EUR 553.000	Bundesrepublik Deutschland Bundesanleihe RegS 2,50% 4/7/2044	882.945	0,16	EUR 640.000	NRW Bank RegS 0,625% 2/2/2029	678.854	0,13
EUR 95.000	Commerzbank AG 0,50% 9/6/2026	99.203	0,02	EUR 371.000	NRW Bank RegS 0,375% 16/5/2029	384.579	0,07
EUR 200.000	Commerzbank AG RegS 1,00% 4/3/2026	207.200	0,04	EUR 47.338	Red & Black Auto Germany 5 UG haftungsbeschränkt 'A' RegS FRN 15/1/2027	47.541	0,01
EUR 300.000	Deutsche Bahn Finance GMBH RegS 1,125% 18/12/2028	326.634	0,06	EUR 400.000	Santander Consumer Bank AG RegS 0,25% 5/12/2024	407.742	0,08
EUR 300.000	Deutsche Bahn Finance GMBH RegS 1,375% 28/3/2031	332.815	0,06	EUR 1.495.000	State of Hesse RegS 25/4/2025 (Zero Coupon)	1.513.516	0,28
EUR 800.000	Deutsche Pfandbriefbank AG RegS 0,125% 5/9/2024	792.124	0,15	EUR 1.553.000	State of Lower Saxony 0,125% 8/4/2027	1.585.535	0,29
EUR 425.000	Deutsche Telekom AG RegS 1,75% 25/3/2031	465.199	0,09	EUR 10.000	State of North Rhine- Westphalia Germany RegS 1,625% 24/10/2030	11.630	0,00
EUR 800.000	DZ HYP AG RegS 0,01% 15/1/2027	807.580	0,15	EUR 822.000	State of North Rhine- Westphalia Germany RegS 0,80% 30/7/2049	856.812	0,16
EUR 350.000	DZ HYP AG RegS 0,875% 30/1/2029	378.196	0,07	EUR 320.000	State of Saxony-Anhalt RegS 0,125% 21/6/2029	324.874	0,06
EUR 275.000	DZ HYP AG RegS 0,875% 17/4/2034	298.374	0,06	EUR 266.000	State of Schleswig-Holstein Germany RegS 0,125% 12/6/2029	269.822	0,05
EUR 300.000	Eurogrid GmbH RegS 1,625% 3/11/2023	317.187	0,06	EUR 200.000	Volkswagen Bank GmbH RegS 1,25% 10/6/2024	205.382	0,04
EUR 1.500.000	FMS Wertmanagement RegS 0,375% 29/4/2030	1.564.230	0,29	EUR 375.000	Volkswagen Financial Services AG RegS 0,875% 12/4/2023	380.889	0,07
EUR 700.000	Fresenius SE & Co KGaA RegS 2,875% 15/7/2020	712.670	0,13	EUR 125.000	Volkswagen Financial Services AG RegS 1,375% 16/10/2023	129.189	0,02
EUR 765.000	Gemeinsame Deutsche Bundeslaender RegS 0,625% 13/2/2029	812.235	0,15	EUR 425.000	Volkswagen Financial Services AG RegS 1,50% 1/10/2024	440.211	0,08
EUR 200.000	Hamburg Commercial Bank AG RegS 0,50% 23/5/2022	201.344	0,04				
EUR 400.000	IKB Deutsche Industriebank AG RegS FRN 31/1/2028	394.220	0,07				
EUR 200.000	ING-DiBa AG RegS 0,25% 16/11/2026	205.554	0,04				
EUR 113.000	Kreditanstalt fuer Wiederaufbau 0,125% 4/10/2024	115.611	0,02				
EUR 114.000	Kreditanstalt fuer Wiederaufbau 0,50% 15/9/2027	119.984	0,02				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Allemagne suite				Italie suite			
EUR 200.000	Volkswagen Leasing GmbH RegS 1,375% 20/1/2025	205.712	0,04	EUR 416.000	Enel SpA RegS FRN 24/5/2080	449.394	0,08
EUR 325.000	Volkswagen Leasing GmbH RegS 1,625% 15/8/2025	338.834	0,06	EUR 181.000	Ferrari NV RegS 0,25% 16/1/2021	181.495	0,03
		29.793.523	5,52	EUR 200.000	Intesa Sanpaolo SpA RegS 2,00% 18/6/2021	206.034	0,04
Grèce				EUR 600.000	Intesa Sanpaolo SpA RegS 1,125% 4/3/2022	612.441	0,11
EUR 400.000	Alpha Bank AE RegS 2,50% 5/2/2023	425.778	0,08	EUR 500.000	Intesa Sanpaolo SpA RegS 0,50% 5/3/2024	514.902	0,10
EUR 218.000	Hellenic Republic Government Bond RegS '144A' 3,375% 15/2/2025	246.863	0,04	EUR 875.000	Intesa Sanpaolo SpA RegS 1,00% 4/7/2024	887.959	0,16
EUR 244.000	Hellenic Republic Government Bond RegS '144A' 1,875% 23/7/2026	257.335	0,05	EUR 350.000	Intesa Sanpaolo SpA RegS 0,75% 4/12/2024	350.560	0,06
		929.976	0,17	EUR 300.000	Intesa Sanpaolo SpA RegS 1,75% 4/7/2029	308.066	0,06
Guernesey				EUR 600.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	637.659	0,12
GBP 240.000	Credit Suisse Group Funding Guernsey Ltd RegS 2,75% 8/8/2025	295.283	0,05	EUR 300.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	360.922	0,07
		295.283	0,05	EUR 850.000	Italy Buoni Poliennali Del Tesoro 4,50% 1/5/2023	970.394	0,18
Islande				EUR 128.000	Italy Buoni Poliennali Del Tesoro 3,75% 1/9/2024	146.858	0,03
EUR 700.000	Islandsbanki HF RegS FRN 19/1/2024	705.624	0,13	EUR 390.000	Italy Buoni Poliennali Del Tesoro 2,05% 1/8/2027	419.281	0,08
		705.624	0,13	EUR 578.136	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 23/4/2020	585.065	0,11
Indonésie				EUR 194.912	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,25% 27/10/2020	198.679	0,04
EUR 148.000	Indonesia Government International Bond 1,40% 30/10/2031	146.982	0,03	EUR 1.469.660	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,45% 22/5/2023	1.476.934	0,27
		146.982	0,03	EUR 672.625	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,25% 20/11/2023	671.862	0,12
Irlande				EUR 649.000	Italy Buoni Poliennali Del Tesoro RegS 1,75% 1/7/2024	683.777	0,13
GBP 100.000	BAMS CMBS '2018-1 DAC C' RegS FRN 17/5/2028	117.122	0,02	EUR 2.911.000	Italy Buoni Poliennali Del Tesoro RegS 1,45% 15/11/2024	3.031.297	0,56
EUR 700.000	Bank of Ireland Mortgage Bank RegS 0,625% 14/3/2025	729.988	0,14	EUR 835.000	Italy Buoni Poliennali Del Tesoro RegS 1,45% 15/5/2025	866.930	0,16
SEK 1.990.000	Bluestep Mortgage Securities No 4 DAC 'B' RegS FRN 10/8/2066	190.394	0,04	EUR 300.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4,50% 1/3/2026	367.074	0,07
EUR 349.878	Ireland Government Bond 5,40% 13/3/2025	454.696	0,08	EUR 378.000	Italy Buoni Poliennali Del Tesoro RegS 2,10% 15/7/2026	406.677	0,08
EUR 260.840	Ireland Government Bond RegS 0,90% 15/5/2028	281.585	0,05	EUR 6.427.355	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	6.890.542	1,28
EUR 498.628	Ireland Government Bond RegS 1,10% 15/5/2029	548.162	0,10	EUR 339.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4,75% 1/9/2028	441.497	0,08
EUR 524.293	Ireland Government Bond RegS 1,35% 18/3/2031	592.094	0,11	EUR 3.392.800	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,40% 15/5/2030	3.314.138	0,61
EUR 315.000	Ireland Government Bond RegS 1,50% 15/5/2050	369.393	0,07	EUR 2.332.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 1/3/2032	2.375.527	0,44
		3.283.434	0,61	EUR 911.841	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,25% 15/9/2032	971.102	0,18
Italie							
EUR 300.000	ACEA SpA RegS 1,50% 8/6/2027	320.457	0,06				
EUR 200.000	Banca Monte dei Paschi di Siena SpA RegS 1,25% 20/1/2022	205.424	0,04				
EUR 675.000	Banca Monte dei Paschi di Siena SpA RegS 0,875% 8/10/2026	682.300	0,13				
EUR 200.000	Credit Agricole Italia SpA RegS 1,00% 25/3/2027	212.378	0,04				
EUR 675.000	Credito Emiliano SpA RegS 1,125% 17/1/2024	704.896	0,13				
EUR 38.109	Driver Italia One SRL 'A' RegS FRN 21/4/2029	38.165	0,01				

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Italie suite				Luxembourg			
EUR 65.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,45% 1/9/2033	71.356	0,01	GBP 38.974	Compartment Driver UK Five 'B' RegS FRN 25/7/2025	45.702	0,01
EUR 1.500.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,35% 1/3/2035	1.809.075	0,34	GBP 37.377	Compartment Driver UK Four 'A' RegS FRN 25/3/2025	43.879	0,01
EUR 660.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,25% 1/9/2036	699.250	0,13	GBP 53.119	Compartment Driver UK Four 'B' RegS FRN 25/3/2025	62.434	0,01
EUR 34.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,95% 1/9/2038	39.021	0,01	GBP 47.318	Compartment Driver UK Six 'A' RegS FRN 25/2/2026	55.518	0,01
EUR 230.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,10% 1/3/2040	267.247	0,05	EUR 240.000	European Financial Stability Facility RegS 0,20% 28/4/2025	246.288	0,05
EUR 962.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,25% 1/9/2046	1.158.296	0,21	EUR 1.618.000	European Financial Stability Facility RegS 0,40% 31/5/2026	1.683.383	0,31
EUR 150.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,70% 1/3/2047	164.875	0,03	EUR 1.643.000	European Financial Stability Facility RegS 0,75% 3/5/2027	1.753.722	0,32
EUR 1.799.000	Italy Buoni Poliennali Del Tesoro RegS 144A 3,450% 1/3/2048	2.237.093	0,41	EUR 400.000	European Financial Stability Facility RegS 0,95% 14/2/2028	435.208	0,08
EUR 788.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,85% 1/9/2049	1.040.818	0,19	EUR 500.000	European Financial Stability Facility RegS 1,75% 17/7/2053	655.813	0,12
EUR 65.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,80% 1/3/2067	69.465	0,01	EUR 59.000	European Investment Bank 0,10% 15/10/2026	60.370	0,01
EUR 500.000	Mediobanca Banca di Credito Finanziario SpA RegS 1,125% 15/7/2025	510.235	0,09	EUR 44.000	European Investment Bank 2,625% 15/3/2035	60.083	0,01
EUR 350.000	Mediobanca Banca di Credito Finanziario SpA RegS 0,50% 1/10/2026	360.034	0,07	EUR 128.000	European Investment Bank RegS 0,375% 15/5/2026	133.563	0,02
EUR 140.000	Snam SpA RegS 1,00% 12/9/2034	137.457	0,03	EUR 99.000	European Investment Bank RegS 0,875% 14/1/2028	107.470	0,02
EUR 7.678	Sunrise SPV '2017-1 A1' RegS FRN 27/4/2041	7.680	0,00	EUR 1.794.000	European Investment Bank RegS 0,125% 20/6/2029	1.829.243	0,34
EUR 155.337	Sunrise SPV 40 Srl '2018-1 A' RegS FRN 27/7/2042	155.495	0,03	EUR 845.000	European Investment Bank RegS 1,125% 13/4/2033	958.103	0,18
EUR 100.000	Sunrise SPV Z70 Srl '2019-1 A' RegS FRN 27/5/2044	100.641	0,02	EUR 1.733.000	European Investment Bank RegS 0,05% 13/10/2034	1.694.371	0,31
EUR 750.000	UniCredit SpA RegS FRN 25/6/2025	766.702	0,14	GBP 239.000	European Investment Bank RegS 3,875% 8/6/2037	391.936	0,07
EUR 1.075.000	UniCredit SpA RegS FRN 23/9/2029	1.057.768	0,20	EUR 2.835.000	European Stability Mechanism RegS 14/3/2025 (Zero Coupon)	2.878.928	0,53
		41.143.194	7,63	EUR 390.336	European Stability Mechanism RegS 0,75% 15/3/2027	417.433	0,08
Côte d'Ivoire				EUR 900.000	European Stability Mechanism RegS 0,50% 5/3/2029	949.891	0,18
EUR 500.000	African Development Bank 0,50% 21/3/2029	523.747	0,10	EUR 148.318	FACT Master '2018-1 A' RegS FRN 20/11/2025	148.904	0,03
		523.747	0,10	EUR 200.000	HeidelbergCement Finance Luxembourg SA RegS 1,50% 14/6/2027	209.564	0,04
Japon				EUR 274.000	HeidelbergCement Finance Luxembourg SA RegS 1,125% 1/12/2027	278.695	0,05
JPY 153.000.000	Japan Government Thirty Year Bond 0,40% 20/6/2049	1.269.426	0,23	EUR 851.000	HeidelbergCement Finance Luxembourg SA RegS 1,75% 24/4/2028	903.154	0,17
		1.269.426	0,23	EUR 100.000	Medtronic Global Holdings SCA 0,375% 7/3/2023	101.112	0,02
Jersey				EUR 425.000	Medtronic Global Holdings SCA 0,25% 2/7/2025	426.564	0,08
EUR 500.000	Glencore Finance Europe Ltd RegS 1,25% 17/3/2021	506.170	0,09	EUR 150.000	Medtronic Global Holdings SCA 1,50% 2/7/2039	153.695	0,03
GBP 475.000	Glencore Finance Europe Ltd RegS 3,125% 26/3/2026	576.113	0,11	EUR 100.000	Medtronic Global Holdings SCA 1,75% 2/7/2049	100.431	0,02
GBP 200.000	HSBC Bank Capital Funding Sterling 1 LP RegS FRN (Perpetual)	318.128	0,06	EUR 425.000	Richemont International Holding SA RegS 1,50% 26/3/2030	466.612	0,09
		1.400.411	0,26	EUR 275.000	SES SA RegS 0,875% 4/11/2027	269.906	0,05

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Luxembourg suite				Pays-Bas suite			
EUR 713.000	SES SA RegS FRN (Perpetual)	754.721	0,14	EUR 200.000	NN Group NV RegS 1,00% 18/3/2022	205.066	0,04
GBP 35.899	Silver Arrow Compartment Silver Arrow UK '2018-1UK A' RegS FRN 20/6/2024	42.128	0,01	EUR 200.000	NN Group NV RegS FRN (Perpetual)	222.283	0,04
EUR 200.000	Swiss Re Finance Luxembourg SA RegS FRN 30/4/2050	221.032	0,04	EUR 100.000	Schaeffler Finance BV RegS 3,25% 15/5/2025	103.233	0,02
		18.539.856	3,44	EUR 350.000	Shell International Finance BV RegS 0,50% 8/11/2031	347.267	0,06
Pays-Bas				EUR 200.000	Stichting AK Rabobank Certificaten RegS 6,50% (Perpetual)	253.255	0,05
EUR 850.000	ABN AMRO Bank NV RegS 0,25% 3/12/2021	855.359	0,16	EUR 325.000	TenneT Holding BV RegS 0,875% 3/6/2030	337.036	0,06
EUR 750.000	ABN AMRO Bank NV RegS 0,875% 15/1/2024	773.100	0,14	EUR 100.000	Volkswagen International Finance NV RegS 2,625% 16/11/2027	111.642	0,02
EUR 500.000	ABN AMRO Bank NV RegS 1,375% 10/1/2034	576.385	0,11	EUR 200.000	Volkswagen International Finance NV RegS FRN (Perpetual)	206.762	0,04
EUR 100.000	ASML Holding NV RegS 3,375% 19/9/2023	112.920	0,02	EUR 300.000	Vonovia Finance BV RegS 1,125% 14/9/2034	287.672	0,05
EUR 750.000	ASML Holding NV RegS 1,375% 7/7/2026	805.391	0,15	EUR 100.000	Vonovia Finance BV RegS 1,625% 7/10/2039	98.328	0,02
EUR 550.000	BMW Finance NV RegS 24/3/2023 (Zero Coupon)	548.820	0,10			16.012.097	2,97
EUR 450.000	BMW Finance NV RegS 0,375% 10/7/2023	454.622	0,08	Nouvelle-Zélande			
GBP 200.000	BNG Bank NV RegS 1,00% 17/6/2022	235.147	0,04	EUR 320.000	Chorus Ltd RegS 1,125% 18/10/2023	328.971	0,06
EUR 447.000	BNG Bank NV RegS 0,75% 11/1/2028	477.219	0,09	NZD 806.000	New Zealand Government Inflation Linked Bond RegS 2,00% 20/9/2025	570.677	0,11
EUR 700.000	Cooperatieve Rabobank UA RegS FRN 26/5/2026	723.418	0,13			899.648	0,17
EUR 400.000	Daimler International Finance BV RegS 0,25% 9/8/2021	401.704	0,07	Norvège			
EUR 500.000	Daimler International Finance BV RegS 0,25% 11/5/2022	502.345	0,09	EUR 750.000	DNB Bank ASA RegS 0,60% 25/9/2023	766.800	0,14
EUR 625.000	Daimler International Finance BV RegS 0,625% 6/5/2027	621.775	0,12	EUR 900.000	DNB Bank ASA RegS 0,05% 14/11/2023	898.079	0,17
EUR 400.000	de Volksbank NV RegS 0,75% 25/6/2023	409.414	0,08	EUR 900.000	DNB Boligkreditt AS RegS 0,625% 19/6/2025	939.402	0,18
EUR 300.000	de Volksbank NV RegS 0,01% 16/9/2024	297.575	0,06	EUR 225.000	Eika Boligkreditt AS RegS 0,50% 28/8/2025	232.974	0,04
EUR 40.000	Deutsche Telekom International Finance BV RegS 0,625% 3/4/2023	40.796	0,01	NOK 2.833.000	Norway Government Bond RegS '144A' 1,75% 13/3/2025	287.485	0,05
EUR 152.000	Deutsche Telekom International Finance BV RegS 2,75% 24/10/2024	171.886	0,03	EUR 325.000	Sbanken Boligkreditt AS RegS 0,375% 26/4/2023	331.607	0,06
GBP 600.000	Deutsche Telekom International Finance BV RegS 2,25% 13/4/2029	722.052	0,13	EUR 500.000	SpareBank 1 Boligkreditt AS RegS 0,50% 30/1/2025	518.010	0,10
USD 200.000	Enel Finance International NV RegS 3,50% 6/4/2028	185.962	0,04	EUR 500.000	Telenor ASA RegS 25/9/2023 (Zero Coupon)	500.423	0,09
EUR 600.000	Enexis Holding NV RegS 0,875% 28/4/2026	629.268	0,12			4.474.780	0,83
EUR 800.000	ING Bank NV RegS 0,375% 26/11/2021	808.328	0,15	Pologne			
EUR 900.000	ING Bank NV RegS 8/4/2022 (Zero Coupon)	902.187	0,17	PLN 1.870.000	Republic of Poland Government Bond 1,75% 25/7/2021^	436.011	0,08
EUR 200.000	ING Groep NV RegS 1,00% 20/9/2023	205.976	0,04	PLN 3.195.000	Republic of Poland Government Bond 2,25% 25/4/2022	753.167	0,14
EUR 500.000	ING Groep NV RegS FRN 3/9/2025	492.537	0,09	PLN 1.234.000	Republic of Poland Government Bond 3,25% 25/7/2025	307.922	0,06
EUR 300.000	Nationale-Nederlanden Bank NV/The Netherlands RegS 0,50% 10/10/2024	309.080	0,06	EUR 275.000	Republic of Poland Government International Bond RegS 0,50% 20/12/2021	278.894	0,05
EUR 937.000	Netherlands Government Bond RegS '144A' 2,75% 15/1/2047	1.576.287	0,29				

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Pologne suite				Singapour			
EUR 171.000	Republic of Poland Government International Bond RegS 1,00% 25/10/2028	185.508	0,03	EUR 1.375.000	Oversea-Chinese Banking Corp Ltd RegS 0,625% 18/4/2025	1.437.601	0,27
EUR 150.000	Santander Bank Polska SA RegS 0,75% 20/9/2021	151.652	0,03			1.437.601	0,27
		2.113.154	0,39	Slovaquie			
Portugal				EUR 400.000	Slovenska Sporitelna AS RegS 0,125% 12/6/2026	403.430	0,07
EUR 400.000	Banco Comercial Portugues SA RegS 0,75% 31/5/2022	408.512	0,08	EUR 300.000	Vseobecna Uverova Banka AS RegS 0,25% 26/3/2024	304.299	0,06
EUR 200.000	Banco Santander Totta SA RegS 1,25% 26/9/2027	217.416	0,04	EUR 500.000	Vseobecna Uverova Banka AS RegS 0,50% 26/6/2029	512.767	0,10
EUR 200.000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA RegS 0,875% 17/10/2022	205.095	0,04			1.220.496	0,23
EUR 100.000	EDP - Energias de Portugal SA RegS FRN 16/9/2075	106.161	0,02	Afrique du Sud			
EUR 925.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 3,85% 15/4/2021	980.995	0,18	ZAR 4.313.727	Republic of South Africa Government Bond 8,75% 28/2/2048	231.678	0,04
EUR 1.301.816	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,125% 14/4/2027	1.668.498	0,31			231.678	0,04
EUR 968.769	Portugal Obrigacoes do Tesouro OT RegS '144A' 2,125% 17/10/2028	1.118.347	0,21	Espagne			
EUR 1.007.297	Portugal Obrigacoes do Tesouro OT RegS '144A' 1,95% 15/6/2029	1.152.212	0,21	EUR 800.000	Abanca Corp Bancaria SA RegS 0,75% 28/5/2029	842.332	0,16
EUR 137.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 2,25% 18/4/2034	164.066	0,03	EUR 500.000	Adif - Alta Velocidad RegS 1,25% 4/5/2026	529.785	0,10
EUR 163.800	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,10% 15/2/2045	260.700	0,05	EUR 900.000	Amadeus Capital Markets SAU RegS 0,125% 6/10/2020	901.931	0,17
EUR 159.176	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta IV RegS 2,423% 12/2/2021	161.465	0,03	EUR 62.465	Auto ABS Spanish Loans FT '2016-1 A' RegS FRN 31/12/2032	62.588	0,01
EUR 81.455	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta VI RegS 1,10% 13/2/2023	82.530	0,01	EUR 900.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 15/11/2026	896.540	0,17
EUR 112.194	TAGUS-Sociedade de Titularizacao de Creditos SA Via Volta V RegS 0,85% 12/2/2022	112.988	0,02	EUR 1.100.000	Banco de Sabadell SA RegS 0,875% 22/7/2025	1.103.080	0,20
		6.638.985	1,23	EUR 800.000	Banco de Sabadell SA RegS FRN (Perpetual)	825.468	0,15
Roumanie				EUR 100.000	Banco Santander SA RegS 1,00% 7/4/2025	106.364	0,02
EUR 800.000	Romanian Government International Bond RegS 2,00% 8/12/2026	860.000	0,16	EUR 200.000	Banco Santander SA RegS 0,30% 4/10/2026	199.171	0,04
		860.000	0,16	EUR 400.000	Banco Santander SA RegS 0,875% 9/5/2031	429.136	0,08
Arabie Saoudite				EUR 300.000	Bankia SA RegS 1,00% 14/3/2023	312.020	0,06
USD 600.000	KSA Sukuk Ltd RegS 2,969% 29/10/2029	545.290	0,10	EUR 200.000	Bankia SA RegS 0,75% 9/7/2026	200.572	0,04
		545.290	0,10	EUR 200.000	Bankia SA RegS 1,125% 12/11/2026	199.849	0,04
Serbie				EUR 300.000	Bankia SA RegS FRN 15/2/2029	323.306	0,06
EUR 110.000	Serbia International Bond RegS 1,50% 26/6/2029	112.008	0,02	EUR 400.000	Caja Rural de Navarra SCC RegS 0,625% 1/12/2023	411.798	0,08
		112.008	0,02	EUR 200.000	Caja Rural de Navarra SCC RegS 0,875% 8/5/2025^	209.354	0,04
				EUR 43.045	Driver Espana Five FDT 'A' RegS FRN 21/12/2028	43.135	0,01
				EUR 51.627	Driver Espana Four FT 'A' RegS FRN 21/4/2028	51.728	0,01
				EUR 200.000	Ibercaja Banco SA RegS 0,25% 18/10/2023	203.125	0,04
				EUR 100.000	NorteGas Energia Distribucion SAU RegS 0,918% 28/9/2022	101.964	0,02
				EUR 100.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	101.023	0,02

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Espagne suite				Suède suite			
EUR 200.000	Santander Consumer Finance SA RegS 1,00% 27/2/2024	205.600	0,04	SEK 4.770.000	Sweden Government Bond 5,00% 1/12/2020 ^a	478.267	0,09
EUR 400.000	Santander Consumer Finance SA RegS 0,375% 27/6/2024	400.768	0,07	SEK 575.000	Sweden Government Bond 3,50% 30/3/2039	86.658	0,02
EUR 280.000	Spain Government Bond 0,40% 30/4/2022	285.128	0,05			6.519.788	1,21
EUR 1.163.000	Spain Government Bond 0,35% 30/7/2023	1.186.667	0,22	Suisse			
EUR 1.397.000	Spain Government Bond RegS '144A' 5,40% 31/1/2023	1.647.922	0,31	EUR 100.000	Credit Suisse AG RegS FRN 18/9/2025	104.474	0,02
EUR 611.000	Spain Government Bond RegS '144A' 4,40% 31/10/2023	720.393	0,13	EUR 1.225.000	Credit Suisse Group AG RegS FRN 24/6/2027	1.251.772	0,23
EUR 369.000	Spain Government Bond RegS '144A' 4,80% 31/1/2024	444.907	0,08	CHF 2.522.000	Swiss Confederation Government Bond RegS 2,00% 28/4/2021	2.381.462	0,44
EUR 240.000	Spain Government Bond RegS '144A' 0,25% 30/7/2024	243.895	0,04	CHF 2.332.000	Swiss Confederation Government Bond RegS 1,50% 24/7/2025 ^a	2.391.893	0,44
EUR 1.822.000	Spain Government Bond RegS '144A' 2,75% 31/10/2024	2.076.324	0,38	CHF 293.000	Swiss Confederation Government Bond RegS 1,25% 28/5/2026	301.101	0,06
EUR 421.000	Spain Government Bond RegS '144A' 1,95% 30/4/2026	470.827	0,09	CHF 999.000	Swiss Confederation Government Bond RegS 4,00% 8/4/2028	1.270.678	0,24
EUR 1.605.000	Spain Government Bond RegS '144A' 1,30% 31/10/2026	1.731.763	0,32	CHF 721.000	Swiss Confederation Government Bond RegS 1,50% 30/4/2042	931.453	0,17
EUR 64.000	Spain Government Bond RegS '144A' 1,50% 30/4/2027	70.055	0,01	EUR 1.200.000	UBS AG RegS FRN 12/2/2026	1.260.000	0,23
EUR 1.155.000	Spain Government Bond RegS '144A' 1,40% 30/7/2028	1.260.197	0,23			9.892.833	1,83
EUR 1.912.000	Spain Government Bond RegS 144A 1,450% 30/4/2029	2.099.051	0,38	Royaume-Uni			
EUR 885.000	Spain Government Bond RegS '144A' 0,60% 31/10/2029	900.341	0,17	EUR 400.000	ANZ New Zealand Int'l Ltd/ London RegS 0,125% 22/9/2023	404.692	0,08
EUR 858.000	Spain Government Bond RegS '144A' 2,35% 30/7/2033	1.043.843	0,19	EUR 425.000	ANZ New Zealand Int'l Ltd/ London RegS 0,50% 17/1/2024	436.275	0,08
EUR 127.000	Spain Government Bond RegS '144A' 5,15% 31/10/2044	236.496	0,04	EUR 300.000	ASB Finance Ltd/London RegS 0,625% 18/10/2024	310.544	0,06
EUR 988.000	Spain Government Bond RegS '144A' 2,90% 31/10/2046	1.361.133	0,25	GBP 100.000	Azure Finance No 1 Plc 'C' RegS FRN 30/6/2027	117.669	0,02
EUR 1.844.000	Spain Government Bond RegS '144A' 2,70% 31/10/2048	2.469.826	0,46	GBP 100.000	Barclays Bank Plc RegS 10,00% 21/5/2021	131.198	0,03
EUR 324.000	Spain Government Bond RegS '144A' 3,45% 30/7/2066	518.458	0,10	GBP 675.000	Barclays Plc RegS FRN 6/10/2023	803.479	0,15
GBP 300.000	Telefonica Emisiones SA RegS 5,375% 2/2/2026	424.225	0,08	GBP 225.000	Barclays Plc RegS 3,125% 17/1/2024	276.360	0,05
		27.852.088	5,16	EUR 475.000	Barclays Plc RegS FRN 11/11/2025	483.049	0,09
Suède				EUR 700.000	BAT International Finance Plc RegS 3,625% 9/11/2021	749.385	0,14
SEK 4.700.000	Kommuninvest I Sverige AB RegS 1,00% 12/5/2025	462.188	0,09	EUR 164.000	BAT International Finance Plc RegS 2,75% 25/3/2025	181.304	0,03
SEK 6.000.000	Landshypotek Bank AB RegS 0,75% 25/5/2023	578.258	0,11	EUR 405.000	BAT International Finance Plc RegS 2,25% 16/1/2030	419.060	0,08
EUR 225.000	Lansforsakringar Hypotek AB RegS 0,625% 29/1/2026	235.066	0,04	GBP 32.766	Bavarian Sky UK 1 Plc 'A' RegS FRN 20/11/2025	38.442	0,01
SEK 5.000.000	Skandinaviska Enskilda Banken AB RegS 1,50% 21/12/2022	493.594	0,09	EUR 400.000	BP Capital Markets Plc RegS 1,117% 25/1/2024	416.050	0,08
EUR 145.000	Skandinaviska Enskilda Banken AB RegS 0,625% 30/1/2023	149.328	0,03	EUR 100.000	BP Capital Markets Plc RegS 0,83% 19/9/2024	103.021	0,02
EUR 950.000	Skandinaviska Enskilda Banken AB RegS 0,05% 1/7/2024	945.910	0,17	EUR 100.000	BP Capital Markets Plc RegS 1,573% 16/2/2027	108.134	0,02
SEK 15.000.000	Stadshypotek AB RegS 1,50% 1/6/2023	1.486.601	0,27	EUR 375.000	BP Capital Markets Plc RegS 1,231% 8/5/2031	391.656	0,07
EUR 100.000	Svenska Handelsbanken AB RegS 1,125% 14/12/2022	103.469	0,02	EUR 175.000	BP Capital Markets Plc RegS 1,104% 15/11/2034	175.849	0,03
EUR 500.000	Svenska Handelsbanken AB RegS 0,125% 18/6/2024	500.540	0,09	GBP 130.203	Brass NO 7 Plc 'A' RegS FRN 16/10/2059	152.802	0,03
SEK 2.000.000	Sveriges Sakerstallda Obligationer AB RegS 1,00% 21/6/2023	194.941	0,04	EUR 350.000	British Telecommunications Plc RegS 1,00% 21/11/2024	357.634	0,07
EUR 800.000	Swedbank AB RegS 0,30% 6/9/2022	804.968	0,15				

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BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 250.000	British Telecommunications Plc RegS 3,125% 21/11/2031	312.628	0,06	GBP 62.500	Lanark Master Issuer Plc '2014-2X 2A' RegS FRN 22/12/2054	73.382	0,01
GBP 400.000	BUPA Finance Plc RegS 5,00% 8/12/2026	537.790	0,10	GBP 155.000	Lanark Master Issuer Plc '2017- 1X 1A' RegS FRN 22/12/2069	181.731	0,03
GBP 200.000	Cadent Finance Plc RegS 1,125% 22/9/2021^	234.987	0,04	GBP 300.000	Lanark Master Issuer Plc '2017- 1X 2A' RegS FRN 22/12/2069	351.200	0,07
GBP 400.000	Cadent Finance Plc RegS 2,75% 22/9/2046	484.273	0,09	GBP 130.000	Lanark Master Issuer Plc '2019- 1X 1A2' RegS FRN 22/12/2069	153.095	0,03
GBP 51.309	Castell Plc '2017-1 A' RegS FRN 25/10/2044	60.238	0,01	GBP 297.000	LCR Finance Plc RegS 4,50% 7/12/2028	453.793	0,08
GBP 1.002.000	Centrica Plc RegS 4,375% 13/3/2029	1.384.874	0,26	EUR 100.000	Lloyds Bank Plc RegS 0,625% 14/9/2022	102.335	0,02
EUR 100.000	Centrica Plc RegS FRN 10/4/2076	102.007	0,02	EUR 275.000	Lloyds Bank Plc RegS 0,25% 25/3/2024	279.056	0,05
EUR 125.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	125.699	0,02	GBP 230.000	Lloyds Bank Plc RegS 7,50% 15/4/2024	338.906	0,06
EUR 2.950.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	3.104.772	0,58	EUR 725.000	Lloyds Bank Plc RegS 0,625% 26/3/2025	751.850	0,14
GBP 100.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	122.866	0,02	GBP 97.265	Malt Hill No 2 Plc 'A' RegS FRN 27/11/2055	113.955	0,02
EUR 100.000	Credit Agricole SA/London RegS 0,875% 19/1/2022	102.186	0,02	GBP 100.000	Marks & Spencer Plc RegS 3,25% 10/7/2027	116.455	0,02
EUR 200.000	Credit Agricole SA/London RegS 0,75% 1/12/2022	205.109	0,04	GBP 100.000	Motor Plc '2016-1 C' RegS 3,75% 25/11/2025	118.632	0,02
EUR 200.000	Credit Agricole SA/London RegS 0,50% 24/6/2024	201.460	0,04	EUR 124.000	Nationwide Building Society RegS 2,25% 25/6/2029	148.373	0,03
GBP 200.000	Delamare Cards MTN Issuer Plc '2017-1 A1' RegS FRN 19/10/2022	234.597	0,04	GBP 200.000	Newday Funding Plc '2017-1 A' RegS FRN 15/7/2025	234.511	0,04
EUR 100.000	Diageo Finance Plc RegS 0,125% 12/10/2023	100.735	0,02	GBP 100.000	Newday Funding Plc '2017-1 B' RegS FRN 15/7/2025	117.453	0,02
GBP 86.976	Feldspar Plc '2016-1 A' RegS FRN 15/9/2045	102.123	0,02	GBP 249.725	Oat Hill No 1 Plc 'A' RegS FRN 25/2/2046	292.820	0,05
GBP 109.000	Finsbury Square Plc '2018-2 C' RegS FRN 12/9/2068	128.488	0,02	EUR 195.134	Paragon Mortgages No 10 Plc '10X A2B' RegS FRN 15/6/2041	188.192	0,04
GBP 99.977	Gemgarto Plc '2018-1 B' RegS FRN 16/9/2065	115.086	0,02	EUR 44.370	Paragon Mortgages No 12 Plc '12X B1B' RegS FRN 15/11/2038	41.530	0,01
EUR 600.000	GlaxoSmithKline Capital Plc RegS 23/9/2023 (Zero Coupon)	601.281	0,11	USD 60.241	Paragon Mortgages No 13 Plc '144A' FRN 15/1/2039	51.679	0,01
EUR 200.000	GlaxoSmithKline Capital Plc RegS 1,25% 21/5/2026	213.784	0,04	EUR 93.172	Paragon Mortgages No 13 Plc '13X B1B' RegS FRN 15/1/2039	86.000	0,02
GBP 100.000	Globaldrive Auto Receivables UK Plc '2017-A B' RegS FRN 20/6/2025	117.273	0,02	EUR 150.000	Paragon Mortgages No 14 Plc '14X BB' RegS FRN 15/9/2039	130.172	0,02
GBP 68.819	Globaldrive Auto Receivables UK Plc '2018-A A' RegS FRN 20/6/2026	80.774	0,02	GBP 93.819	Paragon Mortgages No 25 Plc 'A' RegS FRN 15/5/2050	108.774	0,02
EUR 4.353	Gosforth Funding Plc '2016-2X A1A' RegS FRN 24/7/2058	4.356	0,00	GBP 158.000	PCL Funding II Plc '2017-1 A' RegS FRN 15/6/2022	185.421	0,04
GBP 200.000	Gosforth Funding Plc '2017-1X A2' RegS FRN 19/12/2059	233.801	0,04	GBP 212.000	PCL Funding III Plc '2017-2 A' RegS FRN 15/6/2023	248.033	0,05
GBP 200.000	Heathrow Funding Ltd RegS 2,75% 9/8/2049	248.433	0,05	GBP 192.417	Prs Finance Plc RegS 1,75% 24/11/2026	236.347	0,04
GBP 100.000	Holmes Master Issuer Plc '2018-1X A3' RegS FRN 15/10/2054	116.891	0,02	GBP 100.000	Residential Mortgage Securities 29 Plc 'B' RegS FRN 20/12/2046	117.225	0,02
GBP 350.000	HSBC Holdings Plc FRN 22/7/2028	433.345	0,08	GBP 100.000	Residential Mortgage Securities 30 Plc 'B' RegS FRN 20/3/2050	116.853	0,02
GBP 380.000	HSBC Holdings Plc RegS FRN 13/11/2026	451.549	0,08	GBP 215.254	Ripon Mortgages Plc '1X A1' RegS FRN 20/8/2056	252.769	0,05
EUR 109.000	Imperial Brands Finance Plc RegS 1,375% 27/1/2025	111.456	0,02				
EUR 125.000	Informa Plc RegS 1,25% 22/4/2028	123.423	0,02				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 600.000	Ripon Mortgages Plc '1X B1' RegS FRN 20/8/2056	702.769	0,13	GBP 906.620	United Kingdom Gilt RegS 4,00% 22/1/2060	2.058.664	0,38
GBP 450.000	Ripon Mortgages Plc '1X C1' RegS FRN 20/8/2056	526.312	0,10	GBP 375.000	United Kingdom Gilt RegS 2,50% 22/7/2065	659.638	0,12
GBP 132.968	RMAC Securities No 2 Plc '2018-2 A' RegS FRN 12/6/2046	155.575	0,03	GBP 295.000	United Kingdom Gilt RegS 3,50% 22/7/2068	656.363	0,12
EUR 250.000	Santander UK Plc 0,10% 12/5/2024	252.619	0,05	GBP 575.000	University of Oxford RegS 2,544% 8/12/2117	814.579	0,15
GBP 93.000	Silverstone Master Issuer Plc '2019-1X 2A' RegS FRN 21/1/2070	109.578	0,02	GBP 200.000	Warwick Finance Residential Mortgages No One Plc 'B' RegS FRN 21/9/2049	234.994	0,04
EUR 300.000	Sky Ltd RegS 1,50% 15/9/2021	308.687	0,06	GBP 100.000	Warwick Finance Residential Mortgages No Two Plc 'C' RegS FRN 21/9/2049	117.772	0,02
EUR 100.000	Sky Ltd RegS 2,25% 17/11/2025	111.680	0,02	GBP 200.000	WPP Finance 2013 RegS 2,875% 14/9/2046	216.625	0,04
GBP 200.000	SSE Plc RegS FRN 16/9/2077	239.872	0,05	EUR 100.000	Yorkshire Building Society RegS 0,75% 10/11/2022	102.858	0,02
GBP 48.311	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040	73.931	0,01	EUR 150.000	Yorkshire Building Society RegS 0,375% 11/4/2023	152.792	0,03
GBP 76.552	Tolkien Funding Sukuk No 1 Plc 'A' RegS FRN 20/7/2052	89.937	0,02			52.263.184	9,69
GBP 241.948	Towd Point Mortgage Funding Auburn 11 Plc '2017-A11X A1' RegS FRN 20/5/2045	283.981	0,05	États-Unis			
GBP 71.088	Turbo Finance 6 Plc 'B' RegS FRN 20/2/2023	83.435	0,02	EUR 575.000	Abbott Ireland Financing DAC RegS 0,10% 19/11/2024	573.374	0,11
GBP 240.802	Turbo Finance 7 Plc 'B' RegS FRN 20/6/2023	282.876	0,05	EUR 139.000	Apple Inc 1,625% 10/11/2026	154.008	0,03
GBP 73.953	Turbo Finance 8 Plc 'A' RegS FRN 20/2/2026	86.882	0,02	EUR 200.000	AT&T Inc 3,375% 15/3/2034	242.710	0,04
GBP 100.000	Twin Bridges Plc '2018-1 D' RegS FRN 12/9/2050	117.172	0,02	EUR 500.000	AT&T Inc 3,15% 4/9/2036	590.095	0,11
GBP 100.000	Twin Bridges Plc '2018-1B' RegS FRN 12/9/2050	116.079	0,02	EUR 175.000	AT&T Inc 1,80% 14/9/2039	168.150	0,03
GBP 1.575.000	UBS AG/London RegS 1,25% 10/12/2020	1.851.374	0,34	EUR 100.000	Bank of America Corp RegS FRN 9/5/2026	102.112	0,02
EUR 625.000	UBS AG/London RegS 0,625% 23/1/2023	637.556	0,12	GBP 450.000	BAT Capital Corp RegS 2,125% 15/8/2025	525.878	0,10
EUR 100.000	Unilever Plc RegS 1,50% 11/6/2039	107.895	0,02	EUR 200.000	Chubb INA Holdings Inc 1,40% 15/6/2031	211.829	0,04
GBP 601.413	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2028	884.209	0,16	EUR 200.000	Citigroup Inc RegS 0,50% 29/1/2022	202.287	0,04
GBP 811.642	United Kingdom Gilt RegS 5,00% 7/3/2025	1.174.396	0,22	EUR 400.000	Citigroup Inc RegS FRN 24/7/2026	422.792	0,08
GBP 285.000	United Kingdom Gilt RegS 0,625% 7/6/2025	336.039	0,06	EUR 400.000	Citigroup Inc RegS FRN 8/10/2027	396.678	0,07
GBP 640.728	United Kingdom Gilt RegS 2,00% 7/9/2025^	816.914	0,15	EUR 680.000	Coca-Cola Co/The 0,75% 22/9/2026	706.758	0,13
GBP 71.000	United Kingdom Gilt RegS 4,50% 7/9/2034	124.125	0,02	USD 400.000	CRH America Finance Inc RegS 3,95% 4/4/2028	392.702	0,07
GBP 74.069	United Kingdom Gilt RegS 4,25% 7/3/2036	128.964	0,02	USD 35.000	DuPont de Nemours Inc 5,319% 15/11/2038	38.328	0,01
GBP 702.000	United Kingdom Gilt RegS 4,25% 7/9/2039	1.281.151	0,24	EUR 250.000	Eli Lilly & Co 1,70% 1/11/2049	250.473	0,05
GBP 490.701	United Kingdom Gilt RegS 3,25% 22/1/2044	821.936	0,15	EUR 500.000	Equinix Inc 2,875% 1/10/2025	515.880	0,10
GBP 3.686.662	United Kingdom Gilt RegS 3,50% 22/1/2045	6.477.115	1,20	EUR 250.000	Fidelity National Information Services Inc 0,125% 3/12/2022	249.843	0,05
GBP 1.855.000	United Kingdom Gilt RegS 4,25% 7/12/2046	3.707.228	0,69	EUR 445.000	Fidelity National Information Services Inc 0,75% 21/5/2023	452.861	0,08
GBP 415.073	United Kingdom Gilt RegS 1,50% 22/7/2047	520.748	0,10	EUR 425.000	Fidelity National Information Services Inc 0,625% 3/12/2025	426.924	0,08
GBP 716.000	United Kingdom Gilt RegS 3,75% 22/7/2052	1.429.179	0,27	EUR 125.000	Fidelity National Information Services Inc 1,00% 3/12/2028	125.286	0,02
GBP 457.000	United Kingdom Gilt RegS 4,25% 7/12/2055	1.029.457	0,19	EUR 850.000	Fidelity National Information Services Inc 2,00% 21/5/2030	928.740	0,17
GBP 240.000	United Kingdom Gilt RegS 1,75% 22/7/2057	335.799	0,06	EUR 125.000	Fiserv Inc 1,125% 1/7/2027	128.447	0,02
				EUR 200.000	Ford Motor Credit Co LLC 2,386% 17/2/2026	200.536	0,04
				EUR 190.000	Goldman Sachs Group Inc/The RegS FRN 27/7/2021	192.389	0,04

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net	
États-Unis suite				Irlande suite				
EUR 293.000	Goldman Sachs Group Inc/The RegS 0,125% 19/8/2024	290.138	0,05	EUR 2.711	iShares EUR High Yield Corp Bond UCITS ETF	283.272	0,05	
GBP 700.000	International Bank for Reconstruction & Development 0,75% 7/12/2021*	820.193	0,15	USD 5.000	iShares JP Morgan EM Local Government Bond UCITS ETF	271.872	0,05	
EUR 475.000	International Business Machines Corp 1,25% 29/1/2027	506.483	0,09	USD 22.808	iShares USD Corp Bond UCITS ETF 'D'	2.553.319	0,47	
EUR 625.000	International Flavors & Fragrances Inc 1,800% 25/9/2026	664.037	0,12			3.511.093	0,65	
EUR 200.000	JPMorgan Chase & Co RegS 0,625% 25/1/2024	204.002	0,04			3.511.093	0,65	
EUR 450.000	Levi Strauss & Co 3,375% 15/3/2027	480.474	0,09	Total des Exchange Traded Funds			3.511.093	0,65
USD 180.000	McDonald's Corp 4,45% 1/9/2048	191.112	0,03	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				
GBP 400.000	McDonald's Corp RegS 2,95% 15/3/2034	514.440	0,09			490.259.296	90,87	
USD 140.000	Microsoft Corp 4,25% 6/2/2047	157.941	0,03	Autres valeurs mobilières et instruments du marché monétaire				
EUR 500.000	MMS USA Financing Inc RegS 0,625% 13/6/2025	494.237	0,09	OBLIGATIONS				
EUR 200.000	MMS USA Financing Inc RegS 1,75% 13/6/2031	205.901	0,04	France				
EUR 300.000	Morgan Stanley FRN 9/11/2021	300.445	0,06	EUR 100.000	FCT Autonoria '2019 B' RegS FRN 25/9/2035	100.114	0,02	
EUR 700.000	Morgan Stanley FRN 26/7/2024	710.055	0,13			100.114	0,02	
EUR 500.000	Morgan Stanley 1,375% 27/10/2026	528.030	0,10	Irlande				
EUR 625.000	National Grid North America Inc RegS 0,75% 8/8/2023	638.197	0,12	GBP 180.000	Taurus 2019-2 UK DAC 'A' RegS FRN 17/11/2029	211.274	0,04	
EUR 625.000	PVH Corp RegS 3,125% 15/12/2027	696.747	0,13	GBP 100.000	Taurus 2019-2 UK DAC 'B' RegS FRN 17/11/2029	117.515	0,02	
EUR 250.000	Thermo Fisher Scientific Inc 0,125% 1/3/2025	247.168	0,05	GBP 100.000	Taurus '2019-2 UK DAC' C' RegS FRN 17/11/2029	117.501	0,02	
USD 32.000	Union Pacific Corp 3,875% 1/2/2055	30.406	0,01			446.290	0,08	
USD 1.065.606	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	1.029.579	0,19	Italie				
USD 1.280.747	United States Treasury Inflation Indexed Bonds 0,25% 15/7/2029	1.176.150	0,22	EUR 134.000	AutoFlorence 1 Srl 'A' RegS FRN 25/12/2042	134.929	0,02	
USD 1.117.165	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2048	1.153.627	0,21	EUR 100.000	AutoFlorence 1 Srl 'B' RegS FRN 25/12/2042	101.025	0,02	
EUR 115.000	US Bancorp 0,85% 7/6/2024	118.640	0,02			235.954	0,04	
EUR 300.000	Verizon Communications Inc 0,875% 19/3/2032	296.178	0,05	Japon				
EUR 160.000	Verizon Communications Inc 2,875% 15/1/2038	193.545	0,04	JPY 536.947.600	Japanese Government CPI Linked Bond 0,10% 10/3/2028	4.602.016	0,85	
GBP 325.000	Wells Fargo & Co RegS 2,50% 2/5/2029	398.617	0,07	JPY 60.942.272	Japanese Government CPI Linked Bond 0,10% 10/3/2029	522.318	0,10	
		20.245.422	3,75			5.124.334	0,95	
Total des obligations		331.793.619	61,50	Luxembourg				
EXCHANGE TRADED FUNDS				EUR 100.000	Silver Arrow S.A. Compartment 10 'D' RegS FRN 15/3/2027	102.210	0,02	
Irlande						102.210	0,02	
EUR 3.000	iShares Core EUR Corp Bond UCITS ETF	402.630	0,08	Nouvelle-Zélande				
				NZD 1.768.000	New Zealand Government Inflation Linked Bond RegS 2,50% 20/9/2040	1.487.220	0,27	
						1.487.220	0,27	
				Portugal				
				EUR 278.559	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta VII RegS 0,70% 12/2/2024	278.954	0,05	
						278.954	0,05	

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
Espagne			
EUR 100.000	Wizink Master Credit Cards FT 'A' RegS FRN 28/3/2033	100.456	0,02
		100.456	0,02
Royaume-Uni			
GBP 120.000	Finsbury Square '2018-2B' Plc RegS FRN 12/9/2068	140.420	0,03
GBP 135.976	Gemgarto Plc '2018-1A' RegS FRN 16/9/2065	159.633	0,03
GBP 122.616	Globaldrive Auto Receivables UK Plc '2019-A A' RegS FRN 20/9/2026	143.908	0,03
GBP 131.000	Globaldrive Auto Receivables UK Plc '2019-A B' RegS FRN 20/9/2026	153.799	0,03
USD 136.000	Lanark Master Issuer Plc '2018-2X 1A' RegS FRN 22/12/2069	123.443	0,02
GBP 100.000	Silk Road Finance Number Six Plc '2019-2A' RegS FRN 21/9/2067	117.374	0,02
GBP 99.289	Twin Bridges Plc '2019-1 A' RegS FRN 12/12/2052	116.522	0,02
		955.099	0,18
Total des obligations		8.830.631	1,63
Total des autres valeurs mobilières et instruments du marché monétaire		8.830.631	1,63
Organismes de placement collectif			
Irlande			
151.990	BlackRock ICS Euro Liquid Environmentally Aware Fund ⁻	15.143.316	2,81
		15.143.316	2,81
Total des organismes de placement collectif		15.143.316	2,81
Portefeuille de titres à la valeur de marché		514.233.243	95,31
Autres éléments de l'actif net		25.300.459	4,69
Total de l'actif net (EUR)		539.533.702	100,00
[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés. ⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			

BlackRock European Select Strategies Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
France			
(73.549)	Getlink SE	Bank of America Merrill Lynch	(2.942)
			(2.942)
Portugal			
(354.864)	EDP - Energias de Portugal SA	Bank of America Merrill Lynch	11.711
			11.711
Total			8.769

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCDS	USD 5.340.721	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(17.448)	(117.518)
CCDS	EUR 7.700.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 30 Version 1 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	(50.157)	(1.010.667)
CCDS	EUR 22.499.980	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(86.376)	(595.884)
CCILS	GBP 550.114	Fund receives Fixed 3,273% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/5/2023	5.689	5.699
CCILS	GBP 515.000	Fund receives Fixed 3,427% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/10/2023	11.870	11.879
CCILS	GBP 540.000	Fund receives Fixed 3,475% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/10/2029	4.940	4.954
CCILS	GBP 860.000	Fund receives Fixed 3,490% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/3/2029	7.827	7.850
CCILS	GBP 892.000	Fund receives Fixed 3,561% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/11/2023	25.643	25.659
CCILS	GBP 290.000	Fund receives Fixed 3,595% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/7/2024	5.946	5.951
CCILS	GBP 287.500	Fund receives Fixed 3,640% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/12/2028	12.276	12.283
CCILS	GBP 300.000	Fund receives Fixed 3,650% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/12/2028	13.267	13.275
CCILS	GBP 587.500	Fund receives Fixed 3,655% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/12/2028	26.430	26.445
CCILS	GBP 305.364	Fund receives Fixed 3,670% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/6/2024	7.905	7.910
CCILS	GBP 50.000	Fund receives Fixed 3,670% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/6/2029	1.943	1.944
CCILS	GBP 130.000	Fund receives Fixed 3,675% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/6/2029	5.151	5.154
CCILS	GBP 834.000	Fund receives Fixed 3,710% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	35.911	35.932
CCILS	GBP 834.000	Fund receives Fixed 3,725% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	37.822	37.843
CCILS	GBP 822.000	Fund receives Fixed 3,745% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	39.793	39.814
CCILS	GBP 250.000	Fund receives Fixed 3,773% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2029	12.960	12.966
CCILS	GBP 960.000	Fund receives Fixed 3,773% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2029	49.766	49.790
CCILS	GBP 583.000	Fund receives Fixed 3,776% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2028	26.204	26.415
CCILS	EUR 630.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,895%	Bank of America Merrill Lynch	15/10/2024	1.617	1.626
CCILS	EUR 860.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,910%	Bank of America Merrill Lynch	15/11/2024	2.378	2.391
CCILS	EUR 309.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,920%	Bank of America Merrill Lynch	15/11/2024	691	695
CCILS	EUR 423.655	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,930%	Bank of America Merrill Lynch	15/7/2024	687	694
CCILS	EUR 1.030.482	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,960%	Bank of America Merrill Lynch	15/6/2024	3.741	3.757
CCILS	EUR 267.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,967%	Bank of America Merrill Lynch	15/11/2024	(68)	(64)
CCILS	EUR 530.613	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,985%	Bank of America Merrill Lynch	15/6/2024	1.223	1.232
CCILS	EUR 471.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,997%	Bank of America Merrill Lynch	15/3/2024	581	588
CCILS	EUR 410.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,039%	Bank of America Merrill Lynch	15/11/2029	2.089	2.098
CCILS	EUR 409.555	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1.050%	Bank of America Merrill Lynch	15/5/2022	304	308
CCILS	EUR 8.000.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,112%	Bank of America Merrill Lynch	15/6/2029	(11.459)	(11.276)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCILS	EUR 1.000.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,122%	Bank of America Merrill Lynch	15/12/2021	(5.893)	(5.883)
CCILS	EUR 1.110.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,290%	Bank of America Merrill Lynch	15/3/2029	(25.341)	(25.315)
CCILS	GBP 540.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,425%	Bank of America Merrill Lynch	15/10/2024	(4.453)	(4.444)
CCIRS	GBP 150.000	Fund receives Fixed 0,680% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	13/8/2029	(3.688)	(3.685)
CCIRS	EUR 340.000	Fund receives Fixed 0,903% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	14/6/2027	25.736	25.743
CCIRS	EUR 100.000	Fund receives Fixed 1,076% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	3/6/2030	10.497	10.499
CCIRS	EUR 250.000	Fund receives Fixed 1,254% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	1/6/2033	34.353	34.359
CCIRS	EUR 250.000	Fund receives Fixed 1,302% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	4/6/2033	36.000	36.006
CCIRS	HUF 285.010.000	Fund receives Fixed 1,442% and pays Floating HUF 6 Month BUBOR	Bank of America Merrill Lynch	18/12/2029	12.285	12.302
CCIRS	EUR 380.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,098%	Bank of America Merrill Lynch	10/7/2029	(2.170)	(2.163)
CCIRS	EUR 1.730.002	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,170%	Bank of America Merrill Lynch	13/10/2034	34.254	34.303
CCIRS	EUR 926.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,176%	Bank of America Merrill Lynch	15/1/2029	(14.171)	(14.153)
CCIRS	EUR 1.392.670	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,181%	Bank of America Merrill Lynch	2/4/2024	(27.045)	(26.893)
CCIRS	EUR 1.596.679	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,182%	Bank of America Merrill Lynch	15/3/2024	(30.786)	(30.763)
CCIRS	EUR 8.000.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,199%	Bank of America Merrill Lynch	1/7/2029	(125.114)	(124.960)
CCIRS	EUR 266.438	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,211%	Bank of America Merrill Lynch	10/9/2029	(4.335)	(4.329)
CCIRS	EUR 330.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,212%	Bank of America Merrill Lynch	10/9/2029	(5.418)	(5.412)
CCIRS	EUR 8.000.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,246%	Bank of America Merrill Lynch	18/6/2029	(163.205)	(163.051)
CCIRS	EUR 642.551	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,392%	Bank of America Merrill Lynch	4/7/2044	12.201	12.224
CCIRS	EUR 1.265.800	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,400%	Bank of America Merrill Lynch	15/2/2028	(47.153)	(47.129)
CCIRS	EUR 351.807	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,424%	Bank of America Merrill Lynch	4/7/2044	19.613	3.973
CCIRS	EUR 1.405.800	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,435%	Bank of America Merrill Lynch	15/2/2028	(56.471)	(56.444)
CCIRS	EUR 935.430	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,647%	Bank of America Merrill Lynch	5/3/2029	(55.613)	(55.595)
CCIRS	EUR 429.440	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,663%	Bank of America Merrill Lynch	15/7/2039	(19.598)	(19.585)
CCIRS	EUR 777.497	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,671%	Bank of America Merrill Lynch	30/7/2049	(45.337)	(45.308)
CCIRS	GBP 50.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,852%	Bank of America Merrill Lynch	13/8/2049	2.435	2.437
CCIRS	GBP 1.500.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,889%	Bank of America Merrill Lynch	10/12/2020	(1.518)	(1.504)
CCIRS	GBP 700.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,032%	Bank of America Merrill Lynch	20/12/2021	(4.192)	(4.182)
CCIRS	GBP 52.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,161%	Bank of America Merrill Lynch	30/11/2022	(671)	(668)
CCIRS	GBP 271.494	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,239%	Bank of America Merrill Lynch	20/12/2067	(34.356)	(34.344)
CCIRS	GBP 100.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,424%	Bank of America Merrill Lynch	8/12/2023	(2.872)	(2.868)
CCIRS	NZD 281.000	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 1,175%	Bank of America Merrill Lynch	14/11/2024	273	275

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	NZD 978.250	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 3,219%	Bank of America Merrill Lynch	24/5/2028	(84.001)	(83.990)
CCIRS	NZD 978.250	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 3,220%	Bank of America Merrill Lynch	24/5/2028	(84.048)	(84.037)
CCIRS	USD 6.455.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,217%	Bank of America Merrill Lynch	31/8/2023	(134.685)	(134.610)
CCIRS	USD 132.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,860%	Bank of America Merrill Lynch	3/4/2028	(11.346)	(11.344)
CCIRS	USD 1.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,972%	Bank of America Merrill Lynch	10/5/2027	(85.952)	(85.936)
CCIRS	USD 200.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,974%	Bank of America Merrill Lynch	3/5/2028	(19.003)	(19.000)
CDS	EUR 185.000	Fund receives default protection on BASF SE and pays Fixed 1,000%	Barclays Bank	20/6/2021	2.385	(2.689)
CDS	EUR 60.000	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	Barclays Bank	20/12/2023	(599)	(956)
CDS	USD 500.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Barclays Bank	20/12/2023	(24.576)	(439)
CDS	EUR 185.000	Fund receives Fixed 1,000% and provides default protection on Air Liquide SA	Barclays Bank	20/6/2021	(1.971)	2.635
CDS	EUR 24.500	Fund receives Fixed 1,000% and provides default protection on BNP Paribas	Barclays Bank	20/6/2022	463	538
CDS	EUR 50.000	Fund receives default protection on Barclays Bank Plc and pays Fixed 1,000%	BNP Paribas	20/6/2021	(3.884)	(534)
CDS	EUR 400.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(8.441)	(8.036)
CDS	EUR 313.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(4.699)	(7.093)
CDS	EUR 100.000	Fund receives Fixed 1,000% and provides default protection on ING Bank NV	BNP Paribas	20/6/2021	4	1.446
CDS	USD 700.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Citibank	20/12/2023	(43.455)	(615)
CDS	EUR 137.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	Citibank	20/6/2024	(2.123)	(3.105)
CDS	EUR 92.000	Fund receives Fixed 1,000% and provides default protection on BNP Paribas	Citibank	20/6/2022	1.694	2.019
CDS	EUR 73.220	Fund receives Fixed 1,000% and provides default protection on BNP Paribas	Citibank	20/6/2022	1.385	1.607
CDS	EUR 85.887	Fund receives Fixed 1,000% and provides default protection on BNP Paribas	Citibank	20/6/2022	1.581	1.885
CDS	USD 100.000	Fund receives default protection on Australia & New Zealand Banking Group Ltd and pays Fixed 1,000%	Deutsche Bank	20/12/2020	(460)	(900)
CDS	USD 100.000	Fund receives default protection on Commonwealth Bank of Australia and pays Fixed 1,000%	Deutsche Bank	20/12/2020	(463)	(903)
CDS	USD 100.000	Fund receives default protection on National Australia Bank Limited and pays Fixed 1,000%	Deutsche Bank	20/12/2020	(197)	(907)
CDS	USD 100.000	Fund receives default protection on Westpac Banking Corp and pays Fixed 1,000%	Deutsche Bank	20/12/2020	(443)	(887)
CDS	EUR 150.000	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	Deutsche Bank	20/12/2021	567	2.687
CDS	EUR 400.000	Fund receives default protection on Bayer AG and pays Fixed 1,000%	Goldman Sachs	20/12/2023	(7.242)	(7.831)
CDS	EUR 50.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000%	Goldman Sachs	20/6/2024	(237)	1.490
CDS	EUR 120.000	Fund receives default protection on Ses SA and pays Fixed 1,000%	Goldman Sachs	20/12/2023	(145)	(1.567)
CDS	EUR 109.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	JP Morgan	20/6/2024	(1.449)	(2.190)
CDS	EUR 400.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	JP Morgan	20/6/2024	(6.421)	(9.065)
CDS	EUR 186.000	Fund receives default protection on UBS Group Funding Switzerland AG and pays Fixed 1,000%	JP Morgan	20/6/2023	(2.313)	(4.604)
ILS	EUR 190.000	Fund receives Fixed 1,412% and pays Floating EUR 12 Month CPTFEMU	Barclays Bank	15/3/2027	6.980	6.980

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
ILS	EUR 48.000	Fund receives Fixed 1,412% and pays Floating EUR 12 Month CPTFEMU	Barclays Bank	15/3/2027	1.538	1.763
ILS	GBP 297.000	Fund receives Fixed 3,440% and pays Floating GBP 12 Month UKRPI	Citibank	15/7/2027	3.623	3.623
ILS	GBP 37.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,475%	Citibank	15/7/2047	(8.732)	(8.732)
ILS	GBP 488.000	Fund receives Fixed 3,408% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	4.985	4.985
ILS	GBP 446.000	Fund receives Fixed 3,430% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	6.070	6.070
ILS	GBP 85.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,489%	Goldman Sachs	15/8/2047	(21.032)	(21.032)
ILS	GBP 101.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,504%	Goldman Sachs	15/11/2047	(27.218)	(27.218)
ILS	USD 518.000	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,152%	Goldman Sachs	30/11/2027	(15.555)	(15.555)
IRS	EUR 27.770.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	27/12/2021	(3.816)	(3.587)
IRS	GBP 130.000	Fund receives Fixed 0,663% and pays 6 Month LIBOR	Bank of America Merrill Lynch	30/9/2029	(3.519)	(3.528)
IRS	KRW 2.008.466.558	Fund receives Fixed 1,220% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(725)	(725)
IRS	KRW 1.529.677.500	Fund receives Fixed 1,235% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(380)	(380)
IRS	EUR 2.472.484	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	14/3/2025	3.119	3.155
IRS	EUR 1.403.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	30/9/2026	13.502	13.525
IRS	EUR 810.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	15/1/2027	8.407	8.422
IRS	EUR 262.406	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	25/11/2028	2.979	2.984
IRS	EUR 131.203	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	25/11/2028	1.794	1.797
IRS	EUR 280.083	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	15/1/2029	756	761
IRS	EUR 228.400	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	15/1/2029	2.184	2.188
IRS	EUR 565.113	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	19/8/2029	19.797	19.808
IRS	EUR 990.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	23/9/2029	14.416	14.435
IRS	GBP 50.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,708%	Bank of America Merrill Lynch	30/9/2049	4.354	4.708
IRS	GBP 100.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,949%	Bank of America Merrill Lynch	4/7/2022	(492)	(492)
IRS	GBP 1.665.623	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,949%	Bank of America Merrill Lynch	6/7/2022	(8.211)	(8.211)
IRS	GBP 100.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,064%	Bank of America Merrill Lynch	15/6/2022	(821)	(821)
IRS	GBP 225.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,078%	Bank of America Merrill Lynch	17/6/2022	(1.947)	(1.944)
IRS	NZD 169.500	Fund receives Floating NZD 3 Month LIBOR and pays Fixed 3,215%	Bank of America Merrill Lynch	18/5/2028	(14.500)	(14.498)
IRS	GBP 40.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,777%	Barclays Bank	7/3/2022	1	1
IRS	KRW 4.620.135.942	Fund receives Fixed 1,256% and pays Floating KRW 3 Month KSDA	Citibank	17/3/2022	(421)	(421)
IRS	GBP 40.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776%	Citibank	7/3/2022	2	2
IRS	GBP 37.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776%	Citibank	7/3/2022	(288)	2
IRS	GBP 294.981	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,450%	Citibank	1/12/2067	(66.848)	(66.848)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
IRS	GBP 225.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,767%	Goldman Sachs	7/9/2022	134	134
IRS	BRL 1.475.445	Fund receives Fixed 8,260% and pays Floating BRL 12 Month BRCDI	JP Morgan	2/1/2023	22.464	22.464
Total					(890.081)	(2.409.930)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
11	GBP	90 Day Sterling	Juin 2020	(799)
42	CAD	Canadian 10 Year Bond	Mars 2020	(576)
2.070	EUR	Enel SpA	Décembre 2021	34.155
57	EUR	Euro BOBL	Décembre 2019	(6.088)
(30)	EUR	Euro BOBL	Décembre 2019	9.650
(58)	EUR	Euro BTP	Décembre 2019	156.035
128	EUR	Euro BTP	Décembre 2019	(38.460)
(286)	EUR	Euro Bund	Décembre 2019	375.793
(46)	EUR	Euro BUXL	Décembre 2019	359.740
(1)	EUR	Euro BUXL	Mars 2020	1.120
609	EUR	Euro Schatz	Décembre 2019	(115.289)
(94)	EUR	EURO STOXX 50 Index	Décembre 2019	(256.294)
26	EUR	Euro-OAT	Décembre 2019	(6.193)
(28)	EUR	Euro-OAT	Décembre 2019	72.225
3.764	EUR	Iberdrola SA	Décembre 2021	39.522
(4)	JPY	Japan 10 Year Bond	Décembre 2019	9.293
(21)	EUR	STOXX 600 Automobiles & Parts Index	Décembre 2019	(39.585)
20	GBP	UK Long Gilt Bond	Mars 2020	(939)
(65)	GBP	UK Long Gilt Bond	Mars 2020	7.637
(4)	USD	US Long Bond	Mars 2020	1.108
(38)	USD	US Treasury 10 Year Note	Mars 2020	6.207
(47)	USD	US Treasury 10 Year Note	Mars 2020	9.679
24	USD	US Treasury 2 Year Note	Mars 2020	(3.068)
58	USD	US Treasury 5 Year Note	Mars 2020	(7.854)
2	USD	US Ultra Bond	Mars 2020	(1.662)
(3)	USD	US Ultra Bond	Mars 2020	(85)
Total				605.272

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
1.530.000	Put	OTC EUR/GBP	Barclays Bank	EUR 0,85	20/12/2019	1.683	10.021
204	Put	Enel SpA	Credit Suisse	EUR 4,40	20/03/2020	(3.672)	893
2.281	Put	EURO STOXX 50 Index	Credit Suisse	EUR 3.200,00	20/12/2019	(594.888)	15.967
139	Put	EURO STOXX 50 Index	Credit Suisse	EUR 3.500,00	21/02/2020	(54.349)	48.094
774	Put	Iberdrola SA	Credit Suisse	EUR 6,00	20/03/2020	(2.322)	774
2.076.129	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,84	22/01/2020	1.140	13.381
1.530.000	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,84	20/12/2019	(1.841)	10.021
1.527.000	Put	OTC EUR/GBP	Morgan Stanley	EUR 0,88	23/01/2020	28.984	52.065
1.527.000	Call	OTC EUR/GBP	Morgan Stanley	EUR 0,92	23/01/2020	(21.889)	1.191
2.842.400	Put	OTC GBP/USD	Natwest Markets	GBP 1,20	04/02/2020	(65.522)	4.612
Total						(712.676)	157.019

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(2.076.129)	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,84	22/01/2020	(1.921)	(13.381)
(1.530.000)	Put	OTC EUR/GBP	Barclays Bank	EUR 0,82	20/12/2019	(511)	(1.200)
(70)	Put	EURO STOXX 50 Index	Credit Suisse	EUR 3.300,00	21/02/2020	16.940	(11.760)
(1.530.000)	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,82	20/12/2019	1.085	(1.199)
Total						15.593	(27.540)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	1.490.000	EUR	919.458	JP Morgan	11/12/2019	(3.500)
AUD	1.240.000	EUR	763.514	JP Morgan	15/1/2020	(2.586)
AUD	4.510.000	USD	3.061.303	Bank of America Merrill Lynch	6/12/2019	(9.123)
AUD	2.230.000	USD	1.504.799	Morgan Stanley Toronto	6/12/2019	3.563
AUD	720.000	USD	490.352	Dominion Bank	6/12/2019	(2.938)
BRL	300.000	USD	73.450	BNP Paribas	18/12/2019	(2.228)
BRL	1.350.000	USD	327.646	JP Morgan	18/12/2019	(7.412)
CAD	270.000	EUR	183.985	Bank of America Merrill Lynch	11/12/2019	491
CAD	70.000	EUR	47.750	Royal Bank of Canada	15/1/2020	(35)
CAD	2.670.000	USD	2.011.189	Bank of America Merrill Lynch	6/12/2019	(2.924)
CAD	2.080.000	USD	1.563.475	Barclays Bank	6/12/2019	716
CAD	558.914	USD	424.544	BNP Paribas	6/12/2019	(3.829)
CAD	653.295	USD	495.922	Morgan Stanley	6/12/2019	(4.191)
CAD	16.705	USD	12.682	Natwest Markets	6/12/2019	(107)
CAD	3.335.000	USD	2.523.573	Royal Bank of Canada	6/12/2019	(14.074)
CAD	1.266.230	USD	957.814	Societe Generale Toronto	6/12/2019	(5.041)
CAD	149.856	USD	113.900	Dominion Bank	6/12/2019	(1.091)
CHF	400.000	EUR	363.552	Deutsche Bank	3/12/2019	(346)
CHF	2.040.000	EUR	1.882.353	Goldman Sachs	6/12/2019	(29.964)
CHF	2.050.000	EUR	1.874.157	Deutsche Bank	11/12/2019	(12.602)
CHF	18.934	USD	19.073	Bank of America Merrill Lynch	6/12/2019	(140)
CHF	963.330	USD	973.093	Citibank	6/12/2019	(9.612)
CHF	507.736	USD	511.351	JP Morgan	6/12/2019	(3.674)
CHF	500.000	USD	501.404	Morgan Stanley	6/12/2019	(1.659)
CZK	1.607.642	EUR	62.574	Barclays Bank	6/12/2019	423
CZK	10.475.746	EUR	407.106	Credit Suisse	6/12/2019	3.393
CZK	2.463.303	EUR	95.839	Morgan Stanley	6/12/2019	687
CZK	9.853.309	EUR	383.364	Natwest Markets	6/12/2019	2.745
CZK	87.350.000	EUR	3.381.727	Bank of America Merrill Lynch	11/12/2019	40.177
CZK	44.620.000	EUR	1.738.216	State Street Bank & Trust Company	15/1/2020	7.657
DKK	62.660.000	EUR	8.396.087	Bank of America Merrill Lynch Toronto	11/12/2019	(8.569)
DKK	360.000	EUR	48.215	Dominion Bank	15/1/2020	(10)
EUR	839.194	AUD	1.360.000	JP Morgan	11/12/2019	3.152
EUR	79.357	AUD	130.000	State Street Bank & Trust Company	11/12/2019	(559)
EUR	178.167	AUD	290.000	ANZ	15/1/2020	208

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	165.384	AUD	270.000	HSBC	15/1/2020	(302)
EUR	404.611	AUD	660.000	JP Morgan	15/1/2020	(399)
EUR	12.238	AUD	20.000	State Street Bank & Trust Company	15/1/2020	(34)
EUR	6.849	CAD	10.000	BNP Paribas	11/12/2019	17
EUR	20.502	CAD	30.000	JP Morgan	11/12/2019	5
EUR	54.847	CAD	80.000	Standard Chartered Bank Toronto	11/12/2019	187
EUR	102.129	CAD	150.000	Dominion Bank	11/12/2019	(359)
EUR	183.551	CAD	270.000	Bank of America Merrill Lynch	15/1/2020	(492)
EUR	6.820	CAD	10.000	HSBC	15/1/2020	3
EUR	6.813	CAD	10.000	JP Morgan	15/1/2020	(3)
EUR	6.872	CAD	10.000	Morgan Stanley	15/1/2020	55
EUR	5.542.025	CHF	6.110.000	BNP Paribas	3/12/2019	(5.937)
EUR	5.542.780	CHF	6.110.000	Goldman Sachs	3/12/2019	(5.183)
EUR	5.542.337	CHF	6.110.000	HSBC	3/12/2019	(5.626)
EUR	528.423	CHF	575.000	JP Morgan	3/12/2019	6.315
EUR	5.532.960	CHF	6.100.000	Morgan Stanley	3/12/2019	(5.923)
EUR	5.542.403	CHF	6.110.000	Societe Generale	3/12/2019	(5.560)
EUR	932.917	CHF	1.020.000	Barclays Bank	6/12/2019	6.722
EUR	930.114	CHF	1.020.000	Societe Generale	6/12/2019	3.919
EUR	9.164	CHF	10.000	Bank of America Merrill Lynch	11/12/2019	84
EUR	274.848	CHF	300.000	JP Morgan	11/12/2019	2.425
EUR	1.603.782	CHF	1.750.000	Natwest Markets	11/12/2019	14.649
EUR	1.875.112	CHF	2.050.000	Deutsche Bank	15/1/2020	12.704
EUR	928.136	CZK	23.716.000	Goldman Sachs	3/12/2019	(1.374)
EUR	936.588	CZK	24.400.000	Barclays Bank	6/12/2019	(19.542)
EUR	3.360.877	CZK	87.350.000	Societe Generale	11/12/2019	(61.027)
EUR	3.377.281	CZK	87.350.000	Bank of America Merrill Lynch	15/1/2020	(40.512)
EUR	6.762.679	DKK	50.510.000	Standard Chartered Bank	3/12/2019	1.879
EUR	8.402.055	DKK	62.660.000	Citibank	11/12/2019	14.536
EUR	8.398.113	DKK	62.660.000	Bank of America Merrill Lynch	15/1/2020	7.833
EUR	17.547.234	GBP	15.145.000	BNP Paribas	3/12/2019	(220.257)
EUR	17.547.518	GBP	15.145.000	Goldman Sachs	3/12/2019	(219.972)
EUR	17.548.454	GBP	15.145.000	HSBC	3/12/2019	(219.037)
EUR	1.738.331	GBP	1.490.000	JP Morgan	3/12/2019	(9.676)
EUR	17.562.316	GBP	15.156.500	Morgan Stanley	3/12/2019	(218.666)
EUR	17.546.238	GBP	15.145.000	Societe Generale	3/12/2019	(221.253)
EUR	1.846.598	GBP	1.650.000	Barclays Bank	6/12/2019	(88.914)
EUR	1.817.466	GBP	1.570.000	Goldman Sachs	6/12/2019	(24.203)
EUR	1.331.726	GBP	1.170.000	JP Morgan	6/12/2019	(40.728)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	1.560.000	GBP	1.422.596	Standard Chartered Bank	6/12/2019	(108.759)
EUR	33.404	GBP	30.000	ANZ	11/12/2019	(1.781)
EUR	585.025	GBP	520.000	Barclays Bank	11/12/2019	(24.850)
EUR	865.666	GBP	770.000	JP Morgan	11/12/2019	(37.419)
EUR	587.010	GBP	520.000	State Street Bank & Trust Company	11/12/2019	(22.865)
EUR	5.497.868	GBP	4.940.000	Toronto Dominion Bank	11/12/2019	(295.945)
EUR	450.000	GBP	396.637	Citibank	18/12/2019	(15.082)
EUR	840.000	GBP	724.482	Deutsche Bank	18/12/2019	(9.500)
EUR	160.000	GBP	140.409	Goldman Sachs	18/12/2019	(4.638)
EUR	320.000	GBP	285.225	JP Morgan	18/12/2019	(14.444)
EUR	160.000	GBP	137.856	Morgan Stanley	18/12/2019	(1.644)
EUR	600.000	GBP	517.616	Natwest Markets	18/12/2019	(6.936)
EUR	1.150.343	GBP	1.033.891	State Street Bank & Trust Company	18/12/2019	(61.958)
EUR	6.358.731	GBP	5.680.000	Bank of America Merrill Lynch	15/1/2020	(294.986)
EUR	450.489	GBP	390.000	BNP Paribas	15/1/2020	(6.368)
EUR	69.337	GBP	60.000	Societe Generale	15/1/2020	(948)
EUR	989.257	GBP	850.000	Standard Chartered Bank	15/1/2020	(6.458)
EUR	426.141	GBP	380.000	State Street Bank & Trust Company	15/1/2020	(19.002)
EUR	747.959	HUF	246.305.000	Societe Generale	3/12/2019	9.900
EUR	501.848	HUF	167.000.000	Bank of America Merrill Lynch	6/12/2019	1.458
EUR	494.617	HUF	163.300.658	Barclays Bank	6/12/2019	5.311
EUR	1.070.265	HUF	352.499.342	BNP Paribas	6/12/2019	14.054
EUR	661.317	HUF	220.000.000	Natwest Markets	11/12/2019	2.186
EUR	73.319	JPY	8.610.000	ANZ	11/12/2019	1.887
EUR	63.098	JPY	7.480.000	JP Morgan	11/12/2019	1.041
EUR	5.308.140	JPY	626.480.000	Morgan Stanley	11/12/2019	110.649
EUR	114.445	JPY	13.640.000	Natwest Markets	11/12/2019	1.283
EUR	287.617	JPY	34.380.000	State Street Bank & Trust Company	11/12/2019	2.389
EUR	286.634	JPY	33.840.000	Toronto Dominion Bank	11/12/2019	5.886
EUR	6.179.546	JPY	724.430.000	Barclays Bank	15/1/2020	167.578
EUR	283.565	JPY	33.900.000	JP Morgan	15/1/2020	2.232
EUR	41.132	JPY	4.910.000	Toronto Dominion Bank	15/1/2020	384
EUR	2.549.537	NOK	26.149.474	JP Morgan	3/12/2019	(36.004)
EUR	240.559	NOK	2.400.000	Bank of America Merrill Lynch	6/12/2019	3.298
EUR	934.672	NOK	9.400.000	Barclays Bank	6/12/2019	5.400
EUR	475.582	NOK	4.800.000	BNP Paribas	6/12/2019	1.060
EUR	1.876.799	NOK	18.900.000	Citibank	6/12/2019	8.368
EUR	498.931	NOK	4.930.132	JP Morgan	6/12/2019	11.544
EUR	199.333	NOK	1.969.868	Morgan Stanley	6/12/2019	4.594
EUR	1.376.898	NOK	13.800.000	Toronto Dominion Bank	6/12/2019	12.648
EUR	227.369	NOK	2.270.000	Bank of America Merrill Lynch	11/12/2019	3.026
EUR	782.840	NOK	7.870.000	Barclays Bank	11/12/2019	5.051
EUR	31.016	NOK	310.000	HSBC	11/12/2019	379
EUR	37.279	NZD	65.000	Royal Bank of Canada	11/12/2019	(630)
EUR	1.845.109	NZD	3.190.000	Toronto Dominion Bank	11/12/2019	(15.310)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	1.866.797	NZD	3.255.000	Toronto Dominion Bank	15/1/2020	(27.389)
EUR	2.263.799	PLN	9.661.000	JP Morgan	3/12/2019	25.012
EUR	94.998	PLN	407.431	Barclays Bank	6/12/2019	600
EUR	1.227.795	PLN	5.290.548	BNP Paribas	6/12/2019	2.026
EUR	636.085	PLN	2.751.100	Citibank	6/12/2019	(1.318)
EUR	963.665	PLN	4.170.313	Credit Suisse	6/12/2019	(2.555)
EUR	174.200	PLN	757.789	Deutsche Bank	6/12/2019	(1.372)
EUR	465.508	PLN	2.025.000	Societe Generale	6/12/2019	(3.665)
EUR	598.521	PLN	2.600.000	JP Morgan	11/12/2019	(3.665)
EUR	39.134	PLN	170.000	State Street Bank & Trust Company	11/12/2019	(239)
EUR	39.040	PLN	170.000	JP Morgan	15/1/2020	(221)
EUR	10.481.617	SEK	112.723.500	State Street Bank & Trust Company	3/12/2019	(252.159)
EUR	924.032	SEK	10.000.000	Barclays Bank	6/12/2019	(28.167)
EUR	446.499	SEK	4.800.000	Citibank	6/12/2019	(10.556)
EUR	491.257	SEK	5.300.000	Natwest Markets	6/12/2019	(13.409)
EUR	468.317	SEK	5.000.000	UBS	6/12/2019	(7.782)
EUR	123.040	SEK	1.310.000	HSBC	11/12/2019	(1.692)
EUR	462.229	SEK	5.000.000	Natwest Markets	11/12/2019	(13.851)
EUR	19.642	SEK	210.000	State Street Bank & Trust Company	11/12/2019	(352)
EUR	40.435	SEK	436.107	Deutsche Bank	18/12/2019	(1.087)
EUR	110.713	SEK	1.193.893	Natwest Markets	18/12/2019	(2.957)
EUR	840.454	USD	940.000	Citibank	3/12/2019	(13.975)
EUR	3.719.345	USD	4.109.284	Bank of America Merrill Lynch	6/12/2019	(15.174)
EUR	2.270.000	USD	2.522.271	Barclays Bank	6/12/2019	(22.242)
EUR	3.561.867	USD	3.950.252	Citibank	6/12/2019	(28.124)
EUR	308.133	USD	342.373	JP Morgan	6/12/2019	(3.016)
EUR	200.655	USD	222.663	Morgan Stanley	6/12/2019	(1.702)
EUR	460.000	USD	505.799	Royal Bank of Canada	6/12/2019	329
EUR	450.000	USD	497.223	Standard Chartered Bank	6/12/2019	(1.877)
EUR	6.265.602	USD	6.950.000	Bank of America Merrill Lynch	11/12/2019	(48.479)
EUR	81.972	USD	90.000	JP Morgan	11/12/2019	207
EUR	1.092.026	USD	1.200.000	Royal Bank of Canada	11/12/2019	1.825
EUR	18.006	USD	20.000	Societe Generale	11/12/2019	(164)
EUR	6.384.904	USD	7.090.000	State Street Bank & Trust Company	11/12/2019	(56.366)
EUR	2.579.865	USD	2.850.000	Toronto Dominion Bank	11/12/2019	(9.360)
EUR	8.957	USD	10.000	ANZ	15/1/2020	(103)
EUR	9.010	USD	10.000	Bank of America Merrill Lynch	15/1/2020	(50)
EUR	13.625.073	USD	15.085.000	Citibank	15/1/2020	(42.267)
EUR	285.657	USD	320.000	Morgan Stanley	15/1/2020	(4.270)
EUR	27.125	USD	30.000	Natwest Markets	15/1/2020	(56)
EUR	125.668	USD	140.000	Royal Bank of Canada	15/1/2020	(1.175)
EUR	54.288	USD	60.000	State Street Bank & Trust Company	15/1/2020	(72)
EUR	540.739	USD	600.000	Toronto Dominion Bank	15/1/2020	(2.874)
EUR	203.215	ZAR	3.370.000	Morgan Stanley	11/12/2019	(5.655)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	198.406	ZAR	3.370.000	Bank of America Merrill Lynch	15/1/2020	(8.870)
GBP	1.040.000	EUR	1.207.148	BNP Paribas	3/12/2019	12.937
GBP	920.000	EUR	1.066.561	JP Morgan	3/12/2019	12.745
GBP	1.351.802	EUR	1.560.000	Bank of America Merrill Lynch	6/12/2019	25.715
GBP	1.650.000	EUR	1.841.122	Barclays Bank	6/12/2019	94.391
GBP	1.570.000	EUR	1.843.567	Citibank	6/12/2019	(1.898)
GBP	390.000	EUR	454.800	Deutsche Bank	6/12/2019	2.684
GBP	390.000	EUR	451.938	Natwest Markets	6/12/2019	5.547
GBP	5.680.000	EUR	6.367.713	Bank of America Merrill Lynch	11/12/2019	293.998
GBP	1.100.000	EUR	1.234.928	Standard Chartered Bank	11/12/2019	55.192
GBP	1.125.943	EUR	1.305.343	Bank of America Merrill Lynch	18/12/2019	14.894
GBP	8.382	EUR	9.469	BNP Paribas	18/12/2019	359
GBP	143.064	EUR	160.000	Citibank	18/12/2019	7.751
GBP	445.895	EUR	500.000	Deutsche Bank	18/12/2019	22.839
GBP	1.301.899	EUR	1.490.531	Goldman Sachs	18/12/2019	36.025
GBP	47.905	EUR	55.000	State Street Bank & Trust Company	18/12/2019	1.172
GBP	143.076	EUR	160.000	Toronto Dominion Bank	18/12/2019	7.765
GBP	150.000	EUR	174.657	Deutsche Bank	15/1/2020	1.058
GBP	920.000	EUR	1.071.652	JP Morgan	15/1/2020	6.063
GBP	1.500.000	EUR	1.741.050	Nomura International	15/1/2020	16.093
HUF	1.706.650.000	EUR	5.144.153	Bank of America Merrill Lynch	6/12/2019	(30.436)
HUF	768.804.287	EUR	2.312.683	BNP Paribas	6/12/2019	(9.078)
HUF	73.605.533	EUR	221.884	Credit Suisse	6/12/2019	(1.336)
HUF	61.590.180	EUR	185.708	Natwest Markets	6/12/2019	(1.162)
HUF	220.000.000	EUR	661.794	Citibank	11/12/2019	(2.663)
HUF	30.000.000	EUR	89.743	JP Morgan	15/1/2020	77
HUF	220.000.000	EUR	661.138	Natwest Markets	15/1/2020	(2.457)
IDR	1.045.000.000	USD	74.166	Deutsche Bank	18/12/2019	(181)
IDR	7.845.000.000	USD	551.300	JP Morgan	18/12/2019	3.617
IDR	8.817.290.000	USD	624.145	Standard Chartered Bank	18/12/2019	(37)
JPY	724.430.000	EUR	6.178.507	Barclays Bank	11/12/2019	(168.390)
MXN	1.050.000	USD	54.563	Bank of America Merrill Lynch	18/12/2019	(766)
MXN	1.050.000	USD	54.393	Citibank	18/12/2019	(612)
MXN	1.100.000	USD	57.189	JP Morgan	18/12/2019	(828)
NOK	4.600.000	EUR	456.320	Barclays Bank	6/12/2019	(1.570)
NOK	9.200.000	EUR	913.295	Citibank	6/12/2019	(3.794)
NOK	15.500.000	EUR	1.548.227	JP Morgan	6/12/2019	(15.917)
NOK	6.156.707	EUR	618.474	Royal Bank of Canada	6/12/2019	(9.829)
NOK	11.443.293	EUR	1.141.457	Toronto Dominion Bank	6/12/2019	(10.187)
NOK	9.300.000	EUR	908.515	UBS	6/12/2019	10.872
NOK	7.870.000	EUR	789.474	Natwest Markets	11/12/2019	(11.684)
NOK	2.580.000	EUR	258.881	Nomura International	11/12/2019	(3.901)
NOK	7.870.000	EUR	780.980	Barclays Bank	15/1/2020	(4.976)
NOK	9.100.000	USD	993.737	JP Morgan	6/12/2019	(3.495)
NZD	3.255.000	EUR	1.870.980	Toronto Dominion Bank	11/12/2019	27.348
NZD	1.855.000	USD	1.175.716	Barclays Bank	6/12/2019	13.613
NZD	1.580.000	USD	1.018.705	Citibank	6/12/2019	(4.115)
NZD	790.000	USD	503.021	HSBC	6/12/2019	3.697
NZD	780.000	USD	493.174	JP Morgan	6/12/2019	6.812
NZD	6.280.000	USD	3.983.590	Morgan Stanley	6/12/2019	43.116

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
NZD	1.580.000	USD	1.018.528	Royal Bank of Canada	6/12/2019	(3.954)
NZD	1.590.000	USD	1.022.513	State Street Bank & Trust Company	6/12/2019	(1.742)
NZD	770.000	USD	487.615	Toronto Dominion Bank	6/12/2019	6.031
NZD	770.000	USD	485.055	UBS	6/12/2019	8.357
PLN	2.770.000	EUR	637.227	JP Morgan	11/12/2019	4.333
PLN	2.600.000	EUR	597.076	JP Morgan	15/1/2020	3.386
RUB	12.115.000	USD	188.468	Bank of America Merrill Lynch	18/12/2019	(215)
RUB	12.848.000	USD	200.300	Barclays Bank	18/12/2019	(618)
RUB	12.745.000	USD	198.070	Goldman Sachs	18/12/2019	(46)
RUB	36.565.000	USD	566.770	HSBC	18/12/2019	1.219
RUB	8.000.000	USD	123.533	JP Morgan	18/12/2019	693
RUB	27.195.000	USD	423.879	Morgan Stanley	18/12/2019	(1.224)
SEK	10.100.000	EUR	930.953	BNP Paribas	6/12/2019	30.768
SEK	5.100.000	EUR	470.027	JP Morgan	6/12/2019	15.594
SEK	5.000.000	EUR	458.926	Royal Bank of Canada	6/12/2019	17.173
SEK	4.900.000	EUR	450.736	Toronto Dominion Bank	6/12/2019	15.841
SEK	6.520.000	EUR	609.589	Barclays Bank	11/12/2019	11.219
SEK	1.630.000	EUR	151.202	Royal Bank of Canada	18/12/2019	3.991
SEK	5.000.000	EUR	462.130	Natwest Markets	15/1/2020	13.769
USD	509.383	AUD	750.000	Bank of America Merrill Lynch	6/12/2019	1.787
USD	515.934	AUD	760.000	Barclays Bank	6/12/2019	1.592
USD	1.020.846	AUD	1.480.000	Citibank	6/12/2019	17.762
USD	504.434	AUD	740.000	Morgan Stanley	6/12/2019	3.438
USD	69.649	CAD	92.272	BNP Paribas	6/12/2019	232
USD	519.201	CAD	678.773	Citibank	6/12/2019	7.933
USD	962.011	CAD	1.269.732	JP Morgan	6/12/2019	6.461
USD	2.567.779	CAD	3.390.268	Morgan Stanley	6/12/2019	16.475
USD	1.536.434	CAD	2.020.000	Royal Bank of Canada	6/12/2019	15.716
USD	504.530	CAD	660.000	Societe Generale	6/12/2019	7.431
USD	1.972.670	CAD	2.618.954	Toronto Dominion Bank	6/12/2019	2.805
USD	486.468	CHF	480.649	JP Morgan	6/12/2019	5.657
USD	24.543	CHF	24.384	Morgan Stanley	6/12/2019	163
USD	1.451.866	CHF	1.443.005	Natwest Markets	6/12/2019	9.159
USD	22.876	CHF	22.734	Societe Generale	6/12/2019	146
USD	19.458	CHF	19.228	UBS	6/12/2019	224
USD	1.560.414	EUR	1.400.000	Bank of America Merrill Lynch	6/12/2019	18.105
USD	2.535.186	EUR	2.290.000	Barclays Bank	6/12/2019	13.977
USD	1.048.180	EUR	940.000	Deutsche Bank	6/12/2019	12.587
USD	2.050.399	EUR	1.860.000	JP Morgan	6/12/2019	3.404
USD	400.000	EUR	363.100	Bank of America Merrill Lynch	11/12/2019	300
USD	15.085.000	EUR	13.665.187	Citibank	11/12/2019	39.547
USD	1.750.000	EUR	1.571.816	JP Morgan	11/12/2019	18.061
USD	525.000	EUR	471.196	Standard Chartered Bank	11/12/2019	5.767
USD	440.000	EUR	397.854	Toronto Dominion Bank	11/12/2019	1.886
USD	240.000	EUR	217.362	HSBC	18/12/2019	547
USD	1.600.000	EUR	1.447.557	Citibank	15/1/2020	2.078
USD	350.000	EUR	314.549	Natwest Markets	15/1/2020	2.558
USD	400.000	EUR	361.885	Royal Bank of Canada	15/1/2020	523

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	1.970.000	EUR	1.762.657	State Street Bank & Trust Company	15/1/2020	22.207
USD	367.060	IDR	5.229.500.000	Morgan Stanley	18/12/2019	(2.809)
USD	609.447	IDR	8.678.530.000	UBS	18/12/2019	(4.390)
USD	1.999.909	NZD	3.125.000	Bank of America Merrill Lynch	6/12/2019	(5.435)
USD	122.531	NZD	190.789	BNP Paribas	6/12/2019	60
USD	100.043	NZD	157.290	Citibank	6/12/2019	(835)
USD	2.942.310	NZD	4.611.229	HSBC	6/12/2019	(15.966)
USD	3.886.163	NZD	6.132.709	Morgan Stanley	6/12/2019	(45.738)
USD	63.712	NZD	99.211	Natwest Markets	6/12/2019	28
USD	100.754	NZD	158.771	Royal Bank of Canada	6/12/2019	(1.053)
USD	462.172	NZD	730.000	Toronto Dominion Bank	6/12/2019	(5.819)
USD	494.069	NZD	790.000	UBS	6/12/2019	(11.832)
USD	1.317.641	RUB	87.328.000	Citibank	18/12/2019	(35.573)
USD	308.185	ZAR	4.569.389	Citibank	18/12/2019	(2.934)
USD	67.796	ZAR	1.000.000	Natwest Markets	18/12/2019	(324)
USD	25.145	ZAR	370.611	Royal Bank of Canada	18/12/2019	(103)
ZAR	3.370.000	EUR	199.914	Bank of America Merrill Lynch	11/12/2019	8.956
ZAR	3.640.000	USD	245.039	Barclays Bank	18/12/2019	2.758
ZAR	1.001.067	USD	66.139	Citibank	18/12/2019	1.895
ZAR	189.889	USD	12.969	Deutsche Bank	18/12/2019	(25)
ZAR	810.111	USD	55.323	HSBC	18/12/2019	(101)
ZAR	298.933	USD	19.748	Morgan Stanley	18/12/2019	568
						(1.937.378)

Catégorie d'Actions couverte en CZK

CZK	59.322.410	EUR	2.322.102	State Street Bank & Trust Company	13/12/2019	1.745
EUR	10.299	CZK	263.254	State Street Bank & Trust Company	13/12/2019	(13)
						1.732

Catégorie d'Actions couverte en USD

USD	585.958	EUR	530.440	State Street Bank & Trust Company	13/12/2019	1.812
						1.812
Total						(1.933.834)

Contrats sur titres à déterminer (TBAs) au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis			
USD 3.859.000	Fannie Mae or Freddie Mac 3.500 TBA	3.601.426	0,67
		3.601.426	0,67
Total		3.601.426	0,67

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	31,77
Finance	26,90
Biens de consommation non cyclique	8,41
Valeurs industrielles	5,18
Services aux collectivités	4,71
Biens de consommation cyclique	3,66
Communications	3,63
Organismes de placement collectif	2,81
Énergie	2,65
Technologie	1,49
Titres hypothécaires	1,29
Matériaux de base	1,28
Titres adossés à des actifs	0,88
Exchange Traded Funds	0,65
Portefeuille de titres à la valeur de marché	95,31
Autres éléments de l'actif net	4,69
<hr/>	
	100,00

BlackRock European Unconstrained Equity Fund

Portefeuille de titres au 30 novembre 2019

		Valeur de marché EUR	% de l'actif net			Valeur de marché EUR	% de l'actif net
Nombre	Description			Nombre	Description		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Danemark				Royaume-Uni			
13.379	Novo Nordisk A/S 'B'	684.798	4,93	90.508	Auto Trader Group Plc '144A'	600.131	4,32
		684.798	4,93	13.246	Diageo Plc	493.462	3,55
				22.035	Hargreaves Lansdown Plc^	483.535	3,48
				12.676	London Stock Exchange Group Plc	1.029.071	7,41
				6.747	Spirax-Sarco Engineering Plc	707.232	5,09
				10.302	Unilever NV	553.732	3,98
						3.867.163	27,83
Finlande				États-Unis			
9.652	Kone OYJ 'B'	548.427	3,95	1.434	ANSYS Inc	333.021	2,40
		548.427	3,95	2.226	Mastercard Inc 'A'-CDI	589.587	4,24
France				2.189	S&P Global Inc	527.218	3,80
1.982	L'Oreal SA	513.338	3,69	2.883	VeriSign Inc	500.525	3,60
1.755	LVMH Moët Hennessy Louis Vuitton SE	717.444	5,16			1.950.351	14,04
4.233	Pernod Ricard SA	706.911	5,09			13.385.013	96,33
		1.937.693	13,94				
Allemagne				Total des actions ordinaires			
2.676	SAP SE	330.539	2,38				
5.819	Symrise AG^	512.305	3,69	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
		842.844	6,07			13.385.013	96,33
Irlande				Organismes de placement collectif			
7.880	Kingspan Group Plc	383.756	2,76	Irlande			
		383.756	2,76	4.516	BlackRock ICS Euro Liquid Environmentally Aware Fund~	449.932	3,24
Italie						449.932	3,24
3.981	Ferrari NV	611.681	4,40	Total des organismes de placement collectif			
		611.681	4,40			449.932	3,24
Pays-Bas				Portefeuille de titres à la valeur de marché			
4.428	ASML Holding NV	1.096.816	7,89			13.834.945	99,57
		1.096.816	7,89	Autres éléments de l'actif net			
Suède						60.178	0,43
27.934	Assa Abloy AB 'B'	604.071	4,35	Total de l'actif net (EUR)			
9.958	Hexagon AB 'B'	512.799	3,69			13.895.123	100,00
		1.116.870	8,04				
Suisse							
1.112	Lonza Group AG Reg	344.614	2,48				
		344.614	2,48				

^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

~ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

BlackRock European Unconstrained Equity Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en GBP						
EUR	265	GBP	226	State Street Bank & Trust Company	13/12/2019	(1)
GBP	23.607	EUR	27.526	State Street Bank & Trust Company	13/12/2019	159
						158
Catégorie d'Actions couverte en USD						
EUR	48	USD	53	State Street Bank & Trust Company	13/12/2019	—
USD	1.945.574	EUR	1.754.340	State Street Bank & Trust Company	13/12/2019	12.913
						12.913
Total						13.071

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Biens de consommation non cyclique	25,04
Valeurs industrielles	19,84
Finance	15,13
Technologie	12,67
Biens de consommation cyclique	9,56
Communications	7,92
Matériaux de base	6,17
Organismes de placement collectif	3,24
Portefeuille de titres à la valeur de marché	99,57
Autres éléments de l'actif net	0,43
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	100,00

BlackRock Fixed Income Credit Strategies Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
France							
8.995	Engie SA	129.933	0,24				
		129.933	0,24				
Total des actions ordinaires						129.933	0,24
OBLIGATIONS							
Autriche				France suite			
EUR 50.000	Republic of Austria Government Bond RegS '144A' 2,10% 20/9/2117	86.842	0,16	GBP 400.000	Electricite de France SA RegS FRN (Perpetual)	518.426	0,95
		86.842	0,16	EUR 41.000	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048	54.939	0,10
				EUR 200.000	Orange SA RegS 0,50% 15/1/2022	202.367	0,37
				EUR 200.000	Orange SA RegS 0,50% 4/9/2032	191.326	0,35
				EUR 100.000	Orange SA RegS 1,375% 4/9/2049	93.666	0,17
				EUR 400.000	RTE Reseau de Transport d'Electricite SADIR RegS 9/9/2027 (Zero Coupon)	392.796	0,72
				EUR 200.000	Societe Generale SA RegS 0,875% 1/7/2026	202.536	0,37
				EUR 400.000	Unibail-Rodamco-Westfield SE RegS 1,75% 1/7/2049	404.596	0,74
				EUR 200.000	Veolia Environnement SA RegS 0,672% 30/3/2022	202.781	0,37
						2.923.639	5,36
Belgique				Allemagne			
EUR 500.000	Argenta Spaarbank NV RegS FRN 24/5/2026	522.485	0,96	EUR 275.000	Commerzbank AG RegS 0,50% 4/12/2026	274.222	0,50
		522.485	0,96	EUR 600.000	Deutsche Bahn Finance GMBH RegS 1,50% 8/12/2032	674.163	1,24
				EUR 300.000	Deutsche Pfandbriefbank AG RegS 0,125% 5/9/2024	297.047	0,54
				GBP 90.000	Deutsche Telekom AG RegS 3,125% 6/2/2034	115.753	0,21
				EUR 97.000	Deutsche Telekom AG RegS 2,25% 29/3/2039	109.013	0,20
				EUR 125.000	DZ HYP AG RegS 0,01% 15/1/2027	126.184	0,23
				EUR 300.000	IKB Deutsche Industriebank AG RegS FRN 31/1/2028	295.665	0,54
				EUR 213.000	Kreditanstalt fuer Wiederaufbau 0,625% 7/1/2028	226.470	0,42
				EUR 100.000	Kreditanstalt fuer Wiederaufbau 0,75% 28/6/2028	107.529	0,20
				EUR 193.000	Kreditanstalt fuer Wiederaufbau RegS 0,75% 15/1/2029	207.820	0,38
				EUR 200.000	Landesbank Hessen-Thueringen Girozentrale 0,01% 26/9/2029	199.180	0,37
				EUR 100.000	Landwirtschaftliche Rentenbank 27/11/2029 (Zero Coupon)	100.022	0,18
				EUR 200.000	Merck Financial Services GmbH RegS 0,005% 15/12/2023	199.645	0,37
				EUR 300.000	Merck KGaA RegS FRN 25/6/2079	318.106	0,58
						3.250.819	5,96
Chine				Grèce			
EUR 542.000	China Government International Bond RegS 0,50% 12/11/2031	534.412	0,98	EUR 54.000	Hellenic Republic Government Bond RegS '144A' 1,875% 23/7/2026	56.951	0,10
		534.412	0,98			56.951	0,10
Chypre							
EUR 35.000	Cyprus Government International Bond RegS 2,375% 25/9/2028	40.495	0,07				
EUR 20.000	Cyprus Government International Bond RegS 2,75% 26/2/2034	24.600	0,05				
EUR 50.000	Cyprus Government International Bond RegS 2,75% 3/5/2049	64.500	0,12				
		129.595	0,24				
Danemark							
DKK 3.499.979	Nordea Kredit Realkreditaktieselskab 0,50% 1/10/2050	445.074	0,81				
DKK 3.600.000	Nykredit Realkredit A/S RegS 0,50% 1/10/2050	457.683	0,84				
DKK 1.892.657	Nykredit Realkredit A/S RegS 1,00% 1/10/2050	250.846	0,46				
DKK 1.800.000	Realkredit Danmark A/S RegS 0,50% 1/10/2050	228.841	0,42				
		1.382.444	2,53				
Finlande							
EUR 60.000	Finland Government Bond RegS '144A' 1,375% 15/4/2047	75.464	0,14				
EUR 150.000	Fortum OYJ RegS 2,125% 27/2/2029	163.286	0,30				
EUR 500.000	Nordea Bank Abp RegS 0,375% 28/5/2026	504.748	0,92				
		743.498	1,36				
France							
EUR 200.000	AXA Home Loan SFH SA RegS 0,01% 16/10/2029	197.727	0,36				
EUR 100.000	BPCE SA RegS 0,125% 4/12/2024	99.832	0,19				
EUR 300.000	Credit Agricole Assurances SA RegS FRN 27/9/2048	362.647	0,67				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Credit Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Islande				Luxembourg suite			
EUR 200.000	Islandsbanki HF RegS FRN 19/1/2024	201.607	0,37	EUR 180.000	Medtronic Global Holdings SCA 1,75% 2/7/2049	180.775	0,33
		201.607	0,37	EUR 275.000	SES SA RegS 0,875% 4/11/2027	269.906	0,49
Irlande				EUR 450.000	SES SA RegS FRN (Perpetual)	476.332	0,87
EUR 251.000	GAS Networks Ireland RegS 0,125% 4/12/2024	250.484	0,46			2.472.970	4,53
GBP 100.000	GE Capital UK Funding Unlimited Co 5,875% 18/1/2033	151.776	0,28	Pays-Bas			
		402.260	0,74	EUR 300.000	BMW Finance NV RegS 0,125% 13/7/2022	300.994	0,55
Italie				EUR 250.000	BMW Finance NV RegS 0,625% 6/10/2023	254.794	0,47
EUR 325.000	Intesa Sanpaolo SpA RegS 1,00% 4/7/2024	329.813	0,61	EUR 300.000	BMW Finance NV RegS 0,75% 13/7/2026	308.095	0,56
EUR 100.000	Intesa Sanpaolo SpA RegS 0,75% 4/12/2024	100.160	0,18	EUR 400.000	Cooperatieve Rabobank UA RegS FRN 26/5/2026	413.382	0,76
EUR 250.000	Intesa Sanpaolo SpA RegS 1,75% 4/7/2029	256.721	0,47	EUR 300.000	Daimler International Finance BV RegS 0,25% 9/8/2021	301.278	0,55
EUR 118.000	Italy Buoni Poliennali Del Tesoro RegS 2,10% 15/7/2026	126.952	0,23	EUR 225.000	Daimler International Finance BV RegS 0,625% 6/5/2027	223.839	0,41
EUR 296.196	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	317.542	0,58	EUR 300.000	Deutsche Telekom International Finance BV RegS 0,625% 1/12/2022	305.697	0,56
EUR 202.228	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,40% 15/5/2030	197.539	0,36	EUR 300.000	EDP Finance BV RegS 2,625% 18/1/2022	316.581	0,58
EUR 600.000	Leonardo SpA RegS 1,50% 7/6/2024	616.782	1,13	EUR 300.000	EDP Finance BV RegS 1,125% 12/2/2024	310.410	0,57
EUR 500.000	Mediobanca Banca di Credito Finanziario SpA RegS 1,625% 7/1/2025	522.638	0,96	EUR 100.000	Enel Finance International NV RegS 1,125% 17/10/2034	100.170	0,18
EUR 430.000	Societa Iniziative Autostradali e Servizi SpA RegS 1,625% 8/2/2028	434.960	0,80	EUR 200.000	ING Groep NV RegS FRN 3/9/2025	197.015	0,36
EUR 200.000	UniCredit SpA RegS FRN 25/6/2025	204.454	0,38	GBP 100.000	innogy Finance BV RegS 6,25% 3/6/2030	162.447	0,30
EUR 250.000	UniCredit SpA RegS FRN 3/7/2025	255.970	0,47	EUR 500.000	NN Group NV RegS FRN (Perpetual)	555.707	1,02
EUR 550.000	UniCredit SpA RegS FRN 23/9/2029	541.184	0,99	EUR 100.000	Stichting AK Rabobank Certificaten RegS 6,50% (Perpetual)	126.628	0,23
		3.904.715	7,16	EUR 200.000	Telefonica Europe BV RegS FRN (Perpetual)	205.720	0,38
Jersey				EUR 100.000	Telefonica Europe BV RegS FRN (Perpetual)	104.080	0,19
GBP 500.000	Glencore Finance Europe Ltd RegS 3,125% 26/3/2026	606.435	1,11	EUR 100.000	TenneT Holding BV RegS 1,50% 3/6/2039	108.240	0,20
		606.435	1,11	EUR 200.000	Volkswagen International Finance NV RegS 1,875% 30/3/2027	211.263	0,39
Luxembourg				EUR 300.000	Volkswagen International Finance NV RegS FRN (Perpetual)	310.143	0,57
EUR 50.000	European Investment Bank RegS 0,05% 13/10/2034	48.886	0,09	EUR 200.000	Vonovia Finance BV RegS 1,125% 14/9/2034	191.781	0,35
EUR 430.000	European Stability Mechanism RegS 14/3/2025 (Zero Coupon)	436.663	0,80			5.008.264	9,18
EUR 225.000	HeidelbergCement Finance Luxembourg SA RegS 1,125% 1/12/2027	228.855	0,42	Norvège			
EUR 500.000	HeidelbergCement Finance Luxembourg SA RegS 1,75% 24/4/2028	530.642	0,97	EUR 350.000	DNB Bank ASA RegS 0,05% 14/11/2023	349.253	0,64
EUR 150.000	Medtronic Global Holdings SCA 7/3/2021 (Zero Coupon)	150.359	0,28	EUR 200.000	Telenor ASA RegS 25/9/2023 (Zero Coupon)	200.169	0,37
EUR 150.000	Medtronic Global Holdings SCA 0,25% 2/7/2025	150.552	0,28			549.422	1,01

BlackRock Fixed Income Credit Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Portugal				Royaume-Uni suite			
EUR 151.066	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,125% 14/4/2027	193.617	0,36	GBP 100.000	Centrica Plc RegS 4,375% 13/3/2029	138.211	0,25
EUR 223.352	Portugal Obrigacoes do Tesouro OT RegS '144A' 2,125% 17/10/2028	257.837	0,47	GBP 100.000	Centrica Plc RegS 7,00% 19/9/2033	175.829	0,32
EUR 96.666	Portugal Obrigacoes do Tesouro OT RegS '144A' 1,95% 15/6/2029	110.573	0,20	EUR 500.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	526.232	0,96
		562.027	1,03	EUR 500.000	Credit Suisse AG/London RegS 1,375% 31/1/2022	515.798	0,95
Espagne				GBP 100.000	Dignity Finance Plc RegS 4,696% 31/12/2049	97.750	0,18
EUR 300.000	Amadeus Capital Markets SAU RegS 1,625% 17/11/2021	308.757	0,57	EUR 300.000	DS Smith Plc RegS 1,375% 26/7/2024	310.094	0,57
EUR 100.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,625% 17/1/2022	101.423	0,19	EUR 225.000	GlaxoSmithKline Capital Plc RegS 23/9/2023 (Zero Coupon)	225.480	0,41
EUR 200.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 15/11/2026	199.231	0,37	EUR 500.000	Heathrow Funding Ltd RegS 1,50% 11/2/2030	531.837	0,98
EUR 100.000	Banco de Sabadell SA RegS 0,875% 22/7/2025	100.280	0,18	GBP 73.000	HSBC Holdings Plc RegS 5,75% 20/12/2027	105.638	0,19
EUR 200.000	Banco de Sabadell SA RegS FRN (Perpetual)	206.367	0,38	GBP 50.000	HSBC Holdings Plc RegS 7,00% 7/4/2038	86.328	0,16
EUR 400.000	Bankia SA RegS 1,125% 12/11/2026	399.698	0,73	GBP 75.000	HSBC Holdings Plc RegS 6,00% 29/3/2040	119.137	0,22
EUR 500.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	505.115	0,93	EUR 175.000	Informa Plc RegS 1,25% 22/4/2028	172.792	0,32
EUR 242.000	Spain Government Bond 0,35% 30/7/2023	246.925	0,45	GBP 100.000	M&G Plc RegS FRN 20/7/2055	131.015	0,24
EUR 10.000	Spain Government Bond RegS '144A' 4,40% 31/10/2023	11.790	0,02	GBP 100.000	M&G Plc RegS FRN 19/12/2063	141.546	0,26
EUR 50.000	Spain Government Bond RegS '144A' 4,80% 31/1/2024	60.286	0,11	GBP 225.000	Marks & Spencer Plc RegS 3,25% 10/7/2027	262.025	0,48
EUR 200.000	Spain Government Bond RegS '144A' 0,25% 30/7/2024	203.246	0,37	EUR 300.000	Mondi Finance Plc RegS 1,625% 27/4/2026	316.578	0,58
EUR 118.000	Spain Government Bond RegS '144A' 0,60% 31/10/2029	120.046	0,22	GBP 200.000	National Grid Electricity Transmission Plc RegS 2,00% 16/9/2038	231.738	0,42
EUR 500.000	Telefonica Emisiones SA RegS 1,477% 14/9/2021	513.612	0,94	GBP 100.000	NGG Finance Plc RegS FRN 18/6/2073	131.733	0,24
		2.976.776	5,46	EUR 200.000	OTE Plc RegS 3,50% 9/7/2020	204.232	0,37
Suède				GBP 100.000	Quadgas Finance Plc RegS 3,375% 17/9/2029	121.101	0,22
EUR 500.000	Swedbank AB RegS 0,30% 6/9/2022	503.105	0,92	GBP 100.000	Scottish Widows Ltd RegS 5,50% 16/6/2023	130.588	0,24
		503.105	0,92	GBP 200.000	SP Transmission Plc RegS 2,00% 13/11/2031	235.681	0,43
Suisse				GBP 200.000	SSE Plc RegS 8,375% 20/11/2028	351.889	0,65
EUR 500.000	Credit Suisse Group AG RegS FRN 24/6/2027	510.928	0,94	GBP 96.621	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040	147.862	0,27
		510.928	0,94	GBP 125.000	Thames Water Utilities Finance Plc RegS 2,625% 24/1/2032	151.011	0,28
Royaume-Uni				GBP 103.358	United Kingdom Gilt RegS 1,50% 22/7/2047	129.672	0,24
EUR 300.000	Anglo American Capital Plc RegS 3,50% 28/3/2022	323.097	0,59	GBP 100.000	Wellcome Trust Ltd/The RegS 2,517% 7/2/2118	141.374	0,26
GBP 100.000	Anglo American Capital Plc RegS 3,375% 11/3/2029	123.565	0,23	GBP 100.000	Western Power Distribution Plc RegS 3,50% 16/10/2026	125.068	0,23
EUR 500.000	Barclays Plc RegS FRN 11/11/2025	508.473	0,93	GBP 200.000	Yorkshire Water Finance Plc RegS FRN 22/3/2046	244.207	0,45
GBP 120.000	Barclays Plc RegS 3,00% 8/5/2026	146.818	0,27			8.555.223	15,68
GBP 100.000	BAT International Finance Plc RegS 4,00% 4/9/2026	129.850	0,24	États-Unis			
GBP 100.000	BAT International Finance Plc RegS 6,00% 24/11/2034	153.756	0,28	EUR 375.000	Abbott Ireland Financing DAC RegS 0,10% 19/11/2024	373.939	0,68
EUR 500.000	BP Capital Markets Plc RegS 1,373% 3/3/2022	516.257	0,95	USD 600.000	Apple Inc 3,85% 4/5/2043	610.851	1,12
EUR 175.000	BP Capital Markets Plc RegS 1,104% 15/11/2034	175.849	0,32	GBP 100.000	AT&T Inc 4,375% 14/9/2029	137.863	0,25
GBP 220.000	British Telecommunications Plc RegS 3,125% 21/11/2031	275.112	0,50	EUR 175.000	AT&T Inc 1,80% 14/9/2039	168.150	0,31
				EUR 500.000	Bank of America Corp RegS FRN 9/5/2026	510.560	0,94

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Credit Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				Irlande suite			
GBP 100.000	Citigroup Inc 1,75% 23/10/2026	117.190	0,21	EUR 4.511	iShares EUR Corp Bond 1-5yr UCITS ETF ⁻	502.661	0,92
EUR 700.000	Citigroup Inc RegS 0,50% 29/1/2022	708.004	1,30	USD 14.495	iShares USD Corp Bond UCITS ETF 'D' ⁻	1.622.692	2,98
USD 100.000	DuPont de Nemours Inc 5,319% 15/11/2038	109.508	0,20			2.754.395	5,05
EUR 325.000	Eli Lilly & Co 1,70% 1/11/2049	325.616	0,60	Total des Exchange Traded Funds			
EUR 400.000	Equinix Inc 2,875% 1/10/2025	412.704	0,76	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
USD 500.000	Equinix Inc 5,875% 15/1/2026	483.222	0,89			48.575.666	89,04
EUR 200.000	Fidelity National Information Services Inc 0,125% 3/12/2022	199.875	0,37	Autres valeurs mobilières et instruments du marché monétaire			
EUR 150.000	Fidelity National Information Services Inc 0,75% 21/5/2023	152.650	0,28	OBLIGATIONS			
EUR 150.000	Fidelity National Information Services Inc 1,00% 3/12/2028	150.343	0,28	EUR 835.677	Portugal TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta VII RegS 0,70% 12/2/2024	836.862	1,53
EUR 350.000	Fiserv Inc 0,375% 1/7/2023	351.438	0,64			836.862	1,53
EUR 175.000	Fiserv Inc 1,125% 1/7/2027	179.825	0,33	Total des obligations			
GBP 200.000	Ford Motor Credit Co LLC 4,535% 6/3/2025	247.341	0,45	Total des autres valeurs mobilières et instruments du marché monétaire			
EUR 525.000	Ford Motor Credit Co LLC 2,386% 17/2/2026	526.522	0,96			836.862	1,53
EUR 345.000	International Business Machines Corp 0,875% 31/1/2025	358.368	0,66	Organismes de placement collectif			
EUR 300.000	JPMorgan Chase & Co RegS FRN 11/3/2027	311.424	0,57	Irlande			
USD 200.000	McDonald's Corp 4,45% 1/9/2048	212.346	0,39	13.383	BlackRock ICS Euro Liquid Environmentally Aware Fund ⁻	1.333.444	2,45
USD 400.000	Microsoft Corp 4,25% 6/2/2047	451.259	0,83	Total des organismes de placement collectif			
EUR 300.000	MMS USA Financing Inc RegS 1,25% 13/6/2028	302.187	0,55	Portefeuille de titres à la valeur de marché			
EUR 200.000	MMS USA Financing Inc RegS 1,75% 13/6/2031	205.901	0,38	Autres éléments de l'actif net			
EUR 500.000	Praxair Inc 1,625% 1/12/2025	543.997	1,00	Total de l'actif net (EUR)			
EUR 500.000	PVH Corp RegS 3,125% 15/12/2027	557.397	1,02				
USD 65.000	Union Pacific Corp 3,875% 1/2/2055	61.763	0,11	⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			
USD 112.865	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	109.049	0,20				
USD 200.744	United States Treasury Inflation Indexed Bonds 0,25% 15/7/2029	184.349	0,34				
USD 57.264	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2048	59.133	0,11				
GBP 100.000	Verizon Communications Inc 1,875% 19/9/2030	115.937	0,21				
EUR 100.000	Verizon Communications Inc 2,875% 15/1/2038	120.966	0,22				
GBP 100.000	Wells Fargo & Co RegS 2,125% 24/9/2031	117.544	0,21				
EUR 300.000	Zimmer Biomet Holdings Inc 2,425% 13/12/2026	329.700	0,60				
		9.806.921	17,97				
Total des obligations			83,75				
EXCHANGE TRADED FUNDS							
Irlande							
EUR 4.687	iShares Core EUR Corp Bond UCITS ETF ⁻	629.042	1,15				

BlackRock Fixed Income Credit Strategies Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-value nette non réalisée EUR
	Portugal		
(35.949)	EDP - Energias de Portugal SA	Bank of America Merrill Lynch	1.187
			<hr/> 1.187

BlackRock Fixed Income Credit Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCDS	USD 1.568.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Credit Suisse	20/12/2022	(2.312)	(31.837)
CCDS	USD 4.594.149	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Credit Suisse	20/6/2024	(20.878)	(103.758)
CCDS	USD 5.850.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Credit Suisse	20/12/2024	(14.854)	(128.724)
CCDS	EUR 3.450.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 30 Version 1 and pays Fixed 5,000%	Credit Suisse	20/12/2024	(25.937)	(452.831)
CCDS	EUR 850.000	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Credit Suisse	20/6/2024	(2.071)	(23.028)
CCDS	EUR 7.162.604	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Credit Suisse	20/12/2024	(27.792)	(189.693)
CCDS	USD 670.000	Fund receives Fixed 1,000% and provides default protection on Markit CDX.NA.IG.30	Credit Suisse	20/6/2029	1.920	3.255
CCDS	USD 720.000	Fund receives Fixed 1,000% and provides default protection on Markit CDX.NA.IG.30	Credit Suisse	20/12/2029	945	1.354
CCILS	GBP 65.000	Fund receives Fixed 3,655% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/7/2024	1.589	1.590
CCILS	GBP 50.000	Fund receives Fixed 3,690% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/6/2029	2.095	2.097
CCILS	GBP 54.000	Fund receives Fixed 3,710% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/8/2029	2.325	2.326
CCILS	GBP 53.000	Fund receives Fixed 3,725% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/8/2029	2.404	2.405
CCILS	GBP 53.000	Fund receives Fixed 3,745% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/8/2029	2.566	2.567
CCILS	GBP 50.000	Fund receives Fixed 3,773% and pays Floating GBP 12 Month UKRPI	Credit Suisse	15/9/2029	2.592	2.593
CCILS	EUR 143.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,895%	Credit Suisse	15/10/2024	367	369
CCILS	EUR 305.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,910%	Credit Suisse	15/11/2024	843	848
CCILS	EUR 80.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,967%	Credit Suisse	15/11/2024	(20)	(19)
CCILS	EUR 150.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,039%	Credit Suisse	15/11/2029	765	768
CCILS	EUR 222.588	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,066%	Credit Suisse	15/8/2029	83	88
CCIRS	EUR 48.826	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,170%	Credit Suisse	13/10/2034	967	968
CCIRS	EUR 2.630.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,214%	Credit Suisse	15/8/2028	(53.639)	(53.593)
CCIRS	EUR 2.500.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,246%	Credit Suisse	18/6/2029	(50.996)	(50.953)
CCIRS	EUR 220.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,424%	Credit Suisse	4/7/2044	2.479	2.484
CDS	EUR 226.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(2.950)	(4.541)
CDS	EUR 174.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(2.612)	(3.943)
CDS	EUR 76.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	Citibank	20/6/2024	(1.178)	(1.722)
CDS	EUR 100.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000%	Goldman Sachs	20/6/2024	(474)	2.979
CDS	EUR 274.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	JP Morgan	20/6/2024	(3.643)	(5.505)
IRS	EUR 431.875	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	14/3/2025	545	551
IRS	EUR 100.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	15/1/2027	1.038	1.040
IRS	EUR 180.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Credit Suisse	23/9/2029	2.621	2.625

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Credit Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
TRS	USD 580.000	Fund receives iBoxx US Dollar Liquid Investment Index and pays 3 Month LIBOR	BNP Paribas	20/12/2019	12.163	11.089
TRS	USD 1.150.000	Fund receives iBoxx USD Liquid High Yield Index and pays 3 Month LIBOR	BNP Paribas	20/12/2019	2.633	2.633
Total					(168.416)	(1.005.518)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
3	CAD	Canadian 10 Year Bond	Mars 2020	(46)
781	EUR	Enel SpA	Décembre 2021	11.574
(111)	EUR	Euro BOBL	Décembre 2019	168.826
(12)	EUR	Euro BTP	Décembre 2019	29.260
(15)	EUR	Euro Bund	Décembre 2019	(2.982)
(17)	EUR	Euro BUXL	Décembre 2019	74.027
23	EUR	Euro Schatz	Décembre 2019	(3.557)
(8)	EUR	EURO STOXX 50 Index	Décembre 2019	(20.195)
(2)	EUR	Euro-OAT	Décembre 2019	(491)
710	EUR	Iberdrola SA	Décembre 2021	8.037
(5)	EUR	STOXX 600 Automobiles & Parts Index	Décembre 2019	(5.383)
(47)	GBP	UK Long Gilt Bond	Mars 2020	7.323
(8)	USD	US Treasury 10 Year Note	Mars 2020	963
(18)	USD	US Treasury 10 Year Note	Mars 2020	3.680
(2)	USD	US Treasury 2 Year Note	Mars 2020	239
(9)	USD	US Treasury 5 Year Note	Mars 2020	1.267
(7)	USD	US Ultra Bond	Mars 2020	(208)
Total				272.334

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
77	Put	Enel SpA	Négociés en bourse	EUR 4,40	20/03/2020	(1.518)	337
108	Put	EURO STOXX 50 Index	Négociés en bourse	EUR 3.200,00	20/12/2019	(28.349)	756
15	Put	EURO STOXX 50 Index	Négociés en bourse	EUR 3.500,00	21/02/2020	(5.771)	5.190
292	Put	Iberdrola SA	Négociés en bourse	EUR 6,00	20/03/2020	(1.375)	292
175	Put	Engie SA	HSBC	EUR 9,72	20/03/2020	(1.383)	357
Total						(38.396)	6.932

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-value nette non réalisée EUR	Valeur de marché EUR
(7)	Put	EURO STOXX 50 Index	Négociés en bourse	EUR 3.300,00	21/02/2020	1.682	(1.176)
Total						1.682	(1.176)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Credit Strategies Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(2.000.000)	Call	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Series 32 Version 1 from 18/12/2019; and provides 1% Fixed quarterly from 20/12/2019	Bank of America Merrill Lynch	EUR 60,00	18/12/2019	(4.942)	(12.222)
(2.000.000)	Put	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed quarterly from 20/12/2019; and provides default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020	Bank of America Merrill Lynch	EUR 60,00	15/01/2020	3.495	(725)
(2.000.000)	Call	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020; and provides 1% Fixed quarterly from 10/12/2019	Bank of America Merrill Lynch	EUR 60,00	15/01/2020	(4.140)	(11.820)
Total						(5.587)	(24.767)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	140.000	EUR	85.996	JP Morgan	11/12/2019	68
AUD	390.000	USD	264.747	Bank of America Merrill Lynch	6/12/2019	(809)
AUD	190.000	USD	128.212	Morgan Stanley	6/12/2019	305
AUD	60.000	USD	40.863	Toronto Dominion Bank	6/12/2019	(245)
CAD	240.000	USD	180.785	Bank of America Merrill Lynch	6/12/2019	(267)
CAD	170.000	USD	127.784	Barclays Bank	6/12/2019	58
CAD	44.217	USD	33.584	BNP Paribas	6/12/2019	(301)
CAD	58.504	USD	44.411	Morgan Stanley	6/12/2019	(375)
CAD	1.496	USD	1.136	Natwest Markets	6/12/2019	(10)
CAD	285.000	USD	215.608	Royal Bank of Canada	6/12/2019	(1.158)
CAD	109.076	USD	82.508	Societe Generale Toronto	6/12/2019	(434)
CAD	11.708	USD	8.898	Dominion Bank	6/12/2019	(85)
CHF	170.000	EUR	156.863	Goldman Sachs	6/12/2019	(2.497)
CHF	1.515	USD	1.526	Bank of America Merrill Lynch	6/12/2019	(11)
CHF	77.866	USD	78.658	Citibank	6/12/2019	(779)
CHF	50.619	USD	50.979	JP Morgan	6/12/2019	(367)
CHF	40.000	USD	40.112	Morgan Stanley	6/12/2019	(133)
CZK	1.180.000	EUR	45.930	HSBC	6/12/2019	309
CZK	820.000	EUR	31.865	Royal Bank of Canada	6/12/2019	268
DKK	13.600.000	EUR	1.822.323	Bank of America Merrill Lynch	11/12/2019	(1.860)
DKK	400.000	EUR	53.606	Goldman Sachs	11/12/2019	(63)
DKK	3.050.000	EUR	408.623	Citibank	15/1/2020	(223)
DKK	200.000	EUR	26.782	HSBC	15/1/2020	(2)
EUR	85.458	AUD	140.000	State Street Bank & Trust Company	11/12/2019	(605)
EUR	85.827	AUD	140.000	JP Morgan	15/1/2020	(85)
EUR	6.790	CAD	10.000	Toronto Dominion Bank	11/12/2019	(43)
EUR	6.820	CAD	10.000	HSBC	15/1/2020	3

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	82.316	CHF	90.000	Barclays Bank	6/12/2019	593
EUR	72.950	CHF	80.000	Societe Generale	6/12/2019	307
EUR	76.770	CZK	2.000.000	Barclays Bank	6/12/2019	(1.602)
EUR	1.877.254	DKK	14.000.000	Citibank	11/12/2019	3.248
EUR	1.822.763	DKK	13.600.000	Bank of America Merrill Lynch	15/1/2020	1.700
EUR	156.681	GBP	140.000	Barclays Bank	6/12/2019	(7.544)
EUR	740.000	GBP	674.410	Goldman Sachs	6/12/2019	(51.108)
EUR	304.703	GBP	275.925	JP Morgan	6/12/2019	(18.968)
EUR	73.062	GBP	65.000	Bank of America Merrill Lynch	11/12/2019	(3.172)
EUR	123.535	GBP	110.000	Barclays Bank	11/12/2019	(5.477)
EUR	44.668	GBP	40.000	Citibank	11/12/2019	(2.245)
EUR	3.909.109	GBP	3.510.000	Toronto Dominion Bank	11/12/2019	(207.546)
EUR	4.170.118	GBP	3.725.000	Bank of America Merrill Lynch	15/1/2020	(193.455)
EUR	186.480	GBP	160.000	BNP Paribas	15/1/2020	(949)
EUR	536.162	GBP	460.000	HSBC	15/1/2020	(2.696)
EUR	80.830	GBP	70.000	JP Morgan	15/1/2020	(1.170)
EUR	222.811	GBP	190.000	Morgan Stanley	15/1/2020	239
EUR	186.215	GBP	160.000	Natwest Markets	15/1/2020	(1.213)
EUR	571.058	GBP	490.000	Standard Chartered Bank	15/1/2020	(2.943)
EUR	643.248	GBP	560.000	State Street Bank & Trust Company	15/1/2020	(12.752)
EUR	11.516	GBP	10.000	Toronto Dominion Bank	15/1/2020	(198)
EUR	36.061	HUF	12.000.000	Bank of America Merrill Lynch	6/12/2019	105
EUR	76.527	HUF	25.200.000	BNP Paribas	6/12/2019	1.019
EUR	42.406	HUF	14.000.000	Citibank	6/12/2019	457
EUR	79.547	NOK	800.000	Barclays Bank	6/12/2019	460
EUR	39.632	NOK	400.000	BNP Paribas	6/12/2019	88
EUR	148.976	NOK	1.500.000	Citibank	6/12/2019	688
EUR	59.867	NOK	600.000	Goldman Sachs	6/12/2019	552

BlackRock Fixed Income Credit Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	43.385	NOK	428.707	JP Morgan	6/12/2019	1.004
EUR	17.333	NOK	171.293	Morgan Stanley Toronto	6/12/2019	399
EUR	79.905	NOK	800.000	Dominion Bank	6/12/2019	819
EUR	22.036	NOK	220.000	Bank of America Merrill Lynch	11/12/2019	293
EUR	21.834	NOK	220.000	Goldman Sachs	15/1/2020	141
EUR	46.635	PLN	200.000	Bank of America Merrill Lynch	6/12/2019	297
EUR	92.989	PLN	400.000	BNP Paribas	6/12/2019	312
EUR	68.999	PLN	300.000	Citibank	6/12/2019	(507)
EUR	40.198	PLN	175.000	Royal Bank of Canada	6/12/2019	(347)
EUR	40.229	PLN	175.000	Societe Generale	6/12/2019	(317)
EUR	30.260	PLN	130.000	Toronto Dominion Bank	6/12/2019	140
EUR	73.923	SEK	800.000	Barclays Bank	6/12/2019	(2.253)
EUR	37.208	SEK	400.000	Citibank	6/12/2019	(880)
EUR	37.452	SEK	400.000	Goldman Sachs	6/12/2019	(636)
EUR	37.076	SEK	400.000	Natwest Markets	6/12/2019	(1.012)
EUR	4.688	SEK	50.000	State Street Bank & Trust Company	11/12/2019	(73)
EUR	304.565	USD	336.476	Bank of America Merrill Lynch	6/12/2019	(1.225)
EUR	200.000	USD	222.229	Barclays Bank	6/12/2019	(1.961)
EUR	172.488	USD	191.676	Citibank	6/12/2019	(1.707)
EUR	27.512	USD	30.569	JP Morgan	6/12/2019	(269)
EUR	15.435	USD	17.128	Morgan Stanley	6/12/2019	(131)
EUR	30.000	USD	32.987	Royal Bank of Canada	6/12/2019	21
EUR	140.000	USD	155.308	Standard Chartered Bank	6/12/2019	(1.144)
EUR	40.000	USD	43.783	Toronto Dominion Bank	6/12/2019	210
EUR	3.442.489	USD	3.820.000	Bank of America Merrill Lynch	11/12/2019	(27.984)
EUR	9.081	USD	10.000	Natwest Markets	11/12/2019	(4)
EUR	9.024	USD	10.000	State Street Bank & Trust Company	11/12/2019	(61)
EUR	1.608.241	USD	1.775.000	Toronto Dominion Bank	11/12/2019	(4.348)
EUR	8.957	USD	10.000	ANZ	15/1/2020	(103)
EUR	4.845.823	USD	5.365.000	Citibank	15/1/2020	(14.984)
EUR	36.167	USD	40.000	Natwest Markets	15/1/2020	(74)
EUR	390.170	USD	435.000	Toronto Dominion Bank	15/1/2020	(3.948)
GBP	875.205	EUR	1.010.000	Bank of America Merrill Lynch	6/12/2019	16.649
GBP	70.000	EUR	78.450	Barclays Bank	6/12/2019	3.663
GBP	40.000	EUR	46.646	Deutsche Bank	6/12/2019	275
GBP	30.000	EUR	34.764	Natwest Markets	6/12/2019	427
GBP	3.725.000	EUR	4.176.009	Bank of America Merrill Lynch	11/12/2019	192.807
GBP	180.000	EUR	208.950	Morgan Stanley	15/1/2020	1.907
HUF	136.650.000	EUR	411.888	Bank of America Merrill Lynch	6/12/2019	(2.437)
HUF	70.000.000	EUR	210.565	BNP Paribas	6/12/2019	(822)
HUF	16.000.000	EUR	48.233	Toronto Dominion Bank	6/12/2019	(291)
NOK	300.000	EUR	29.760	Barclays Bank	6/12/2019	(102)
NOK	800.000	EUR	79.417	Citibank	6/12/2019	(330)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
NOK	600.000	EUR	60.301	Goldman Sachs	6/12/2019	(986)
NOK	1.300.000	EUR	129.827	JP Morgan	6/12/2019	(1.311)
NOK	800.000	EUR	78.141	Natwest Markets	6/12/2019	946
NOK	98.211	EUR	9.843	Royal Bank of Canada	6/12/2019	(134)
NOK	801.789	EUR	79.835	Toronto Dominion Bank	6/12/2019	(572)
NOK	220.000	EUR	21.885	Goldman Sachs	11/12/2019	(143)
NOK	800.000	USD	87.362	JP Morgan	6/12/2019	(307)
NZD	155.000	USD	98.270	Barclays Bank	6/12/2019	1.110
NZD	210.000	USD	134.192	Citibank	6/12/2019	547
NZD	70.000	USD	44.571	HSBC	6/12/2019	328
NZD	70.000	USD	44.259	JP Morgan	6/12/2019	611
NZD	550.000	USD	348.976	Morgan Stanley	6/12/2019	3.691
NZD	130.000	USD	83.803	Royal Bank of Canada	6/12/2019	(325)
NZD	130.000	USD	83.602	State Street Bank & Trust Company	6/12/2019	(142)
NZD	70.000	USD	44.329	Toronto Dominion Bank	6/12/2019	548
SEK	800.000	EUR	73.739	BNP Paribas	6/12/2019	2.437
SEK	400.000	EUR	36.865	JP Morgan	6/12/2019	1.223
SEK	400.000	EUR	36.714	Royal Bank of Canada	6/12/2019	1.374
SEK	400.000	EUR	36.795	Toronto Dominion Bank	6/12/2019	1.293
USD	40.751	AUD	60.000	Bank of America Merrill Lynch	6/12/2019	143
USD	47.520	AUD	70.000	Barclays Bank	6/12/2019	147
USD	82.771	AUD	120.000	Citibank	6/12/2019	1.440
USD	40.900	AUD	60.000	Morgan Stanley	6/12/2019	279
USD	5.552	CAD	7.355	BNP Paribas	6/12/2019	18
USD	39.528	CAD	51.681	Citibank	6/12/2019	600
USD	84.227	CAD	111.199	JP Morgan	6/12/2019	546
USD	218.776	CAD	288.801	Morgan Stanley	6/12/2019	1.440
USD	136.930	CAD	180.000	Royal Bank of Canada	6/12/2019	1.419
USD	45.866	CAD	60.000	Societe Generale	6/12/2019	676
USD	166.417	CAD	220.964	Toronto Dominion Bank	6/12/2019	219
USD	132.945	CHF	131.941	Morgan Stanley	6/12/2019	1.014
USD	38.309	CHF	38.059	Natwest Markets	6/12/2019	256
USD	89.273	EUR	80.000	Bank of America Merrill Lynch	6/12/2019	1.131
USD	210.406	EUR	190.000	Barclays Bank	6/12/2019	1.216
USD	243.411	EUR	220.000	JP Morgan	6/12/2019	1.212
USD	44.485	EUR	40.000	Toronto Dominion Bank	6/12/2019	428
USD	5.335.000	EUR	4.832.865	Citibank	11/12/2019	13.986
USD	280.000	EUR	251.484	Standard Chartered Bank	11/12/2019	2.897
USD	120.000	EUR	108.567	Citibank	15/1/2020	156
USD	800.000	EUR	723.771	Royal Bank of Canada	15/1/2020	1.047
USD	175.997	NZD	275.000	Bank of America Merrill Lynch	6/12/2019	(473)
USD	12.676	NZD	19.737	BNP Paribas	6/12/2019	6
USD	8.978	NZD	14.116	Citibank	6/12/2019	(75)
USD	253.393	NZD	397.019	HSBC	6/12/2019	(1.316)
USD	43.790	NZD	70.000	JP Morgan	6/12/2019	(1.038)
USD	333.234	NZD	525.884	Morgan Stanley	6/12/2019	(3.928)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Credit Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	6.591	NZD	10.263	Natwest Markets	6/12/2019	3
USD	8.238	NZD	12.981	Royal Bank of Canada	6/12/2019	(86)
USD	37.987	NZD	60.000	Toronto Dominion Bank	6/12/2019	(478)
Total						(328.436)

Contrats sur titres à déterminer (TBAs) au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
	États-Unis		
	Fannie Mae or Freddie Mac		
USD 1.457.000	3.500 TBA	1.359.751	2,49
		1.359.751	2,49
Total		1.359.751	2,49

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	31,42
Services aux collectivités	8,36
Communications	8,21
Gouvernement	6,87
Biens de consommation non cyclique	6,85
Biens de consommation cyclique	6,80
Valeurs industrielles	5,42
Technologie	5,08
<i>Exchange Traded Funds</i>	5,05
Matériaux de base	3,71
Organismes de placement collectif	2,45
Titres adossés à des actifs	1,53
Énergie	1,27
Portefeuille de titres à la valeur de marché	93,02
Autres éléments de l'actif net	6,98
	100,00

BlackRock Fixed Income Strategies Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Argentine							
USD 16.128.347	Argentina Bonar Bonds 7,625% 18/4/2037	5.243.179	0,07	CNY 168.200.000	China Government Bond 3,29% 23/5/2029	21.949.156	0,29
EUR 4.430.000	Argentine Republic Government International Bond RegS 3,875% 15/1/2022 [^]	1.766.750	0,02	CNY 164.400.000	China Government Bond 3,86% 22/7/2049	21.569.361	0,29
EUR 8.837.000	Argentine Republic Government International Bond RegS 5,00% 15/1/2027	3.389.818	0,05	EUR 4.305.000	China Government International Bond RegS 0,50% 12/11/2031	4.244.730	0,06
		10.399.747	0,14	EUR 4.290.000	China Government International Bond RegS 1,00% 12/11/2039	4.225.650	0,06
Australie							
AUD 5.300.000	Australia Government Bond RegS 3,00% 21/3/2047	4.248.145	0,06			51.988.897	0,70
		4.248.145	0,06	Chine			
Autriche							
EUR 3.500.000	BAWAG Group AG RegS FRN 26/3/2029	3.645.075	0,05	EUR 22.249.000	Cyprus Government International Bond RegS 3,75% 26/7/2023	25.297.113	0,34
EUR 2.500.000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG RegS 0,375% 3/9/2027	2.389.662	0,03	EUR 4.910.000	Cyprus Government International Bond RegS 2,375% 25/9/2028	5.680.870	0,08
EUR 5.400.000	Erste Group Bank AG RegS FRN (Perpetual)	6.177.789	0,08	EUR 4.945.000	Cyprus Government International Bond RegS 2,75% 26/2/2034	6.082.350	0,08
EUR 2.800.000	Erste Group Bank AG RegS FRN (Perpetual)	3.076.948	0,04	EUR 9.840.000	Cyprus Government International Bond RegS 2,75% 3/5/2049	12.693.649	0,17
GBP 13.033.000	Oesterreichische Kontrollbank AG RegS 0,75% 7/3/2022	15.248.879	0,21			49.753.982	0,67
EUR 28.300.000	Raiffeisen Bank International AG RegS 0,25% 5/7/2021	28.456.782	0,39	République tchèque			
EUR 3.600.000	Raiffeisen Bank International AG RegS FRN (Perpetual) [^]	3.859.380	0,05	CZK 737.040.000	Czech Republic Government Bond 0,75% 23/2/2021	28.641.693	0,39
EUR 25.103.000	Republic of Austria Government Bond RegS '144A' 2,10% 20/9/2117	43.599.895	0,59			28.641.693	0,39
		106.454.410	1,44	Danemark			
Belgique							
EUR 500.000	AG Insurance SA RegS FRN 30/6/2047	565.565	0,01	DKK 148.897.920	Nordea Kredit Realkreditaktieselskab 0,50% 1/10/2050	18.934.589	0,26
		565.565	0,01	DKK 43.347.893	Nordea Kredit Realkreditaktieselskab RegS 1,00% 1/10/2050	5.747.607	0,08
Brésil							
USD 600.000	Oi SA (Pay-in-kind) 10,00% 27/7/2025	503.340	0,01	DKK 518.800.000	Nykredit Realkredit A/S RegS 0,50% 1/10/2050	65.957.177	0,89
		503.340	0,01	DKK 365.481.947	Nykredit Realkredit A/S RegS 1,00% 1/10/2050	48.439.635	0,65
Canada							
EUR 21.575.000	National Bank of Canada RegS 0,25% 24/7/2023	21.977.374	0,30	DKK 118.200.000	Realkredit Danmark A/S RegS 0,50% 1/10/2050	15.027.252	0,20
		21.977.374	0,30			154.106.260	2,08
Îles Caïmans							
USD 1.750.000	Magnetite IX Ltd '2014-9X' Regs RegS FRN 25/7/2026	15.684	0,00	Équateur			
USD 1.880.400	Magnetite VIII Ltd '2014-8X' RegS FRN 30/4/2031	859.698	0,01	USD 16.015.000	Ecuador Government International Bond RegS 7,875% 27/3/2025	11.554.703	0,16
GBP 350.000	Trafford Centre Finance Ltd/The RegS FRN 28/7/2035	385.692	0,00			11.554.703	0,16
EUR 400.000	UPCB Finance VII Ltd RegS 3,625% 15/6/2029 [^]	425.376	0,01	Estonie			
		1.686.450	0,02	EUR 5.700.000	Elering AS RegS 0,875% 3/5/2023	5.807.782	0,08
						5.807.782	0,08
				Finlande			
				EUR 67.134.000	Finland Government Bond RegS '144A' 1,375% 15/4/2047	84.436.446	1,14
				EUR 4.301.000	Fortum OYJ RegS 1,625% 27/2/2026	4.528.996	0,06
						88.965.442	1,20
				France			
				EUR 200.000	Arkema SA RegS 0,75% 3/12/2029	199.948	0,00
				EUR 100.000	Arkema SA RegS FRN (Perpetual)	103.981	0,00

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
France suite				France suite			
EUR 16.600.000	AXA Home Loan SFH SA RegS 0,01% 16/10/2029	16.411.341	0,22	EUR 1.098.318	FCT Noria '2018-1 D' RegS FRN 25/6/2038	1.108.580	0,01
EUR 15.300.000	Banque Federative du Credit Mutuel SA RegS 0,75% 15/6/2023	15.683.724	0,21	EUR 1.176.769	FCT Noria '2018-1 E' RegS FRN 25/6/2038	1.191.679	0,02
EUR 11.400.000	Banque Federative du Credit Mutuel SA RegS 0,75% 8/6/2026^	11.732.595	0,16	EUR 603.537	FCT SapphireOne Auto '2017-1 A' RegS FRN 24/1/2034	603.863	0,01
EUR 8.900.000	BNP Paribas SA RegS FRN 15/7/2025	8.933.909	0,12	EUR 67.976.000	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048	91.086.141	1,23
USD 900.000	BNP Paribas SA RegS FRN (Perpetual)	935.345	0,01	EUR 29.153.934	French Republic Government Bond OAT RegS '144A' 1,50% 25/5/2050	35.227.136	0,48
EUR 1.200.000	BPCE SA RegS 0,625% 26/9/2023	1.226.328	0,02	EUR 23.459.451	French Republic Government Bond OAT RegS '144A' 1,75% 25/5/2066	31.010.110	0,42
EUR 4.200.000	BPCE SA RegS 0,125% 4/12/2024	4.192.944	0,06	EUR 100.000	Novafives SAS RegS 5,00% 15/6/2025	86.764	0,00
GBP 7.600.000	Caisse des Depots et Consignations RegS 1,00% 25/1/2021	8.919.485	0,12	EUR 3.800.000	Orange SA RegS 1,375% 4/9/2049	3.559.308	0,05
EUR 5.800.000	Cars Alliance Auto Loans France V '2018-1 B' RegS FRN 21/10/2029	5.803.480	0,08	EUR 2.825.000	PSA Banque France SA RegS 0,50% 12/4/2022^	2.851.329	0,04
EUR 100.000	Casino Guichard Perrachon SA RegS 4,498% 7/3/2024	90.973	0,00	EUR 5.825.000	RCI Banque SA RegS FRN 8/7/2020	5.829.310	0,08
EUR 100.000	Casino Guichard Perrachon SA RegS 4,048% 5/8/2026	84.733	0,00	EUR 13.000.000	RCI Banque SA RegS FRN 12/3/2025	12.527.840	0,17
EUR 100.000	Casino Guichard Perrachon SA RegS FRN (Perpetual)	59.000	0,00	EUR 2.800.000	Societe Generale SA RegS 1,25% 15/2/2024	2.893.786	0,04
EUR 1.100.000	Cie de Saint-Gobain RegS 0,875% 21/9/2023	1.132.543	0,02	EUR 200.000	Societe Generale SA RegS FRN (Perpetual)	214.114	0,00
EUR 3.600.000	Cie de Saint-Gobain RegS 0,625% 15/3/2024	3.668.706	0,05	EUR 12.300.000	Societe Generale SFH SA RegS 0,125% 18/7/2029	12.375.214	0,17
GBP 30.499.000	Council Of Europe Development Bank RegS 0,625% 15/6/2022^	35.579.087	0,48	EUR 295.000	TOTAL SA RegS FRN (Perpetual)	314.895	0,00
EUR 200.000	Credit Agricole Assurances SA RegS FRN (Perpetual)	226.098	0,00			388.140.592	5,24
USD 2.055.000	Credit Agricole SA '144A' FRN (Perpetual)	2.044.381	0,03	Allemagne			
EUR 17.700.000	Credit Mutuel - CIC Home Loan SFH SA RegS 0,25% 30/4/2024	18.114.445	0,24	EUR 600.000	Bayer AG RegS FRN 12/5/2079	603.987	0,01
EUR 5.900.000	Credit Mutuel Arkea SA RegS 1,375% 17/1/2025	6.224.500	0,08	EUR 500.000	Bayer AG RegS FRN 12/11/2079	509.018	0,01
GBP 12.900.000	Dexia Credit Local SA RegS 1,125% 15/6/2022	15.196.554	0,21	EUR 13.725.000	Commerzbank AG RegS 0,50% 28/8/2023	13.892.788	0,19
GBP 12.900.000	Dexia Credit Local SA RegS 1,625% 8/12/2023^	15.472.140	0,21	EUR 10.000.000	Commerzbank AG RegS 1,00% 4/3/2026^	10.360.000	0,14
GBP 1.100.000	Electricite de France SA RegS FRN (Perpetual)	1.412.728	0,02	EUR 351.000	Consus Real Estate AG RegS 9,625% 15/5/2024^	336.714	0,00
GBP 200.000	Electricite de France SA RegS FRN (Perpetual)	259.213	0,00	EUR 800.000	Consus Real Estate AG RegS (Contingent Convertible Bond) 4,00% 29/11/2022	633.460	0,01
USD 400.000	Electricite de France SA RegS 4,50% 4/12/2069	377.576	0,01	EUR 2.500.000	Deutsche Bahn Finance GMBH RegS FRN (Perpetual)	2.515.275	0,03
EUR 600.000	Electricite de France SA RegS FRN 31/12/2099	606.945	0,01	EUR 3.000.000	Deutsche Bahn Finance GMBH RegS FRN (Perpetual)	3.063.120	0,04
EUR 500.000	Electricite de France SA RegS FRN (Perpetual)	543.415	0,01	EUR 4.400.000	Deutsche Pfandbriefbank AG RegS 0,125% 5/9/2024	4.356.682	0,06
EUR 4.700.000	Engie SA RegS 4/3/2027 (Zero Coupon)	4.623.366	0,06	EUR 2.400.000	Deutsche Pfandbriefbank AG RegS FRN (Perpetual)	2.523.216	0,03
EUR 700.000	Engie SA RegS FRN (Perpetual)	781.865	0,01	GBP 7.165.000	Deutsche Telekom AG RegS 3,125% 6/2/2034	9.215.235	0,12
EUR 3.600.000	Engie SA RegS FRN (Perpetual)	3.946.914	0,05	EUR 15.425.000	DZ HYP AG RegS 0,01% 15/1/2027	15.571.152	0,21
EUR 300.000	FCT Autonoria '2019-1D' RegS FRN 25/9/2035	302.295	0,00	EUR 29.800.000	FMS Wertmanagement RegS 0,375% 29/4/2030	31.076.036	0,42
EUR 2.353.538	FCT Noria '2018-1 C' RegS FRN 25/6/2038	2.369.966	0,03	EUR 3.700.000	Hamburg Commercial Bank AG RegS 0,50% 23/5/2022^	3.724.864	0,05

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Allemagne suite				Grèce suite			
EUR 7.400.000	IKB Deutsche Industriebank AG RegS FRN 31/1/2028	7.293.070	0,10	EUR 1.980.000	Hellenic Republic Government Bond RegS 4,20% 30/1/2042	2.579.643	0,03
EUR 174.095.000	Kreditanstalt fuer Wiederaufbau 0,125% 7/6/2023	177.508.132	2,39	EUR 14.940.000	National Bank of Greece SA RegS 2,75% 19/10/2020	15.293.331	0,21
EUR 100.963.000	Kreditanstalt fuer Wiederaufbau 0,625% 7/1/2028	107.347.900	1,45			125.200.892	1,69
EUR 40.800.000	Kreditanstalt fuer Wiederaufbau 0,75% 28/6/2028	43.871.832	0,59	Guernesey			
EUR 23.465.000	Kreditanstalt fuer Wiederaufbau RegS 0,75% 15/1/2029*	25.266.760	0,34	USD 4.400.000	EFG International Guernsey Ltd RegS FRN 5/4/2027	4.103.541	0,05
EUR 26.800.000	Landesbank Hessen-Thueringen Girozentrale 0,01% 26/9/2029	26.690.120	0,36			4.103.541	0,05
EUR 33.170.000	Landwirtschaftliche Rentenbank 27/11/2029 (Zero Coupon)	33.177.297	0,45	Hong Kong			
EUR 8.700.000	Merck Financial Services GmbH RegS 0,005% 15/12/2023	8.684.557	0,12	USD 2.680.000	Hongkong & Shanghai Banking Corp Ltd/The FRN (Perpetual)	1.863.101	0,02
EUR 2.900.000	Merck KGaA RegS FRN 25/6/2079	3.075.030	0,04			1.863.101	0,02
GBP 15.700.000	NRW Bank RegS 1,00% 15/6/2022	18.455.615	0,25	Islande			
EUR 29.680.000	State of Saxony-Anhalt RegS 0,125% 21/6/2029*	30.132.026	0,41	EUR 4.875.000	Islandsbanki HF RegS FRN 19/1/2024	4.914.171	0,07
EUR 24.734.000	State of Schleswig-Holstein Germany RegS 0,125% 12/6/2029	25.089.428	0,34			4.914.171	0,07
EUR 750.000	Tele Columbus AG RegS 3,875% 2/5/2025*	736.875	0,01	Inde			
EUR 950.000	thyssenkrupp AG RegS 2,875% 22/2/2024	968.924	0,01	INR 2.146.930.000	India Government Bond 7,27% 8/4/2026	28.332.798	0,38
EUR 13.400.000	Volkswagen Bank GmbH RegS 1,25% 10/6/2024	13.760.594	0,19	INR 5.774.100.000	India Government Bond 7,17% 8/1/2028	75.119.189	1,02
EUR 8.100.000	Volkswagen Financial Services AG RegS 0,875% 12/4/2023	8.227.211	0,11			103.451.987	1,40
EUR 12.000.000	Volkswagen Financial Services AG RegS 1,375% 16/10/2023	12.402.120	0,17	Indonésie			
		641.069.038	8,65	EUR 13.621.000	Indonesia Government International Bond 1,40% 30/10/2031	13.527.356	0,18
						13.527.356	0,18
Grèce				Irlande			
EUR 10.225.000	Alpha Bank AE RegS 2,50% 5/2/2023	10.883.950	0,15	EUR 700.000	Allied Irish Banks Plc RegS FRN (Perpetual)	747.677	0,01
EUR 4.179.920	Hellenic Republic Government Bond RegS 3,50% 30/1/2023	4.584.536	0,06	EUR 100.000	Avoca CLO XIV Designated Activity Co '14X ER' RegS FRN 12/1/2031	95.077	0,00
EUR 19.580.000	Hellenic Republic Government Bond RegS '144A' 3,45% 2/4/2024	21.969.739	0,30	EUR 100.000	Avoca CLO XIV Designated Activity Co '14X FR' RegS FRN 12/1/2031	87.574	0,00
EUR 18.480.000	Hellenic Republic Government Bond RegS '144A' 3,375% 15/2/2025	20.926.752	0,28	EUR 275.000	Avoca Clo XIV Designated Activity Co '14X SUB' RegS FRN 12/1/2031	190.033	0,00
EUR 27.871.000	Hellenic Republic Government Bond RegS '144A' 1,875% 23/7/2026	29.394.150	0,40	EUR 500.000	Avoca CLO XV DAC '15X FR' RegS FRN 15/4/2031	432.140	0,01
EUR 11.215.000	Hellenic Republic Government Bond RegS '144A' 3,875% 12/3/2029	13.570.711	0,18	GBP 8.540.000	BAMS CMBS '2018-1 DAC A' RegS FRN 17/5/2028	10.001.851	0,13
EUR 4.800.000	Hellenic Republic Government Bond RegS 4,00% 30/1/2037	5.998.080	0,08	GBP 1.775.000	BAMS CMBS '2018-1 DAC C' RegS FRN 17/5/2028	2.078.921	0,03
				GBP 2.985.000	BAMS CMBS '2018-1 DAC B' RegS FRN 17/5/2028	3.489.973	0,05
				USD 2.825.000	Bank of Ireland Group Plc RegS FRN 19/9/2027*	2.570.502	0,03
				SEK 65.580.000	Bluestep Mortgage Securities No 4 DAC 'B' RegS FRN 10/8/2066	6.274.391	0,08
				EUR 7.175.000	Eaton Capital Unlimited Co RegS 0,021% 14/5/2021	7.180.632	0,10
				GBP 4.795.000	GE Capital UK Funding Unlimited Co 5,875% 18/1/2033	7.277.643	0,10

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Irlande suite				Italie suite			
EUR 37.358.476	Ireland Government Bond RegS 1,10% 15/5/2029	41.069.667	0,55	EUR 86.884.081	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,40% 15/5/2030	84.869.674	1,14
EUR 382.312	Taurus '2019-1 FR C' DAC RegS FRN 2/2/2031	382.981	0,01	EUR 63.333.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 1/3/2032	64.515.110	0,87
EUR 1.765.730	Taurus '2019-1 FR' DAC RegS FRN 2/2/2031	1.776.576	0,02	EUR 17.602.409	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,25% 15/9/2032	18.746.389	0,25
EUR 393.246	Taurus Dac '2016-DE2 C' RegS FRN 3/1/2027	393.546	0,01	EUR 22.080.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,10% 1/3/2040	25.655.746	0,35
EUR 416.841	Taurus Dac '2016-DE2 D' RegS FRN 3/1/2027	418.477	0,01	EUR 11.060.000	Italy Buoni Poliennali Del Tesoro RegS 144A 3,450% 1/3/2048	13.753.332	0,19
		84.467.661	1,14	EUR 14.360.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,85% 1/9/2049	18.967.191	0,26
Italie				EUR 7.450.000	Mediobanca Banca di Credito Finanziario SpA RegS 0,75% 17/2/2020	7.463.149	0,10
EUR 320.000	Asset-Backed European Securitisation Transaction Seventeen Srl 'C' RegS FRN 15/4/2032	320.800	0,00	EUR 1.558.703	Sunrise SPV '2017-1 A1' RegS FRN 27/4/2041	1.559.045	0,02
EUR 375.000	Assicurazioni Generali SpA RegS 2,124% 1/10/2030	379.946	0,01	EUR 12.504.610	Sunrise SPV 40 Srl '2018-1 A' RegS FRN 27/7/2042	12.517.352	0,17
EUR 200.000	Assicurazioni Generali SpA RegS FRN 8/6/2048	234.761	0,00	EUR 3.705.000	Sunrise SPV Z70 Srl '2019-1 A' RegS FRN 27/5/2044	3.728.733	0,05
EUR 200.000	Assicurazioni Generali SpA RegS FRN (Perpetual)	220.929	0,00	EUR 2.059.465	Taurus '2018-IT1 A' SRL FRN 18/5/2030	2.046.079	0,03
EUR 900.000	Banca Monte dei Paschi di Siena SpA RegS 2,875% 16/4/2021	935.635	0,01	GBP 8.000.000	Telecom Italia SpA/Milano 5,875% 19/5/2023^	10.458.148	0,14
EUR 17.955.000	Buzzi Unicem SpA RegS 2,125% 28/4/2023	18.978.525	0,26	EUR 700.000	Telecom Italia SpA/Milano 5,25% 17/3/2055^	790.405	0,01
EUR 3.163.069	Driver Italia One SRL 'A' RegS FRN 21/4/2029	3.167.682	0,04	EUR 592.000	Telecom Italia SpA/Milano RegS 2,75% 15/4/2025	620.256	0,01
EUR 1.500.000	Driver Italia One SRL 'B' RegS FRN 21/4/2029	1.496.175	0,02	EUR 14.150.000	UniCredit SpA RegS FRN 25/6/2025^	14.465.120	0,20
EUR 9.397.000	Ferrari NV RegS 0,25% 16/1/2021	9.422.701	0,13	EUR 20.265.000	UniCredit SpA RegS FRN 28/10/2025	21.168.414	0,29
EUR 9.155.000	Hera SpA 4,50% 3/12/2019	9.156.877	0,12	EUR 1.920.000	UniCredit SpA RegS FRN 20/2/2029	2.128.762	0,03
USD 200.000	Intesa Sanpaolo SpA '144A' FRN (Perpetual)	195.327	0,00	EUR 15.295.000	UniCredit SpA RegS FRN 23/9/2029	15.049.821	0,20
EUR 1.050.000	Intesa Sanpaolo SpA RegS 1,125% 14/1/2020	1.051.711	0,01	USD 400.000	UniCredit SpA RegS FRN (Perpetual)	392.285	0,01
EUR 3.290.000	Intesa Sanpaolo SpA RegS 0,875% 27/6/2022	3.345.453	0,05	EUR 2.298.000	UniCredit SpA RegS FRN (Perpetual)	2.659.315	0,04
EUR 11.575.000	Intesa Sanpaolo SpA RegS 1,00% 4/7/2024	11.746.426	0,16	EUR 300.000	UniCredit SpA RegS FRN (Perpetual)	322.644	0,00
EUR 5.275.000	Intesa Sanpaolo SpA RegS 0,75% 4/12/2024	5.283.440	0,07	EUR 2.150.000	UniCredit SpA RegS FRN (Perpetual)	2.499.310	0,03
EUR 300.000	Intesa Sanpaolo SpA RegS 1,00% 19/11/2026	299.669	0,00			840.622.933	11,34
EUR 14.000.000	Intesa Sanpaolo SpA RegS 1,75% 4/7/2029	14.376.390	0,19	Japon			
EUR 6.575.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)^	6.987.680	0,09	JPY 3.676.500,000	Japan Government Thirty Year Bond 0,40% 20/6/2049	30.503.557	0,41
EUR 2.770.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	3.332.518	0,05	EUR 400.000	SoftBank Group Corp RegS 5,00% 15/4/2028	442.124	0,01
EUR 400.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)^	432.110	0,01	EUR 2.050.000	SoftBank Group Corp RegS 4,00% 19/9/2029^	2.101.306	0,03
EUR 15.599.712	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 23/4/2020	15.786.675	0,21	USD 350.000	SoftBank Group Corp RegS FRN (Perpetual)^	301.635	0,00
EUR 59.949.000	Italy Buoni Poliennali Del Tesoro RegS 1,75% 1/7/2024	63.161.367	0,85	USD 400.000	SoftBank Group Corp RegS FRN (Perpetual)^	347.604	0,00
EUR 31.732.000	Italy Buoni Poliennali Del Tesoro RegS 2,10% 15/7/2026	34.139.348	0,46			33.696.226	0,45
EUR 290.835.451	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	311.794.508	4,21				

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Jersey				Luxembourg suite			
GBP 4.515.000	CPUK Finance Ltd RegS 4,25% 28/8/2022	5.400.842	0,07	EUR 1.100.000	Medtronic Global Holdings SCA 1,625% 7/3/2031	1.211.023	0,02
GBP 8.950.000	Glencore Finance Europe Ltd RegS 3,125% 26/3/2026	10.855.189	0,15	EUR 910.000	Medtronic Global Holdings SCA 2,25% 7/3/2039	1.052.406	0,01
USD 1.400.000	HBOS Capital Funding LP RegS 6,85% (Perpetual)	1.298.005	0,02	EUR 1.485.000	Medtronic Global Holdings SCA 1,75% 2/7/2049	1.491.393	0,02
GBP 1.100.000	Intu Jersey 2 Ltd RegS (Contingent Convertible Bond) 2,875% 1/11/2022	905.461	0,01	USD 200.000	SES SA '144A' 5,30% 4/4/2043	180.538	0,00
USD 1.000.000	Tullow Oil Jersey Ltd RegS (Contingent Convertible Bond) 6,625% 12/7/2021	937.577	0,01	EUR 9.240.000	SES SA RegS 0,875% 4/11/2027	9.068.829	0,12
		19.397.074	0,26	EUR 15.321.000	SES SA RegS FRN (Perpetual)	16.217.508	0,22
Luxembourg				EUR 1.260.000	SES SA RegS FRN (Perpetual)	1.410.142	0,02
USD 510.000	Alice Financing SA '144A' 7,50% 15/5/2026	494.076	0,01	GBP 3.556.388	Silver Arrow Compartment Silver Arrow UK '2018-1UK A' RegS FRN 20/6/2024	4.173.460	0,06
EUR 810.000	Alice Finco SA RegS 4,75% 15/1/2028	809.931	0,01	EUR 600.000	Summer BC Holdco A Sarl RegS 9,25% 31/10/2027	607.425	0,01
EUR 955.000	Alice Luxembourg SA RegS 8,00% 15/5/2027	1.061.048	0,01	EUR 900.000	Summer BC Holdco B SARL RegS 5,75% 31/10/2026	925.470	0,01
GBP 300.000	Amigo Luxembourg SA RegS 7,625% 15/1/2024	335.922	0,00	EUR 200.000	Telecom Italia Finance SA 7,75% 24/1/2033	295.994	0,00
USD 350.000	Codere Finance 2 Luxembourg SA '144A' 7,625% 1/11/2021	288.704	0,00			270.176.866	3,64
GBP 2.767.176	Compartment Driver UK Five 'B' RegS FRN 25/7/2025	3.244.838	0,04	Pays-Bas			
GBP 1.726.360	Compartment Driver UK Four 'B' RegS FRN 25/3/2025	2.029.102	0,03	EUR 14.400.000	ABN AMRO Bank NV RegS 0,875% 15/1/2024	14.843.520	0,20
GBP 6.198.661	Compartment Driver UK Six 'A' RegS FRN 25/2/2026	7.272.918	0,10	EUR 700.000	ABN AMRO Bank NV RegS FRN (Perpetual)^	747.940	0,01
EUR 1.132.605	Compartment VCL 25 'B' RegS FRN 21/9/2023	1.132.597	0,02	EUR 8.600.000	Bayer Capital Corp BV RegS FRN 26/6/2022	8.629.412	0,12
EUR 2.752.379	Compartment VCL '26A' RegS FRN 21/2/2024	2.758.289	0,04	EUR 6.980.000	BMW Finance NV RegS 0,50% 22/11/2022^	7.081.140	0,10
EUR 10.161.855	Compartment VCL '26B' RegS FRN 21/2/2024	10.160.711	0,14	EUR 10.225.000	BMW Finance NV RegS 24/3/2023 (Zero Coupon)	10.203.067	0,14
EUR 67.310.000	European Financial Stability Facility RegS 17/7/2023 (Zero Coupon)	68.252.340	0,92	GBP 26.300.000	BNG Bank NV RegS 1,00% 17/6/2022	30.921.803	0,42
EUR 26.366.000	European Investment Bank RegS 0,125% 20/6/2029	26.883.960	0,36	EUR 2.099.928	Bumper 9 NL Finance BV 'A' RegS FRN 22/7/2031	2.104.228	0,03
EUR 25.214.000	European Investment Bank RegS 0,05% 13/10/2034	24.651.980	0,33	EUR 17.600.000	Cooperatieve Rabobank UA RegS FRN 26/5/2026	18.188.808	0,25
EUR 32.710.000	European Stability Mechanism RegS 14/3/2025 (Zero Coupon)	33.216.841	0,45	EUR 800.000	Cooperatieve Rabobank UA RegS FRN (Perpetual)	879.500	0,01
EUR 700.000	European TopSoho Sarl RegS (Contingent Convertible Bond) 4,00% 21/9/2021	621.873	0,01	EUR 15.800.000	Cooperatieve Rabobank UA RegS FRN (Perpetual)	15.732.060	0,21
EUR 8.824.901	FACT Master '2018-1 A' RegS FRN 20/11/2025	8.859.760	0,12	EUR 15.350.000	Daimler International Finance BV RegS 0,25% 9/8/2021	15.415.391	0,21
EUR 6.100.000	HeidelbergCement Finance Luxembourg SA RegS 1,50% 14/6/2027	6.391.702	0,09	EUR 10.450.000	Daimler International Finance BV RegS 0,625% 6/5/2027	10.396.078	0,14
EUR 13.020.000	HeidelbergCement Finance Luxembourg SA RegS 1,125% 1/12/2027^	13.243.098	0,18	EUR 14.425.000	de Volksbank NV RegS 0,125% 28/9/2020	14.462.866	0,19
EUR 4.855.000	HeidelbergCement Finance Luxembourg SA RegS 1,75% 24/4/2028	5.152.539	0,07	EUR 12.700.000	de Volksbank NV RegS 0,75% 25/6/2023	12.998.894	0,17
EUR 218.928	Kleopatra Holdings 1 SCA RegS (Pay-in-kind) 9,25% 30/6/2023	108.917	0,00	GBP 6.155.000	Deutsche Telekom International Finance BV RegS 2,25% 13/4/2029	7.407.053	0,10
EUR 10.675.000	Medtronic Global Holdings SCA 2/12/2022 (Zero Coupon)	10.684.768	0,14	USD 7.600.000	Enel Finance International NV RegS 3,50% 6/4/2028	7.066.542	0,09
EUR 5.100.000	Medtronic Global Holdings SCA 0,25% 2/7/2025	5.118.768	0,07	EUR 1.120.000	Globaldrive Auto Receivables BV '2016-B B' RegS FRN 20/8/2024	1.120.997	0,01
EUR 730.000	Medtronic Global Holdings SCA 1,125% 7/3/2027	767.996	0,01	EUR 3.500.000	Iberdrola International BV RegS FRN (Perpetual)	3.824.765	0,05
				EUR 6.000.000	ING Groep NV RegS 1,00% 20/9/2023	6.179.280	0,08
				EUR 9.100.000	ING Groep NV RegS FRN 3/9/2025	8.964.182	0,12
				USD 4.190.000	ING Groep NV RegS FRN (Perpetual)	4.084.046	0,05

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Pays-Bas suite				Portugal suite			
GBP 5.000.000	innogy Finance BV RegS 6,25% 3/6/2030	8.122.336	0,11	EUR 3.300.000	EDP - Energias de Portugal SA RegS FRN 16/9/2075	3.503.313	0,05
EUR 500.000	Koninklijke KPN NV RegS FRN (Perpetual)	498.545	0,01	EUR 77.749.607	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,125% 14/4/2027	99.649.339	1,34
EUR 8.575.000	RELX Finance BV RegS 0,375% 22/3/2021^	8.624.092	0,12	EUR 78.137.114	Portugal Obrigacoes do Tesouro OT RegS '144A' 2,125% 17/10/2028	90.201.484	1,22
EUR 448.000	Summer BidCo BV RegS (Pay-in-kind) 9,00% 15/11/2025	476.526	0,01	EUR 12.790.368	Portugal Obrigacoes do Tesouro OT RegS '144A' 1,95% 15/6/2029	14.630.454	0,20
EUR 1.400.000	Telefonica Europe BV RegS FRN (Perpetual)	1.636.453	0,02	EUR 864.334	SAGRES Sociedade de Titularizacao de Creditos SA Via Ulisses Finance No. 1 'A' RegS FRN 20/3/2033	868.840	0,01
EUR 1.000.000	Telefonica Europe BV RegS FRN (Perpetual)^	1.040.800	0,01	EUR 500.000	SAGRES Sociedade de Titularizacao de Creditos SA Via Ulisses Finance No. 1 'B' RegS FRN 20/3/2033	498.973	0,01
EUR 500.000	Telefonica Europe BV RegS FRN (Perpetual)	538.678	0,01	EUR 800.000	SAGRES Sociedade de Titularizacao de Creditos SA Via Ulisses Finance No. 1 'C' RegS FRN 20/3/2033	819.085	0,01
EUR 3.100.000	Telefonica Europe BV RegS FRN (Perpetual)	3.432.397	0,05	EUR 6.971.908	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta IV RegS 2,423% 12/2/2021	7.072.146	0,09
EUR 200.000	Teva Pharmaceutical Finance Netherlands II BV RegS 1,875% 31/3/2027	163.872	0,00	EUR 8.715.705	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta VI RegS 1,10% 13/2/2023	8.830.752	0,12
EUR 200.000	Teva Pharmaceutical Finance Netherlands II BV RegS 1,625% 15/10/2028^	153.063	0,00	EUR 27.824.036	TAGUS-Sociedade de Titularizacao de Creditos SA Via Volta V RegS 0,85% 12/2/2022	28.021.030	0,38
USD 117.000	Teva Pharmaceutical Finance Netherlands III BV 2,20% 21/7/2021	103.265	0,00			260.761.004	3,52
EUR 1.450.000	UPC Holding BV RegS 3,875% 15/6/2029	1.511.422	0,02	USD 12.995.000	Arabie Saoudite KSA Sukuk Ltd RegS 2,969% 29/10/2029	11.810.077	0,16
EUR 8.300.000	Volkswagen International Finance NV RegS FRN (Perpetual)	8.580.623	0,12			11.810.077	0,16
EUR 500.000	Volkswagen International Finance NV RegS FRN (Perpetual)	559.563	0,01	EUR 9.890.000	Serbie Serbia International Bond RegS 1,50% 26/6/2029	10.070.492	0,14
EUR 5.100.000	ZF Europe Finance BV RegS 2,50% 23/10/2027	5.182.926	0,07			10.070.492	0,14
USD 850.000	Ziggo Bond Co BV '144A' 6,00% 15/1/2027	812.279	0,01	EUR 383.000	Singapour Mulhacen Pte Ltd RegS (Pay-in-kind) 6,50% 1/8/2023	316.155	0,00
		242.688.412	3,27			316.155	0,00
Nouvelle-Zélande				EUR 6.700.000	Slovaquie Slovenska Sporitelna AS RegS 0,125% 12/6/2026	6.757.452	0,09
EUR 10.000.000	Chorus Ltd RegS 1,125% 18/10/2023	10.280.350	0,14			6.757.452	0,09
NZD 84.897.000	New Zealand Government Inflation Linked Bond RegS 2,00% 20/9/2025	60.110.162	0,81	EUR 300.000	Slovénie United Group BV RegS 4,375% 1/7/2022	306.639	0,00
		70.390.512	0,95			306.639	0,00
Norvège				ZAR 103.644.151	Afrique du Sud Republic of South Africa Government Bond 8,75% 28/2/2048	5.566.439	0,07
EUR 15.100.000	DNB Bank ASA RegS 0,05% 14/11/2023	15.067.761	0,20			5.566.439	0,07
GBP 6.049.000	Kommunalbanken AS RegS 1,125% 30/11/2022	7.144.978	0,10				
USD 3.205.000	Norske Skogindustrier ASA (Defaulted) '144A' 7,125% 15/10/2033	47.340	0,00				
EUR 7.200.000	Telenor ASA RegS 25/9/2023 (Zero Coupon)	7.206.084	0,10				
		29.466.163	0,40				
Pologne							
EUR 6.550.000	Santander Bank Polska SA RegS 0,75% 20/9/2021^	6.622.116	0,09				
		6.622.116	0,09				
Portugal							
EUR 6.500.000	Caixa Economica Montepio Geral Caixa Economica Bancaria SA RegS 0,875% 17/10/2022	6.665.588	0,09				

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Espagne				Espagne suite			
EUR 2.700.000	Amadeus Capital Markets SAU RegS 0,125% 6/10/2020	2.705.792	0,04	GBP 3.500.000	Telefonica Emisiones SA RegS 5,375% 2/2/2026	4.949.296	0,07
EUR 1.686.562	Auto ABS Spanish Loans FT '2016-1 A' RegS FRN 31/12/2032	1.689.869	0,02	EUR 4.300.000	Wizink Master Credit Cards FT 'A' RegS FRN 26/12/2031	4.304.555	0,06
USD 4.200.000	Banco Bilbao Vizcaya Argentaria SA FRN (Perpetual)	3.950.898	0,05			<u>337.281.732</u>	<u>4,55</u>
EUR 11.400.000	Banco Bilbao Vizcaya Argentaria SA RegS 0,375% 15/11/2026	11.356.167	0,15	Suisse			
EUR 2.000.000	Banco Bilbao Vizcaya Argentaria SA RegS FRN (Perpetual)	2.201.850	0,03	USD 400.000	Credit Suisse Group AG '144A' FRN (Perpetual)	393.168	0,00
EUR 1.400.000	Banco Bilbao Vizcaya Argentaria SA RegS FRN (Perpetual)	1.538.201	0,02	EUR 12.375.000	Credit Suisse Group AG RegS FRN 24/6/2027	12.645.456	0,17
EUR 2.800.000	Banco de Sabadell SA RegS 0,875% 22/7/2025	2.807.840	0,04	USD 600.000	Credit Suisse Group AG RegS FRN (Perpetual)	610.883	0,01
EUR 1.300.000	Banco de Sabadell SA RegS 5,625% 6/5/2026	1.532.609	0,02	EUR 21.863.000	UBS AG RegS FRN 12/2/2026	22.956.150	0,31
EUR 900.000	Banco de Sabadell SA RegS FRN 12/12/2028	1.002.281	0,01	EUR 12.250.000	UBS Group AG RegS FRN 20/9/2022	12.323.378	0,17
EUR 200.000	Banco de Sabadell SA RegS FRN (Perpetual)	206.367	0,00	EUR 400.000	UBS Group AG RegS FRN (Perpetual)	437.084	0,01
EUR 8.100.000	Bankia SA RegS 1,125% 12/11/2026	8.093.884	0,11	USD 2.070.000	UBS Group AG RegS FRN (Perpetual)	1.900.678	0,02
EUR 800.000	Bankia SA RegS FRN (Perpetual)	834.232	0,01			<u>51.266.797</u>	<u>0,69</u>
EUR 200.000	Bankia SA RegS FRN (Perpetual)	213.553	0,00	Royaume-Uni			
EUR 5.400.000	CaixaBank SA RegS FRN (Perpetual)*	6.003.747	0,08	GBP 1.385.000	Albion NO 4 Plc 'A' RegS FRN 17/8/2062	1.626.839	0,02
EUR 600.000	Distribuidora Internacional de Alimentacion SA RegS 1,00% 28/4/2021	514.434	0,01	GBP 6.630.000	Anglo American Capital Plc RegS 3,375% 11/3/2029*	8.192.341	0,11
EUR 400.000	Distribuidora Internacional de Alimentacion SA RegS 0,875% 6/4/2023	215.898	0,00	GBP 4.273.087	Azure Finance No 1 Plc 'A' RegS FRN 30/6/2027	5.019.909	0,07
EUR 3.572.706	Driver Espana Five FDT 'A' RegS FRN 21/12/2028	3.580.218	0,05	GBP 4.355.000	Azure Finance No 1 Plc 'C' RegS FRN 30/6/2027	5.124.481	0,07
EUR 1.800.000	Driver Espana Five FDT 'B' RegS FRN 21/12/2028	1.794.480	0,02	GBP 10.475.000	Azure Finance Plc 'B' RegS FRN 30/6/2027	12.360.963	0,17
EUR 3.459.048	Driver Espana Four FT 'A' RegS FRN 21/4/2028	3.465.760	0,05	GBP 8.880.000	Barclays Plc 3,25% 17/1/2033	10.891.393	0,15
EUR 435.239	Driver Espana Four FT 'B' RegS FRN 21/4/2028	435.962	0,01	GBP 7.790.000	Barclays Plc FRN (Perpetual)	10.249.513	0,14
EUR 4.625.000	NorteGas Energia Distribucion SAU RegS 0,918% 28/9/2022	4.715.812	0,06	EUR 6.865.000	Barclays Plc RegS FRN 11/11/2025	6.981.327	0,09
EUR 4.900.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	4.950.127	0,07	GBP 300.000	Barclays Plc RegS FRN 31/12/2099	360.782	0,01
EUR 5.300.000	Santander Consumer Finance SA RegS 1,00% 27/2/2024	5.448.400	0,07	GBP 17.488.000	BAT International Finance Plc RegS 4,00% 4/9/2026*	22.708.153	0,31
EUR 108.650.000	Spain Government Bond 0,35% 30/7/2023	110.861.027	1,50	EUR 11.457.000	BAT International Finance Plc RegS 2,25% 16/1/2030	11.854.730	0,16
EUR 24.628.000	Spain Government Bond RegS '144A' 4,40% 31/10/2023	29.037.397	0,39	GBP 5.900.000	BAT International Finance Plc RegS 6,00% 24/11/2034	9.071.602	0,12
EUR 21.545.000	Spain Government Bond RegS '144A' 4,80% 31/1/2024	25.977.022	0,35	EUR 5.450.000	BP Capital Markets Plc RegS 1,117% 25/1/2024*	5.668.681	0,08
EUR 39.000.000	Spain Government Bond RegS '144A' 0,25% 30/7/2024	39.632.970	0,54	EUR 9.075.000	BP Capital Markets Plc RegS 1,104% 15/11/2034	9.119.014	0,12
EUR 33.869.000	Spain Government Bond RegS '144A' 0,60% 31/10/2029	34.456.119	0,47	GBP 2.997.000	Brass No 6 Plc 'A' RegS FRN 16/12/2060	3.503.674	0,05
EUR 14.040.000	Spain Government Bond RegS '144A' 2,70% 31/10/2048	18.804.965	0,25	GBP 4.646.460	Brass NO 7 Plc 'A' RegS FRN 16/10/2059	5.452.927	0,07
				GBP 17.035.000	British Telecommunications Plc RegS 3,125% 21/11/2031	21.302.456	0,29
				GBP 2.300.000	Bumper 8 UK Finance Plc 'B' RegS FRN 20/11/2027	2.699.412	0,04
				GBP 300.000	Canary Wharf Finance II Plc 'C2' RegS FRN 22/10/2037	302.636	0,00
				GBP 2.051.000	Canary Wharf Finance II Plc 'D2' RegS FRN 22/10/2037	2.047.202	0,03
				GBP 1.410.991	Castell Plc '2017-1 A' RegS FRN 25/10/2044	1.656.552	0,02
				GBP 14.250.000	Centrica Plc RegS 4,375% 13/3/2029	19.695.070	0,27

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 4.695.000	Centrica Plc RegS 7,00% 19/9/2033	8.255.169	0,11	GBP 1.029.978	Finsbury Square Plc '2018-1B' RegS FRN 12/9/2065	1.200.028	0,02
EUR 3.200.000	Centrica Plc RegS FRN 10/4/2076*	3.264.208	0,04	GBP 962.979	Finsbury Square Plc '2018-1C' RegS FRN 12/9/2065	1.122.825	0,02
EUR 3.450.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	3.469.303	0,05	GBP 10.528.259	Finsbury Square Plc '2018-2 A' RegS FRN 12/9/2068	12.385.296	0,17
EUR 5.125.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	5.393.883	0,07	GBP 5.985.000	Finsbury Square Plc '2018-2 C' RegS FRN 12/9/2068	7.055.058	0,10
GBP 1.625.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	1.996.574	0,03	GBP 2.024.111	Finsbury Square Plc '2019-1 A' RegS FRN 16/6/2069	2.380.195	0,03
GBP 1.926.359	Charter Mortgage Funding Plc '2017-1 A' RegS FRN 12/6/2054	2.254.932	0,03	GBP 2.355.000	Finsbury Square Plc '2019-3A' RegS FRN 16/12/2069	2.766.412	0,04
EUR 11.300.000	Credit Agricole SA/London RegS 0,50% 24/6/2024	11.382.490	0,15	GBP 1.971.285	Friary No 4 Plc 'A' RegS FRN 21/1/2050	2.303.415	0,03
GBP 9.568.000	Delamare Cards MTN Issuer Plc '2017-1 A1' RegS FRN 19/10/2022	11.223.097	0,15	GBP 1.585.629	Gemgarto Plc '2018-1 B' RegS FRN 16/9/2065	1.825.270	0,02
GBP 7.634.767	Dignity Finance Plc RegS 3,546% 31/12/2034	9.692.685	0,13	GBP 234.945	Gemgarto Plc '2018-1 D' RegS FRN 16/9/2065	269.969	0,00
GBP 2.904.000	Dignity Finance Plc RegS 4,696% 31/12/2049	2.838.658	0,04	GBP 654.847	Gemgarto Plc '2018-1C' RegS FRN 16/9/2065	753.281	0,01
GBP 1.335.842	DLL UK Equipment Finance 2019-1 Plc 'A' RegS FRN 25/3/2028	1.571.839	0,02	EUR 11.050.000	GlaxoSmithKline Capital Plc RegS 23/9/2023 (Zero Coupon)	11.073.592	0,15
GBP 796.224	Duncan Funding Plc '2015-1 A1' RegS FRN 17/12/2062	935.861	0,01	GBP 5.660.000	Globaldrive Auto Receivables UK Plc '2017-A B' RegS FRN 20/6/2025	6.637.661	0,09
GBP 1.546.196	Duncan Funding Plc '2016-1X A1B' RegS FRN 17/4/2063	1.816.664	0,02	GBP 7.398.041	Globaldrive Auto Receivables UK Plc '2018-A A' RegS FRN 20/6/2026	8.683.179	0,12
GBP 12.782.000	E-CARAT 8 Plc 'B' RegS FRN 8/3/2024	14.990.561	0,20	GBP 3.470.000	Globaldrive Auto Receivables UK Plc '2018-A B' RegS FRN 20/6/2026	4.065.201	0,05
EUR 600.000	eG Global Finance Plc RegS 4,375% 7/2/2025	596.205	0,01	EUR 3.500.000	Gosforth Funding Plc '2016-1X A2A' RegS FRN 15/2/2058	3.506.524	0,05
EUR 900.000	eG Global Finance Plc RegS 6,25% 30/10/2025	945.994	0,01	EUR 336.082	Gosforth Funding Plc '2016-2X A1A' RegS FRN 24/7/2058	336.260	0,00
GBP 150.000	EI Group Plc RegS 6,875% 15/2/2021	179.309	0,00	GBP 5.000.000	Gosforth Funding Plc '2017-1X A2' RegS FRN 19/12/2059	5.845.012	0,08
GBP 3.630.000	EI Group Plc RegS 6,00% 6/10/2023	4.345.952	0,06	GBP 1.000.000	Greene King Finance Plc 5,702% 15/12/2034	1.071.816	0,01
GBP 9.811.786	Elvet Mortgages Plc '2018-1 A' RegS FRN 22/10/2058	11.529.787	0,16	GBP 2.961.675	Greene King Finance Plc RegS FRN 15/12/2033	3.477.643	0,05
USD 900.780	EnQuest Plc RegS (Pay-in-kind) '144A' 7,00% 15/4/2022*	703.778	0,01	GBP 1.700.000	Greene King Finance Plc RegS 3,593% 15/3/2035	2.174.033	0,03
GBP 582.257	Eurosail Plc '2006-1X A2C' RegS FRN 10/6/2044	680.544	0,01	GBP 986.700	Greene King Finance Plc RegS 4,064% 15/3/2035	1.295.108	0,02
GBP 2.741.151	Feldspar Plc '2016-1 A' RegS FRN 15/9/2045	3.218.554	0,04	GBP 3.320.000	Holmes Master Issuer Plc '2018-1X A3' RegS FRN 15/10/2054	3.880.790	0,05
GBP 314.882	Finsbury Square Plc '2017-1 A' RegS FRN 12/3/2059	369.503	0,01	GBP 4.540.000	HSBC Holdings Plc RegS FRN 13/11/2026	5.394.822	0,07
GBP 409.991	Finsbury Square Plc '2017-1 B' RegS FRN 12/3/2059	481.396	0,01	GBP 6.845.000	HSBC Holdings Plc RegS 5,75% 20/12/2027	9.905.381	0,13
GBP 805.982	Finsbury Square Plc '2017-1 C' RegS FRN 12/3/2059	947.351	0,01	GBP 6.350.000	HSBC Holdings Plc RegS 7,00% 7/4/2038	10.963.627	0,15
GBP 2.566.165	Finsbury Square Plc '2017-2 A' RegS FRN 12/9/2065	3.009.818	0,04	GBP 8.000.000	HSBC Holdings Plc RegS 6,00% 29/3/2040	12.707.938	0,17
GBP 5.670.956	Finsbury Square Plc '2018-1 A' RegS FRN 12/9/2065	6.650.307	0,09	GBP 800.000	Iceland Bondco Plc RegS 4,625% 15/3/2025	799.634	0,01
GBP 658.986	Finsbury Square Plc '2018-1 D' RegS FRN 12/9/2065	769.245	0,01	EUR 3.625.000	Imperial Brands Finance Plc RegS 0,50% 27/7/2021	3.645.010	0,05
				EUR 1.900.000	Imperial Brands Finance Plc RegS 2,125% 12/2/2027	1.977.985	0,03
				EUR 5.125.000	Informa Plc RegS 1,25% 22/4/2028	5.060.348	0,07

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 200.000	Intu SGS Finance Plc RegS 3,875% 17/3/2023	208.822	0,00	GBP 1.900.000	Newday Funding Plc '2017-1 C' RegS FRN 15/7/2025	2.230.230	0,03
USD 750.000	Ithaca Energy North Sea Plc '144A' 9,375% 15/7/2024	702.170	0,01	GBP 2.100.000	Newday Funding Plc '2017-1 D' RegS FRN 15/7/2025	2.467.303	0,03
USD 1.300.000	Jaguar Land Rover Automotive Plc '144A' 4,50% 1/10/2027	1.005.676	0,01	GBP 6.800.000	Newday Partnership Funding Plc '2017-1 A' RegS FRN 15/12/2027	7.917.298	0,11
EUR 250.000	Jaguar Land Rover Automotive Plc RegS 4,50% 15/1/2026	236.327	0,00	EUR 392.476	Newgate Funding Plc '2006-1 BB' RegS FRN 1/12/2050	369.336	0,01
GBP 5.466.694	Kenrick No 3 Plc 'A' RegS FRN 11/10/2054	6.385.539	0,09	GBP 5.000.000	NGG Finance Plc RegS FRN 18/6/2073	6.586.671	0,09
EUR 1.679.590	Kensington Mortgage Securities Plc '2007-1X A3B' RegS FRN 14/6/2040	1.643.826	0,02	GBP 21.120.101	Oat Hill No 1 Plc 'A' RegS FRN 25/2/2046	24.764.775	0,33
GBP 5.270.000	Lanark Master Issuer Plc '2017-1X 1A' RegS FRN 22/12/2069	6.178.865	0,08	EUR 10.761.629	Paragon Mortgages No 10 Plc '10X A2B' RegS FRN 15/6/2041	10.378.777	0,14
GBP 8.200.000	Lanark Master Issuer Plc '2017-1X 2A' RegS FRN 22/12/2069	9.599.467	0,13	USD 2.630.535	Paragon Mortgages No 13 Plc '144A' FRN 15/1/2039	2.256.650	0,03
GBP 7.500.000	Lanark Master Issuer Plc '2018-1X 2A' RegS FRN 22/12/2069	8.742.723	0,12	USD 46.185	Paragon Mortgages No 13 Plc '13X A2C' RegS FRN 15/1/2039	39.621	0,00
GBP 3.666.867	Lanark Master Issuer Plc '2019-1X 1A2' RegS FRN 22/12/2069	4.318.308	0,06	EUR 927.552	Paragon Mortgages No 25 Plc '12X A2B' RegS FRN 15/11/2038	889.525	0,01
GBP 20.517.000	LCR Finance Plc RegS 4,50% 7/12/2028	31.348.378	0,42	GBP 7.871.414	Paragon Mortgages No 25 Plc 'A' RegS FRN 15/5/2050	9.126.139	0,12
GBP 3.110.000	Lloyds Bank Plc RegS 9,625% 6/4/2023	4.562.151	0,06	GBP 975.000	Paragon Mortgages No 25 Plc 'B' RegS FRN 15/5/2050	1.123.012	0,02
GBP 5.000.000	M&G Plc RegS FRN 20/10/2051	6.698.708	0,09	GBP 770.000	Paragon Mortgages No 25 Plc 'C' RegS FRN 15/5/2050	881.257	0,01
GBP 2.219.000	M&G Plc RegS FRN 20/7/2055	2.907.233	0,04	GBP 11.275.000	PCL Funding II Plc '2017-1 A' RegS FRN 15/6/2022	13.231.776	0,18
GBP 7.000.000	M&G Plc RegS FRN 19/12/2063	9.908.201	0,13	GBP 7.462.000	PCL Funding III Plc '2017-2 A' RegS FRN 15/6/2023	8.730.277	0,12
GBP 7.196.673	Malt Hill No 2 Plc 'A' RegS FRN 27/11/2055	8.431.544	0,11	GBP 332.000	PCL Funding III Plc '2017-2 C' RegS FRN 15/6/2023	388.618	0,01
GBP 4.700.000	Marks & Spencer Plc RegS 3,25% 10/7/2027	5.473.403	0,07	GBP 745.000	PCL Funding III Plc 'B' RegS FRN 15/6/2023	870.411	0,01
GBP 2.080.000	Mitchells & Butlers Finance Plc RegS 6,469% 15/9/2030	2.825.900	0,04	GBP 5.305.000	Penarth Master Issuer Plc '2018-1X A2' RegS FRN 18/3/2025	6.185.546	0,08
GBP 955.000	Mitchells & Butlers Finance Plc RegS FRN 15/9/2034	895.190	0,01	GBP 817.000	Pennon Group Plc RegS FRN (Perpetual)	962.482	0,01
GBP 1.165.000	Mitchells & Butlers Finance Plc RegS FRN 15/6/2036	1.060.794	0,01	GBP 140.815	Premiertel Plc 6,175% 8/5/2032	200.352	0,00
EUR 11.075.000	Mondi Finance Plc RegS 1,625% 27/4/2026*	11.687.004	0,16	GBP 7.759.207	Prs Finance Plc RegS 1,75% 24/11/2026	9.530.704	0,13
GBP 7.106.348	Motor Plc '2016-1 A' RegS 1,30% 25/11/2025	8.328.073	0,11	GBP 5.200.000	Prs Finance Plc RegS 2,00% 23/1/2029	6.491.921	0,09
GBP 1.710.000	Motor Plc '2016-1 C' RegS 3,75% 25/11/2025	2.028.608	0,03	GBP 2.385.000	Quadgas Finance Plc RegS 3,375% 17/9/2029 (traded in Germany)	2.888.261	0,04
GBP 343.000	Motor Plc '2016-1 D' RegS 4,25% 25/11/2025	408.000	0,01	GBP 7.680.000	Quadgas Finance Plc RegS 3,375% 17/9/2029 (traded in United Kingdom)	9.300.563	0,13
GBP 285.000	Motor Plc '2016-1 E' RegS 5,25% 25/11/2025	339.389	0,00	GBP 2.874.138	Residential Mortgage Securities 29 Plc 'A' RegS FRN 20/12/2046	3.377.478	0,05
GBP 665.122	Motor Plc '2017-1X A2' RegS FRN 25/9/2024	780.576	0,01	GBP 2.570.000	Residential Mortgage Securities 29 Plc 'B' RegS FRN 20/12/2046	3.012.678	0,04
GBP 3.835.000	National Grid Electricity Transmission Plc RegS 2,00% 16/9/2038	4.443.568	0,06	GBP 695.000	Residential Mortgage Securities 29 Plc 'C' RegS FRN 20/12/2046	813.684	0,01
USD 1.200.000	National Westminster Bank Plc FRN (Perpetual)	936.194	0,01				
USD 225.000	Neptune Energy Bondco Plc '144A' 6,625% 15/5/2025	204.270	0,00				
GBP 6.400.000	Newday Funding Plc '2017-1 A' RegS FRN 15/7/2025	7.504.361	0,10				
GBP 1.390.000	Newday Funding Plc '2017-1 B' RegS FRN 15/7/2025	1.632.599	0,02				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 3.522.384	Residential Mortgage Securities 30 Plc 'A' RegS FRN 20/3/2050	4.126.599	0,06	GBP 1.364.453	Tesco Property Finance 4 Plc RegS 5,801% 13/10/2040	2.108.405	0,03
GBP 2.350.000	Residential Mortgage Securities 30 Plc 'B' RegS FRN 20/3/2050	2.746.033	0,04	GBP 12.000.000	Thames Water Utilities Finance Plc RegS 4,375% 3/7/2034	17.309.912	0,23
GBP 460.000	Residential Mortgage Securities 30 Plc 'C' RegS FRN 20/3/2050	539.548	0,01	GBP 5.775.833	Tolkien Funding Sukuk No 1 Plc 'A' RegS FRN 20/7/2052	6.785.777	0,09
GBP 8.234.365	Ripon Mortgages Plc '1X A1' RegS FRN 20/8/2056	9.669.475	0,13	GBP 10.363.452	Towd Point Mortgage Funding Auburn 11 Plc '2017-A11X A1' RegS FRN 20/5/2045	12.163.844	0,16
GBP 22.810.000	Ripon Mortgages Plc '1X B1' RegS FRN 20/8/2056	26.716.938	0,36	GBP 919.323	Tower Bridge Funding No.1 Plc 'A' RegS FRN 20/3/2056	1.080.106	0,01
GBP 485.000	Ripon Mortgages Plc '1X B2' RegS FRN 20/8/2056	567.156	0,01	GBP 200.000	Trinity Square Plc '2015-1X B' RegS FRN 15/7/2051	235.183	0,00
GBP 11.250.000	Ripon Mortgages Plc '1X C1' RegS FRN 20/8/2056	13.157.803	0,18	GBP 2.983.569	Turbo Finance 6 Plc 'B' RegS FRN 20/2/2023	3.501.781	0,05
GBP 5.664.445	RMAC Securities No 2 Plc '2018-2 A' RegS FRN 12/6/2046	6.627.477	0,09	GBP 398.060	Turbo Finance 7 Plc 'B' RegS FRN 20/6/2023	467.612	0,01
GBP 410.000	RMAC Securities No 2 Plc '2018-2 B' RegS FRN 12/6/2046	480.333	0,01	GBP 4.912.261	Turbo Finance 8 Plc 'A' RegS FRN 20/2/2026	5.771.023	0,08
GBP 420.000	RMAC Securities No 2 Plc '2018-2 C' RegS FRN 12/6/2046	495.417	0,01	GBP 12.185.612	Twin Bridges Plc '2018-1 A' RegS FRN 12/9/2050	14.291.454	0,19
GBP 8.715.000	Santander UK Group Holdings Plc RegS FRN 8/5/2026	10.640.353	0,14	GBP 3.483.000	Twin Bridges Plc '2018-1 C' RegS FRN 12/9/2050	4.070.611	0,06
GBP 5.470.000	Scottish Hydro Electric Transmission Plc RegS 2,25% 27/9/2035	6.402.323	0,09	GBP 2.040.000	Twin Bridges Plc '2018-1 D' RegS FRN 12/9/2050	2.390.299	0,03
GBP 7.000.000	Scottish Widows Ltd RegS 5,50% 16/6/2023	9.141.148	0,12	GBP 1.685.000	Twin Bridges Plc '2018-1B' RegS FRN 12/9/2050	1.955.936	0,03
GBP 1.660.000	Scottish Widows Ltd RegS 7,00% 16/6/2043	2.639.156	0,04	GBP 565.000	Twin Bridges Plc"2019-2C' RegS FRN 12/6/2053	664.019	0,01
GBP 9.435.000	Silverstone Master Issuer Plc '2018-1X 2A' RegS FRN 21/1/2070	11.020.670	0,15	EUR 8.354.000	UBS AG/London RegS 0,25% 10/1/2022	8.413.648	0,11
GBP 2.492.400	Silverstone Master Issuer Plc '2019-1X 2A' RegS FRN 21/1/2070	2.936.691	0,04	GBP 272.000	Unique Pub Finance Co Plc/The RegS 7,395% 28/3/2024	370.155	0,01
EUR 1.531.000	Sky Ltd RegS 2,25% 17/11/2025	1.709.821	0,02	GBP 1.153.593	Unique Pub Finance Co Plc/The RegS 5,659% 30/6/2027	1.553.203	0,02
GBP 1.972.000	Spirit Issuer Plc RegS FRN 28/12/2031	2.295.494	0,03	GBP 471.000	Unique Pub Finance Co Plc/The RegS 6,464% 30/3/2032	682.959	0,01
GBP 8.280.000	SSE Plc RegS 8,375% 20/11/2028	14.568.205	0,20	GBP 56.831.953	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2028	83.555.489	1,13
GBP 683.000	SSE Plc RegS FRN (Perpetual)	808.860	0,01	GBP 28.296.000	United Kingdom Gilt RegS 4,50% 7/9/2034	49.468.071	0,67
GBP 667.342	Stanlington No 1 Plc '2017-1 A' RegS FRN 12/6/2046	782.784	0,01	GBP 38.583.569	United Kingdom Gilt RegS 1,50% 22/7/2047	48.406.702	0,65
GBP 180.000	Stanlington No 1 Plc '2017-1E' RegS FRN 12/6/2046	215.534	0,00	GBP 10.925.000	University of Oxford RegS 2,544% 8/12/2117	15.477.007	0,21
GBP 426.000	Stonegate Pub Co Financing Plc RegS FRN 15/3/2022	505.388	0,01	GBP 13.701.922	Warwick Finance Residential Mortgages No One Plc 'A' RegS FRN 21/9/2049	16.101.260	0,22
GBP 250.000	Telereal Securitisation Plc FRN 10/12/2031	253.392	0,00	GBP 3.885.464	Warwick Finance Residential Mortgages No Two Plc 'A' RegS FRN 21/9/2049	4.577.655	0,06
EUR 350.000	Tesco Corporate Treasury Services Plc RegS 0,875% 29/5/2026	349.289	0,00	GBP 3.100.000	Warwick Finance Residential Mortgages No Two Plc 'C' RegS FRN 21/9/2049	3.650.940	0,05
GBP 528.619	Tesco Property Finance 1 Plc RegS 7,623% 13/7/2039	908.659	0,01	GBP 10.000.000	Western Power Distribution Plc RegS 3,50% 16/10/2026	12.506.753	0,17
GBP 11.826.458	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040 (traded in Ireland)	18.098.280	0,24			1.177.908.241	15,89
GBP 1.004.862	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040 (traded in United Kingdom)	1.537.762	0,02	États-Unis			
				EUR 7.200.000	Abbott Ireland Financing DAC RegS 27/9/2020 (Zero Coupon)	7.210.440	0,10
				EUR 12.225.000	Abbott Ireland Financing DAC RegS 0,10% 19/11/2024	12.190.428	0,16

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
EUR 8.250.000	AT&T Inc 1,80% 14/9/2039	7.927.090	0,11	EUR 14.700.000	Morgan Stanley FRN 26/7/2024 [^]	14.911.166	0,20
EUR 15.250.000	Bank of America Corp RegS FRN 7/2/2022	15.337.154	0,21	EUR 8.800.000	National Grid North America Inc RegS 0,75% 8/8/2023	8.985.812	0,12
EUR 7.000.000	Bank of America Corp RegS FRN 9/5/2026	7.147.840	0,10	EUR 400.000	Netflix Inc RegS 3,875% 15/11/2029	418.976	0,01
EUR 11.825.000	BAT Capital Corp RegS FRN 16/8/2021	11.842.738	0,16	EUR 1.170.000	Netflix Inc RegS 3,625% 15/6/2030	1.187.517	0,02
EUR 2.755.000	Chubb INA Holdings Inc 1,40% 15/6/2031	2.917.941	0,04	EUR 16.203.000	PVH Corp RegS 3,125% 15/12/2027 [^]	18.063.023	0,24
GBP 11.335.000	Citigroup Inc 1,75% 23/10/2026	13.283.429	0,18	USD 200.000	SES GLOBAL Americas Holdings GP '144A' 5,30% 25/3/2044	180.605	0,00
EUR 7.577.000	Coca-Cola Co/The 0,125% 22/9/2022	7.635.532	0,10	EUR 600.000	Stryker Corp 0,75% 1/3/2029	600.631	0,01
USD 3.764.000	CRH America Finance Inc RegS 3,95% 4/4/2028	3.695.325	0,05	EUR 2.060.000	Thermo Fisher Scientific Inc 0,125% 1/3/2025	2.036.662	0,03
USD 3.323.000	DuPont de Nemours Inc 5,319% 15/11/2038	3.638.958	0,05	USD 1.595.000	Union Pacific Corp 3,875% 1/2/2055	1.515.566	0,02
EUR 11.650.000	Eli Lilly & Co 1,70% 1/11/2049	11.672.065	0,16	USD 50.374.917	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	48.671.773	0,66
EUR 15.000.000	Equinix Inc 2,875% 1/10/2025	15.476.400	0,21	USD 100.933.080	United States Treasury Inflation Indexed Bonds 0,25% 15/7/2029	92.689.987	1,25
EUR 8.575.000	Fidelity National Information Services Inc 0,125% 21/5/2021	8.596.566	0,12	USD 53.596.834	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2048 [^]	55.346.123	0,75
EUR 8.450.000	Fidelity National Information Services Inc 0,125% 3/12/2022	8.444.710	0,11	GBP 10.000.000	Verizon Communications Inc 1,875% 19/9/2030	11.593.672	0,16
EUR 3.235.000	Fidelity National Information Services Inc 0,75% 21/5/2023	3.292.146	0,04	EUR 2.445.000	Verizon Communications Inc 2,875% 15/1/2038	2.957.606	0,04
EUR 5.025.000	Fidelity National Information Services Inc 1,00% 3/12/2028	5.036.482	0,07	GBP 4.540.000	Wells Fargo & Co RegS 2,50% 2/5/2029	5.568.374	0,08
EUR 15.600.000	Fidelity National Information Services Inc 2,00% 21/5/2030	17.045.106	0,23	GBP 12.530.000	Wells Fargo & Co RegS 2,125% 24/9/2031	14.728.271	0,20
GBP 800.000	Fidelity National Information Services Inc 3,36% 21/5/2031	1.035.786	0,01			592.143.104	7,99
EUR 457.000	Fidelity National Information Services Inc 2,95% 21/5/2039	537.111	0,01	Total des obligations		5.870.640.563	79,20
EUR 5.110.000	Fiserv Inc 1,125% 1/7/2027 [^]	5.250.898	0,07	EXCHANGE TRADED FUNDS			
GBP 780.000	Fiserv Inc 3,00% 1/7/2031	975.073	0,01	Irlande			
GBP 15.269.000	Ford Motor Credit Co LLC 4,535% 6/3/2025	18.883.218	0,25	EUR 133.413	iShares EUR Corp Bond 1-5yr UCITS ETF	14.866.210	0,20
EUR 150.000	Ford Motor Credit Co LLC 2,33% 25/11/2025	150.358	0,00	USD 290.000	iShares JP Morgan EM Local Government Bond UCITS ETF [^]	15.768.578	0,21
EUR 4.065.000	Ford Motor Credit Co LLC 2,386% 17/2/2026	4.076.789	0,05	USD 531.048	iShares USD Corp Bond UCITS ETF 'D'	59.449.961	0,80
EUR 9.500.000	Goldman Sachs Group Inc/The RegS FRN 27/7/2021	9.619.463	0,13			90.084.749	1,21
EUR 16.150.000	Goldman Sachs Group Inc/The RegS FRN 9/9/2022	16.213.631	0,22	Total des Exchange Traded Funds		90.084.749	1,21
EUR 3.190.000	Goldman Sachs Group Inc/The RegS 0,125% 19/8/2024	3.158.840	0,04	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
EUR 15.025.000	International Flavors & Fragrances Inc 1,800% 25/9/2026	15.963.462	0,21			5.960.725.312	80,41
EUR 5.040.000	Levi Strauss & Co 3,375% 15/3/2027	5.381.309	0,07	Autres valeurs mobilières et instruments du marché monétaire			
USD 10.771.000	McDonald's Corp 4,45% 1/9/2048	11.435.908	0,15	OBLIGATIONS			
USD 13.000.000	Microsoft Corp 4,25% 6/2/2047	14.665.928	0,20	France			
EUR 8.700.000	MMS USA Financing Inc RegS 1,75% 13/6/2031	8.956.694	0,12	EUR 800.000	E-Carat SA 'B' RegS FRN 20/12/2028	801.400	0,01
EUR 19.100.000	Morgan Stanley FRN 9/11/2021	19.128.364	0,26	EUR 200.000	E-Carat SA 'C' RegS FRN 20/12/2028	200.150	0,00
EUR 14.800.000	Morgan Stanley FRN 27/1/2022	14.864.158	0,20	EUR 200.000	E-Carat SA 'D' RegS FRN 20/12/2028	200.268	0,00
				EUR 300.000	E-Carat SA 'E' RegS FRN 20/12/2028	300.486	0,00
				EUR 5.300.000	FCT Autonomia '2019 B' RegS FRN 25/9/2035	5.306.029	0,07
				EUR 400.000	FCT Autonomia 2019 'F' RegS FRN 25/9/2035	400.993	0,01

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 349.000	Finsbury Square Plc '2019-3C' RegS FRN 16/12/2069	410.276	0,01	GBP 1.910.000	Twin Bridges Plc '2019-2A' RegS FRN 12/6/2053	2.247.115	0,03
GBP 11.854.265	Gemgarto Plc '2018-1A' RegS FRN 16/9/2065	13.916.670	0,19	GBP 1.196.000	Twin Bridges Plc '2019-2B' RegS FRN 12/6/2053	1.405.442	0,02
GBP 8.232.143	Globaldrive Auto Receivables UK Plc '2019-A A' RegS FRN 20/9/2026	9.661.626	0,13	GBP 250.000	Twin Bridges Plc '2019-2D' RegS FRN 12/6/2053	294.008	0,00
GBP 2.820.000	Globaldrive Auto Receivables UK Plc '2019-A B' RegS FRN 20/9/2026	3.310.789	0,04			82.889.901	1,12
GBP 6.626.073	Gosforth Funding Plc '2018-1 A2' RegS FRN 25/8/2060	7.776.094	0,11	Total des obligations		480.681.680	6,49
USD 6.023.440	Lanark Master Issuer Plc '2018-2X 1A' RegS FRN 22/12/2069	5.467.295	0,07	Total des autres valeurs mobilières et instruments du marché monétaire		480.681.680	6,49
GBP 3.965.000	Permanent Master Issuer Plc '2019-1X A2' RegS FRN 15/7/2058	4.658.153	0,06	Organismes de placement collectif			
EUR 2.686.467	RMAC Securities No 1 Plc '2006-NS1X M1C' RegS FRN 12/6/2044	2.483.639	0,03	Irlande			
GBP 6.400.000	Silk Road Finance Number Six Plc '2019-2A' RegS FRN 21/9/2067	7.511.971	0,10	101.191	BlackRock ICS Euro Liquid Environmentally Aware Fund ⁻	10.082.007	0,14
GBP 1.190.000	Turbo Finance 8 Plc 'C' RegS FRN 20/2/2026	1.397.660	0,02	2.928.543	BlackRock ICS Euro Liquidity Fund ⁻	291.930.079	3,94
GBP 2.392.865	Twin Bridges Plc '2019-1 A' RegS FRN 12/12/2052	2.808.174	0,04			302.012.086	4,08
GBP 385.000	Twin Bridges Plc '2019-1B' RegS FRN 12/12/2052	450.436	0,01	Total des organismes de placement collectif		302.012.086	4,08
GBP 550.000	Twin Bridges Plc '2019-1C' RegS FRN 12/12/2052	643.581	0,01	Portefeuille de titres à la valeur de marché		6.743.419.078	90,98
				Autres éléments de l'actif net		669.102.530	9,02
				Total de l'actif net (EUR)		7.412.521.608	100,00

^A Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCCDS	USD 3.260.000	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	(45.312)	(229.036)
CCCDS	USD 124.350.200	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(406.240)	(2.736.226)
CCCDS	EUR 98.560.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 30 Version 1 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	(1.489.099)	(12.936.541)
CCCDS	EUR 719.208.197	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(2.121.427)	(19.047.337)
CCCDS	EUR 3.280.000	Fund receives default protection on Markit iTraxx Europe Sub Financials Series 29 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(33.056)	32.056
CCCDS	EUR 1.184.004	Fund receives Fixed 5,000% and provides default protection on Markit iTraxx Europe Crossover Series 30 Version 1	Bank of America Merrill Lynch	20/6/2024	4.107	136.254
CCILS	GBP 61.349.886	Fund receives Fixed 3,273% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/5/2023	634.408	635.599
CCILS	GBP 10.639.000	Fund receives Fixed 3,370% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/3/2028	47.038	47.312
CCILS	GBP 49.460.000	Fund receives Fixed 3,475% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/10/2029	452.429	453.730
CCILS	GBP 89.093.000	Fund receives Fixed 3,561% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/11/2023	2.561.470	2.562.782
CCILS	GBP 28.392.550	Fund receives Fixed 3,670% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/6/2024	734.957	735.437
CCILS	GBP 1.200.000	Fund receives Fixed 3,670% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/6/2029	46.629	46.660
CCILS	GBP 12.000.000	Fund receives Fixed 3,675% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/6/2029	475.435	475.742

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCILS	GBP 24.495.000	Fund receives Fixed 3,710% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	1.054.726	1.055.345
CCILS	GBP 24.495.000	Fund receives Fixed 3,725% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	1.110.859	1.111.476
CCILS	GBP 24.130.000	Fund receives Fixed 3,745% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	1.168.146	1.168.753
CCILS	GBP 24.140.000	Fund receives Fixed 3,773% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2029	1.251.402	1.252.019
CCILS	GBP 55.113.000	Fund receives Fixed 3,776% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2028	2.477.370	2.497.057
CCILS	EUR 58.182.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,895%	Bank of America Merrill Lynch	15/10/2024	149.308	150.185
CCILS	EUR 78.835.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,910%	Bank of America Merrill Lynch	15/11/2024	217.968	219.157
CCILS	EUR 27.799.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,920%	Bank of America Merrill Lynch	15/11/2024	62.153	62.572
CCILS	EUR 19.576.345	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,930%	Bank of America Merrill Lynch	15/7/2024	31.737	32.072
CCILS	EUR 95.562.395	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,960%	Bank of America Merrill Lynch	15/6/2024	346.957	348.397
CCILS	EUR 24.555.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,967%	Bank of America Merrill Lynch	15/11/2024	(6.227)	(5.857)
CCILS	EUR 49.469.387	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,985%	Bank of America Merrill Lynch	15/6/2024	113.985	114.831
CCILS	EUR 42.580.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,997%	Bank of America Merrill Lynch	15/3/2024	52.603	53.159
CCILS	EUR 37.440.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,039%	Bank of America Merrill Lynch	15/11/2029	190.751	191.605
CCILS	EUR 37.590.445	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,050%	Bank of America Merrill Lynch	15/5/2022	27.937	28.289
CCILS	EUR 100.000.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,122%	Bank of America Merrill Lynch	15/12/2021	(589.275)	(588.338)
CCILS	GBP 49.460.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,425%	Bank of America Merrill Lynch	15/10/2024	(407.907)	(407.047)
CCIRS	SEK 40.897.000	Fund receives Fixed 0,532% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(23.678)	(23.009)
CCIRS	SEK 39.293.000	Fund receives Fixed 0,532% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(22.014)	(22.107)
CCIRS	SEK 80.190.000	Fund receives Fixed 0,574% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(17.082)	(13.796)
CCIRS	GBP 13.930.000	Fund receives Fixed 0,680% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	13/8/2029	(342.517)	(342.180)
CCIRS	GBP 64.240.000	Fund receives Fixed 0,744% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	25/11/2021	(56.816)	(52.609)
CCIRS	GBP 63.730.000	Fund receives Fixed 0,828% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	6/11/2021	63.200	53.983
CCIRS	HUF 6.733.900.000	Fund receives Fixed 1,442% and pays Floating HUF 6 Month BUBOR	Bank of America Merrill Lynch	18/12/2029	290.255	290.665
CCIRS	EUR 8.990.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,098%	Bank of America Merrill Lynch	10/7/2029	(51.336)	(51.163)
CCIRS	EUR 24.902.723	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,170%	Bank of America Merrill Lynch	13/10/2034	493.069	493.779
CCIRS	EUR 45.888.452	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,202%	Bank of America Merrill Lynch	20/6/2029	(739.397)	(738.516)
CCIRS	EUR 24.733.562	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,211%	Bank of America Merrill Lynch	10/9/2029	(402.413)	(401.916)
CCIRS	EUR 31.000.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,212%	Bank of America Merrill Lynch	10/9/2029	(508.988)	(508.364)
CCIRS	EUR 33.148.701	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,424%	Bank of America Merrill Lynch	4/7/2044	1.846.631	374.349
CCIRS	GBP 4.870.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,852%	Bank of America Merrill Lynch	13/8/2049	237.141	237.349
CCIRS	GBP 5.982.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,161%	Bank of America Merrill Lynch	30/11/2022	(77.132)	(76.827)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	GBP 307.693	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,239%	Bank of America Merrill Lynch	20/12/2067	(38.936)	(38.923)
CCIRS	GBP 13.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,424%	Bank of America Merrill Lynch	8/12/2023	(373.376)	(372.877)
CCIRS	NZD 25.719.000	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 1,175%	Bank of America Merrill Lynch	14/11/2024	24.995	25.187
CCIRS	NZD 22.093.750	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 3,219%	Bank of America Merrill Lynch	24/5/2028	(1.897.168)	(1.896.918)
CCIRS	NZD 22.093.750	Fund receives Floating NZD 3 Month New Zealand Bank Bill Rate and pays Fixed 3,220%	Bank of America Merrill Lynch	24/5/2028	(1.898.214)	(1.897.964)
CCIRS	USD 496.640.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,630%	Bank of America Merrill Lynch	15/9/2021	(63.733)	(60.036)
CCIRS	USD 496.640.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,631%	Bank of America Merrill Lynch	15/9/2021	(66.729)	(63.042)
CCIRS	USD 180.980.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,217%	Bank of America Merrill Lynch	31/8/2023	(3.776.184)	(3.774.093)
CCIRS	USD 12.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,860%	Bank of America Merrill Lynch	3/4/2028	(1.031.480)	(1.031.285)
CCIRS	USD 28.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,972%	Bank of America Merrill Lynch	10/5/2027	(2.406.652)	(2.406.201)
CCIRS	USD 5.340.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,974%	Bank of America Merrill Lynch	3/5/2028	(507.376)	(507.291)
CCIRS	USD 1.903.567	Fund receives Floating USD 3 Month LIBOR and pays Fixed 3,018%	Bank of America Merrill Lynch	10/5/2028	(187.259)	(187.228)
CDS	EUR 390.000	Fund receives default protection on Fiat Chrysler Automobiles NV and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	(2.076)	(75.422)
CDS	EUR 100.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	228	(18.815)
CDS	EUR 200.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	322	(37.631)
CDS	EUR 390.000	Fund receives default protection on Peugeot SA and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	611	(79.301)
CDS	EUR 40.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Bank of America Merrill Lynch	20/6/2024	1.668	(7.011)
CDS	EUR 100.000	Fund receives default protection on Altice Finco SA and pays Fixed 5,000%	Barclays Bank	20/12/2024	(409)	(10.066)
CDS	EUR 9.240.000	Fund receives default protection on BASF SE and pays Fixed 1,000%	Barclays Bank	20/6/2021	119.121	(134.288)
CDS	EUR 500.000	Fund receives default protection on Boparan Finance Plc and pays Fixed 5,000%	Barclays Bank	20/6/2021	119.405	129.902
CDS	EUR 300.000	Fund receives default protection on Casino Guichard Perrachon SA and pays Fixed 5,000%	Barclays Bank	20/6/2021	(12.722)	(5.222)
CDS	EUR 700.000	Fund receives default protection on Daimler AG and pays Fixed 1,000%	Barclays Bank	20/12/2024	(3.249)	(15.706)
CDS	USD 25.000.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Barclays Bank	20/12/2023	(1.228.825)	(21.960)
CDS	EUR 770.000	Fund receives default protection on Next Plc and pays Fixed 1,000%	Barclays Bank	20/12/2024	(13.199)	(5.422)
CDS	EUR 300.000	Fund receives default protection on Suedzucker and pays Fixed 1,000%	Barclays Bank	20/6/2024	(7.093)	(1.558)
CDS	EUR 750.000	Fund receives default protection on Sunrise Communications Holdings SA and pays Fixed 5,000%	Barclays Bank	20/12/2024	(8.571)	(166.570)
CDS	EUR 9.240.000	Fund receives Fixed 1,000% and provides default protection on Air Liquide SA	Barclays Bank	20/6/2021	(121.784)	131.625
CDS	EUR 750.000	Fund receives Fixed 5,000% and provides default protection on Boparan Finance Plc	Barclays Bank	20/6/2023	(180.323)	(240.323)
CDS	EUR 500.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Barclays Bank	20/6/2023	18.473	8.473
CDS	EUR 700.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000%	BNP Paribas	20/12/2024	(6.683)	7.724
CDS	EUR 2.750.000	Fund receives default protection on Barclays Bank Plc and pays Fixed 1,000%	BNP Paribas	20/6/2021	(213.641)	(29.352)
CDS	EUR 19.600.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(413.594)	(393.788)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 4.057.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(52.956)	(81.510)
CDS	EUR 100.000	Fund receives default protection on Cable Wireless Ltd and pays Fixed 5,000%	BNP Paribas	20/12/2023	563	(17.600)
CDS	EUR 210.000	Fund receives default protection on CMA CGM SA and pays Fixed 5,000%	BNP Paribas	20/6/2024	(464)	43.636
CDS	EUR 108.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	BNP Paribas	20/6/2024	(5.736)	(1.686)
CDS	EUR 102.000	Fund receives default protection on Ladbrokers Coral Group Ltd and pays Fixed 1,000%	BNP Paribas	20/6/2024	(2.759)	298
CDS	EUR 6.965.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(104.566)	(157.846)
CDS	EUR 500.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	BNP Paribas	20/12/2024	(16.859)	605
CDS	EUR 100.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	BNP Paribas	20/12/2024	518	(18.815)
CDS	EUR 100.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	BNP Paribas	20/12/2024	181	(18.815)
CDS	USD 350.000	Fund receives default protection on United Mexican States and pays Fixed 1,000%	BNP Paribas	20/6/2024	(6.281)	(2.577)
CDS	EUR 72.264	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	BNP Paribas	20/6/2024	3.119	(12.666)
CDS	EUR 100.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	BNP Paribas	20/12/2024	(569)	(18.754)
CDS	EUR 160.000	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	BNP Paribas	20/6/2023	(10.122)	(24.017)
CDS	EUR 160.000	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	BNP Paribas	20/6/2023	(10.122)	(24.017)
CDS	EUR 70.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	BNP Paribas	20/6/2024	5.656	406
CDS	EUR 100.000	Fund receives Fixed 5,000% and provides default protection on Picard Bondco SA	BNP Paribas	20/12/2024	336	(4.164)
CDS	EUR 380.000	Fund receives default protection on Ardagh Packaging Ltd Co and pays Fixed 5,000%	Citibank	20/12/2024	(426)	(60.818)
CDS	EUR 380.000	Fund receives default protection on Banco Santander SA and pays Fixed 1,000%	Citibank	20/12/2024	(3.163)	647
CDS	EUR 350.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	Citibank	20/12/2024	(11.468)	1.421
CDS	EUR 700.000	Fund receives default protection on Bay Motoren Werke AG and pays Fixed 1,000%	Citibank	20/12/2024	(1.395)	(18.622)
CDS	USD 11.932.000	Fund receives default protection on General Motors Co and pays Fixed 5,000%	Citibank	20/12/2020	1.039.278	(549.706)
CDS	EUR 250.000	Fund receives default protection on Ladbrokers Coral Group Ltd and pays Fixed 1,000%	Citibank	20/12/2024	(1.105)	2.847
CDS	EUR 3.035.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	Citibank	20/6/2024	(47.024)	(68.781)
CDS	USD 200.000	Fund receives default protection on Republic of Italy and pays Fixed 1,000%	Citibank	20/6/2024	(5.400)	2.254
CDS	EUR 1.000.000	Fund receives default protection on Standard Chartered Plc and pays Fixed 1,000%	Citibank	20/12/2024	(9.174)	(2.810)
CDS	EUR 220.000	Fund receives default protection on Suedzucker and pays Fixed 1,000%	Citibank	20/6/2024	(5.206)	(1.143)
CDS	EUR 300.000	Fund receives default protection on TDC A/S and pays Fixed 1,000%	Citibank	20/12/2024	(887)	605
CDS	EUR 600.000	Fund receives default protection on TDC A/S and pays Fixed 1,000%	Citibank	20/12/2024	(2.369)	1.211
CDS	EUR 300.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Citibank	20/6/2024	5.907	(52.582)
CDS	EUR 170.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Citibank	20/6/2024	2.793	(29.797)
CDS	EUR 390.000	Fund receives default protection on Valeo and pays Fixed 1,000%	Citibank	20/12/2024	(3.863)	(2.560)
CDS	EUR 122.164	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	Citibank	20/6/2023	(5.030)	(18.338)

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BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 200.000	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	Citibank	20/6/2023	(7.436)	(30.021)
CDS	EUR 100.000	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	Citibank	20/6/2023	(2.552)	(15.011)
CDS	EUR 509.879	Fund receives Fixed 1,000% and provides default protection on Telecom Italia SpA	Citibank	20/6/2026	38.272	(29.794)
CDS	EUR 300.000	Fund receives Fixed 5,000% and provides default protection on Ziggo Bond Company BV	Citibank	20/12/2026	24.732	59.058
CDS	EUR 665.000	Fund receives default protection on Ardagh Packaging Ltd Co and pays Fixed 5,000%	Credit Suisse	20/12/2024	(2.315)	(106.432)
CDS	EUR 1.500.000	Fund receives default protection on Boparan Finance Plc and pays Fixed 5,000%	Credit Suisse	20/12/2021	60.748	443.248
CDS	EUR 150.000	Fund receives default protection on CMA CGM SA and pays Fixed 5,000%	Credit Suisse	20/6/2024	(5.581)	31.169
CDS	EUR 170.000	Fund receives default protection on CMA CGM SA and pays Fixed 5,000%	Credit Suisse	20/12/2024	(7.446)	37.604
CDS	EUR 250.000	Fund receives default protection on Garfunkelux Holdco 2 SA and pays Fixed 5,000%	Credit Suisse	20/6/2021	(15.115)	(6.366)
CDS	EUR 250.000	Fund receives default protection on Garfunkelux Holdco 2 SA and pays Fixed 5,000%	Credit Suisse	20/6/2021	(15.115)	(6.366)
CDS	EUR 390.000	Fund receives default protection on Garfunkelux Holdco 2 SA and pays Fixed 5,000%	Credit Suisse	20/6/2022	(8.513)	(9.488)
CDS	EUR 350.000	Fund receives default protection on HapagLloyd AG and pays Fixed 5,000%	Credit Suisse	20/12/2024	(15.754)	(38.523)
CDS	EUR 400.000	Fund receives default protection on Iceland Bondco Plc and pays Fixed 5,000%	Credit Suisse	20/12/2021	(8.529)	(3.529)
CDS	EUR 550.000	Fund receives default protection on INEOS Group Holdings SA and pays Fixed 5,000%	Credit Suisse	20/12/2024	4.681	(79.881)
CDS	EUR 500.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Credit Suisse	20/12/2023	(50.600)	(14.350)
CDS	EUR 72.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Credit Suisse	20/6/2024	(3.824)	(1.124)
CDS	EUR 110.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Credit Suisse	20/6/2024	(7.080)	(1.717)
CDS	EUR 320.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Credit Suisse	20/6/2024	(27.395)	(4.995)
CDS	EUR 120.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Credit Suisse	20/6/2024	(10.573)	(1.873)
CDS	EUR 515.000	Fund receives default protection on Louis Dreyfus Commodities BV and pays Fixed 5,000%	Credit Suisse	20/12/2019	73.770	(1.387)
CDS	EUR 380.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Credit Suisse	20/12/2024	2.138	(71.498)
CDS	EUR 290.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Credit Suisse	20/12/2024	(290)	(54.564)
CDS	EUR 800.000	Fund receives default protection on Royal Bank of Scotland Group Plc and pays Fixed 1,000%	Credit Suisse	20/12/2024	(12.905)	(14.974)
CDS	EUR 100.000	Fund receives default protection on Sunrise Communications Holdings SA and pays Fixed 5,000%	Credit Suisse	20/12/2024	(137)	(22.209)
CDS	EUR 100.000	Fund receives default protection on TDC A/S and pays Fixed 1,000%	Credit Suisse	20/12/2024	(543)	202
CDS	EUR 400.000	Fund receives default protection on TUI AG and pays Fixed 5,000%	Credit Suisse	20/12/2021	(6.059)	(29.032)
CDS	EUR 710.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Credit Suisse	20/12/2024	19.987	(133.155)
CDS	EUR 830.000	Fund receives default protection on Virgin Media Finance Plc and pays Fixed 5,000%	Credit Suisse	20/12/2021	872	(78.573)
CDS	EUR 1.075.000	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	Credit Suisse	20/6/2020	(4.921)	5.781
CDS	EUR 1.610.000	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	Credit Suisse	20/6/2020	(9.325)	8.658
CDS	EUR 1.500.000	Fund receives Fixed 5,000% and provides default protection on Boparan Finance Plc	Credit Suisse	20/6/2024	(45.460)	(495.460)
CDS	EUR 150.000	Fund receives Fixed 5,000% and provides default protection on CMA CGM SA	Credit Suisse	20/6/2021	9.306	(12.444)

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BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 190.000	Fund receives Fixed 5,000% and provides default protection on CMA CGM SA	Credit Suisse	20/12/2021	9.352	(21.048)
CDS	EUR 300.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Credit Suisse	20/6/2024	30.242	1.742
CDS	EUR 110.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Credit Suisse	20/6/2024	9.576	639
CDS	EUR 390.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Credit Suisse	20/6/2024	8.114	2.264
CDS	EUR 110.000	Fund receives Fixed 5,000% and provides default protection on Jaguar Land Rover Automotive Plc	Credit Suisse	20/12/2024	2.210	378
CDS	EUR 387.500	Fund receives Fixed 5,000% and provides default protection on Loxam	Credit Suisse	20/12/2024	13.735	2.732
CDS	EUR 20.000	Fund receives Fixed 5,000% and provides default protection on Picard Bondco SA	Credit Suisse	20/12/2024	567	(833)
CDS	EUR 312.500	Fund receives Fixed 5,000% and provides default protection on Virgin Media Finance Plc	Credit Suisse	20/6/2026	10.819	61.318
CDS	EUR 860.000	Fund receives Fixed 5,000% and provides default protection on Virgin Media Finance Plc	Credit Suisse	20/6/2026	8.269	168.746
CDS	EUR 200.000	Fund receives Fixed 5,000% and provides default protection on Virgin Media Finance Plc	Credit Suisse	20/12/2026	(5.976)	40.033
CDS	EUR 350.000	Fund receives Fixed 5,000% and provides default protection on Virgin Media Finance Plc	Credit Suisse	20/6/2029	2.748	80.863
CDS	EUR 500.000	Fund receives Fixed 5,000% and provides default protection on Ziggo Bond Company BV	Credit Suisse	20/6/2026	6.211	97.009
CDS	EUR 200.000	Fund receives Fixed 5,000% and provides default protection on Ziggo Bond Company BV	Credit Suisse	20/12/2026	(2.515)	39.372
CDS	USD 7.800.000	Fund receives default protection on National Australia Bank Limited and pays Fixed 1,000%	Deutsche Bank	20/12/2020	(15.413)	(70.727)
CDS	EUR 4.925.000	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	Deutsche Bank	20/12/2021	18.626	88.223
CDS	EUR 100.000	Fund receives default protection on Altice Finco SA and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(661)	(10.066)
CDS	USD 7.077.915	Fund receives default protection on Australia & New Zealand Banking Group Ltd and pays Fixed 1,000%	Goldman Sachs	20/12/2020	(19.081)	(56.515)
CDS	EUR 4.700.000	Fund receives default protection on Bayer AG and pays Fixed 1,000%	Goldman Sachs	20/12/2023	(85.090)	(92.016)
CDS	EUR 200.000	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	61	(2.055)
CDS	EUR 690.000	Fund receives default protection on Cable Wireless Ltd and pays Fixed 5,000%	Goldman Sachs	20/6/2023	(1.062)	(109.783)
CDS	EUR 140.000	Fund receives default protection on Cable Wireless Ltd and pays Fixed 5,000%	Goldman Sachs	20/12/2023	1.654	(24.640)
CDS	EUR 115.384	Fund receives default protection on Cable Wireless Ltd and pays Fixed 5,000%	Goldman Sachs	20/12/2023	327	(20.307)
CDS	EUR 450.000	Fund receives default protection on ITV Plc and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(2.191)	(86.794)
CDS	EUR 1.485.000	Fund receives default protection on Louis Dreyfus Commodities BV and pays Fixed 5,000%	Goldman Sachs	20/12/2019	213.595	(3.999)
CDS	EUR 2.300.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000%	Goldman Sachs	20/6/2024	(10.895)	68.521
CDS	EUR 290.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(770)	(54.564)
CDS	EUR 100.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(440)	(18.815)
CDS	EUR 4.800.000	Fund receives default protection on Ses SA and pays Fixed 1,000%	Goldman Sachs	20/12/2023	(5.796)	(62.672)
CDS	EUR 920.000	Fund receives default protection on Smurfit Kappa Acquisitions Unlimited Co and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(3.914)	(202.316)
CDS	EUR 200.000	Fund receives default protection on Standard Chartered Plc and pays Fixed 1,000%	Goldman Sachs	20/6/2024	(6.268)	(1.323)
CDS	EUR 200.000	Fund receives default protection on Synlab Unsecured Bondco and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(7.922)	(31.766)
CDS	USD 200.000	Fund receives default protection on Teva Pharmaceutical Industries Ltd and pays Fixed 1,000%	Goldman Sachs	20/12/2021	(14.811)	3.480

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	USD 200.000	Fund receives default protection on Teva Pharmaceutical Industries Ltd and pays Fixed 1,000%	Goldman Sachs	20/12/2021	(195)	4.121
CDS	USD 200.000	Fund receives default protection on Teva Pharmaceutical Industries Ltd and pays Fixed 5,000%	Goldman Sachs	20/12/2021	(14.679)	(11.020)
CDS	EUR 100.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(268)	(18.754)
CDS	EUR 170.000	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	Goldman Sachs	20/6/2023	(10.601)	(25.518)
CDS	EUR 80.000	Fund receives Fixed 5,000% and provides default protection on Casino Guichard Perrachon SA	Goldman Sachs	20/12/2024	799	(6.401)
CDS	EUR 400.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Goldman Sachs	20/6/2023	19.779	6.779
CDS	EUR 200.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Goldman Sachs	20/6/2024	10.911	1.161
CDS	EUR 100.000	Fund receives Fixed 5,000% and provides default protection on Picard Bondco SA	Goldman Sachs	20/12/2024	336	(4.164)
CDS	EUR 400.000	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	HSBC	20/12/2024	(285)	(4.110)
CDS	EUR 213.333	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	HSBC	20/12/2024	(47)	(2.192)
CDS	EUR 350.000	Fund receives default protection on Deutsche Bank AG and pays Fixed 1,000%	HSBC	20/12/2024	(1.015)	34.923
CDS	USD 11.500.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	HSBC	20/12/2023	(718.038)	(10.101)
CDS	EUR 9.026.000	Fund receives default protection on Renault and pays Fixed 1,000%	HSBC	20/6/2024	13.623	62.199
CDS	EUR 560.000	Fund receives default protection on Altice France and pays Fixed 5,000%	JP Morgan	20/12/2024	(3.459)	(78.362)
CDS	EUR 190.000	Fund receives default protection on Altice Luxembourg SA and pays Fixed 5,000%	JP Morgan	20/6/2021	(1.325)	(12.231)
CDS	EUR 180.000	Fund receives default protection on Altice Luxembourg SA and pays Fixed 5,000%	JP Morgan	20/6/2022	(11.795)	(16.836)
CDS	USD 722.085	Fund receives default protection on Australia & New Zealand Banking Group Ltd and pays Fixed 1,000%	JP Morgan	20/12/2020	(4.601)	(6.498)
CDS	USD 380.000	Fund receives default protection on Avis Budget Car Rent LLC and pays Fixed 5,000%	JP Morgan	20/12/2024	(3.692)	(43.888)
CDS	EUR 1.000.000	Fund receives default protection on Casino Guichard Perrachon SA and pays Fixed 5,000%	JP Morgan	20/6/2020	(23.132)	(19.382)
CDS	EUR 100.000	Fund receives default protection on CMA CGM SA and pays Fixed 5,000%	JP Morgan	20/6/2024	(4.221)	20.779
CDS	USD 7.700.000	Fund receives default protection on Commonwealth Bank of Australia and pays Fixed 1,000%	JP Morgan	20/12/2020	(49.300)	(69.530)
CDS	EUR 650.000	Fund receives default protection on Deutsche Lufthansa AG and pays Fixed 1,000%	JP Morgan	20/12/2024	(5.056)	(13.185)
CDS	EUR 110.000	Fund receives default protection on Iceland Bondco Plc and pays Fixed 5,000%	JP Morgan	20/12/2021	(1.520)	(970)
CDS	EUR 170.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	JP Morgan	20/6/2024	(9.666)	(2.654)
CDS	EUR 19.600.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	JP Morgan	20/6/2024	(314.612)	(444.189)
CDS	EUR 370.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	JP Morgan	20/12/2024	(11.715)	447
CDS	EUR 730.000	Fund receives default protection on Royal Bank of Scotland Group Plc and pays Fixed 1,000%	JP Morgan	20/12/2024	(22.674)	6.924
CDS	EUR 200.000	Fund receives default protection on Standard Chartered Plc and pays Fixed 1,000%	JP Morgan	20/6/2024	(5.987)	(1.323)
CDS	EUR 190.000	Fund receives default protection on TUI AG and pays Fixed 5,000%	JP Morgan	20/12/2021	(2.215)	(13.790)
CDS	EUR 2.326.000	Fund receives default protection on UBS Group Funding Switzerland AG and pays Fixed 1,000%	JP Morgan	20/6/2023	(28.925)	(57.577)
CDS	USD 7.700.000	Fund receives default protection on Westpac Banking Corp and pays Fixed 1,000%	JP Morgan	20/12/2020	(41.374)	(68.274)
CDS	EUR 100.000	Fund receives Fixed 1,000% and provides default protection on Casino Guichard Perrachon SA	JP Morgan	20/6/2023	(3.219)	(15.011)

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BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 250.000	Fund receives Fixed 5,000% and provides default protection on CMA CGM SA	JP Morgan	20/6/2021	13.011	(20.739)
CDS	EUR 100.000	Fund receives default protection on Ardagh Packaging Ltd Co and pays Fixed 5,000%	Morgan Stanley	20/12/2024	(1.947)	(16.005)
CDS	EUR 100.000	Fund receives default protection on Ardagh Packaging Ltd Co and pays Fixed 5,000%	Morgan Stanley	20/12/2024	(1.947)	(16.005)
CDS	EUR 750.000	Fund receives default protection on Auchan Holding and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(7.397)	23.326
CDS	EUR 426.667	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(544)	(4.384)
CDS	EUR 100.000	Fund receives default protection on Orano SA and pays Fixed 5,000%	Morgan Stanley	20/12/2024	(1.607)	(21.020)
CDS	EUR 100.000	Fund receives default protection on Orano SA and pays Fixed 5,000%	Morgan Stanley	20/12/2024	(1.370)	(21.020)
CDS	EUR 200.000	Fund receives default protection on Orano SA and pays Fixed 5,000%	Morgan Stanley	20/12/2024	(1.544)	(42.040)
CDS	EUR 100.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Morgan Stanley	20/6/2024	4.323	(17.527)
CDS	EUR 1.180.000	Fund receives Fixed 1,000% and provides default protection on Tesco Plc	Morgan Stanley	20/12/2028	43.625	(59.306)
CDS	EUR 140.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Morgan Stanley	20/12/2024	5.570	(125)
CDS	EUR 100.000	Fund receives Fixed 5,000% and provides default protection on Picard Bondco SA	Morgan Stanley	20/12/2024	3.836	(4.164)
ILS	EUR 42.995.000	Fund receives Fixed 1,412% and pays Floating EUR 12 Month CPTFEMU	Barclays Bank	15/3/2027	1.579.494	1.579.494
ILS	GBP 48.896.000	Fund receives Fixed 3,440% and pays Floating GBP 12 Month UKRPI	Citibank	15/7/2027	596.454	596.454
ILS	GBP 5.290.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,475%	Citibank	15/7/2047	(1.248.423)	(1.248.423)
ILS	GBP 59.585.000	Fund receives Fixed 3,408% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	608.651	608.651
ILS	GBP 12.233.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,489%	Goldman Sachs	15/8/2047	(3.026.934)	(3.026.934)
ILS	GBP 3.978.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,504%	Goldman Sachs	15/11/2047	(1.072.025)	(1.072.025)
ILS	USD 58.230.000	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,152%	Goldman Sachs	30/11/2027	(1.748.553)	(1.748.553)
IRS	EUR 665.030.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	27/12/2021	(91.388)	(85.902)
IRS	GBP 12.800.000	Fund receives Fixed 0,663% and pays 6 Month LIBOR	Bank of America Merrill Lynch	30/9/2029	(346.531)	(347.414)
IRS	KRW 37.415.585.546	Fund receives Fixed 1,220% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(13.513)	(13.513)
IRS	KRW 37.201.380.000	Fund receives Fixed 1,235% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(9.250)	(9.250)
IRS	KRW 13.187.199.327	Fund receives Fixed 1,271% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(17.436)	(17.436)
IRS	KRW 13.187.199.327	Fund receives Fixed 1,274% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(15.971)	(15.971)
IRS	KRW 13.185.221.346	Fund receives Fixed 1,282% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(12.061)	(12.061)
IRS	GBP 35.971.000	Fund receives Fixed 3,427% and pays Floating GBP 12 Month LIBOR	Bank of America Merrill Lynch	15/10/2023	829.084	829.695
IRS	EUR 15.460.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	15/1/2027	160.453	160.750
IRS	EUR 24.569.664	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	25/11/2028	278.976	279.448
IRS	EUR 12.284.832	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	25/11/2028	168.021	168.257
IRS	EUR 26.831.917	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	15/1/2029	72.430	72.946
IRS	EUR 67.535.887	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	19/8/2029	2.365.875	2.367.172

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BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
IRS	EUR 26.840.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	23/9/2029	390.829	391.344
IRS	GBP 4.130.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,708%	Bank of America Merrill Lynch	30/9/2049	359.634	388.885
IRS	GBP 12.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,949%	Bank of America Merrill Lynch	4/7/2022	(59.046)	(59.046)
IRS	GBP 15.500.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,064%	Bank of America Merrill Lynch	15/6/2022	(127.278)	(127.278)
IRS	GBP 26.641.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,078%	Bank of America Merrill Lynch	17/6/2022	(230.541)	(230.151)
IRS	INR 1.096.176.171	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,770%	Bank of America Merrill Lynch	18/3/2022	21.488	21.488
IRS	INR 589.383.901	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,837%	Bank of America Merrill Lynch	18/3/2025	47.529	47.529
IRS	NZD 18.937.500	Fund receives Floating NZD 3 Month LIBOR and pays Fixed 3,215%	Bank of America Merrill Lynch	18/5/2028	(1.620.020)	(1.619.806)
IRS	GBP 19.000.000	Fund receives Fixed 1,826% and pays Floating GBP 6 Month LIBOR	Barclays Bank	3/7/2025	1.218.075	1.218.075
IRS	GBP 6.623.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,777%	Barclays Bank	7/3/2022	215	215
IRS	GBP 10.732.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 2,089%	Barclays Bank	7/9/2034	(1.967.427)	(1.967.427)
IRS	GBP 6.623.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776%	Citibank	7/3/2022	390	390
IRS	GBP 7.857.029	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,450%	Citibank	1/12/2067	(1.780.540)	(1.780.540)
IRS	GBP 39.645.000	Fund receives Fixed 1,840% and pays Floating GBP 6 Month LIBOR	Goldman Sachs	7/3/2025	2.444.319	2.444.319
IRS	GBP 28.547.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,767%	Goldman Sachs	7/9/2022	17.060	17.060
IRS	GBP 21.409.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 2,114%	Goldman Sachs	7/9/2034	(4.012.168)	(4.012.168)
IRS	INR 1.010.302.600	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,652%	Goldman Sachs	18/3/2022	47.947	47.947
IRS	INR 973.093.144	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,836%	Goldman Sachs	18/3/2025	79.004	79.004
IRS	KRW 37.722.199.320	Fund receives Fixed 1,240% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(7.965)	(7.965)
IRS	KRW 44.239.052.299	Fund receives Fixed 1,245% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(7.682)	(7.682)
IRS	KRW 41.829.142.835	Fund receives Fixed 1,250% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(5.695)	(5.695)
IRS	INR 2.032.053.441	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,740%	HSBC	18/3/2025	271.805	271.805
IRS	BRL 34.202.602	Fund receives Fixed 8,260% and pays Floating BRL 12 Month BRCDI	JP Morgan	2/1/2023	520.733	520.733
IRS	INR 345.309.053	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,855%	JP Morgan	18/3/2025	24.442	24.442
IRS	INR 2.156.930.461	Fund receives Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate and pays Fixed 4,855%	JP Morgan	18/3/2025	152.677	152.677
TRS	EUR 5.000	Fund receives 3 Month LIBOR and pays Markit iBoxx Euro Corporate	Citibank	20/12/2019	10.449	10.449
TRS	EUR 1.000.000	Fund receives 1 Month LIBOR and pays ARD Finance SA	Credit Suisse	22/11/2021	(12.167)	(12.167)
TRS	EUR 100.000	Fund receives 1 Month LIBOR and pays Cellnex Telecom SA	Credit Suisse	18/3/2021	(6.174)	(6.174)
TRS	EUR 800.000	Fund receives 1 Month LIBOR and pays Eircom Finance Dac	Credit Suisse	16/10/2021	9.633	9.633
TRS	EUR 200.000	Fund receives 1 Month LIBOR and pays Eircom Finance Dac	Credit Suisse	16/10/2021	2.258	2.258
TRS	EUR 200.000	Fund receives 1 Month LIBOR and pays Elis SA	Credit Suisse	3/10/2020	(878)	(878)
TRS	EUR 200.000	Fund receives 1 Month LIBOR and pays Elis SA	Credit Suisse	8/10/2021	(1.731)	(1.731)

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BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
TRS	EUR 100.000	Fund receives 1 Month LIBOR and pays Faurecia	Credit Suisse	1/2/2021	(161)	(161)
TRS	EUR 750.000	Fund receives 1 Month LIBOR and pays Ineos Group Holdings SA	Credit Suisse	14/6/2021	(21.409)	(21.409)
TRS	EUR 100.000	Fund receives 1 Month LIBOR and pays Ineos Group Holdings SA	Credit Suisse	11/7/2021	(1.137)	(1.137)
TRS	EUR 150.000	Fund receives 1 Month LIBOR and pays Ineos Group Holdings SA	Credit Suisse	11/7/2021	(1.368)	(1.368)
TRS	EUR 200.000	Fund receives 1 Month LIBOR and pays Maxeda DIY Holding BV	Credit Suisse	23/9/2021	2.259	2.259
TRS	EUR 100.000	Fund receives 1 Month LIBOR and pays Maxeda DIY Holding BV	Credit Suisse	24/9/2021	1.147	1.147
TRS	GBP 100.000	Fund receives 1 Month LIBOR and pays Metro Bank Plc	Credit Suisse	4/10/2021	(7.859)	(7.859)
TRS	USD 200.000	Fund receives 1 Month LIBOR and pays Tullow Oil Plc	Credit Suisse	15/11/2021	1.867	1.867
TRS	EUR 200.000	Fund receives default protection on Boparan Finance Plc and pays Fixed 5,000%	Credit Suisse	20/6/2020	13.249	25.249
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Faurecia	Credit Suisse	1/2/2021	(342)	(342)
TRS	EUR 3.026	Fund receives 3 Month LIBOR and pays iBoxx EUR Liquid High Yield	JP Morgan	20/12/2019	(10.135)	(10.135)
TRS	EUR 4.463	Fund receives 3 Month LIBOR and pays iBoxx EUR Liquid High Yield	JP Morgan	20/12/2019	38	38
TRS	GBP 800.000	Fund receives Fixed 0,000% and pays AMC Entertainment Holdings Inc	JP Morgan	29/12/2020	3.113	3.113
TRS	EUR 500.000	Fund receives Fixed 0,000% and pays Banco Bilbao Vizcaya Argentaria SA	JP Morgan	16/6/2020	(41.763)	(41.763)
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Cellnex Telecom SA	JP Morgan	10/8/2020	(3.063)	(3.063)
TRS	EUR 500.000	Fund receives Fixed 0,000% and pays Danske Bank A/S	JP Morgan	14/2/2020	(27.831)	(27.831)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Gestamp Automocion SA	JP Morgan	17/7/2020	(9.223)	(9.223)
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Gestamp Automocion SA	JP Morgan	20/7/2020	(6.279)	(6.279)
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Iliad SA	JP Morgan	25/8/2020	(3.911)	(3.911)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Ineos Finance Plc	JP Morgan	15/6/2020	(9.795)	(9.795)
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Ineos Finance Plc	JP Morgan	16/6/2020	(6.264)	(6.264)
TRS	EUR 250.000	Fund receives Fixed 0,000% and pays Ineos Finance Plc	JP Morgan	11/8/2020	(2.044)	(2.044)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Lincoln Financing Sarl	JP Morgan	29/6/2020	(14.671)	(14.671)
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Lincoln Financing Sarl	JP Morgan	29/6/2020	(9.780)	(9.780)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Merck KGAA PNC5,5	JP Morgan	24/8/2020	(4.564)	(4.564)
TRS	EUR 500.000	Fund receives Fixed 0,000% and pays Orange SA	JP Morgan	11/8/2020	(7.045)	(7.045)
TRS	EUR 200.000	Fund receives Fixed 0,000% and pays Raiffeisen Bank International AG	JP Morgan	14/2/2020	(7.581)	(7.581)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Raiffeisen Bank International AG	JP Morgan	14/2/2020	(11.372)	(11.372)
TRS	EUR 400.000	Fund receives Fixed 0,000% and pays Starfruit US Holdco	JP Morgan	27/4/2020	(10.028)	(10.028)
TRS	EUR 100.000	Fund receives Fixed 0,000% and pays Telenet Finance Luxembourg Notes	JP Morgan	2/3/2020	(10.517)	(10.517)
TRS	EUR 100.000	Fund receives Fixed 0,000% and pays Telenet Finance Luxembourg Notes	JP Morgan	2/3/2020	(10.517)	(10.517)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Telenet Finance Luxembourg Notes	JP Morgan	4/3/2020	(31.839)	(31.839)
TRS	EUR 300.000	Fund receives Fixed 0,000% and pays Telenet Finance Luxembourg Notes	JP Morgan	4/3/2020	(31.839)	(31.839)
TRS	USD 1.000.000	Fund receives Fixed 0,000% and pays Telenet Finance Luxembourg Notes	JP Morgan	13/4/2020	(99.460)	(99.460)
TRS	GBP 200.000	Fund receives Fixed 0,850% and pays Virgin Media Secured Finance Plc	JP Morgan	16/11/2020	1.122	1.122
TRS	GBP 100.000	Fund receives Fixed 0,850% and pays Virgin Media Secured Finance Plc	JP Morgan	16/11/2020	854	854
TRS	GBP 100.000	Fund receives Fixed 0,850% and pays Virgin Media Secured Finance Plc	JP Morgan	16/11/2020	854	854
TRS	GBP 300.000	Fund receives Fixed -0,850% and pays Virgin Media Secured Finance Plc	JP Morgan	16/11/2020	1.243	1.243
TRS	GBP 300.000	Fund receives Fixed -0,850% and pays Virgin Media Secured Finance Plc	JP Morgan	16/11/2020	451	451

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
TRS	EUR 500.000	Fund receives Fixed -1,350% and pays Banco Bilbao Vizcaya Argentaria SA	JP Morgan	6/7/2020	(39.602)	(39.602)
TRS	EUR 100.000	Fund receives Fixed -1,350% and pays BNP Paribas SA	JP Morgan	28/9/2020	481	481
TRS	EUR 250.000	Fund receives Fixed -1,500% and pays Faurecia	JP Morgan	14/12/2020	367	367
TRS	EUR 250.000	Fund receives Fixed -1,650% and pays Gestamp Automocion SA	JP Morgan	11/12/2020	(4.141)	(4.141)
TRS	EUR 250.000	Fund receives Fixed -1,850% and pays Faurecia	JP Morgan	1/12/2020	(2.092)	(2.092)
TRS	EUR 500.000	Fund receives Fixed -1,950% and pays Eircom Finance Dac	JP Morgan	30/11/2020	666	666
TRS	EUR 1.000.000	Fund receives Fixed -11,000% and pays Casino Guichard Perrachon SA	JP Morgan	10/3/2020	(8.362)	(8.362)
TRS	EUR 200.000	Fund receives Fixed -2,250% and pays Progroup AG	JP Morgan	24/11/2020	(575)	(575)
TRS	EUR 400.000	Fund receives Fixed -2,250% and pays Progroup AG	JP Morgan	24/11/2020	(1.651)	(1.651)
TRS	EUR 100.000	Fund receives Fixed -2,250% and pays Progroup AG	JP Morgan	25/11/2020	(404)	(404)
TRS	EUR 200.000	Fund receives Fixed -2,250% and pays Progroup AG	JP Morgan	25/11/2020	(809)	(809)
TRS	EUR 500.000	Fund receives Fixed -2,350% and pays Eircom Finance Dac	JP Morgan	8/12/2020	677	677
TRS	EUR 100.000	Fund receives Fixed -3,250% and pays Maxeda DIY Holding BV	JP Morgan	4/11/2020	(1.092)	(1.092)
Total					(11.289.720)	(45.074.139)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
(1.358)	USD	90 Day Euro	Mars 2021	(5.446.748)
1.358	USD	90 Day Euro	Décembre 2020	2.395.161
1.047	GBP	90 Day Sterling	Juin 2020	(74.414)
(1.028)	AUD	Australian 10 Year Bond	Décembre 2019	(408.984)
796	CAD	Canadian 10 Year Bond	Mars 2020	(10.916)
(6.777)	EUR	Euro BOBL	Décembre 2019	3.559.019
(3.890)	EUR	Euro BTP	Décembre 2019	7.441.558
1.460	EUR	Euro BTP	Décembre 2019	(481.250)
(2.723)	EUR	Euro Bund	Décembre 2019	641.428
(1.802)	EUR	Euro BUXL	Décembre 2019	2.507.461
(100)	EUR	Euro BUXL	Mars 2020	109.120
16.825	EUR	Euro Schatz	Décembre 2019	(375.893)
(2.099)	EUR	Euro-OAT	Décembre 2019	4.894.981
(212)	JPY	Japan 10 Year Bond	Décembre 2019	(89.825)
(6.788)	GBP	UK Long Gilt Bond	Mars 2020	829.969
(56)	USD	US Long Bond	Mars 2020	15.509
(1.145)	USD	US Treasury 10 Year Note	Mars 2020	188.494
(2.364)	USD	US Treasury 10 Year Note	Mars 2020	486.836
6.103	USD	US Treasury 2 Year Note	Mars 2020	(780.101)
593	USD	US Treasury 5 Year Note	Mars 2020	(21.055)
(288)	USD	US Treasury 5 Year Note	Mars 2020	40.904
(233)	USD	US Ultra Bond	Mars 2020	(5.911)
Total				15.415.343

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
90.695.482	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,84	22/01/2020	22.220	584.532
36.940.000	Put	OTC EUR/GBP	Barclays Bank	EUR 0,85	20/12/2019	40.634	241.957
49.894.518	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,84	22/01/2020	27.393	321.570
36.940.000	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,84	20/12/2019	(44.439)	241.957

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
4.366	Put	90 Day Euro Futures	HSBC	USD 97,50	13/12/2019	(317.191)	24.804
22.060.000	Put	OTC EUR/USD	JP Morgan	EUR 1,11	18/12/2019	77.056	259.249
36.992.000	Put	OTC EUR/GBP	Morgan Stanley	EUR 0,88	23/01/2020	702.145	1.261.279
36.992.000	Call	OTC EUR/GBP	Morgan Stanley	EUR 0,92	23/01/2020	(530.280)	28.854
22.000.000	Put	OTC EUR/USD	Natwest Markets	EUR 1,11	06/01/2020	25.476	179.036
67.625.500	Put	OTC GBP/USD	Natwest Markets	GBP 1,20	04/02/2020	(1.558.878)	109.721
Total						(1.555.864)	3.252.959

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(140.590.000)	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,84	22/01/2020	(213.416)	(906.103)
(36.940.000)	Put	OTC EUR/GBP	Barclays Bank	EUR 0,82	20/12/2019	(12.338)	(28.961)
(36.940.000)	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,82	20/12/2019	26.190	(28.961)
(4.366)	Put	90 Day Euro Futures	HSBC	USD 97,38	13/12/2019	121.766	(24.803)
(22.060.000)	Put	OTC EUR/USD	JP Morgan	EUR 1,10	18/12/2019	(32.163)	(110.675)
(22.000.000)	Put	OTC EUR/USD	Natwest Markets	EUR 1,10	06/01/2020	(15.004)	(74.184)
Total						(124.965)	(1.173.687)

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
4.800.000	Put	Fund purchases an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020; and provides 5% Fixed quarterly from 20/12/2019	Citibank	EUR 237,50	15/01/2020	—	24.240
Total						—	24.240

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(1.161.525.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,4% Fixed semi-annually from 24/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/6/2020	JP Morgan	USD 3,40	20/03/2020	3.566.508	(11)
(4.800.000)	Put	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed quarterly from 20/12/2019; and provides default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020	Citibank	EUR 287,50	15/01/2020	—	(5.040)
Total						3.566.508	(5.051)

BlackRock Fixed Income Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	199.360.000	EUR	122.849.117	JP Morgan	11/12/2019	(295.169)
AUD	220.000.000	EUR	135.267.674	Natwest Markets	15/1/2020	(264.275)
AUD	71.850.000	USD	48.771.693	Bank of America Merrill Lynch	6/12/2019	(146.478)
AUD	35.810.000	USD	24.164.504	Morgan Stanley Toronto	6/12/2019	57.208
AUD	11.690.000	USD	7.961.416	Dominion Bank	6/12/2019	(47.696)
AUD	29.630.000	USD	20.301.706	JP Morgan	18/12/2019	(225.553)
BRL	6.700.000	USD	1.640.227	Deutsche Bank	18/12/2019	(49.618)
BRL	31.920.000	USD	7.747.009	JP Morgan	18/12/2019	(175.259)
CAD	10.420.000	EUR	7.100.487	Bank of America Merrill Lynch	11/12/2019	18.956
CAD	13.000.000	EUR	8.867.861	Royal Bank of Canada	15/1/2020	(6.486)
CAD	3.850.000	EUR	2.609.086	State Street Bank & Trust Company	15/1/2020	15.244
CAD	43.000.000	USD	32.390.794	Bank of America Merrill Lynch	6/12/2019	(47.868)
CAD	33.030.000	USD	24.827.680	Barclays Bank	6/12/2019	11.369
CAD	9.183.454	USD	6.975.720	BNP Paribas	6/12/2019	(62.988)
CAD	10.608.725	USD	8.053.176	Morgan Stanley	6/12/2019	(68.062)
CAD	271.275	USD	205.933	Natwest Markets	6/12/2019	(1.745)
CAD	53.765.000	USD	40.685.227	Royal Bank of Canada	6/12/2019	(228.378)
CAD	20.463.603	USD	15.479.276	Societe Generale Toronto	6/12/2019	(81.462)
CAD	2.467.943	USD	1.875.793	Dominion Bank	6/12/2019	(17.974)
CHF	32.580.000	EUR	30.062.284	Goldman Sachs	6/12/2019	(478.536)
CHF	304.085	USD	306.309	Bank of America Merrill Lynch	6/12/2019	(2.254)
CHF	15.541.672	USD	15.699.378	Citibank	6/12/2019	(155.237)
CHF	8.164.242	USD	8.222.354	JP Morgan	6/12/2019	(59.071)
CHF	8.030.000	USD	8.052.546	Morgan Stanley	6/12/2019	(26.645)
CNY	29.105.000	USD	4.140.408	BNP Paribas	18/12/2019	(1.230)
CNY	29.105.000	USD	4.141.292	Citibank	18/12/2019	(2.032)
CZK	25.952.731	EUR	1.010.148	Barclays Bank	6/12/2019	6.826
CZK	159.115.866	EUR	6.183.528	Credit Suisse	6/12/2019	51.531
CZK	39.765.970	EUR	1.547.170	Morgan Stanley	6/12/2019	11.086
CZK	159.065.433	EUR	6.188.775	Natwest Markets	6/12/2019	44.309
CZK	2.449.880.000	EUR	94.846.303	Bank of America Merrill Lynch	11/12/2019	1.126.844
CZK	1.640.000.000	EUR	63.887.807	State Street Bank & Trust Company	15/1/2020	281.410
DKK	1.346.150.000	EUR	180.376.524	Bank of America Merrill Lynch	11/12/2019	(184.086)
DKK	130.000.000	EUR	17.421.576	JP Morgan	11/12/2019	(20.085)
DKK	120.000.000	EUR	16.071.916	Natwest Markets	15/1/2020	(3.713)
EUR	2.229.140	AUD	3.600.000	BNP Paribas	11/12/2019	16.087
EUR	82.607.526	AUD	133.960.000	JP Morgan	11/12/2019	257.370
EUR	37.737.805	AUD	61.800.000	State Street Bank & Trust Company	11/12/2019	(252.935)
EUR	8.262.997	AUD	13.510.000	ANZ	15/1/2020	(27.439)
EUR	9.018.366	AUD	14.770.000	Bank of America Merrill Lynch	15/1/2020	(45.271)
EUR	75.012.376	AUD	122.360.000	JP Morgan	15/1/2020	(74.060)
EUR	52.503.221	AUD	85.700.000	Natwest Markets	15/1/2020	(86.739)
EUR	507.080	AUD	830.000	State Street Bank & Trust Company	15/1/2020	(2.251)
EUR	4.421.036	AUD	7.200.000	HSBC	31/1/2020	5.520
EUR	669.736	CAD	980.000	JP Morgan	11/12/2019	153

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	1.268.320	CAD	1.850.000	Standard Chartered Bank Toronto	11/12/2019	4.311
EUR	5.168.248	CAD	7.590.000	Dominion Bank	11/12/2019	(17.603)
EUR	7.083.727	CAD	10.420.000	Bank of America Merrill Lynch	15/1/2020	(19.005)
EUR	586.506	CAD	860.000	HSBC	15/1/2020	292
EUR	1.859.935	CAD	2.730.000	JP Morgan	15/1/2020	(953)
EUR	904.356	CAD	1.320.000	Morgan Stanley	15/1/2020	4.585
EUR	1.312.919	CAD	1.930.000	Societe Generale	15/1/2020	(2.654)
EUR	14.899.233	CHF	16.290.000	Barclays Bank	6/12/2019	107.359
EUR	14.854.465	CHF	16.290.000	Societe Generale	6/12/2019	62.590
EUR	2.712.687	CHF	2.990.000	Bank of America Merrill Lynch	15/1/2020	(3.703)
EUR	14.735.913	CZK	383.900.000	Barclays Bank	6/12/2019	(307.460)
EUR	4.230.304	CZK	110.000.000	Deutsche Bank	11/12/2019	(78.906)
EUR	90.029.180	CZK	2.339.880.000	Societe Generale	11/12/2019	(1.634.757)
EUR	94.721.621	CZK	2.449.880.000	Bank of America Merrill Lynch	15/1/2020	(1.136.233)
EUR	197.936.361	DKK	1.476.150.000	Citibank	11/12/2019	342.432
EUR	180.420.040	DKK	1.346.150.000	Bank of America Merrill Lynch	15/1/2020	168.275
EUR	29.579.144	GBP	26.430.000	Barclays Bank	6/12/2019	(1.424.240)
EUR	29.692.999	GBP	25.650.000	Goldman Sachs	6/12/2019	(395.415)
EUR	21.769.781	GBP	19.120.000	JP Morgan	6/12/2019	(658.698)
EUR	15.528.486	GBP	13.810.000	Citibank	11/12/2019	(668.386)
EUR	80.405.716	GBP	71.520.000	JP Morgan	11/12/2019	(3.475.552)
EUR	19.506.991	GBP	17.370.000	Natwest Markets Toronto	11/12/2019	(865.180)
EUR	1.317.364.271	GBP	1.183.900.000	Dominion Bank	11/12/2019	(71.156.891)
EUR	2.390.000	GBP	2.115.246	BNP Paribas	18/12/2019	(90.254)
EUR	47.890.000	GBP	42.455.431	Citibank	18/12/2019	(1.891.570)
EUR	73.240.000	GBP	64.409.251	Deutsche Bank	18/12/2019	(2.283.757)
EUR	82.520.000	GBP	73.272.956	Goldman Sachs	18/12/2019	(3.396.989)
EUR	6.720.000	GBP	5.992.145	JP Morgan	18/12/2019	(306.153)
EUR	103.850.000	GBP	92.563.408	Morgan Stanley	18/12/2019	(4.686.216)
EUR	34.820.000	GBP	30.548.610	Natwest Markets	18/12/2019	(1.000.100)
EUR	330.000	GBP	288.279	Standard Chartered Bank	18/12/2019	(8.024)
EUR	46.178.357	GBP	41.259.382	State Street Bank & Trust Company	18/12/2019	(2.200.773)
EUR	36.990.000	GBP	32.892.618	Toronto Dominion Bank	18/12/2019	(1.578.591)
EUR	2.956.025	GBP	2.540.000	Bank of America Merrill Lynch	10/1/2020	(19.936)
EUR	11.688	GBP	10.000	HSBC	10/1/2020	(29)
EUR	452.878	GBP	390.000	JP Morgan	10/1/2020	(4.061)
EUR	175.779	GBP	150.000	Morgan Stanley	10/1/2020	33
EUR	209.693	GBP	180.000	UBS	10/1/2020	(1.202)
EUR	1.440.342.118	GBP	1.286.600.000	Bank of America Merrill Lynch	15/1/2020	(66.818.450)
EUR	2.139.233	GBP	1.930.000	Citibank	15/1/2020	(121.625)
EUR	11.142.916	GBP	9.950.000	Natwest Markets	15/1/2020	(512.803)
EUR	24.076.513	GBP	20.970.000	State Street Bank & Trust Company	15/1/2020	(488.354)
EUR	7.596.839	HUF	2.528.000.000	Bank of America Merrill Lynch	6/12/2019	22.070
EUR	7.878.325	HUF	2.601.076.349	Barclays Bank	6/12/2019	84.595
EUR	16.212.887	HUF	5.339.523.651	BNP Paribas	6/12/2019	213.816
EUR	232.314.177	JPY	27.418.300.000	Morgan Stanley	11/12/2019	4.842.638
EUR	27.675.431	JPY	3.294.140.000	Natwest Markets	11/12/2019	346.126

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	27.892.828	JPY	3.293.680.000	State Street Bank & Trust Company	11/12/2019	567.339
EUR	51.379	JPY	6.150.000	Bank of America Merrill Lynch	10/1/2020	337
EUR	290.079.613	JPY	34.006.120.000	Barclays Bank	15/1/2020	7.866.423
EUR	25.187.832	JPY	3.011.190.000	JP Morgan	15/1/2020	198.285
EUR	3.728.666	NOK	37.200.000	Bank of America Merrill Lynch	6/12/2019	51.121
EUR	14.785.721	NOK	148.700.000	Barclays Bank	6/12/2019	85.427
EUR	7.500.329	NOK	75.700.000	BNP Paribas	6/12/2019	16.723
EUR	30.287.971	NOK	305.000.000	Citibank	6/12/2019	136.057
EUR	7.903.349	NOK	78.096.152	JP Morgan	6/12/2019	182.862
EUR	3.157.549	NOK	31.203.848	Morgan Stanley	6/12/2019	72.776
EUR	22.189.941	NOK	222.400.000	Toronto Dominion Bank	6/12/2019	203.757
EUR	1.035.654	NOK	10.340.000	Bank of America Merrill Lynch	11/12/2019	13.755
EUR	2.925.990	NZD	5.100.000	Royal Bank of Canada	11/12/2019	(48.348)
EUR	91.532.453	NZD	158.250.000	Toronto Dominion Bank	11/12/2019	(759.506)
EUR	93.683.974	NZD	163.350.000	Toronto Dominion Bank	15/1/2020	(1.374.472)
EUR	1.541.563	PLN	6.611.501	Barclays Bank	6/12/2019	9.742
EUR	21.027.682	PLN	90.590.404	BNP Paribas	6/12/2019	38.763
EUR	10.288.187	PLN	44.490.344	Citibank	6/12/2019	(19.794)
EUR	15.750.881	PLN	68.166.561	Credit Suisse	6/12/2019	(42.650)
EUR	2.780.754	PLN	12.096.559	Deutsche Bank	6/12/2019	(21.901)
EUR	7.430.886	PLN	32.325.000	Societe Generale	6/12/2019	(58.503)
EUR	1.274.345	PLN	5.560.000	Citibank	11/12/2019	(13.408)
EUR	1.276.823	PLN	5.560.000	JP Morgan	15/1/2020	(7.240)
EUR	14.590.460	SEK	157.900.000	Barclays Bank	6/12/2019	(444.751)
EUR	7.274.216	SEK	78.200.000	Citibank	6/12/2019	(171.975)
EUR	7.804.491	SEK	84.200.000	Natwest Markets	6/12/2019	(213.019)
EUR	7.287.012	SEK	77.800.000	UBS	6/12/2019	(121.091)
EUR	19.448.854	SEK	207.070.000	HSBC	11/12/2019	(267.499)
EUR	2.140.081	SEK	22.910.000	State Street Bank & Trust Company	11/12/2019	(41.315)
EUR	990.534	SEK	10.683.293	Deutsche Bank	18/12/2019	(26.623)
EUR	2.712.132	SEK	29.246.707	Natwest Markets	18/12/2019	(72.449)
EUR	6.005.844	SEK	64.980.000	Natwest Markets	15/1/2020	(178.946)
EUR	59.798.393	USD	66.067.435	Bank of America Merrill Lynch	6/12/2019	(243.733)
EUR	36.940.000	USD	41.045.566	Barclays Bank	6/12/2019	(362.236)
EUR	57.709.194	USD	64.002.710	Citibank	6/12/2019	(456.509)
EUR	5.060.806	USD	5.623.163	JP Morgan	6/12/2019	(49.528)
EUR	3.191.607	USD	3.541.671	Morgan Stanley	6/12/2019	(27.065)
EUR	7.290.000	USD	8.015.822	Royal Bank of Canada	6/12/2019	5.216
EUR	7.320.000	USD	8.088.161	Standard Chartered Bank	6/12/2019	(30.525)
EUR	5.835.356	USD	6.450.000	ANZ	11/12/2019	(24.474)
EUR	530.376.625	USD	588.500.000	Bank of America Merrill Lynch	11/12/2019	(4.276.077)
EUR	1.262.322	USD	1.390.000	Natwest Markets	11/12/2019	(494)
EUR	19.074.053	USD	20.960.000	Royal Bank of Canada	11/12/2019	31.877
EUR	666.241	USD	740.000	Societe Generale	11/12/2019	(6.050)
EUR	6.733.934	USD	7.500.000	Standard Chartered Bank	11/12/2019	(79.822)
EUR	27.843.189	USD	30.810.000	State Street Bank & Trust Company	11/12/2019	(147.720)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	117.781.080	USD	129.410.000	Toronto Dominion Bank	11/12/2019	211.996
EUR	18.449.694	USD	20.324.881	Bank of America Merrill Lynch	18/12/2019	(4.377)
EUR	98.709.536	USD	109.422.764	BNP Paribas	18/12/2019	(641.370)
EUR	110.410.000	USD	122.416.194	Citibank	18/12/2019	(738.350)
EUR	9.230.000	USD	10.163.984	Deutsche Bank	18/12/2019	1.564
EUR	27.600.306	USD	30.543.392	JP Morgan	18/12/2019	(131.708)
EUR	36.970.000	USD	40.981.112	Morgan Stanley	18/12/2019	(238.990)
EUR	4.230.464	USD	4.689.410	Natwest Markets	18/12/2019	(27.308)
EUR	18.460.000	USD	20.501.768	Toronto Dominion Bank	18/12/2019	(154.675)
EUR	18.160.000	USD	20.150.645	UBS	18/12/2019	(135.871)
EUR	12.888.173	USD	14.240.000	Bank of America Merrill Lynch	10/1/2020	(17.653)
EUR	739.975.864	USD	819.920.000	Citibank	15/1/2020	(2.889.613)
EUR	39.493.473	USD	44.280.000	JP Morgan	15/1/2020	(625.177)
EUR	37.068.178	USD	41.000.000	Natwest Markets	15/1/2020	(78.720)
EUR	12.566.840	USD	14.000.000	Royal Bank of Canada	15/1/2020	(117.467)
EUR	1.791.534	USD	1.980.000	Toronto State Street Bank & Trust Company	15/1/2020	(2.390)
EUR	10.835.866	USD	12.100.000	Toronto Dominion Bank	15/1/2020	(126.999)
EUR	8.150.328	ZAR	135.160.000	Morgan Stanley	11/12/2019	(226.786)
EUR	7.957.436	ZAR	135.160.000	Bank of America Merrill Lynch	15/1/2020	(355.763)
GBP	150.000	EUR	176.015	Morgan Stanley	2/12/2019	(41)
GBP	26.320.000	EUR	29.368.112	Barclays Bank	6/12/2019	1.506.237
GBP	25.650.000	EUR	30.119.421	Citibank	6/12/2019	(31.007)
GBP	6.580.000	EUR	7.673.299	Deutsche Bank	6/12/2019	45.288
GBP	6.410.000	EUR	7.428.009	Natwest Markets	6/12/2019	91.162
GBP	1.286.600.000	EUR	1.442.376.682	Bank of America Merrill Lynch	11/12/2019	66.594.790
GBP	430.000	EUR	488.549	Bank of America Merrill Lynch	16/12/2019	15.686
GBP	46.727.886	EUR	53.498.357	Bank of America Merrill Lynch	18/12/2019	1.292.927
GBP	53.528.900	EUR	60.000.000	Barclays Bank	18/12/2019	2.765.885
GBP	4.652.640	EUR	5.213.480	BNP Paribas	18/12/2019	242.022
GBP	52.624.801	EUR	59.095.000	Citibank	18/12/2019	2.610.774
GBP	9.811.563	EUR	11.095.000	Deutsche Bank	18/12/2019	409.653
GBP	103.866.907	EUR	117.911.520	Goldman Sachs	18/12/2019	3.878.736
GBP	55.066.231	EUR	61.925.000	JP Morgan	18/12/2019	2.643.496
GBP	17.883.440	EUR	20.000.000	Natwest Markets	18/12/2019	969.419
GBP	722.359	EUR	830.000	Royal Bank of Canada	18/12/2019	17.010
GBP	3.299.690	EUR	3.690.000	Toronto Dominion Bank	18/12/2019	179.087
GBP	37.139.929	EUR	41.670.000	UBS	18/12/2019	1.878.822
GBP	7.590.000	EUR	8.401.530	Citibank	15/1/2020	489.616
GBP	27.000.000	EUR	31.169.587	Deutsche Bank	15/1/2020	458.997
GBP	25.000.000	EUR	28.920.909	HSBC	15/1/2020	364.816
GBP	23.000.000	EUR	26.697.450	State Street Bank & Trust Company	15/1/2020	245.417
GBP	430.000	JPY	58.668.202	HSBC	16/12/2019	17.463
GBP	200.000	USD	256.458	UBS	16/12/2019	1.635
HUF	26.892.585.000	EUR	81.059.138	Bank of America Merrill Lynch	6/12/2019	(479.587)
HUF	13.072.951.175	EUR	39.337.648	BNP Paribas	6/12/2019	(166.533)
HUF	1.230.453.945	EUR	3.709.206	Credit Suisse	6/12/2019	(22.337)
HUF	1.029.594.880	EUR	3.104.453	Natwest Markets	6/12/2019	(19.428)

BlackRock Fixed Income Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
IDR	27.945.000.000	USD	1.983.322	Deutsche Bank	18/12/2019	(4.833)
IDR	179.910.000.000	USD	12.643.008	JP Morgan	18/12/2019	82.945
IDR	138.159.330.000	USD	9.779.807	Standard	18/12/2019	(576)
				Chartered Bank		
INR	318.095.000	USD	4.393.990	Bank of America	18/12/2019	33.853
				Merrill Lynch		
INR	318.735.000	USD	4.405.579	BNP Paribas	18/12/2019	31.427
INR	269.800.000	USD	3.792.522	Citibank	18/12/2019	(30.896)
INR	189.780.000	USD	2.625.441	Goldman Sachs	18/12/2019	16.635
INR	128.390.000	USD	1.767.483	UBS	18/12/2019	19.135
JPY	34.006.120.000	EUR	290.030.874	Barclays Bank	11/12/2019	(7.904.540)
				Bank of America		
MXN	26.350.000	USD	1.369.272	Merrill Lynch	18/12/2019	(19.230)
				Citibank		
MXN	26.350.000	USD	1.365.014	Citibank	18/12/2019	(15.364)
MXN	26.400.000	USD	1.372.528	JP Morgan	18/12/2019	(19.863)
NOK	72.500.000	EUR	7.191.997	Barclays Bank	6/12/2019	(24.738)
NOK	148.700.000	EUR	14.761.620	Citibank	6/12/2019	(61.326)
NOK	244.400.000	EUR	24.410.888	JP Morgan	6/12/2019	(249.814)
				Royal Bank of Canada		
NOK	97.980.852	EUR	9.842.771	Canada	6/12/2019	(156.507)
				Toronto		
NOK	183.019.148	EUR	18.253.868	Dominion Bank	6/12/2019	(160.826)
				UBS		
NOK	151.700.000	EUR	14.819.533	UBS	6/12/2019	177.338
NOK	150.100.000	USD	16.391.208	JP Morgan	6/12/2019	(57.644)
NOK				Toronto		
				Dominion Bank		
NZD	163.350.000	EUR	93.893.880	Dominion Bank	11/12/2019	1.372.417
NZD	29.870.000	USD	18.933.138	Barclays Bank	6/12/2019	218.067
NZD	25.210.000	USD	16.254.147	Citibank	6/12/2019	(65.652)
NZD	13.220.000	USD	8.417.637	HSBC	6/12/2019	61.867
NZD	13.150.000	USD	8.314.416	JP Morgan	6/12/2019	114.840
NZD	103.480.000	USD	65.639.715	Morgan Stanley	6/12/2019	711.128
				Royal Bank of Canada		
NZD	25.360.000	USD	16.348.020	Canada	6/12/2019	(63.461)
				Standard		
NZD	25.510.000	USD	16.405.226	State Street	6/12/2019	(27.949)
				Bank & Trust		
NZD	12.380.000	USD	7.839.833	Toronto	6/12/2019	96.966
				Dominion Bank		
NZD	13.280.000	USD	8.365.630	UBS	6/12/2019	144.132
PLN	5.560.000	EUR	1.279.914	JP Morgan	11/12/2019	7.838
				Bank of America		
RUB	284.030.000	USD	4.418.534	Merrill Lynch	18/12/2019	(5.030)
RUB	307.053.000	USD	4.787.062	Barclays Bank	18/12/2019	(14.852)
RUB	301.635.000	USD	4.687.631	Goldman Sachs	18/12/2019	(1.005)
RUB	859.405.000	USD	13.320.264	HSBC	18/12/2019	29.392
RUB	193.800.000	USD	2.992.588	JP Morgan	18/12/2019	16.794
RUB	637.635.000	USD	9.938.589	Morgan Stanley	18/12/2019	(28.700)
SEK	157.800.000	EUR	14.544.971	BNP Paribas	6/12/2019	480.719
SEK	81.000.000	EUR	7.465.138	JP Morgan	6/12/2019	247.668
				Royal Bank of Canada		
SEK	80.200.000	EUR	7.361.175	Canada	6/12/2019	275.456
				Toronto		
SEK	79.100.000	EUR	7.276.173	Dominion Bank	6/12/2019	255.716
SEK	165.000.000	EUR	15.216.725	Barclays Bank	11/12/2019	493.895
SEK	64.980.000	EUR	6.007.126	Natwest Markets	11/12/2019	180.002
SEK	39.930.000	EUR	3.703.979	Royal Bank of Canada	18/12/2019	97.759
				Bank of America		
USD	8.075.426	AUD	11.890.000	Merrill Lynch	6/12/2019	28.337
USD	8.112.377	AUD	11.950.000	Barclays Bank	6/12/2019	25.027
USD	16.361.131	AUD	23.720.000	Citibank	6/12/2019	284.667
USD	8.145.933	AUD	11.950.000	Morgan Stanley	6/12/2019	55.522
USD	10.181.355	AUD	14.820.000	Bank of America	18/12/2019	137.399
USD	10.164.774	AUD	14.810.000	Merrill Lynch	18/12/2019	128.489
				Morgan Stanley	18/12/2019	

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	1.111.349	CAD	1.472.338	BNP Paribas	6/12/2019	3.707
USD	8.376.510	CAD	10.950.936	Citibank	6/12/2019	128.019
USD	15.818.562	CAD	20.879.128	JP Morgan	6/12/2019	105.809
USD	41.054.808	CAD	54.200.872	Morgan Stanley	6/12/2019	266.349
				Royal Bank of Canada		
USD	24.951.054	CAD	32.800.000	Societe Generale	6/12/2019	120.704
USD	8.194.785	CAD	10.720.000	Toronto	6/12/2019	257.951
USD	31.459.824	CAD	41.766.726	Dominion Bank	6/12/2019	44.700
USD	7.686.200	CHF	7.594.258	JP Morgan	6/12/2019	89.379
USD	397.055	CHF	394.486	Morgan Stanley	6/12/2019	2.637
				Natwest Markets		
USD	23.522.452	CHF	23.378.889	Societe Generale	6/12/2019	148.393
USD	370.862	CHF	368.572	Societe Generale	6/12/2019	2.364
USD	307.439	CHF	303.795	UBS	6/12/2019	3.545
USD	57.314.346	CNH	408.269.000	Standard	18/12/2019	(653.248)
USD	8.272.579	CNY	58.210.000	Chartered Bank	18/12/2019	(5.019)
USD	24.876.983	EUR	22.320.000	Bank of America	6/12/2019	288.217
				Merrill Lynch		
USD	40.708.017	EUR	36.770.000	Barclays Bank	6/12/2019	225.471
USD	16.581.314	EUR	14.870.000	Deutsche Bank	6/12/2019	199.108
USD	32.652.051	EUR	29.620.000	JP Morgan	6/12/2019	54.204
USD	730.760.000	EUR	661.980.252	Citibank	11/12/2019	1.915.770
USD	25.000.000	EUR	22.454.477	JP Morgan	11/12/2019	258.042
USD	30.000.000	EUR	26.925.462	Toronto	11/12/2019	329.561
				Standard		
USD	143.263.387	EUR	128.620.000	Chartered Bank	11/12/2019	1.456.656
				Bank of America		
USD	48.648.786	EUR	44.010.000	Merrill Lynch	18/12/2019	160.890
USD	132.326.931	EUR	118.815.000	BNP Paribas	18/12/2019	1.331.850
USD	15.546.844	EUR	13.965.000	Citibank	18/12/2019	150.829
				Royal Bank of Canada		
USD	40.553.467	EUR	36.810.000	Canada	18/12/2019	10.708
USD	4.000.000	EUR	3.603.853	Standard	18/12/2019	20.235
USD	240.000.000	EUR	217.133.655	Chartered Bank	18/12/2019	311.601
USD	5.732.000	EUR	5.179.444	BNP Paribas	15/1/2020	13.874
USD	257.895	GBP	200.000	Citibank	15/1/2020	(331)
USD	8.417.772	IDR	119.928.000.000	JP Morgan	18/12/2019	(64.422)
USD	14.656.828	IDR	208.713.230.000	JP Morgan	18/12/2019	(105.576)
USD	35.985.699	INR	2.605.120.000	UBS	16/12/2019	(277.251)
USD	36.080.102	INR	2.610.325.000	Morgan Stanley	18/12/2019	(257.374)
USD	8.768.595	INR	636.600.000	Bank of America	18/12/2019	(90.493)
USD	21.501.487	INR	1.554.235.000	Merrill Lynch	18/12/2019	(136.231)
USD	8.995.870	INR	644.770.000	BNP Paribas	18/12/2019	12.525
USD	14.475.496	INR	1.051.500.000	Credit Suisse	18/12/2019	(156.713)
USD	32.903.394	NZD	51.410.000	HSBC	18/12/2019	(87.142)
				UBS		
USD	1.998.518	NZD	3.111.842	Bank of America	6/12/2019	977
USD	1.641.091	NZD	2.580.169	Merrill Lynch	6/12/2019	(13.704)
USD	48.002.805	NZD	75.223.687	BNP Paribas	6/12/2019	(256.382)
USD	62.841.727	NZD	99.169.831	HSBC	6/12/2019	(739.625)
USD	1.039.165	NZD	1.618.158	Morgan Stanley	6/12/2019	449
USD	1.622.211	NZD	2.556.313	Natwest Markets	6/12/2019	(16.946)
USD	7.818.946	NZD	12.350.000	Royal Bank of Canada	6/12/2019	(98.448)
USD	8.405.430	NZD	13.440.000	Canada	6/12/2019	(201.297)
USD	30.895.618	RUB	2.047.638.000	Toronto	18/12/2019	(834.116)
USD	7.248.826	ZAR	107.476.384	Dominion Bank	6/12/2019	(69.006)
USD	1.625.077	ZAR	23.970.000	UBS	6/12/2019	(7.761)
				Citibank	18/12/2019	
				Natwest Markets	18/12/2019	

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	591.869	ZAR	8.723.616	Royal Bank of Canada	18/12/2019	(2.425)
ZAR	135.160.000	EUR	8.017.920	Bank of America Merrill Lynch	11/12/2019	359.193
ZAR	85.600.000	USD	5.762.467	Barclays Bank	18/12/2019	64.848
ZAR	23.563.569	USD	1.556.800	Citibank	18/12/2019	44.604
ZAR	4.576.316	USD	312.547	Deutsche Bank	18/12/2019	(597)
ZAR	19.523.684	USD	1.333.275	HSBC	18/12/2019	(2.433)
ZAR	7.036.431	USD	464.834	Morgan Stanley	18/12/2019	13.364
						(81.432.369)

Catégorie d'Actions couverte en CHF

CHF	184.270.666	EUR	168.008.365	State Street Bank & Trust Company	13/12/2019	(671.342)
EUR	2.660.405	CHF	2.912.874	State Street Bank & Trust Company	13/12/2019	15.213
						(656.129)

Catégorie d'Actions couverte en GBP

EUR	249.521	GBP	213.590	State Street Bank & Trust Company	13/12/2019	(969)
GBP	17.129.678	EUR	19.917.415	State Street Bank & Trust Company	13/12/2019	171.548
						170.579

Catégorie d'Actions couverte en JPY

EUR	1.033.068	JPY	123.939.299	State Street Bank & Trust Company	13/12/2019	4.791
JPY	260.720.968	EUR	2.169.698	State Street Bank & Trust Company	13/12/2019	(6.596)
						(1.805)

Catégorie d'Actions couverte en SEK

SEK	728	EUR	68	State Street Bank & Trust Company	13/12/2019	1
						1

Catégorie d'Actions couverte en USD

EUR	10.898.068	USD	12.023.539	State Street Bank & Trust Company	13/12/2019	(23.450)
USD	535.300.187	EUR	484.581.200	State Street Bank & Trust Company	13/12/2019	1.655.867
						1.632.417
Total						(80.287.306)

Contrats sur titres à déterminer (TBAs) au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis			
USD 119.209.000	Fannie Mae or Freddie Mac 3.500 TBA	111.252.239	1,50
		111.252.239	1,50
Total		111.252.239	1,50

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	39,71
Finance	21,86
Titres hypothécaires	6,10
Titres adossés à des actifs	5,09
Organismes de placement collectif	4,08
Biens de consommation non cyclique	2,77
Biens de consommation cyclique	2,74
Services aux collectivités	2,36
Communications	2,32
<i>Exchange Traded Funds</i>	1,21
Technologie	0,91
Valeurs industrielles	0,91
Matériaux de base	0,69
Énergie	0,23
Diversifiés	0,00
Portefeuille de titres à la valeur de marché	90,98
Autres éléments de l'actif net	9,02
<hr/>	
	100,00

BlackRock Global Absolute Return Bond Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				Canada suite			
				USD 300.000	Brookfield Finance Inc 4,00% 1/4/2024	289.276	0,13
				USD 90.000	Encana Corp 3,90% 15/11/2021	83.643	0,04
						849.417	0,39
OBLIGATIONS				Îles Caïmans			
	Argentine			USD 200.000	CFLD Cayman Investment Ltd RegS 8,60% 8/4/2024	186.070	0,09
USD 84.000	Argentine Republic Government International Bond 5,875% 11/1/2028	30.522	0,01	USD 200.000	DP World Crescent Ltd RegS 3,875% 18/7/2029	185.144	0,08
USD 213.000	Argentine Republic Government International Bond 7,125% 6/7/2036	78.230	0,04	USD 39.808	GPMT Ltd '2018-FL1 A' '144A' FRN 21/11/2035	36.141	0,02
USD 104.000	Argentine Republic Government International Bond 6,875% 11/1/2048	38.227	0,02	USD 32.320	Odebrecht Drilling Norbe VIII/IX Ltd '144A' 6,35% 1/12/2021	29.316	0,01
CHF 15.000	Argentine Republic Government International Bond RegS 3,375% 12/10/2020	6.698	0,00	USD 31.674	Odebrecht Offshore Drilling Finance Ltd '144A' 6,72% 1/12/2022	28.385	0,01
USD 246.192	Stoneway Capital Corp '144A' 10,00% 1/3/2027	121.681	0,06	USD 175.000	Seagate HDD Cayman 4,25% 1/3/2022	164.407	0,08
USD 132.838	Stoneway Capital Corp RegS 10,00% 1/3/2027	65.655	0,03	USD 250.000	Tryon Park CLO Ltd '2013-1A A1SR' '144A' FRN 15/4/2029	226.375	0,10
USD 36.000	Telecom Argentina SA '144A' 8,00% 18/7/2026	28.735	0,01			855.838	0,39
		369.748	0,17				
	Australie			Chine			
AUD 200.000	Australia Government Bond RegS 3,00% 21/3/2047	160.307	0,07	USD 200.000	AAC Technologies Holdings Inc RegS 3,00% 27/11/2024	180.081	0,08
USD 40.000	Commonwealth Bank of Australia '144A' 2,75% 10/3/2022	36.969	0,02	USD 450.000	Alibaba Group Holding Ltd 3,40% 6/12/2027	424.729	0,19
USD 300.000	Santos Finance Ltd RegS 5,25% 13/3/2029	296.837	0,14	USD 200.000	Central China Real Estate Ltd RegS 6,75% 8/11/2021	181.062	0,08
AUD 120.492	Torrens Series Trust '2013-1 A' FRN 12/4/2044	74.082	0,03	USD 200.000	Central China Real Estate Ltd RegS 7,25% 24/4/2023	180.344	0,08
		568.195	0,26	USD 200.000	Central China Real Estate Ltd RegS 7,90% 7/11/2023	182.101	0,08
	Autriche			USD 400.000	China Aoyuan Group Ltd RegS 7,95% 19/2/2023	383.130	0,17
EUR 400.000	BAWAG Group AG RegS FRN 26/3/2029	416.580	0,19	USD 200.000	China Construction Bank Corp RegS FRN 27/2/2029	191.480	0,09
EUR 800.000	BAWAG Group AG RegS FRN (Perpetual)	842.272	0,38	USD 200.000	China Evergrande Group RegS 9,50% 11/4/2022	172.476	0,08
EUR 200.000	Erste Group Bank AG RegS FRN (Perpetual)	228.807	0,10	CNY 5.500.000	China Government Bond 4,08% 22/10/2048	746.377	0,34
EUR 200.000	Erste Group Bank AG RegS FRN (Perpetual)	219.782	0,10	CNY 3.500.000	China Government Bond 3,86% 22/7/2049	459.202	0,21
		1.707.441	0,77	EUR 135.000	China Government International Bond RegS 0,50% 12/11/2031	133.110	0,06
	Belgique			EUR 140.000	China Government International Bond RegS 1,00% 12/11/2039	137.900	0,06
EUR 300.000	Belfius Bank SA RegS 0,75% 12/9/2022	305.797	0,14	USD 200.000	China Reinsurance Finance Corp Ltd RegS 3,375% 9/3/2022	182.447	0,08
		305.797	0,14	USD 200.000	China SCE Group Holdings Ltd RegS 7,25% 19/4/2023	183.577	0,08
	Îles Vierges britanniques			USD 200.000	China SCE Group Holdings Ltd RegS 7,375% 9/4/2024	181.156	0,08
USD 200.000	Chinalco Capital Holdings Ltd RegS FRN (Perpetual)	183.658	0,08	USD 200.000	CIFI Holdings Group Co Ltd RegS 6,55% 28/3/2024	184.152	0,08
USD 200.000	Franshion Brilliant Ltd RegS 4,25% 23/7/2029	182.567	0,08	USD 200.000	Country Garden Holdings Co Ltd RegS 6,15% 17/9/2025	189.846	0,09
USD 200.000	Scenery Journey Ltd RegS 13,00% 6/11/2022	184.576	0,09	USD 200.000	Easy Tactic Ltd RegS 9,125% 28/7/2022	189.236	0,09
		550.801	0,25	USD 200.000	Easy Tactic Ltd RegS 8,125% 11/7/2024	177.524	0,08
	Canada						
USD 256.047	Air Canada '2013-1B' Pass Through Trust '144A' 5,375% 15/5/2021	239.883	0,11				
USD 255.873	Air Canada '2015-1B' Pass Through Trust '144A' 3,875% 15/3/2023	236.615	0,11				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Chine suite				Égypte suite			
USD 200.000	Fantasia Holdings Group Co Ltd RegS 12,25% 18/10/2022	185.107	0,08	EGP 1.991.000	Egypt Government Bond 16,10% 7/5/2029	123.346	0,06
USD 200.000	Fufeng Group Ltd RegS 5,875% 28/8/2021	188.773	0,09	EUR 100.000	Egypt Government International Bond RegS 5,625% 16/4/2030	100.266	0,04
USD 200.000	Hilong Holding Ltd RegS 8,25% 26/9/2022	185.951	0,08			236.346	0,11
USD 200.000	Kaisa Group Holdings Ltd RegS 11,75% 26/2/2021	189.754	0,09	France			
USD 200.000	Kaisa Group Holdings Ltd RegS 11,95% 22/10/2022	186.565	0,09	EUR 100.000	Arkema SA RegS 0,75% 3/12/2029	99.974	0,05
USD 200.000	KWG Group Holdings Ltd RegS 7,875% 1/9/2023	187.702	0,09	EUR 200.000	BNP Paribas SA RegS FRN 23/1/2027	218.269	0,10
USD 200.000	Logan Property Holdings Co Ltd RegS 6,50% 16/7/2023	186.210	0,09	USD 850.000	BNP Paribas SA RegS FRN (Perpetual)*	829.189	0,38
USD 200.000	Powerlong Real Estate Holdings Ltd RegS 7,125% 8/11/2022	183.095	0,08	USD 205.000	Credit Agricole SA '144A' FRN (Perpetual)	203.941	0,09
USD 355.000	Ronshine China Holdings Ltd RegS 8,75% 25/10/2022	330.205	0,15	GBP 1.800.000	Dexia Credit Local SA RegS 1,125% 15/6/2022	2.120.449	0,96
USD 200.000	Sunac China Holdings Ltd RegS 7,25% 14/6/2022	184.520	0,08	USD 200.000	Electricite de France SA RegS 4,50% 4/12/2069	188.788	0,09
USD 200.000	Sunac China Holdings Ltd RegS 7,50% 1/2/2024	180.697	0,08	EUR 300.000	Engie SA RegS 4/3/2027 (Zero Coupon)	295.109	0,13
USD 200.000	Tencent Holdings Ltd RegS 3,975% 11/4/2029	195.507	0,09	EUR 200.000	Engie SA RegS FRN (Perpetual)	219.273	0,10
USD 200.000	Times China Holdings Ltd RegS 6,75% 16/7/2023	184.505	0,08	EUR 156.903	FCT Noria '2018-1 C' RegS FRN 25/6/2038	157.998	0,07
USD 236.000	Union Life Insurance Co Ltd RegS 3,00% 19/9/2021	189.445	0,09	EUR 78.451	FCT Noria '2018-1 E' RegS FRN 25/6/2038	79.445	0,04
USD 200.000	Vanke Real Estate Hong Kong Co Ltd RegS 3,15% 12/5/2025	181.220	0,08	EUR 1.138.840	France Government Bond OAT RegS 0,10% 1/3/2028	1.252.548	0,57
USD 200.000	Xi Yang Overseas Ltd RegS 4,30% 5/6/2024	186.924	0,09	EUR 1.090.000	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048	1.460.573	0,66
USD 200.000	Yuzhou Properties Co Ltd RegS 8,625% 23/1/2022	191.636	0,09	EUR 555.000	French Republic Government Bond OAT RegS '144A' 1,50% 25/5/2050	670.615	0,30
USD 200.000	Zhenro Properties Group Ltd RegS 9,15% 8/3/2022	185.134	0,08	EUR 300.000	Renault SA RegS 3,125% 5/3/2021	311.686	0,14
USD 200.000	Zhenro Properties Group Ltd RegS 8,70% 3/8/2022	182.236	0,08			8.107.857	3,68
		8.345.116	3,78	Allemagne			
Colombie				EUR 100.000	Bayer AG RegS FRN 12/5/2079	100.665	0,05
USD 100.000	Bancolumbia SA 5,95% 3/6/2021	95.498	0,04	EUR 100.000	Bayer AG RegS FRN 12/11/2079	101.803	0,05
		95.498	0,04	EUR 200.000	Commerzbank AG RegS 1,125% 22/6/2026	203.311	0,09
Chypre				EUR 400.000	Deutsche Bahn Finance GMBH RegS 3,375% 4/11/2022	441.720	0,20
EUR 300.000	Cyprus Government International Bond RegS '144A' 4,625% 3/2/2020	302.700	0,14	EUR 200.000	Deutsche Bahn Finance GMBH RegS FRN (Perpetual)	201.222	0,09
		302.700	0,14	EUR 200.000	Deutsche Bahn Finance GMBH RegS FRN (Perpetual)	204.208	0,09
Danemark				EUR 200.000	Deutsche Pfandbriefbank AG RegS FRN (Perpetual)	210.268	0,09
USD 200.000	Danske Bank A/S '144A' FRN 20/12/2025	183.289	0,08	EUR 200.000	Merck Financial Services GmbH RegS 1,375% 1/9/2022	207.313	0,09
		183.289	0,08	EUR 200.000	Merck KGaA RegS FRN 25/6/2079	212.071	0,10
Équateur				GBP 1.100.000	NRW Bank RegS 1,00% 15/6/2022	1.293.069	0,59
USD 525.000	Ecuador Government International Bond RegS 7,875% 27/3/2025	378.784	0,17	EUR 200.000	thyssenkrupp AG RegS 2,875% 22/2/2024	203.984	0,09
		378.784	0,17			3.379.634	1,53
Égypte							
EGP 215.000	Egypt Government Bond 15,90% 2/7/2024	12.734	0,01				

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Grèce				Inde suite			
EUR 50.000	Hellenic Republic Government Bond RegS 3,50% 30/1/2023	54.840	0,02	USD 200.000	Power Finance Corp Ltd RegS 4,50% 18/6/2029	189.463	0,09
EUR 675.000	Hellenic Republic Government Bond RegS 144A 3,450% 2/4/2024	757.384	0,34	USD 200.000	ReNew Power Ltd RegS 6,45% 27/9/2022	185.747	0,08
EUR 245.000	Hellenic Republic Government Bond RegS '144A' 1,875% 23/7/2026	258.389	0,12	USD 200.000	ReNew Power Synthetic RegS 6,67% 12/3/2024	186.906	0,09
EUR 295.000	Hellenic Republic Government Bond RegS '144A' 3,875% 12/3/2029	356.965	0,16			1.137.702	0,52
EUR 60.000	Hellenic Republic Government Bond RegS 4,20% 30/1/2042	78.171	0,04	Indonésie			
		1.505.749	0,68	USD 200.000	Indonesia Asahan Aluminium Persero PT RegS 6,53% 15/11/2028	221.674	0,10
Guernesey				IDR 3.783.000.000	Indonesia Treasury Bond 8,25% 15/5/2029	262.315	0,12
USD 250.000	Credit Suisse Group Funding Guernsey Ltd 3,80% 15/9/2022	236.274	0,11	IDR 2.332.000.000	Indonesia Treasury Bond 6,625% 15/5/2033	138.634	0,06
EUR 600.000	Credit Suisse Group Funding Guernsey Ltd RegS 1,25% 14/4/2022	617.052	0,28	IDR 2.364.000.000	Indonesia Treasury Bond 8,375% 15/3/2034	163.007	0,07
USD 200.000	EFG International Guernsey Ltd RegS FRN 5/4/2027	186.525	0,08	IDR 2.452.000.000	Indonesia Treasury Bond 7,50% 15/6/2035	158.896	0,07
		1.039.851	0,47	IDR 3.370.000.000	Indonesia Treasury Bond 8,375% 15/4/2039	231.615	0,11
Hong Kong						1.176.141	0,53
USD 200.000	Bangkok Bank PCL/Hong Kong RegS FRN 25/9/2034	183.525	0,08	Irlande			
USD 250.000	Bank of East Asia Ltd/The RegS FRN (Perpetual)	235.366	0,11	USD 150.000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust 3,50% 26/5/2022	140.189	0,06
USD 200.000	Coastal Emerald Ltd RegS 3,95% 1/8/2022	184.068	0,09	USD 250.000	Bank of Ireland Group Plc RegS FRN 19/9/2027	227.478	0,10
USD 100.000	Hongkong & Shanghai Banking Corp Ltd/The FRN (Perpetual)	69.519	0,03	SEK 1.230.000	Bluestep Mortgage Securities No 4 DAC 'B' RegS FRN 10/8/2066	117.681	0,05
USD 200.000	Hopson Development Holdings Ltd RegS 7,50% 27/6/2022	185.051	0,09	USD 290.000	Park Aerospace Holdings Ltd '144A' 5,25% 15/8/2022	280.711	0,13
USD 200.000	Huarong Finance 2019 Co Ltd RegS 3,25% 13/11/2024	181.463	0,08	USD 125.000	Shire Acquisitions Investments Ireland DAC 2,40% 23/9/2021	114.109	0,05
USD 200.000	Huarong Finance 2019 Co Ltd RegS 4,50% 29/5/2029	192.036	0,09	EUR 232.540	Taurus '2019-1 FR' DAC RegS FRN 2/2/2031	233.969	0,11
USD 200.000	Huarong Finance 2019 Co Ltd RegS 3,875% 13/11/2029	182.534	0,08	EUR 57.021	Taurus Dac '2016-DE2 C' RegS FRN 3/1/2027	57.064	0,03
USD 200.000	Joy Treasure Assets Holdings Inc RegS 3,50% 24/9/2029	183.111	0,08	EUR 51.122	Taurus Dac '2016-DE2 D' RegS FRN 3/1/2027	51.323	0,02
USD 200.000	Kasikornbank PCL/Hong Kong RegS FRN 2/10/2031	182.305	0,08			1.222.524	0,55
USD 200.000	NWD MTN Ltd RegS 4,125% 18/7/2029	180.643	0,08	Italie			
USD 200.000	Sino-Ocean Land Treasure IV Ltd RegS 4,75% 5/8/2029	181.129	0,08	EUR 100.000	Assicurazioni Generali SpA RegS FRN 8/6/2048	117.380	0,05
USD 200.000	Wanda Group Overseas Ltd RegS 7,50% 24/7/2022	175.203	0,08	USD 665.000	Eni SpA '144A' 4,00% 12/9/2023	636.760	0,29
USD 200.000	Yanlord Land HK Co Ltd RegS 6,80% 27/2/2024	183.924	0,08	EUR 200.000	Intesa Sanpaolo SpA RegS 1,00% 4/7/2024	202.962	0,09
		2.499.877	1,13	EUR 600.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	721.845	0,33
Inde				EUR 47.000	Italy Buoni Ordinari del Tesoro BOT RegS 31/1/2020 (Zero Coupon)	47.027	0,02
USD 200.000	Adani Transmission Ltd RegS 4,00% 3/8/2026	187.333	0,09	EUR 53.000	Italy Buoni Ordinari del Tesoro BOT RegS 14/2/2020 (Zero Coupon)	53.039	0,02
USD 200.000	Adani Transmission Ltd RegS 4,25% 21/5/2036	183.650	0,08	EUR 3.050.000	Italy Buoni Poliennali Del Tesoro RegS 1,75% 1/7/2024	3.213.434	1,46
USD 200.000	Oil India Ltd RegS 5,125% 4/2/2029	204.603	0,09	EUR 2.585.176	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	2.771.477	1,26

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Italie suite				Luxembourg suite			
EUR 1.714.150	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,40% 15/5/2030	1.674.407	0,76	EUR 100.000	LHMC Finco 2 Sarl RegS (Pay-in-kind) 7,25% 2/10/2025	103.132	0,05
EUR 566.367	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,25% 15/9/2032	603.176	0,27	EUR 100.000	Medtronic Global Holdings SCA 1,125% 7/3/2027	105.205	0,05
EUR 335.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,70% 1/3/2047	368.220	0,17	EUR 130.000	Medtronic Global Holdings SCA 1,625% 7/3/2031	143.121	0,06
EUR 400.000	Italy Buoni Poliennali Del Tesoro RegS 144A 3,450% 1/3/2048	497.408	0,23	EUR 110.000	Medtronic Global Holdings SCA 2,25% 7/3/2039	127.214	0,06
EUR 323.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,85% 1/9/2049	426.630	0,19	EUR 100.000	Monitchem HoldCo 2 SA RegS 9,50% 15/9/2026	100.479	0,04
EUR 80.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,80% 1/3/2067	85.495	0,04	USD 200.000	Rumo Luxembourg Sarl '144A' 5,875% 18/1/2025	193.685	0,09
EUR 543.679	Sunrise SPV 40 Srl '2018-1 A' RegS FRN 27/7/2042	544.233	0,25	EUR 100.000	SES SA RegS 0,875% 4/11/2027	98.148	0,04
EUR 100.000	Telecom Italia SpA/Milano RegS 2,75% 15/4/2025	104.773	0,05	EUR 100.000	Summer BC Holdco B SARL RegS 5,75% 31/10/2026	102.830	0,05
USD 200.000	UniCredit SpA RegS FRN (Perpetual)	196.143	0,09	USD 100.000	Telecom Italia Capital SA 7,721% 4/6/2038	111.756	0,05
EUR 200.000	UniCredit SpA RegS FRN (Perpetual)	231.446	0,10	EUR 100.000	Telecom Italia Finance SA 7,75% 24/1/2033	147.997	0,07
EUR 460.000	UniCredit SpA RegS FRN (Perpetual)^	534.736	0,24			2.123.271	0,96
		13.030.591	5,91	Mexique			
Japon				USD 18.000	Cemex SAB de CV (Contingent Convertible Bond) 3,72% 15/3/2020	16.445	0,01
USD 200.000	Asahi Mutual Life Insurance Co RegS FRN (Perpetual)	197.140	0,09	USD 200.000	Grupo KUO SAB De CV '144A' 5,75% 7/7/2027	184.691	0,08
JPY 72.800.000	Japan Government Thirty Year Bond 0,40% 20/6/2049	604.015	0,27	MXN 3.670.800	Mexican Bonos 6,50% 9/6/2022	169.685	0,08
EUR 100.000	SoftBank Group Corp RegS 4,00% 19/9/2029	102.503	0,05	MXN 3.283.500	Mexican Bonos 8,00% 7/12/2023	158.786	0,07
USD 200.000	SoftBank Group Corp RegS FRN (Perpetual)	172.363	0,08	MXN 2.783.000	Mexican Bonos 8,00% 5/9/2024	135.130	0,06
USD 200.000	Sumitomo Mitsui Financial Group Inc 3,04% 16/7/2029	186.407	0,08	MXN 8.350.000	Mexican Bonos 10,00% 5/12/2024	439.179	0,20
EUR 400.000	Takeda Pharmaceutical Co Ltd RegS 1,125% 21/11/2022	412.258	0,19	USD 189.000	Petroleos Mexicanos 6,375% 4/2/2021	178.747	0,08
		1.674.686	0,76	USD 17.000	Petroleos Mexicanos FRN 11/3/2022	16.088	0,01
Jersey				USD 30.000	Petroleos Mexicanos 4,50% 23/1/2026	26.775	0,01
GBP 455.000	Glencore Finance Europe Ltd RegS 3,125% 26/3/2026	551.856	0,25	USD 50.000	Petroleos Mexicanos 6,875% 4/8/2026	49.289	0,02
USD 200.000	Tullow Oil Jersey Ltd RegS (Contingent Convertible Bond) 6,625% 12/7/2021	187.515	0,09	USD 101.000	Petroleos Mexicanos '144A' 6,49% 23/1/2027	96.430	0,04
		739.371	0,34	USD 31.000	Petroleos Mexicanos 6,50% 13/3/2027	29.567	0,01
Koweït				USD 69.000	Petroleos Mexicanos 5,35% 12/2/2028	60.931	0,03
USD 200.000	Burgan Bank SAK RegS FRN (Perpetual)	184.378	0,08	USD 54.000	Petroleos Mexicanos 6,625% 15/6/2035	49.452	0,02
		184.378	0,08	USD 42.000	Petroleos Mexicanos 6,75% 21/9/2047	37.801	0,02
Luxembourg				USD 82.000	Petroleos Mexicanos '144A' 7,69% 23/1/2050	80.165	0,04
USD 212.000	Allergan Funding SCS 3,45% 15/3/2022	196.879	0,09			1.729.161	0,78
EUR 100.000	Altice Luxembourg SA RegS 8,00% 15/5/2027	111.104	0,05	Pays-Bas			
GBP 473.180	Compartment Driver UK Six 'A' RegS FRN 25/2/2026	555.184	0,25	EUR 500.000	ABN AMRO Bank NV RegS FRN (Perpetual)	534.243	0,24
USD 29.000	Gol Finance SA '144A' 7,00% 31/1/2025	26.537	0,01	GBP 741.000	BNG Bank NV RegS 1,00% 17/6/2022	871.219	0,40
				EUR 400.000	Cooperatieve Rabobank UA RegS FRN (Perpetual)	398.280	0,18
				EUR 400.000	Iberdrola International BV RegS FRN (Perpetual)	437.116	0,20

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Pays-Bas suite				Arabie Saoudite			
EUR 400.000	ING Groep NV RegS 0,75% 9/3/2022	406.572	0,18	USD 400.000	KSA Sukuk Ltd RegS 2,969% 29/10/2029	363.527	0,17
USD 400.000	ING Groep NV RegS FRN (Perpetual)	389.885	0,18			363.527	0,17
GBP 400.000	innogy Finance BV RegS 6,25% 3/6/2030	649.787	0,29	Singapour			
USD 200.000	MDGH - GMTN BV '144A' 2,50% 7/11/2024	182.748	0,08	USD 200.000	Alam Synergy Pte Ltd RegS 6,625% 24/4/2022	159.896	0,07
USD 55.000	Petrobras Global Finance BV 7,375% 17/1/2027	60.029	0,03	USD 200.000	BOC Aviation Ltd RegS 3,00% 11/9/2029	179.006	0,08
USD 21.000	Petrobras Global Finance BV 5,999% 27/1/2028	21.307	0,01	USD 200.000	Jubilant Pharma Ltd/SG RegS 6,00% 5/3/2024	189.061	0,09
USD 116.000	Petrobras Global Finance BV 7,25% 17/3/2044	126.152	0,06	EUR 100.000	Mulhacen Pte Ltd RegS (Pay-in-kind) 6,50% 1/8/2023	82.547	0,04
EUR 200.000	Shell International Finance BV RegS 1,00% 6/4/2022	205.624	0,09	USD 200.000	United Overseas Bank Ltd RegS FRN (Perpetual)	185.401	0,08
EUR 300.000	Telefonica Europe BV RegS FRN (Perpetual)	332.168	0,15			795.911	0,36
EUR 100.000	Teva Pharmaceutical Finance Netherlands II BV RegS 1,875% 31/3/2027	81.936	0,04	Afrique du Sud			
EUR 100.000	UPC Holding BV RegS 3,875% 15/6/2029	104.236	0,05	USD 200.000	Eskom Holdings SOC Ltd '144A' 6,75% 6/8/2023	182.930	0,09
EUR 200.000	Volkswagen International Finance NV RegS FRN (Perpetual)	206.762	0,09	ZAR 1.735.000	Republic of South Africa Government Bond 8,75% 28/2/2048	93.182	0,04
EUR 300.000	ZF Europe Finance BV RegS 2,50% 23/10/2027	304.878	0,14			276.112	0,13
USD 150.000	Ziggo Bond Co BV '144A' 6,00% 15/1/2027	143.343	0,06	Corée du Sud			
		5.456.285	2,47	USD 200.000	Hanwha Total Petrochemical Co Ltd RegS 3,875% 23/1/2024	189.434	0,09
Nigéria				USD 200.000	Kookmin Bank RegS FRN 31/12/2099	185.887	0,08
NGN 10.362.000	Nigeria Government Bond 13,98% 23/2/2028	27.643	0,01	USD 200.000	LG Chem Ltd RegS 3,625% 15/4/2029	189.337	0,09
		27.643	0,01	USD 200.000	LG Display Co Ltd RegS (Contingent Convertible Bond) 1,50% 22/8/2024	187.394	0,08
Panama				USD 200.000	Shinhan Bank Co Ltd RegS 3,875% 24/3/2026	190.054	0,09
USD 200.000	Panama Government International Bond 4,30% 29/4/2053	210.511	0,10	USD 200.000	Shinhan Financial Group Co Ltd RegS FRN 5/2/2030	184.593	0,08
		210.511	0,10			1.126.699	0,51
Pérou				Espagne			
USD 200.000	Inkia Energy Ltd '144A' 5,875% 9/11/2027	188.128	0,08	USD 200.000	Banco Bilbao Vizcaya Argentaria SA FRN (Perpetual)	188.138	0,09
PEN 143.000	Peru Government Bond RegS '144A' 5,35% 12/8/2040	38.343	0,02	EUR 400.000	Banco Bilbao Vizcaya Argentaria SA RegS FRN (Perpetual)	439.486	0,20
		226.471	0,10	EUR 200.000	Banco de Sabadell SA RegS 5,625% 6/5/2026	235.786	0,11
Philippines				EUR 100.000	Banco de Sabadell SA RegS FRN 12/12/2028	111.365	0,05
USD 200.000	Philippine National Bank RegS 3,28% 27/9/2024	184.147	0,09	EUR 200.000	Banco de Sabadell SA RegS FRN (Perpetual)	206.367	0,09
USD 200.000	Rizal Commercial Banking Corp RegS 3,00% 11/9/2024	178.953	0,08	EUR 200.000	Bankia SA RegS FRN (Perpetual)	213.553	0,10
		363.100	0,17	EUR 200.000	CaixaBank SA RegS 1,75% 24/10/2023	208.821	0,09
Qatar				EUR 200.000	CaixaBank SA RegS FRN (Perpetual)	222.361	0,10
USD 200.000	QIIB Tier 1 Sukuk Ltd RegS FRN 31/12/2099	183.129	0,08	EUR 385.000	Spain Government Bond RegS '144A' 2,70% 31/10/2048	515.663	0,23
		183.129	0,08			2.341.540	1,06
Russie							
RUB 18.647.000	Russian Federal Bond - OFZ 7,10% 16/10/2024	274.682	0,12				
RUB 32.612.000	Russian Federal Bond - OFZ 8,50% 17/9/2031	540.388	0,25				
		815.070	0,37				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Sri Lanka				Royaume-Uni suite			
USD 200.000	Sri Lanka Government International Bond RegS 7,85% 14/3/2029	177.249	0,08	EUR 125.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	131.558	0,06
USD 200.000	SriLankan Airlines Ltd RegS 7,00% 25/6/2024	180.884	0,08	GBP 684.082	Charter Mortgage Funding Plc '2017-1 A' RegS FRN 12/6/2054	800.764	0,36
		358.133	0,16	GBP 1.095.000	Delamare Cards MTN Issuer Plc '2017-1 A1' RegS FRN 19/10/2022	1.284.416	0,58
Suisse				GBP 260.955	Dignity Finance Plc RegS 3,546% 31/12/2034	331.294	0,15
USD 200.000	Credit Suisse Group AG '144A' FRN (Perpetual)	196.584	0,09	GBP 169.621	DLL UK Equipment Finance 2019-1 Plc 'A' RegS FRN 25/3/2028	199.587	0,09
EUR 200.000	Credit Suisse Group AG RegS FRN 17/7/2025	207.092	0,09	GBP 1.561.000	E-CARAT 8 Plc 'B' RegS FRN 8/3/2024	1.830.720	0,83
USD 300.000	Credit Suisse Group AG RegS FRN (Perpetual)	294.158	0,13	EUR 100.000	eG Global Finance Plc RegS 6,25% 30/10/2025	105.111	0,05
USD 200.000	UBS Group AG '144A' FRN 31/12/2099	197.246	0,09	GBP 1.112.574	Elvet Mortgages Plc '2018-1 A' RegS FRN 22/10/2058	1.307.381	0,59
EUR 500.000	UBS Group AG RegS 1,75% 16/11/2022	524.635	0,24	USD 100.000	EnQuest Plc RegS (Pay-in-kind) '144A' 7,00% 15/4/2022	78.130	0,04
		1.419.715	0,64	GBP 727.476	Feldspar Plc '2016-1 A' RegS FRN 15/9/2045	854.174	0,39
Turquie				GBP 309.211	Finsbury Square Plc '2017-1 A' RegS FRN 12/3/2059	362.849	0,16
USD 200.000	Turkey Government International Bond 7,625% 26/4/2029	197.587	0,09	GBP 410.991	Finsbury Square Plc '2017-1 B' RegS FRN 12/3/2059	482.570	0,22
		197.587	0,09	GBP 1.169.797	Finsbury Square Plc '2018-1 A' RegS FRN 12/9/2065	1.371.817	0,62
Émirats arabes unis				GBP 887.593	Finsbury Square Plc '2018-2 A' RegS FRN 12/9/2068	1.044.152	0,47
USD 200.000	Abu Dhabi Government International Bond RegS 2,50% 30/9/2029	180.998	0,08	GBP 591.386	Friary No 4 Plc 'A' RegS FRN 21/1/2050	691.025	0,31
USD 200.000	Abu Dhabi Government International Bond RegS 3,125% 30/9/2049	177.476	0,08	GBP 402.000	Globaldrive Auto Receivables UK Plc '2017-A B' RegS FRN 20/6/2025	471.438	0,21
USD 200.000	Emirates NBD PJSC RegS FRN (Perpetual)	191.252	0,09	GBP 1.250.000	Gosforth Funding Plc '2017-1X A2' RegS FRN 19/12/2059	1.461.253	0,66
USD 200.000	Esic Sukuk Ltd RegS 3,939% 30/7/2024	181.484	0,08	USD 132.230	Gosforth Funding Plc '2018-1A A1' '144A' FRN 25/8/2060	120.005	0,05
		731.210	0,33	GBP 301.686	Greene King Finance Plc RegS FRN 15/12/2033	354.244	0,16
Royaume-Uni				USD 300.000	HSBC Holdings Plc 4,25% 14/3/2024	288.568	0,13
GBP 100.000	Albion NO 4 Plc 'A' RegS FRN 17/8/2062	117.461	0,05	GBP 203.000	HSBC Holdings Plc RegS 5,75% 20/12/2027	293.761	0,13
GBP 325.322	Azure Finance No 1 Plc 'A' RegS FRN 30/6/2027	382.179	0,17	GBP 200.000	HSBC Holdings Plc RegS 7,00% 7/4/2038	345.311	0,16
GBP 938.000	Azure Finance Plc 'B' RegS FRN 30/6/2027	1.106.882	0,50	GBP 230.000	HSBC Holdings Plc RegS 6,00% 29/3/2040	365.353	0,17
GBP 200.000	Barclays Bank Plc RegS 10,00% 21/5/2021	262.397	0,12	GBP 100.000	Iceland Bondco Plc RegS 4,625% 15/3/2025	99.954	0,05
GBP 218.000	Barclays Plc 3,25% 17/1/2033	267.379	0,12	USD 250.000	IHS Markit Ltd 4,125% 1/8/2023	240.781	0,11
GBP 370.000	Barclays Plc FRN (Perpetual)	486.819	0,22	USD 615.000	Imperial Brands Finance Plc '144A' 3,50% 26/7/2026	559.353	0,25
EUR 700.000	BAT International Finance Plc RegS 3,625% 9/11/2021	749.385	0,34	EUR 700.000	Imperial Brands Finance Plc RegS 2,25% 26/2/2021	715.292	0,32
GBP 990.000	BAT International Finance Plc RegS 4,00% 4/9/2026	1.285.514	0,58	EUR 200.000	Imperial Brands Finance Plc RegS 2,125% 12/2/2027	208.209	0,09
GBP 616.975	Brass NO 7 Plc 'A' RegS FRN 16/10/2059	724.061	0,33	USD 200.000	Ithaca Energy North Sea Plc '144A' 9,375% 15/7/2024	187.245	0,08
USD 18.398	British Airways '2013-1B' Pass Through Trust '144A' 5,625% 20/6/2020	16.909	0,01	USD 200.000	Jaguar Land Rover Automotive Plc '144A' 4,50% 1/10/2027	154.719	0,07
USD 180.000	British Airways '2019-1A' Pass Through Trust '144A' 3,35% 15/6/2029	166.935	0,08				
GBP 492.000	British Telecommunications Plc RegS 5,75% 7/12/2028	739.383	0,34				
GBP 205.000	British Telecommunications Plc RegS 3,125% 21/11/2031	256.355	0,12				
GBP 395.000	Centrica Plc RegS 4,375% 13/3/2029	545.934	0,25				
EUR 225.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	226.259	0,10				

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
EUR 100.000	Jaguar Land Rover Automotive Plc RegS 4,50% 15/1/2026	94.531	0,04	GBP 454.751	RMAC Securities No 2 Plc '2018-2 A' RegS FRN 12/6/2046	532.065	0,24
GBP 764.539	Kenrick No 3 Plc 'A' RegS FRN 11/10/2054	893.043	0,40	GBP 135.000	RMAC Securities No 2 Plc '2018-2 B' RegS FRN 12/6/2046	158.158	0,07
GBP 330.200	Lanark Master Issuer Plc '2019-1X 1A2' RegS FRN 22/12/2069	388.862	0,18	USD 75.000	Santander UK Group Holdings Plc 3,125% 8/1/2021	68.808	0,03
GBP 1.065.000	LCR Finance Plc RegS 4,50% 7/12/2028	1.627.237	0,74	GBP 250.000	Santander UK Group Holdings Plc RegS FRN 8/5/2026	305.231	0,14
USD 200.000	Lloyds Banking Group Plc '144A' FRN 29/12/2049	212.187	0,10	GBP 200.000	Scottish Hydro Electric Transmission Plc RegS 2,25% 27/9/2035	234.089	0,11
GBP 150.000	M&G Plc RegS FRN 20/7/2055	196.523	0,09	GBP 210.000	Scottish Widows Ltd RegS 5,50% 16/6/2023	274.234	0,12
GBP 250.000	M&G Plc RegS FRN 19/12/2063	353.864	0,16	GBP 185.070	Silverstone Master Issuer Plc '2019-1X 2A' RegS FRN 21/1/2070	218.060	0,10
GBP 329.730	Malt Hill No 2 Plc 'A' RegS FRN 27/11/2055	386.308	0,18	GBP 300.000	SSE Plc RegS 8,375% 20/11/2028	527.834	0,24
GBP 100.000	Marks & Spencer Plc RegS 3,25% 10/7/2027	116.455	0,05	GBP 467.284	Stanlington No 1 Plc '2017-1 A' RegS FRN 12/6/2046	548.118	0,25
GBP 405.000	Mitchells & Butlers Finance Plc RegS FRN 15/9/2034	379.635	0,17	GBP 492.769	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040	754.095	0,34
GBP 288.000	Motor Plc '2016-1 C' RegS 3,75% 25/11/2025	341.660	0,16	GBP 300.000	Thames Water Utilities Finance Plc RegS 4,00% 19/6/2025	392.605	0,18
USD 200.000	Neptune Energy Bondco Plc '144A' 6,625% 15/5/2025	181.573	0,08	GBP 256.000	Thames Water Utilities Finance Plc RegS 2,625% 24/1/2032	309.271	0,14
GBP 100.000	Newday Funding Plc '2017-1 C' RegS FRN 15/7/2025	117.381	0,05	GBP 750.207	Tolkien Funding Sukuk No 1 Plc 'A' RegS FRN 20/7/2052	881.387	0,40
GBP 100.000	Newday Funding Plc '2017-1 D' RegS FRN 15/7/2025	117.491	0,05	GBP 588.736	Turbo Finance 7 Plc 'B' RegS FRN 20/6/2023	691.603	0,31
GBP 250.000	NGG Finance Plc RegS FRN 18/6/2073	329.334	0,15	GBP 408.947	Turbo Finance 8 Plc 'A' RegS FRN 20/2/2026	480.439	0,22
EUR 287.822	Paragon Mortgages No 10 Plc '10X A2B' RegS FRN 15/6/2041	277.583	0,13	GBP 934.760	Twin Bridges Plc '2018-1 A' RegS FRN 12/9/2050	1.096.300	0,50
EUR 36.558	Paragon Mortgages No 11 Plc '11X BB' RegS FRN 15/10/2041	34.312	0,02	GBP 369.000	Twin Bridges Plc '2018-1 D' RegS FRN 12/9/2050	432.363	0,20
EUR 44.370	Paragon Mortgages No 12 Plc '12X B1B' RegS FRN 15/11/2038	41.530	0,02	GBP 1.696.881	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2028	2.494.788	1,13
USD 144.580	Paragon Mortgages No 13 Plc '13X A2C' RegS FRN 15/1/2039	124.030	0,06			45.467.450	20,62
EUR 139.758	Paragon Mortgages No 13 Plc '13X B1B' RegS FRN 15/1/2039	129.001	0,06	États-Unis			
GBP 163.576	Paragon Mortgages NO 26 Plc 'A1' RegS FRN 15/5/2045	191.881	0,09	USD 100.000	280 Park Avenue Mortgage Trust '2017-280P A' '144A' FRN 15/9/2034	90.884	0,04
GBP 714.000	PCL Funding II Plc '2017-1 A' RegS FRN 15/6/2022	837.915	0,38	USD 55.000	Air Lease Corp 2,625% 1/7/2022	50.402	0,02
GBP 255.000	PCL Funding II Plc '2017-1 C' RegS FRN 15/6/2022	299.659	0,14	USD 65.000	Allergan Finance LLC 3,25% 1/10/2022	60.370	0,03
GBP 408.886	Prs Finance Plc RegS 1,75% 24/11/2026	502.238	0,23	USD 185.000	Altria Group Inc 4,80% 14/2/2029	186.039	0,08
GBP 300.000	Prs Finance Plc RegS 2,00% 23/1/2029	374.534	0,17	USD 68.469	American Airlines '2015-2B' Pass Through Trust 4,40% 22/9/2023	64.074	0,03
GBP 430.000	Quadgas Finance Plc RegS 3,375% 17/9/2029	520.734	0,24	USD 176.898	American Airlines '2016-1B' Pass Through Trust 5,25% 15/1/2024	170.230	0,08
GBP 939.695	Residential Mortgage Securities 31 Plc 'A' RegS FRN 20/9/2065	1.107.601	0,50	USD 294.500	American Airlines '2016-2B' Pass Through Trust '144A' 4,375% 15/6/2024	274.680	0,12
GBP 210.146	Ripon Mortgages Plc '1X A1' RegS FRN 20/8/2056	246.771	0,11				
GBP 486.000	Ripon Mortgages Plc '1X B1' RegS FRN 20/8/2056	569.243	0,26				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
USD 205.808	American Airlines '2016-3B' Pass Through Trust 3,75% 15/10/2025	189.800	0,09	USD 15.000	BP Capital Markets America Inc 3,79% 6/2/2024	14.476	0,01
USD 110.180	American Airlines 2017-1 Class B Pass Through Trust 4,95% 15/2/2025	105.490	0,05	USD 16.000	Broadcom Corp Via Broadcom Cayman Finance Ltd 3,00% 15/1/2022	14.708	0,01
USD 118.768	American Airlines '2017-2B' Pass Through Trust 3,70% 15/10/2025	109.043	0,05	USD 400.000	Broadcom Corp Via Broadcom Cayman Finance Ltd 3,625% 15/1/2024	374.380	0,17
USD 160.000	American Airlines' 2019-1 B 'Pass Through Trust 3,85% 15/2/2028	148.253	0,07	USD 228.000	Broadcom Corp Via Broadcom Cayman Finance Ltd 3,875% 15/1/2027	211.501	0,10
USD 30.000	American Express Co 2,50% 1/8/2022	27.552	0,01	USD 35.000	Broadcom Inc '144A' 3,125% 15/4/2021	32.158	0,02
USD 140.000	American Express Credit Account Master Trust '2018-5 A' FRN 15/12/2025	127.248	0,06	USD 90.000	Buckeye Partners LP 4,875% 1/2/2021	82.958	0,04
USD 5.000	American Municipal Power Inc 6,449% 15/2/2044	6.483	0,00	USD 30.000	Buckeye Tobacco Settlement Financing Authority 'A-2' 5,875% 1/6/2047	27.409	0,01
USD 500.000	American Tower Corp 4,40% 15/2/2026	497.582	0,23	USD 76.678	BX Commercial Mortgage Trust '2018-IND A' '144A' FRN 15/11/2035	69.576	0,03
USD 2.830	AmeriCredit Automobile Receivables Trust '2017-1 A3' 1,87% 18/8/2021	2.572	0,00	USD 290.000	California Health Facilities Financing Authority 'A' 5,00% 15/8/2047	308.721	0,14
USD 45.000	Anheuser-Busch InBev Finance Inc 3,30% 1/2/2023	42.381	0,02	USD 350.000	California Pollution Control Financing Authority '144A' 5,00% 21/11/2045	338.536	0,15
USD 250.000	Antero Resources Corp 5,125% 1/12/2022	185.202	0,08	USD 150.000	California State Public Works Board 'G2' 8,361% 1/10/2034	213.382	0,10
USD 20.000	Anthem Inc 3,125% 15/5/2022	18.601	0,01	USD 145.000	Capital One Financial Corp 3,05% 9/3/2022	134.404	0,06
USD 3.000	Apache Corp 3,625% 1/2/2021	2.757	0,00	USD 50.000	CD Mortgage Trust '2018-CD7 A4' 4,279% 15/8/2051	51.622	0,02
USD 17.000	Apache Corp 3,25% 15/4/2022	15.708	0,01	USD 5.919.771	CFCRE Commercial Mortgage Trust '2016-C4 XA' FRN 10/5/2058	460.795	0,21
USD 60.000	Apple Inc 2,30% 11/5/2022	55.132	0,03	USD 160.000	CGBAM Commercial Mortgage Trust '2015-SMRT A' '144A' 2,808% 10/4/2028	145.974	0,07
EUR 500.000	Apple Inc 1,00% 10/11/2022	517.115	0,23	USD 91.354	CGDBB Commercial Mortgage Trust '2017-BIOC A' '144A' FRN 15/7/2032	82.992	0,04
USD 700.000	Ares Capital Corp 3,50% 10/2/2023	644.231	0,29	USD 700.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4,464% 23/7/2022	667.449	0,30
USD 500.000	Ares Capital Corp 4,25% 1/3/2025	469.912	0,21	USD 400.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4,908% 23/7/2025	398.690	0,18
USD 3.000.000	AT&T Inc '144A' 27/11/2022 (Zero Coupon)	2.548.627	1,16	USD 150.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3,75% 15/2/2028	140.489	0,06
USD 95.000	AT&T Inc 3,60% 17/2/2023	90.225	0,04	USD 565.000	Cheniere Corpus Christi Holdings LLC 7,00% 30/6/2024	590.519	0,27
USD 300.000	AT&T Inc 4,30% 15/2/2030	299.965	0,14	USD 190.000	Cheniere Energy Partners LP 5,25% 1/10/2025	178.315	0,08
USD 60.000	BA Credit Card Trust '2018-A3 A3' 3,10% 15/12/2023	55.655	0,03	USD 175.000	Cheniere Energy Partners LP 5,625% 1/10/2026	167.715	0,08
USD 50.000	Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc 2,773% 15/12/2022	46.218	0,02	USD 60.000	Cheniere Energy Partners LP '144A' 4,50% 1/10/2029	54.965	0,03
USD 90.000	Bank of America Corp 2,503% 21/10/2022	82.544	0,04	USD 220.000	Chesapeake Bay Bridge & Tunnel District 5,00% 1/7/2041	236.300	0,11
USD 70.000	Bank of America Corp 3,30% 11/1/2023	65.797	0,03				
USD 150.000	Bank of America Corp 3,95% 21/4/2025	144.993	0,07				
USD 90.000	BAT Capital Corp 2,764% 15/8/2022	82.683	0,04				
USD 30.000	Bausch Health Cos Inc '144A' 5,50% 1/11/2025	28.462	0,01				
USD 35.000	Bausch Health Cos Inc '144A' 5,75% 15/8/2027	34.439	0,02				
USD 250.000	Baxter International Inc 2,60% 15/8/2026	228.792	0,10				
USD 30.000	Bay Area Toll Authority 'S1' 7,043% 1/4/2050	44.889	0,02				
USD 117.000	Baylor Scott & White Holdings 4,185% 15/11/2045	122.820	0,06				

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
USD 25.000	Chesapeake Bay Bridge & Tunnel District 5,00% 1/7/2051	26.232	0,01	USD 30.000	Dell International LLC Via EMC Corp '144A' 5,45% 15/6/2023	29.551	0,01
USD 315.000	CIT Bank NA FRN 27/9/2025	284.076	0,13	USD 113.670	Delta Air Lines Pass Through Trust '2015-1 B' 4,25% 30/7/2023	107.647	0,05
USD 54.000	Citgo Holding Inc '144A' 9,25% 1/8/2024	51.600	0,02	USD 393.000	Diamondback Energy Inc 5,375% 31/5/2025	376.539	0,17
USD 100.000	Citibank Credit Card Issuance Trust '2018-A3 A3' 3,29% 23/5/2025	94.866	0,04	USD 290.000	Diamondback Energy Inc 3,50% 1/12/2029	263.360	0,12
USD 83.195	Citigroup Commercial Mortgage Trust '2014-GC19 AAB' 3,552% 10/3/2047	78.160	0,04	USD 100.000	Discover Card Execution Note Trust 'A5' FRN 15/12/2026	91.481	0,04
USD 250.000	Citigroup Commercial Mortgage Trust '2015-SHP2 A' '144A' FRN 15/7/2027	227.641	0,10	USD 75.000	District of Columbia 5,591% 1/12/2034	85.791	0,04
GBP 355.000	Citigroup Inc 1,75% 23/10/2026	416.023	0,19	USD 25.000	DTE Energy Co 3,70% 1/8/2023	23.717	0,01
USD 10.000	City of Riverside CA Electric Revenue 7,605% 1/10/2040	14.790	0,01	USD 10.000	DuPont de Nemours Inc 4,205% 15/11/2023	9.696	0,00
USD 2.725.000	CityLine Commercial Mortgage Trust '2016-CLNE A' '144A' FRN 10/11/2031	2.539.207	1,15	USD 145.000	E*TRADE Financial Corp 3,80% 24/8/2027	136.915	0,06
USD 174.783	CNH Equipment Trust '2017-C A3' 2,08% 15/2/2023	158.980	0,07	USD 130.000	Edison International 3,125% 15/11/2022	118.590	0,05
USD 42.610	CNH Equipment Trust '2018-B A2' 2,93% 15/12/2021	38.833	0,02	USD 50.000	Energy Transfer Operating LP 5,20% 1/2/2022	47.607	0,02
USD 215.000	Colorado Health Facilities Authority 'A' 5,25% 1/2/2031	204.593	0,09	USD 120.000	Energy Transfer Operating LP 3,60% 1/2/2023	111.529	0,05
USD 58.703	COMM Mortgage Trust '2013-LC6 A3' 2,666% 10/1/2046	54.116	0,02	USD 171.325	Enterprise Fleet Financing LLC '2016-2 A3' '144A' 2,04% 22/2/2022	155.648	0,07
USD 172.790	COMM Mortgage Trust '2014-CCRE15' 3,595% 10/2/2047	161.906	0,07	USD 100.093	Enterprise Fleet Financing LLC '2017-3 A2' '144A' 2,13% 22/5/2023	90.957	0,04
USD 95.000	COMM Mortgage Trust '2015-CR22 X3' 3,207% 10/3/2048	88.346	0,04	USD 54.717	Fannie Mae Connecticut Avenue Securities '2017-CO4 2M1' FRN 25/11/2029	49.761	0,02
USD 666.240	COMM Mortgage Trust '2015-CR23 XA' FRN 10/5/2048	20.161	0,01	USD 2.746	Fannie Mae Pool 4,00% 1/5/2026	2.612	0,00
USD 10.000	Commonwealth Financing Authority 4,144% 1/6/2038	10.205	0,01	USD 818	Fannie Mae Pool 4,00% 1/1/2027	786	0,00
USD 170.000	Connecticut State Health & Educational Facilities Authority 5,00% 1/7/2045	174.387	0,08	USD 235.628	Fannie Mae Pool 3,155% 1/3/2027	227.122	0,10
USD 54.603	Continental Airlines Pass Through Trust '2012-2 B' 5,50% 29/10/2020	50.799	0,02	USD 79.344	Fannie Mae Pool 4,00% 1/5/2027	75.389	0,03
USD 25.000	Continental Resources Inc/OK 4,50% 15/4/2023	23.690	0,01	USD 164.880	Fannie Mae Pool 4,00% 1/8/2027	156.661	0,07
USD 290.000	County of Miami-Dade FL Aviation Revenue 5,00% 1/10/2040	311.193	0,14	USD 151.353	Fannie Mae Pool 3,125% 1/9/2027	145.465	0,07
USD 54.000	CVS Health Corp 3,35% 9/3/2021	49.874	0,02	USD 427.267	Fannie Mae Pool 3,00% 1/12/2030	399.444	0,18
USD 100.000	CVS Health Corp 3,50% 20/7/2022	93.843	0,04	USD 235.977	Fannie Mae Pool 2,50% 1/9/2031	217.429	0,10
USD 150.000	Daimler Finance North America LLC '144A' 2,875% 10/3/2021	137.580	0,06	USD 15.517	Fannie Mae Pool 4,00% 1/2/2034	15.033	0,01
USD 340.000	Dallas Area Rapid Transit 'A' 5,00% 1/12/2041	362.159	0,16	USD 7.563	Fannie Mae Pool 4,00% 1/3/2034	7.306	0,00
USD 350.000	Dallas Area Rapid Transit 'A' 5,00% 1/12/2046	370.730	0,17	USD 8.330	Fannie Mae Pool 4,00% 1/3/2034	7.968	0,00
USD 224.000	Darden Restaurants Inc 3,85% 1/5/2027	213.569	0,10	USD 9.457.592	Fannie Mae-Aces '2013-M5 X2' FRN 25/1/2022	163.376	0,07
USD 92.814	DBGS Mortgage Trust '2018-BIOD A' '144A' FRN 15/5/2035	84.081	0,04	USD 1.217.000	Fannie Mae-Aces '2019 -M1 A2' FRN 25/9/2028	1.218.978	0,55
				GBP 100.000	Fidelity National Information Services Inc 3,36% 21/5/2031	129.473	0,06
				USD 90.000	Ford Credit Auto Owner Trust '2018-A A3' 3,03% 15/11/2022	82.553	0,04

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
USD 280.000	Ford Credit Auto Owner Trust '2018-B A4' 3,38% 15/3/2024	262.708	0,12	USD 250.000	Intercontinental Exchange Inc 3,75% 1/12/2025	245.225	0,11
USD 125.000	Ford Credit Floorplan Master Owner Trust '2015-5 A1' 2,42% 15/8/2022	113.898	0,05	USD 700.000	International Business Machines Corp 3,00% 15/5/2024	658.044	0,30
GBP 130.000	Ford Motor Credit Co LLC 4,535% 6/3/2025	160.771	0,07	EUR 200.000	International Business Machines Corp 0,875% 31/1/2025	207.732	0,09
USD 125.521	Four Times Square Trust Commercial Mortgage Pass-Through Certificates Series 200 '2006-4TS A' '144A' 5,401% 13/12/2028	117.804	0,05	USD 10.000	Interpublic Group of Cos Inc/The 3,75% 1/10/2021	9.334	0,00
USD 299.725	Freddie Mac Gold Pool 4,50% 1/8/2048	294.910	0,13	USD 153.340	JP Morgan Chase Commercial Mortgage Securities Trust '2013-C16 ASB' 3,674% 15/12/2046	143.374	0,07
USD 130.257	Freddie Mac REMICS '4390 CA' 3,50% 15/6/2050	123.416	0,06	USD 112.616	JP Morgan Chase Commercial Mortgage Securities Trust '2013-LC11 ASB' 2,554% 15/4/2046	103.254	0,05
USD 66.271	Freddie Mac REMICS '4459 BN' 3,00% 15/8/2043	61.874	0,03	USD 20.000	JP Morgan Chase Commercial Mortgage Securities Trust '2018-WPT AFX' '144A' 4,248% 5/7/2033	19.442	0,01
USD 33.826	Freddie Mac REMICS '4482 DH' 3,00% 15/6/2042	31.247	0,01	USD 79.559	JP Morgan Mortgage Trust '2017-4 A6' '144A' FRN 25/11/2048	72.687	0,03
USD 49.353	Freddie Mac REMICS '4493 PA' 3,00% 15/2/2044	45.846	0,02	USD 250.000	JPMorgan Chase & Co 4,25% 15/10/2020	231.719	0,11
USD 1.607.843	FRESB Mortgage Trust '2019-SB60 A10F' FRN 25/1/2029	1.547.212	0,70	USD 20.000	JPMorgan Chase & Co FRN 18/6/2022	18.264	0,01
USD 750.000	General Motors Financial Co Inc 4,375% 25/9/2021	704.925	0,32	USD 10.000	JPMorgan Chase & Co 2,972% 15/1/2023	9.241	0,00
USD 80.000	General Motors Financial Co Inc 3,25% 5/1/2023	73.894	0,03	USD 140.000	JPMorgan Chase & Co FRN 25/4/2023	129.013	0,06
USD 5.000	Global Payments Inc 3,75% 1/6/2023	4.739	0,00	USD 500.000	Keurig Dr Pepper Inc 4,057% 25/5/2023	480.212	0,22
USD 20.000	Global Payments Inc 4,00% 1/6/2023	19.108	0,01	USD 150.000	Keysight Technologies Inc 4,60% 6/4/2027	151.265	0,07
USD 33.000	GLP Capital LP Via GLP Financing II Inc 4,375% 15/4/2021	30.671	0,01	USD 60.000	Kinder Morgan Energy Partners LP 3,95% 1/9/2022	56.676	0,03
USD 400.000	GLP Capital LP Via GLP Financing II Inc 5,375% 1/11/2023	398.033	0,18	USD 30.000	Kinder Morgan Inc/DE 3,15% 15/1/2023	27.855	0,01
USD 355.000	GLP Capital LP Via GLP Financing II Inc 5,25% 1/6/2025	354.958	0,16	USD 25.000	Kraft Heinz Foods Co FRN 10/8/2022	22.804	0,01
USD 300.000	Goldman Sachs Group Inc/The FRN 24/7/2023	277.099	0,13	USD 121.853	LMREC Inc '2016-CRE2 A' '144A' FRN 24/11/2031	110.530	0,05
USD 200.000	Goldman Sachs Group Inc/The 3,75% 25/2/2026	193.027	0,09	USD 235.000	Los Angeles Department of Water & Power Power System Revenue 6,603% 1/7/2050	343.929	0,16
USD 50.000	Goldman Sachs Group Inc/The FRN 5/6/2028	48.172	0,02	USD 400.000	Marsh & McLennan Cos Inc 3,75% 14/3/2026	390.415	0,18
USD 5.524.918	Government National Mortgage Association '2017-64 IO' FRN 16/11/2057	306.679	0,14	USD 120.000	Maryland Economic Development Corp 5,00% 31/3/2041	123.402	0,06
USD 100.000	Great Wolf Trust '2017-WOLF A' '144A' FRN 15/9/2034	90.987	0,04	USD 350.000	Massachusetts Clean Water Trust/The 5,00% 1/2/2035	373.028	0,17
USD 141.733	GS Mortgage Securities Corp II '2013-KING A' '144A' 2,706% 10/12/2027	129.244	0,06	USD 180.000	Massachusetts Development Finance Agency 5,00% 1/7/2047	190.570	0,09
USD 93.403	GS Mortgage Securities Trust '2013-GC16 A3' 4,244% 10/11/2046	91.345	0,04	USD 75.000	Massachusetts Water Resources Authority 'B' 5,00% 1/8/2040	81.404	0,04
USD 520.000	Hasbro Inc 3,00% 19/11/2024	472.553	0,21	USD 285.000	Mastercard Inc 2,95% 21/11/2026	271.984	0,12
USD 500.000	HCA Inc 5,00% 15/3/2024	493.736	0,22	USD 100.000	Mastercard Inc 2,95% 1/6/2029	95.562	0,04
USD 65.000	Hyundai Capital America '144A' 2,55% 3/4/2020	59.141	0,03	EUR 200.000	McDonald's Corp RegS 1,125% 26/5/2022	205.985	0,09
USD 200.000	Hyundai Capital America RegS 3,50% 2/11/2026	183.201	0,08				
EUR 200.000	Illinois Tool Works Inc 1,75% 20/5/2022	208.560	0,10				

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
USD 250.000	Metropolitan Atlanta Rapid Transit Authority 'A' 4,00% 1/7/2025	260.710	0,12	USD 10.000	New York State Dormitory Authority 'B' 3,142% 1/7/2043	9.119	0,00
USD 150.000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 7,462% 1/10/2046	225.948	0,10	USD 20.000	New York State Urban Development Corp 'B' 3,12% 15/3/2025	19.004	0,01
USD 90.000	Michigan Finance Authority 5,00% 15/11/2041	96.394	0,04	USD 170.000	New York Transportation Development Corp 'A' 5,00% 1/7/2046	170.740	0,08
USD 230.000	Michigan Finance Authority 'A' 5,00% 1/12/2047	227.081	0,10	USD 10.000	New York Transportation Development Corp 'A' 5,25% 1/1/2050	10.123	0,01
USD 240.000	Michigan State Housing Development Authority 'A' 3,80% 1/10/2038	234.064	0,11	USD 60.000	Newfield Exploration Co 5,75% 30/1/2022	57.945	0,03
USD 200.000	Micron Technology Inc 5,327% 6/2/2029	203.717	0,09	USD 90.000	NextEra Energy Capital Holdings Inc 2,403% 1/9/2021	82.264	0,04
USD 350.000	Mississippi Hospital Equipment & Facilities Authority 'E' 5,00% 1/9/2046	356.519	0,16	USD 400.000	NextEra Energy Operating Partners LP '144A' 4,25% 15/7/2024	375.400	0,17
USD 270.000	Morgan Stanley 2,65% 27/1/2020	245.678	0,11	USD 125.000	NextEra Energy Operating Partners LP '144A' 3,875% 15/10/2026	113.158	0,05
EUR 600.000	Morgan Stanley 2,375% 31/3/2021	620.205	0,28	USD 585.000	NGPL PipeCo LLC '144A' 4,375% 15/8/2022	550.710	0,25
USD 200.000	Morgan Stanley 3,125% 27/7/2026	188.535	0,09	USD 140.000	Nissan Master Owner Trust Receivables '2017-C A' FRN 17/10/2022	127.282	0,06
USD 127.830	Morgan Stanley Bank of America Merrill Lynch Trust '2013-C10 A3FL' '144A' FRN 15/7/2046	116.903	0,05	USD 210.000	Nissan Master Owner Trust Receivables 'A' FRN 18/4/2022	191.047	0,09
USD 150.000	Morgan Stanley Bank of America Merrill Lynch Trust '2013-C10 A4' FRN 15/7/2046	145.346	0,07	USD 175.000	Occidental Petroleum Corp FRN 13/8/2021	160.017	0,07
USD 500.000	Morgan Stanley Capital I Trust '2014-150E A' '144A' 3,912% 9/9/2032	486.119	0,22	USD 25.000	Occidental Petroleum Corp 2,70% 15/8/2022	22.916	0,01
USD 105.000	Morgan Stanley Capital I Trust '2014-CPT A' '144A' 3,35% 13/7/2029	97.245	0,04	USD 1.000.000	Occidental Petroleum Corp 10/10/2036 (Zero Coupon)	461.813	0,21
USD 20.000	Morgan Stanley Capital I Trust '2018-BOP A' '144A' FRN 15/8/2033	18.085	0,01	USD 90.000	Ochsner Clinic Foundation 5,897% 15/5/2045	112.315	0,05
USD 50.000	Morgan Stanley Capital I Trust '2018-H4 A4' 4,31% 15/12/2051	51.706	0,02	USD 150.000	Omega Healthcare Investors Inc 4,75% 15/1/2028	149.512	0,07
USD 26.000	MPLX LP '144A' 6,25% 15/10/2022	24.023	0,01	USD 100.000	OneMain Direct Auto Receivables Trust '2018-1A A' '144A' 3,43% 16/12/2024	92.490	0,04
USD 30.000	MPLX LP '144A' 3,50% 1/12/2022	27.922	0,01	USD 300.000	ONEOK Inc 4,35% 15/3/2029	291.434	0,13
USD 20.000	MPLX LP 3,375% 15/3/2023	18.582	0,01	USD 300.000	ONEOK Partners LP 4,90% 15/3/2025	297.948	0,14
USD 25.000	National Fuel Gas Co 3,95% 15/9/2027	23.204	0,01	USD 65.000	Panther BF Aggregator 2 LP Via Panther Finance Co Inc '144A' 6,25% 15/5/2026	62.923	0,03
USD 50.000	Navient Corp 6,125% 25/3/2024	48.629	0,02	USD 50.000	Par Pharmaceutical Inc '144A' 7,50% 1/4/2027	43.063	0,02
USD 35.837	Navient Private Education Loan Trust '2018-BA A1' '144A' FRN 15/12/2059	32.561	0,02	USD 80.000	Penske Truck Leasing Co Lp Via PTL Finance Corp '144A' 3,30% 1/4/2021	73.651	0,03
USD 86.312	Navient Private Education Refi Loan Trust '2018-D A1' '144A' FRN 15/12/2059	78.472	0,04	USD 200.000	PFS Financing Corp '2018-A A' '144A' FRN 17/2/2022	181.804	0,08
EUR 100.000	Netflix Inc RegS 3,875% 15/11/2029	104.744	0,05	USD 130.000	PFS Financing Corp '2018-C A' '144A' FRN 15/4/2022	118.189	0,05
USD 20.000	New Jersey Transportation Trust Fund Authority 5,00% 15/6/2029	21.279	0,01	USD 135.000	PFS Financing Corp '2018-F A' '144A' 3,52% 15/10/2023	125.746	0,06
USD 71.003	New Residential Mortgage Trust '2018-1A A1A' '144A' FRN 25/12/2057	66.788	0,03	USD 600.000	Philip Morris International Inc 3,375% 11/8/2025	574.187	0,26
USD 170.000	New York Convention Center Development Corp 5,00% 15/11/2040	181.974	0,08	USD 1.310.000	Plains All American Pipeline LP Via PAA Finance Corp 5,75% 15/1/2020	1.195.375	0,54
				USD 70.000	Port Authority of New York & New Jersey 4,926% 1/10/2051	84.732	0,04

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				États-Unis suite			
USD 300.000	Port of Seattle WA 'C' 5,25% 1/5/2042	325.317	0,15	USD 1.132.500	Sprint Spectrum Co LLC Via Sprint Spectrum Co II LLC Via Sprint Spectrum Co III LLC '144A' 3,36% 20/9/2021	1.039.699	0,47
USD 60.000	Reynolds American Inc 4,00% 12/6/2022	56.737	0,03	USD 135.000	State of California 7,50% 1/4/2034	186.726	0,09
USD 310.000	Rockies Express Pipeline LLC '144A' 5,625% 15/4/2020	286.209	0,13	USD 135.000	State of California 7,55% 1/4/2039	199.096	0,09
USD 170.000	Royal Oak Hospital Finance Authority 'D' 5,00% 1/9/2039	172.918	0,08	USD 10.000	State of Wisconsin 3,154% 1/5/2027	9.507	0,00
USD 52.000	S&P Global Inc 2,95% 22/1/2027	49.085	0,02	EUR 100.000	Stryker Corp 0,75% 1/3/2029	100.105	0,05
USD 200.000	Sabine Pass Liquefaction LLC 5,625% 1/3/2025	203.066	0,09	USD 278.000	Tapestry Inc 4,125% 15/7/2027	258.186	0,12
USD 30.000	Sacramento County Sanitation Districts Financing Authority 'B' FRN 1/12/2035	25.830	0,01	USD 115.000	Teleflex Inc 4,625% 15/11/2027	110.785	0,05
USD 270.000	San Antonio Water System 'B' 5,00% 15/5/2039	283.847	0,13	USD 520.000	Texas Eastern Transmission LP '144A' 4,125% 1/12/2020	479.019	0,22
USD 3.727	Santander Drive Auto Receivables Trust '2018-3 A3' 3,03% 15/2/2022	3.389	0,00	USD 725.000	Texas Eastern Transmission LP '144A' 2,80% 15/10/2022	664.248	0,30
USD 60.000	Santander Holdings USA Inc 4,45% 3/12/2021	56.613	0,03	USD 174.000	Texas Eastern Transmission LP '144A' 3,50% 15/1/2028	164.174	0,07
USD 50.028	Sequoia Mortgage Trust '2017-CH2 A10' '144A' FRN 25/12/2047	45.896	0,02	USD 150.000	Texas Municipal Gas Acquisition & Supply Corp I 'D' 6,25% 15/12/2026	158.680	0,07
USD 23.000	Sherwin-Williams Co/The 2,75% 1/6/2022	21.235	0,01	USD 100.000	Texas Private Activity Bond Surface Transportation Corp 5,00% 31/12/2055	101.248	0,05
USD 37.311	SLM Private Credit Student Loan Trust '2005-A A3' FRN 15/6/2023	33.869	0,02	USD 114.230	Towd Point Mortgage Trust '2016-3 A1' '144A' FRN 25/4/2056	103.244	0,05
USD 130.000	SLM Private Credit Student Loan Trust '2005-A A4' FRN 15/12/2038	115.769	0,05	EUR 600.000	Toyota Motor Credit Corp RegS 0,625% 21/11/2024	615.456	0,28
USD 106.182	SLM Private Credit Student Loan Trust '2005-B A4' FRN 15/6/2039	94.709	0,04	USD 320.000	TSASC Inc/NY 'A' 5,00% 1/6/2041	326.123	0,15
USD 73.406	SLM Private Credit Student Loan Trust 2006-A 'A5' FRN 15/6/2039	65.268	0,03	USD 165.000	United Airlines 2019-2 Class A Pass Through Trust 'A' 2,90% 1/5/2028	151.049	0,07
USD 54.720	SLM Student Loan Trust '2013-4 A' FRN 25/6/2043	49.205	0,02	USD 219.000	United Airlines '2019-2B' Pass Through Trust 3,50% 1/5/2028	200.873	0,09
USD 94.409	SMB Private Education Loan Trust '2015-A A2A' '144A' 2,49% 15/6/2027	86.128	0,04	USD 3.806.899	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	3.678.190	1,67
USD 69.805	SMB Private Education Loan Trust '2016-B A2B' '144A' FRN 17/2/2032	64.591	0,03	USD 1.900.042	United States Treasury Inflation Indexed Bonds 0,25% 15/7/2029	1.744.868	0,79
USD 25.468	SMB Private Education Loan Trust '2018-A A1' '144A' FRN 16/3/2026	23.166	0,01	USD 460.922	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2048	475.965	0,22
USD 39.901	SMB Private Education Loan Trust '2018-C A1' '144A' FRN 15/9/2025	36.267	0,02	USD 20.000	University of California 4,601% 15/5/2031	21.029	0,01
USD 64.665	SoFi Professional Loan Program LLC '2016-C A2B' '144A' 2,36% 27/12/2032	58.876	0,03	USD 24.442	US Airways Pass Through Trust '2012-2B' 6,75% 3/6/2021	23.261	0,01
USD 100.000	SoFi Professional Loan Program LLC '2018-A A2B' '144A' 2,95% 25/2/2042	92.445	0,04	USD 653.473	US Airways Pass Through Trust '2013-1B' 5,375% 15/11/2021	620.599	0,28
USD 94.752	SoFi Professional Loan Program LLC '2018-D A1FX' '144A' 3,12% 25/2/2048	86.924	0,04	USD 295.000	VeriSign Inc 5,25% 1/4/2025	295.708	0,13
USD 7.000	South Carolina Public Service Authority 'D' 2,388% 1/12/2023	6.383	0,00	EUR 300.000	Verizon Communications Inc 2,375% 17/2/2022	316.167	0,14
USD 285.714	Southern California Edison Co 1,845% 1/2/2022	256.537	0,12	USD 120.000	Verizon Communications Inc 2,946% 15/3/2022	111.509	0,05
USD 10.000	Spectra Energy Partners LP 4,75% 15/3/2024	9.867	0,00	EUR 300.000	Verizon Communications Inc 0,50% 2/6/2022	303.766	0,14
				GBP 285.000	Verizon Communications Inc 1,875% 19/9/2030	330.420	0,15
				USD 25.000	Virginia Electric & Power Co 3,45% 1/9/2022	23.498	0,01

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Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				EXCHANGE TRADED FUNDS			
USD 300.000	Vistra Operations Co LLC '144A' 5,50% 1/9/2026	287.640	0,13	Irlande			
USD 125.000	Vistra Operations Co LLC '144A' 4,30% 15/7/2029	117.254	0,05	EUR 33.390	iShares Core EUR Corp Bond UCITS ETF-^	4.481.272	2,03
USD 500.000	VMware Inc 2,95% 21/8/2022	462.429	0,21	EUR 37.464	iShares EUR High Yield Corp Bond UCITS ETF-^	3.914.613	1,78
USD 200.000	Volkswagen Group of America Finance LLC '144A' 2,50% 24/9/2021	182.805	0,08			8.395.885	3,81
USD 230.000	Volkswagen Group of America Instructure LLC '144A' 2,70% 26/9/2022	211.030	0,10	Total des Exchange Traded Funds			
USD 90.000	Wells Fargo & Co 2,625% 22/7/2022	82.780	0,04	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
USD 80.000	Wells Fargo & Co 3,069% 24/1/2023	74.008	0,03			190.726.865	86,48
USD 30.000	Wells Fargo & Co 3,75% 24/1/2024	28.795	0,01	Autres valeurs mobilières et instruments du marché monétaire			
GBP 150.000	Wells Fargo & Co RegS 2,50% 2/5/2029	183.977	0,08	OBLIGATIONS			
GBP 380.000	Wells Fargo & Co RegS 2,125% 24/9/2031	446.667	0,20	Égypte			
USD 9.389.010	Wells Fargo Commercial Mortgage Trust '2017-C41 XA' FRN 15/11/2050	652.998	0,30	EGP 1.025.000	Egypt Treasury Bills 5/5/2020 (Zero Coupon)	54.278	0,03
USD 147.848	Wells Fargo Commercial Mortgage Trust '2018-BXI E' '144A' FRN 15/12/2036	134.369	0,06	EGP 2.200.000	Egypt Treasury Bills 28/7/2020 (Zero Coupon)	112.788	0,05
USD 710.000	Western Midstream Operating LP 5,375% 1/6/2021	664.371	0,30			167.066	0,08
USD 135.000	WFRBS Commercial Mortgage Trust '2013-UBS1 A4' FRN 15/3/2046	131.405	0,06	France			
USD 25.000	Williams Cos Inc/The 4,00% 15/11/2021	23.394	0,01	EUR 200.000	FCT Autonomia '2019 B' RegS FRN 25/9/2035	200.228	0,09
USD 80.000	Williams Cos Inc/The 3,70% 15/1/2023	75.018	0,03			200.228	0,09
USD 25.000	WRKCo Inc 3,75% 15/3/2025	23.851	0,01	Irlande			
USD 45.000	Xerox Corp 3,50% 20/8/2020	41.119	0,02	GBP 295.000	Taurus 2019-2 UK DAC 'A' RegS FRN 17/11/2029	346.255	0,16
USD 70.000	Zayo Group LLC Via Zayo Capital Inc '144A' 5,75% 15/1/2027	65.081	0,03	GBP 156.000	Taurus 2019-2 UK DAC 'B' RegS FRN 17/11/2029	183.324	0,08
		64.768.291	29,37	GBP 200.000	Taurus '2019-2 UK DAC' C' RegS FRN 17/11/2029	235.001	0,11
Total des obligations		179.428.147	81,35			764.580	0,35
BILLETS DE TRÉSORERIE				Japon			
États-Unis				JPY 92.855.600	Japanese Government CPI Linked Bond 0,10% 10/3/2028	795.837	0,36
USD 1.000.000	CNH Industrial Capital America LLC 4/5/2020 (Zero Coupon)	900.065	0,41	JPY 97.126.746	Japanese Government CPI Linked Bond 0,10% 10/3/2029	832.444	0,38
USD 1.250.000	Ford Motor Credit Company LLC 29/6/2020 (Zero Coupon)	1.115.132	0,51			1.628.281	0,74
USD 1.000.000	Ford Motor Credit Company LLC 2/9/2020 (Zero Coupon)	887.636	0,40	Luxembourg			
		2.902.833	1,32	EUR 100.000	Silver Arrow S.A. Compartiment 10 'B' RegS FRN 15/3/2027	100.005	0,04
Total des billets de trésorerie		2.902.833	1,32			100.005	0,04
				Nigéria			
				NGN 9.870.000	Nigeria Treasury Bill 16/1/2020 (Zero Coupon)	24.418	0,01
				NGN 17.273.000	Nigeria Treasury Bill 30/1/2020 (Zero Coupon)	42.625	0,02
				NGN 9.870.000	Nigeria Treasury Bill FRN 28/5/2020	23.291	0,01
						90.334	0,04

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Portugal				États-Unis suite			
EUR 92.853	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta VII RegS 0,70% 12/2/2024	92.985	0,04	USD 10.000	County of Miami-Dade FL Aviation Revenue 'D' 3,504% 1/10/2031	9.558	0,00
		92.985	0,04	USD 161.270	Fannie Mae 2,50% 25/4/2031	147.844	0,07
				USD 7.262	Fannie Mae Pool 4,00% 1/9/2026	6.908	0,00
Espagne				USD 41.639	Fannie Mae Pool 4,00% 1/3/2027	39.612	0,02
EUR 200.000	Wizink Master Credit Cards FT 'A' RegS FRN 28/3/2033	200.913	0,09	USD 15.314	Fannie Mae Pool 4,00% 1/3/2031	14.564	0,01
		200.913	0,09	USD 44.888	Fannie Mae Pool 4,00% 1/4/2033	43.363	0,02
Royaume-Uni				USD 32.820	Fannie Mae Pool 4,00% 1/6/2033	31.735	0,01
GBP 105.000	Brass NO 8 Plc 'A2' RegS FRN 16/11/2066	123.387	0,06	USD 9.220	Fannie Mae Pool 4,00% 1/9/2033	8.991	0,00
GBP 791.000	Finsbury Square '2018-2B' Plc RegS FRN 12/9/2068	925.602	0,42	USD 3.317	Fannie Mae Pool 3,50% 1/4/2034	3.181	0,00
GBP 943.390	Gemgarto Plc '2018-1A' RegS FRN 16/9/2065	1.107.521	0,50	USD 15.773	Fannie Mae Pool 3,50% 1/4/2034	15.126	0,01
GBP 284.545	Globaldrive Auto Receivables UK Plc '2019-A A' RegS FRN 20/9/2026	333.955	0,15	USD 30.595	Fannie Mae Pool 4,50% 1/3/2047	29.710	0,01
GBP 304.000	Globaldrive Auto Receivables UK Plc '2019-A B' RegS FRN 20/9/2026	356.908	0,16	USD 10.933	Fannie Mae Pool 4,50% 1/7/2047	10.697	0,00
GBP 867.700	Gosforth Funding Plc '2018-1 A2' RegS FRN 25/8/2060	1.018.298	0,46	USD 114.497	Fannie Mae Pool 4,50% 1/11/2047	111.159	0,05
GBP 500.000	Silk Road Finance Number Six Plc '2019-2A' RegS FRN 21/9/2067	586.873	0,27	USD 12.326	Fannie Mae Pool 4,50% 1/6/2048	12.295	0,01
GBP 183.684	Twin Bridges Plc '2019-1 A' RegS FRN 12/12/2052	215.565	0,10	USD 38.373	Fannie Mae Pool 4,50% 1/11/2048	38.275	0,02
		4.668.109	2,12	USD 50.193	Fannie Mae Pool 4,50% 1/2/2049	50.300	0,02
États-Unis				USD 13.557	Fannie Mae Pool 4,50% 1/4/2049	13.586	0,01
USD 5.000	California Health Facilities Financing Authority 2,934% 1/6/2032	4.578	0,00	USD 260.888	Freddie Mac Gold Pool 3,00% 1/8/2030	243.767	0,11
USD 45.000	California Health Facilities Financing Authority 'A' 5,00% 15/8/2033	50.008	0,02	USD 39.866	Freddie Mac Gold Pool 4,00% 1/2/2034	38.435	0,02
USD 350.000	California Municipal Finance Authority 'A' 5,00% 1/2/2028	387.164	0,18	USD 51.063	Freddie Mac Gold Pool 4,00% 1/2/2034	49.261	0,02
USD 100.000	Central Puget Sound Regional Transit Authority 'S1' 5,00% 1/11/2041	108.248	0,05	USD 40.974	Freddie Mac Gold Pool 4,00% 1/3/2034	39.877	0,02
USD 310.000	Chicago O'Hare International Airport 'D' 5,00% 1/1/2052	323.081	0,15	USD 4.401	Freddie Mac Gold Pool 4,50% 1/7/2047	4.331	0,00
USD 325.000	City of Dallas TX Waterworks & Sewer System Revenue 'A' 5,00% 1/10/2031	351.668	0,16	USD 56.653.958	FREMF Mortgage Trust '2015-K151 X2A' '144A' 0,10% 25/4/2030	331.087	0,15
USD 260.000	Colorado Health Facilities Authority 5,00% 1/8/2044	279.438	0,13	USD 88.620.326	FREMF Mortgage Trust '2015-K718 X2A' '144A' 0,10% 25/2/2048	135.909	0,06
USD 10.000	Commonwealth Financing Authority 'A' 3,864% 1/6/2038	9.955	0,00	USD 1.502.743	FRESB Multifamily Mortgage Pass Through '2019 SB61 A10F' FRN 25/1/2029	1.434.057	0,65
USD 15.000	Commonwealth of Massachusetts 2,90% 1/9/2049	13.209	0,01	USD 27.511.110	Government National Mortgage Association '2017-127 IO' FRN 16/2/2059	1.535.568	0,70
USD 170.000	Connecticut State Health & Educational Facilities Authority 'L' 5,00% 1/7/2045	174.473	0,08	USD 20.820.080	Government National Mortgage Association '2017-72 IO' FRN 16/4/2057	1.095.093	0,50
USD 5.000	County of Miami-Dade FL Aviation Revenue 'D' 3,354% 1/10/2029	4.752	0,00	USD 300.000	Grant County Public Utility District No 2 4,584% 1/1/2040	331.845	0,15
USD 10.000	County of Miami-Dade FL Aviation Revenue 'D' 3,454% 1/10/2030	9.547	0,00	USD 260.000	Los Angeles Department of Water 'A' 5,00% 1/7/2048	286.642	0,13

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite			
USD 20.000	Maryland Health & Higher Educational Facilities Authority 5,00% 15/8/2025	21.482	0,01
USD 20.000	Maryland Health & Higher Educational Facilities Authority 5,00% 15/8/2027	21.359	0,01
USD 10.000	Metropolitan Atlanta Rapid Transit Authority 'A' 5,00% 1/7/2041	10.577	0,00
USD 110.000	Metropolitan Water District of Southern California 'A' 5,00% 1/7/2031	121.480	0,06
USD 20.000	Michigan Finance Authority 5,00% 15/11/2028	22.116	0,01
USD 250.000	New York City Housing Development Corp 4,125% 1/5/2058	241.244	0,11
USD 210.000	New York City Transitional Finance Authority Building Aid Revenue 5,00% 15/7/2040	223.661	0,10
USD 25.000	Oregon School Boards Association 4,759% 30/6/2028	25.479	0,01
USD 25.000	Oregon School Boards Association 'B' 5,55% 30/6/2028	26.970	0,01
USD 20.000	Oregon School Boards Association 'B' 5,68% 30/6/2028	21.685	0,01
EUR 100.000	Panther BF Aggregator 2 LP Via Panther Finance Co Inc RegS 4,375% 15/5/2026	104.323	0,05
USD 5.000	Port Authority of New York & New Jersey 4,96% 1/8/2046	6.047	0,00
USD 250.000	Public Finance Authority 5,00% 30/9/2049	227.381	0,10
USD 50.000	Rutgers The State University of New Jersey 2,888% 1/5/2032	45.460	0,02
USD 15.000	State of Connecticut 'A' 5,85% 15/3/2032	17.793	0,01
USD 80.000	State of Washington 5,00% 1/8/2040	87.879	0,04
USD 80.000	State of Washington 5,00% 1/8/2041	87.580	0,04
USD 250.000	Texas Private Activity Bond Surface Transportation Corp 5,00% 30/6/2058	264.243	0,12
USD 140.000	University of California 5,00% 15/5/2032	151.593	0,07
USD 5.000	University of California 'BD' 3,349% 1/7/2029	4.891	0,00
		9.562.140	4,33
Total des obligations		17.474.641	7,92
Total des autres valeurs mobilières et instruments du marché monétaire		17.474.641	7,92
Portefeuille de titres à la valeur de marché		208.201.506	94,40
Autres éléments de l'actif net		12.356.617	5,60
Total de l'actif net (EUR)		220.558.123	100,00
^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.			
- Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
France			
353	BNP Paribas SA	HSBC	305
391	Credit Agricole SA	HSBC	(24)
800	SMCP SA '144A'	HSBC	(692)
			(411)
Allemagne			
10.177	Tele Columbus AG '144A'	HSBC	4.380
			4.380
Italie			
75.228	Telecom Italia SpA/Milano - RSP	HSBC	1.940
1.406	UniCredit SpA	HSBC	86
			2.026
Pays-Bas			
3.901	Altice Europe NV	HSBC	1.013
			1.013
Espagne			
1.880	CaixaBank SA	HSBC	133
1.471	Telefonica SA	HSBC	129
			262
Suisse			
139	Sunrise Communications Group AG	HSBC	(41)
			(41)
Royaume-Uni			
10.165	Arrow Global Group Plc	HSBC	(653)
			(653)
Total			6.576

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCCDs	USD 8.950.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(28.725)	(196.938)
CCCDs	EUR 7.670.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 30 Version 1 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	68.366	(1.006.730)
CCCDs	EUR 900.000	Fund receives default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(12)	(19.684)
CCCDs	EUR 8.825.000	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(20.969)	(233.719)
CCCDs	EUR 320.000	Fund receives default protection on Markit iTraxx Europe Sub Financials Series 29 Version 1 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(36)	3.127
CCCDs	USD 625.000	Fund receives Fixed 1,000% and provides default protection on Markit CDX.NA.IG.30	Bank of America Merrill Lynch	20/12/2024	2.008	13.753
CCILS	EUR 26.000	Fund receives Fixed 0,997% and pays Floating EUR 12 Month CPTFEMU	Bank of America Merrill Lynch	15/3/2024	(196)	(33)
CCILS	GBP 694.572	Fund receives Fixed 3,490% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/3/2029	6.321	6.340
CCILS	GBP 1.053.000	Fund receives Fixed 3,561% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/11/2023	30.272	30.290
CCILS	GBP 235.000	Fund receives Fixed 3,595% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/7/2024	4.819	4.823
CCILS	GBP 221.344	Fund receives Fixed 3,640% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/12/2028	9.451	9.456
CCILS	GBP 216.883	Fund receives Fixed 3,650% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/12/2028	9.591	9.597
CCILS	GBP 426.178	Fund receives Fixed 3,655% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/12/2028	19.173	19.184
CCILS	GBP 660.000	Fund receives Fixed 3,710% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	28.419	28.435
CCILS	GBP 659.000	Fund receives Fixed 3,725% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	29.886	29.902
CCILS	GBP 651.000	Fund receives Fixed 3,745% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/8/2029	31.515	31.532
CCILS	GBP 720.000	Fund receives Fixed 3,773% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2029	37.324	37.343
CCILS	GBP 1.646.000	Fund receives Fixed 3,776% and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2028	73.980	74.577
CCILS	EUR 1.258.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 0,920%	Bank of America Merrill Lynch	15/11/2024	2.813	2.832
CCILS	EUR 1.530.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,157%	Bank of America Merrill Lynch	15/7/2029	(15.001)	(14.966)
CCILS	EUR 894.476	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,290%	Bank of America Merrill Lynch	15/3/2029	(20.420)	(20.400)
CCILS	GBP 93.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,535%	Bank of America Merrill Lynch	15/2/2048	(28.118)	(28.113)
CCIRS	SEK 23.920.000	Fund receives Fixed 0,003% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(39.113)	(39.182)
CCIRS	SEK 1.380.000	Fund receives Fixed 0,018% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(2.164)	(2.162)
CCIRS	EUR 300.000	Fund receives Fixed 0,062% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	26/7/2029	603	609
CCIRS	EUR 687.500	Fund receives Fixed 0,139% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	11/11/2029	5.461	5.474
CCIRS	JPY 195.000.000	Fund receives Fixed 0,140% and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	20/9/2023	12.069	12.089
CCIRS	SEK 4.980.000	Fund receives Fixed 0,190% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(3.777)	(3.723)
CCIRS	SEK 2.830.000	Fund receives Fixed 0,249% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(1.324)	(1.321)
CCIRS	SEK 5.180.000	Fund receives Fixed 0,260% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(2.396)	(2.146)
CCIRS	SEK 4.970.000	Fund receives Fixed 0,306% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(1.317)	(977)
CCIRS	SEK 4.260.000	Fund receives Fixed 0,346% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(16)	(10)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	JPY 52.650.000	Fund receives Fixed 0,363% and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	31/7/2028	12.742	12.750
CCIRS	JPY 79.810.000	Fund receives Fixed 0,366% and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	29/1/2028	19.077	19.088
CCIRS	EUR 1.870.000	Fund receives Fixed 0,469% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	6/3/2050	(3.864)	(3.209)
CCIRS	SEK 1.224.000	Fund receives Fixed 0,532% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(709)	(689)
CCIRS	SEK 1.176.000	Fund receives Fixed 0,532% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(659)	(662)
CCIRS	EUR 550.000	Fund receives Fixed 0,562% and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	12/3/2029	28.232	28.242
CCIRS	SEK 2.400.000	Fund receives Fixed 0,574% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(511)	(413)
CCIRS	GBP 390.000	Fund receives Fixed 0,630% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	2/10/2029	(9.864)	(12.050)
CCIRS	GBP 190.000	Fund receives Fixed 0,660% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	3/10/2029	(5.605)	(5.230)
CCIRS	GBP 320.000	Fund receives Fixed 0,680% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	13/8/2029	(7.868)	(7.861)
CCIRS	GBP 4.750.000	Fund receives Fixed 0,711% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	6/3/2022	(5.688)	(6.932)
CCIRS	GBP 1.940.000	Fund receives Fixed 0,744% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	25/11/2021	(1.716)	(1.589)
CCIRS	GBP 1.910.000	Fund receives Fixed 0,828% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	6/11/2021	1.894	1.618
CCIRS	GBP 960.000	Fund receives Fixed 0,832% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/11/2024	237	253
CCIRS	GBP 750.000	Fund receives Fixed 0,850% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	27/11/2029	(3.367)	(5.052)
CCIRS	GBP 1.210.000	Fund receives Fixed 0,855% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	6/3/2030	(7.508)	(8.435)
CCIRS	GBP 110.000	Fund receives Fixed 0,867% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	18/3/2025	250	252
CCIRS	GBP 390.000	Fund receives Fixed 0,884% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	28/11/2029	(1.647)	(1.146)
CCIRS	GBP 400.000	Fund receives Fixed 0,886% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	15/10/2029	(1.510)	(979)
CCIRS	GBP 790.000	Fund receives Fixed 0,889% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	25/11/2029	(1.603)	(1.786)
CCIRS	GBP 960.000	Fund receives Fixed 0,924% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	15/11/2029	1.639	1.659
CCIRS	GBP 190.000	Fund receives Fixed 0,925% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	22/10/2029	337	354
CCIRS	GBP 970.000	Fund receives Fixed 0,933% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	21/11/2029	2.535	2.554
CCIRS	USD 660.000	Fund receives Fixed 1,206% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	6/10/2022	(3.716)	(3.711)
CCIRS	USD 1.290.000	Fund receives Fixed 1,228% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	2/9/2021	(3.550)	(3.540)
CCIRS	USD 1.665.000	Fund receives Fixed 1,247% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	6/10/2022	(8.169)	(8.156)
CCIRS	USD 1.300.000	Fund receives Fixed 1,294% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/8/2021	(2.898)	(2.888)
CCIRS	USD 1.310.000	Fund receives Fixed 1,325% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/8/2021	(2.625)	(2.615)
CCIRS	USD 1.900.000	Fund receives Fixed 1,342% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/8/2021	(3.415)	(3.401)
CCIRS	USD 1.130.000	Fund receives Fixed 1,350% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/12/2024	(11.692)	(11.990)
CCIRS	SGD 810.000	Fund receives Fixed 1,480% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(32)	(24)
CCIRS	SGD 580.000	Fund receives Fixed 1,498% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	304	310

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	SGD 380.000	Fund receives Fixed 1,505% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	291	295
CCIRS	USD 1.260.000	Fund receives Fixed 1,520% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	6/3/2025	(2.611)	(3.242)
CCIRS	USD 2.520.000	Fund receives Fixed 1,528% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	22/11/2020	(5.142)	(5.124)
CCIRS	SGD 1.330.000	Fund receives Fixed 1,535% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	2.304	2.317
CCIRS	SGD 950.000	Fund receives Fixed 1,540% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	1.799	1.808
CCIRS	SGD 590.000	Fund receives Fixed 1,544% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	1.193	1.199
CCIRS	USD 1.660.000	Fund receives Fixed 1,544% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	4/8/2021	(110)	(97)
CCIRS	SGD 330.000	Fund receives Fixed 1,562% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	864	867
CCIRS	SGD 906.000	Fund receives Fixed 1,575% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	2.737	2.746
CCIRS	USD 450.000	Fund receives Fixed 1,582% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	24/12/2021	(294)	(291)
CCIRS	SGD 594.000	Fund receives Fixed 1,600% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	2.273	2.278
CCIRS	USD 593.450	Fund receives Fixed 1,612% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/8/2021	(431)	(426)
CCIRS	USD 140.000	Fund receives Fixed 1,626% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	22/11/2029	(862)	(860)
CCIRS	USD 2.550.000	Fund receives Fixed 1,627% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	21/10/2021	(458)	(841)
CCIRS	USD 140.000	Fund receives Fixed 1,634% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	22/11/2029	(768)	(765)
CCIRS	USD 2.490.000	Fund receives Fixed 1,635% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/11/2021	35	(51)
CCIRS	USD 340.000	Fund receives Fixed 1,638% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	22/11/2029	(1.749)	(1.743)
CCIRS	USD 140.000	Fund receives Fixed 1,642% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	25/11/2029	(669)	(667)
CCIRS	USD 140.000	Fund receives Fixed 1,644% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	22/11/2029	(649)	(647)
CCIRS	USD 360.000	Fund receives Fixed 1,647% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	8/8/2029	(1.288)	(1.282)
CCIRS	USD 140.000	Fund receives Fixed 1,648% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	25/11/2029	(610)	(608)
CCIRS	USD 1.320.000	Fund receives Fixed 1,650% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	6/3/2030	(3.927)	(5.431)
CCIRS	USD 2.520.000	Fund receives Fixed 1,670% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	17/10/2021	97	869
CCIRS	USD 9.320.000	Fund receives Fixed 1,706% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	13/7/2022	16.070	16.139
CCIRS	CAD 470.000	Fund receives Fixed 1,721% and pays Floating CAD 3 Month CDOR	Bank of America Merrill Lynch	18/3/2025	(1.625)	(1.621)
CCIRS	USD 140.000	Fund receives Fixed 1,722% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/8/2049	(4.467)	(4.463)
CCIRS	USD 1.800.000	Fund receives Fixed 1,742% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	16/6/2022	6.414	6.427
CCIRS	USD 60.000	Fund receives Fixed 1,743% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/11/2029	225	226
CCIRS	USD 740.000	Fund receives Fixed 1,761% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	10/1/2022	2.020	2.025
CCIRS	USD 200.000	Fund receives Fixed 1,764% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	12/12/2049	(4.550)	(4.543)
CCIRS	CAD 340.000	Fund receives Fixed 1,765% and pays Floating CAD 3 Month CDOR	Bank of America Merrill Lynch	18/3/2025	(687)	(684)
CCIRS	CAD 510.000	Fund receives Fixed 1,774% and pays Floating CAD 3 Month CDOR	Bank of America Merrill Lynch	20/11/2021	(729)	(724)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	USD 4.500.000	Fund receives Fixed 1,835% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	3/12/2024	52.548	47.276
CCIRS	USD 170.000	Fund receives Fixed 1,840% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/5/2045	(995)	(880)
CCIRS	USD 1.410.000	Fund receives Fixed 1,848% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	20/6/2021	3.219	3.229
CCIRS	USD 80.000	Fund receives Fixed 1,860% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/11/2049	(176)	(173)
CCIRS	USD 6.200.000	Fund receives Fixed 1,864% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	3/9/2021	19.916	20.092
CCIRS	USD 20.000	Fund receives Fixed 1,912% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	1/12/2056	(35)	(34)
CCIRS	USD 100.000	Fund receives Fixed 2,079% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	22/6/2031	2.730	2.732
CCIRS	USD 9.230.000	Fund receives Fixed 2,243% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	27/4/2022	113.243	113.336
CCIRS	USD 5.970.000	Fund receives Fixed 2,340% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/1/2022	77.752	77.796
CCIRS	USD 350.000	Fund receives Fixed 2,420% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/5/2031	19.594	19.600
CCIRS	USD 1.605.000	Fund receives Fixed 2,476% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	4/2/2022	25.251	25.262
CCIRS	USD 805.000	Fund receives Fixed 2,488% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	24/2/2022	12.990	12.996
CCIRS	USD 802.000	Fund receives Fixed 2,606% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	31/1/2022	14.437	14.443
CCIRS	USD 7.780.000	Fund receives Fixed 3,086% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	2/12/2024	507.457	507.549
CCIRS	MXN 19.370.000	Fund receives Fixed 6,300% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	12/3/2025	(13.465)	(13.452)
CCIRS	MXN 8.920.000	Fund receives Fixed 6,380% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	12/3/2025	(4.808)	(4.802)
CCIRS	MXN 8.620.000	Fund receives Fixed 6,412% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	12/3/2025	(4.100)	(4.094)
CCIRS	MXN 12.950.000	Fund receives Fixed 6,450% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	12/3/2025	(5.202)	(5.193)
CCIRS	MXN 5.327.000	Fund receives Fixed 6,590% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	8/11/2024	(1.245)	(1.242)
CCIRS	MXN 4.200.574	Fund receives Fixed 6,670% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	12/8/2024	(257)	(254)
CCIRS	MXN 3.615.000	Fund receives Fixed 6,715% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	13/8/2024	87	89
CCIRS	MXN 1.909.426	Fund receives Fixed 6,730% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	9/8/2024	102	104
CCIRS	MXN 5.698.000	Fund receives Fixed 7,000% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	11/8/2022	1.728	1.730
CCIRS	MXN 6.234.000	Fund receives Fixed 8,390% and pays Floating MXN 1 Month Mexican Interbank Rate	Bank of America Merrill Lynch	18/1/2024	17.986	17.989
CCIRS	AUD 490.000	Fund receives Floating AUD 6 Month Australia Bank Bill Swap Rate and pays Fixed 1,052%	Bank of America Merrill Lynch	18/3/2025	(2.083)	(2.079)
CCIRS	AUD 490.000	Fund receives Floating AUD 6 Month Australia Bank Bill Swap Rate and pays Fixed 1,056%	Bank of America Merrill Lynch	18/3/2025	(2.143)	(2.138)
CCIRS	AUD 180.000	Fund receives Floating AUD 6 Month Australia Bank Bill Swap Rate and pays Fixed 1,061%	Bank of America Merrill Lynch	18/3/2025	(812)	(810)
CCIRS	AUD 500.000	Fund receives Floating AUD 6 Month Australia Bank Bill Swap Rate and pays Fixed 1,056%	Bank of America Merrill Lynch	18/3/2025	(2.179)	(2.174)
CCIRS	EUR 430.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,043%	Bank of America Merrill Lynch	29/11/2029	700	843
CCIRS	EUR 440.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,043%	Bank of America Merrill Lynch	2/12/2029	1.130	911
CCIRS	EUR 220.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,054%	Bank of America Merrill Lynch	27/11/2029	(194)	186
CCIRS	EUR 430.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,063%	Bank of America Merrill Lynch	28/11/2029	43	(24)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	EUR 3.270.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,069%	Bank of America Merrill Lynch	6/3/2030	6.013	6.579
CCIRS	EUR 5.430.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,069%	Bank of America Merrill Lynch	6/3/2030	9.985	10.924
CCIRS	EUR 475.964	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,392%	Bank of America Merrill Lynch	4/7/2044	9.038	9.055
CCIRS	EUR 1.011.464	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,400%	Bank of America Merrill Lynch	15/2/2028	(37.679)	(37.659)
CCIRS	EUR 1.107.731	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,435%	Bank of America Merrill Lynch	15/2/2028	(44.498)	(44.477)
CCIRS	EUR 122.500	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,573%	Bank of America Merrill Lynch	11/11/2049	(3.731)	(3.726)
CCIRS	EUR 1.040.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,370%	Bank of America Merrill Lynch	20/2/2029	(132.148)	(132.127)
CCIRS	GBP 4.920.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,656%	Bank of America Merrill Lynch	2/10/2021	9.843	13.020
CCIRS	GBP 7.540.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,732%	Bank of America Merrill Lynch	27/11/2021	5.660	8.402
CCIRS	GBP 5.240.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,744%	Bank of America Merrill Lynch	25/11/2021	4.209	4.291
CCIRS	GBP 3.910.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,748%	Bank of America Merrill Lynch	15/10/2021	286	3.102
CCIRS	GBP 1.840.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,759%	Bank of America Merrill Lynch	28/11/2021	1.089	998
CCIRS	GBP 2.380.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,759%	Bank of America Merrill Lynch	6/3/2025	8.286	9.351
CCIRS	GBP 1.910.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,759%	Bank of America Merrill Lynch	6/3/2025	6.649	7.505
CCIRS	GBP 860.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,805%	Bank of America Merrill Lynch	22/10/2021	(487)	(389)
CCIRS	GBP 110.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,852%	Bank of America Merrill Lynch	13/8/2049	5.356	5.361
CCIRS	GBP 1.719.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,949%	Bank of America Merrill Lynch	4/7/2022	(8.510)	(8.458)
CCIRS	GBP 340.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,050%	Bank of America Merrill Lynch	15/11/2049	(4.464)	(4.447)
CCIRS	GBP 340.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,056%	Bank of America Merrill Lynch	21/11/2049	(5.210)	(5.193)
CCIRS	GBP 170.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,064%	Bank of America Merrill Lynch	7/11/2049	(2.974)	(2.966)
CCIRS	HKD 2.661.080	Fund receives Floating HKD 3 Month HIBOR and pays Fixed 1,563%	Bank of America Merrill Lynch	18/3/2025	3.278	3.282
CCIRS	JPY 5.550.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,166%	Bank of America Merrill Lynch	8/8/2039	881	882
CCIRS	JPY 7.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,176%	Bank of America Merrill Lynch	6/3/2029	(722)	(721)
CCIRS	JPY 50.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,192%	Bank of America Merrill Lynch	4/1/2029	(5.778)	(5.770)
CCIRS	JPY 2.940.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,200%	Bank of America Merrill Lynch	28/8/2044	1.032	1.033
CCIRS	JPY 6.110.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,295%	Bank of America Merrill Lynch	17/6/2039	(323)	(321)
CCIRS	JPY 15.720.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,329%	Bank of America Merrill Lynch	10/6/2039	(1.702)	(1.698)
CCIRS	JPY 91.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,354%	Bank of America Merrill Lynch	20/9/2028	(21.587)	(21.574)
CCIRS	JPY 10.970.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,355%	Bank of America Merrill Lynch	4/2/2034	(2.455)	(2.453)
CCIRS	JPY 12.850.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,409%	Bank of America Merrill Lynch	3/4/2039	(3.089)	(3.086)
CCIRS	JPY 30.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,522%	Bank of America Merrill Lynch	30/11/2031	(9.438)	(9.433)
CCIRS	JPY 2.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,616%	Bank of America Merrill Lynch	14/12/2038	(1.139)	(1.138)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	JPY 20.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,657%	Bank of America Merrill Lynch	6/12/2038	(12.658)	(12.654)
CCIRS	JPY 8.200.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,715%	Bank of America Merrill Lynch	21/3/2044	(4.184)	(4.182)
CCIRS	MXN 10.311.354	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,780%	Bank of America Merrill Lynch	6/8/2021	(1.049)	(1.045)
CCIRS	MXN 2.335.097	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,860%	Bank of America Merrill Lynch	23/7/2021	(304)	(303)
CCIRS	MXN 3.259.215	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,900%	Bank of America Merrill Lynch	26/7/2021	(486)	(484)
CCIRS	MXN 3.153.365	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,200%	Bank of America Merrill Lynch	3/8/2022	(1.677)	(1.676)
CCIRS	MXN 680.726	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,210%	Bank of America Merrill Lynch	25/7/2022	(365)	(365)
CCIRS	MXN 486.232	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,220%	Bank of America Merrill Lynch	20/7/2022	(264)	(264)
CCIRS	MXN 2.528.409	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,230%	Bank of America Merrill Lynch	18/7/2022	(1.397)	(1.396)
CCIRS	MXN 1.264.388	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,230%	Bank of America Merrill Lynch	19/7/2022	(699)	(699)
CCIRS	PLN 2.520.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 1,700%	Bank of America Merrill Lynch	18/3/2025	(1.444)	(1.436)
CCIRS	PLN 14.530.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 1,752%	Bank of America Merrill Lynch	18/3/2025	(16.759)	(16.711)
CCIRS	SGD 1.550.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,566%	Bank of America Merrill Lynch	18/12/2024	(4.636)	(4.622)
CCIRS	USD 70.680	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,420%	Bank of America Merrill Lynch	18/3/2025	480	481
CCIRS	USD 1.090.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,451%	Bank of America Merrill Lynch	1/12/2022	1.356	1.364
CCIRS	USD 47.120	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,490%	Bank of America Merrill Lynch	18/3/2025	177	178
CCIRS	USD 920.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,514%	Bank of America Merrill Lynch	18/3/2025	2.517	2.529
CCIRS	USD 3.100.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,523%	Bank of America Merrill Lynch	6/3/2022	1.960	2.791
CCIRS	USD 30.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,538%	Bank of America Merrill Lynch	30/8/2049	2.132	2.133
CCIRS	USD 790.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,542%	Bank of America Merrill Lynch	18/3/2025	1.197	1.207
CCIRS	USD 380.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,557%	Bank of America Merrill Lynch	22/11/2021	513	516
CCIRS	USD 6.330.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,559%	Bank of America Merrill Lynch	27/3/2021	4.067	4.114
CCIRS	USD 100.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,570%	Bank of America Merrill Lynch	3/9/2049	6.437	6.441
CCIRS	USD 670.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,596%	Bank of America Merrill Lynch	1/11/2023	(642)	(636)
CCIRS	USD 202.500	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,602%	Bank of America Merrill Lynch	18/3/2025	(223)	(220)
CCIRS	USD 70.680	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,612%	Bank of America Merrill Lynch	18/3/2025	(110)	(109)
CCIRS	USD 1.020.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,619%	Bank of America Merrill Lynch	18/3/2025	(1.901)	(1.888)
CCIRS	USD 7.420.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,630%	Bank of America Merrill Lynch	15/9/2021	(952)	(897)
CCIRS	USD 7.420.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,631%	Bank of America Merrill Lynch	15/9/2021	(997)	(942)
CCIRS	USD 120.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,634%	Bank of America Merrill Lynch	16/8/2049	5.963	6.072
CCIRS	USD 30.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,636%	Bank of America Merrill Lynch	16/8/2049	1.504	1.505
CCIRS	USD 265.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,645%	Bank of America Merrill Lynch	22/8/2034	5.303	5.308

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	USD 47.120	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,650%	Bank of America Merrill Lynch	18/3/2025	(42)	(151)
CCIRS	USD 650.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,650%	Bank of America Merrill Lynch	6/3/2030	1.933	2.674
CCIRS	USD 2.660.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,660%	Bank of America Merrill Lynch	15/8/2029	4.846	4.240
CCIRS	USD 530.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,662%	Bank of America Merrill Lynch	21/10/2029	736	1.537
CCIRS	USD 90.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,664%	Bank of America Merrill Lynch	17/8/2049	1.438	1.441
CCIRS	USD 240.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,669%	Bank of America Merrill Lynch	16/10/2029	556	560
CCIRS	USD 140.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,669%	Bank of America Merrill Lynch	26/11/2029	354	356
CCIRS	USD 540.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,676%	Bank of America Merrill Lynch	17/10/2029	1.014	957
CCIRS	USD 1.330.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,684%	Bank of America Merrill Lynch	18/3/2025	(6.278)	(6.260)
CCIRS	USD 452.500	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,690%	Bank of America Merrill Lynch	18/3/2025	(2.234)	(2.229)
CCIRS	USD 905.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,690%	Bank of America Merrill Lynch	18/3/2025	(4.631)	(4.477)
CCIRS	USD 452.500	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,691%	Bank of America Merrill Lynch	18/3/2025	(2.264)	(2.258)
CCIRS	USD 120.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,705%	Bank of America Merrill Lynch	16/8/2049	1.626	1.629
CCIRS	USD 9.500.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,735%	Bank of America Merrill Lynch	3/12/2021	(21.146)	(17.661)
CCIRS	USD 270.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,736%	Bank of America Merrill Lynch	18/11/2029	(935)	(858)
CCIRS	USD 280.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,742%	Bank of America Merrill Lynch	7/11/2029	(1.045)	(1.040)
CCIRS	USD 130.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,748%	Bank of America Merrill Lynch	7/11/2029	(556)	(554)
CCIRS	USD 9.470.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,760%	Bank of America Merrill Lynch	12/7/2023	(17.598)	(17.513)
CCIRS	USD 15.400.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,766%	Bank of America Merrill Lynch	15/6/2021	(26.046)	(25.934)
CCIRS	USD 300.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,778%	Bank of America Merrill Lynch	16/8/2049	2.758	2.766
CCIRS	USD 580.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,780%	Bank of America Merrill Lynch	20/6/2024	(4.316)	(4.309)
CCIRS	USD 130.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,786%	Bank of America Merrill Lynch	7/11/2029	(966)	(964)
CCIRS	USD 300.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,796%	Bank of America Merrill Lynch	10/10/2024	(2.557)	(2.553)
CCIRS	USD 135.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,796%	Bank of America Merrill Lynch	12/11/2029	(1.117)	(1.115)
CCIRS	USD 130.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,819%	Bank of America Merrill Lynch	15/5/2029	(1.455)	(1.453)
CCIRS	USD 200.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,822%	Bank of America Merrill Lynch	12/11/2029	(2.093)	(2.089)
CCIRS	USD 520.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,826%	Bank of America Merrill Lynch	6/3/2050	3.598	4.786
CCIRS	USD 135.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,843%	Bank of America Merrill Lynch	12/11/2029	(1.651)	(1.649)
CCIRS	USD 390.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,845%	Bank of America Merrill Lynch	12/11/2029	(4.836)	(4.829)
CCIRS	USD 135.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,847%	Bank of America Merrill Lynch	12/11/2029	(1.697)	(1.694)
CCIRS	USD 177.500	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,852%	Bank of America Merrill Lynch	12/11/2029	(2.298)	(2.295)
CCIRS	USD 135.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,856%	Bank of America Merrill Lynch	12/11/2029	(1.793)	(1.791)

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BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CCIRS	USD 135.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,860%	Bank of America Merrill Lynch	12/11/2029	(1.850)	(1.848)
CCIRS	USD 135.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,864%	Bank of America Merrill Lynch	12/11/2029	(1.890)	(1.887)
CCIRS	USD 210.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,865%	Bank of America Merrill Lynch	12/8/2049	236	243
CCIRS	USD 730.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,867%	Bank of America Merrill Lynch	16/12/2024	(8.767)	(8.758)
CCIRS	USD 140.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,891%	Bank of America Merrill Lynch	8/8/2049	(620)	(616)
CCIRS	USD 365.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,927%	Bank of America Merrill Lynch	11/7/2021	(1.341)	(1.338)
CCIRS	USD 75.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,120%	Bank of America Merrill Lynch	8/6/2040	(4.962)	(3.110)
CCIRS	USD 330.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,146%	Bank of America Merrill Lynch	31/3/2025	(8.212)	(8.208)
CCIRS	USD 2.660.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,148%	Bank of America Merrill Lynch	10/7/2021	(18.258)	(18.239)
CCIRS	USD 250.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,154%	Bank of America Merrill Lynch	2/6/2031	(9.315)	(8.433)
CCIRS	USD 3.487.225	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,217%	Bank of America Merrill Lynch	31/8/2023	(72.762)	(72.721)
CCIRS	USD 68.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,292%	Bank of America Merrill Lynch	5/11/2029	(3.398)	(3.396)
CCIRS	USD 70.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,295%	Bank of America Merrill Lynch	24/6/2034	(2.209)	(2.208)
CCIRS	USD 2.460.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,336%	Bank of America Merrill Lynch	27/4/2025	(81.830)	(81.798)
CCIRS	USD 150.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,338%	Bank of America Merrill Lynch	5/7/2049	(3.654)	(3.650)
CCIRS	USD 360.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,340%	Bank of America Merrill Lynch	15/6/2050	(36.264)	(36.252)
CCIRS	USD 2.010.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,473%	Bank of America Merrill Lynch	7/1/2025	(77.695)	(77.669)
CCIRS	USD 983.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,552%	Bank of America Merrill Lynch	6/1/2025	(41.409)	(41.396)
CCIRS	USD 1.445.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,558%	Bank of America Merrill Lynch	6/1/2025	(61.249)	(61.231)
CCIRS	USD 70.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,576%	Bank of America Merrill Lynch	29/8/2021	(1.012)	(1.011)
CCIRS	USD 1.500.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,780%	Bank of America Merrill Lynch	4/4/2039	(81.955)	(81.921)
CCIRS	USD 300.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,831%	Bank of America Merrill Lynch	21/12/2028	(26.756)	(26.751)
CCIRS	USD 2.060.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,848%	Bank of America Merrill Lynch	13/12/2024	(113.083)	(113.057)
CCIRS	USD 200.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,974%	Bank of America Merrill Lynch	8/12/2048	(12.528)	(12.523)
CCIRS	USD 1.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 3,293%	Bank of America Merrill Lynch	12/11/2021	(28.881)	(28.874)
CDS	EUR 250.000	Fund receives default protection on Barclays Plc and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(3.309)	(4.846)
CDS	EUR 250.000	Fund receives default protection on HeidelbergCement AG and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	2.966	(52.832)
CDS	USD 149.311	Fund receives default protection on Peoples Republic China and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(369)	(4.031)
CDS	EUR 65.000	Fund receives default protection on TUI AG and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2021	(233)	(4.718)
CDS	EUR 1.075.000	Fund receives Fixed 1,000% and provides default protection on Naturgy Energy Group SA	Bank of America Merrill Lynch	20/12/2023	17.555	30.385
CDS	EUR 1.000.000	Fund receives default protection on Akzo Nobel NV and pays Fixed 1,000%	Barclays Bank	20/12/2024	(3.574)	(35.083)
CDS	EUR 80.000	Fund receives default protection on Altice France SA and pays Fixed 5,000%	Barclays Bank	20/12/2024	(320)	(11.195)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	USD 5.580.000	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	Barclays Bank	20/12/2020	23.956	(104.456)
CDS	EUR 600.000	Fund receives default protection on PostNL NV and pays Fixed 1,000%	Barclays Bank	20/12/2023	(3.756)	(12.587)
CDS	EUR 50.000	Fund receives default protection on Telecom Italia SpA and pays Fixed 1,000%	Barclays Bank	20/12/2024	(195)	1.030
CDS	USD 375.000	Fund receives default protection on Weyerhaeuser Co and pays Fixed 1,000%	Barclays Bank	20/12/2024	(921)	(10.688)
CDS	USD 5.580.000	Fund receives Fixed 5,000% and provides default protection on Markit CDX.NA.HY.25 Version 8	Barclays Bank	20/12/2020	36.230	104.456
CDS	USD 500.000	Fund receives default protection on Conagra Brands Inc and pays Fixed 1,000%	BNP Paribas	20/6/2024	(2.254)	(7.160)
CDS	USD 530.000	Fund receives default protection on Hess Corp and pays Fixed 1,000%	BNP Paribas	20/6/2024	(178)	(3.558)
CDS	USD 290.000	Fund receives default protection on Tyson Foods Inc and pays Fixed 1,000%	BNP Paribas	20/12/2023	(4.976)	(7.561)
CDS	USD 625.000	Fund receives Fixed 1,000% and provides default protection on Rio Tinto Ltd	BNP Paribas	20/12/2023	6.474	15.548
CDS	EUR 310.000	Fund receives Fixed 1,000% and provides default protection on Telefonaktiebolaget LM Ericsson	BNP Paribas	20/6/2022	8.956	5.177
CDS	EUR 110.000	Fund receives default protection on Ardagh Packaging Finance Plc and pays Fixed 5,000%	Citibank	20/12/2024	(747)	(17.605)
CDS	EUR 40.000	Fund receives default protection on Ardagh Packaging Ltd Co and pays Fixed 5,000%	Citibank	20/12/2024	(45)	(6.402)
CDS	EUR 40.000	Fund receives default protection on Banco Santander SA and pays Fixed 1,000%	Citibank	20/12/2024	(333)	68
CDS	EUR 70.000	Fund receives default protection on BMW Finance NV and pays Fixed 1,000%	Citibank	20/12/2024	(106)	(1.862)
CDS	USD 79.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	275	(1.506)
CDS	USD 43.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	74	(820)
CDS	USD 50.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	64	(953)
CDS	USD 50.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	161	(953)
CDS	USD 90.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	239	(1.715)
CDS	USD 40.865	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	141	(779)
CDS	USD 81.732	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	281	(1.558)
CDS	USD 41.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	156	(781)
CDS	USD 50.000	Fund receives default protection on Chile Government International Bond and pays Fixed 1,000%	Citibank	20/12/2024	145	(953)
CDS	EUR 25.000	Fund receives default protection on CMA CGM SA and pays Fixed 5,000%	Citibank	20/12/2024	(1.845)	5.530
CDS	EUR 70.000	Fund receives default protection on Daimler AG and pays Fixed 1,000%	Citibank	20/12/2024	39	(1.571)
CDS	USD 424.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Citibank	20/12/2024	(2.331)	4.401
CDS	USD 107.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Citibank	20/12/2024	(588)	1.111
CDS	EUR 50.000	Fund receives default protection on Fiat Chrysler Automobiles NV and pays Fixed 5,000%	Citibank	20/12/2024	241	(9.669)
CDS	EUR 40.000	Fund receives default protection on Hapag-Lloyd AG and pays Fixed 5,000%	Citibank	20/12/2024	(925)	(4.403)
CDS	EUR 70.000	Fund receives default protection on INEOS Group Holdings SA and pays Fixed 5,000%	Citibank	20/12/2024	(820)	(10.167)
CDS	EUR 50.000	Fund receives default protection on ITV PLC and pays Fixed 5,000%	Citibank	20/12/2024	(141)	(9.644)
CDS	EUR 35.000	Fund receives default protection on Ladbrokers Coral Group Ltd and pays Fixed 1,000%	Citibank	20/12/2024	(155)	399

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 85.000	Fund receives default protection on Lloyds Banking Group Plc and pays Fixed 1,000%	Citibank	20/12/2024	(2.554)	(1.911)
CDS	USD 130.000	Fund receives default protection on Markit CDX.EM.30 Version 1 and pays Fixed 1,000%	Citibank	20/12/2024	(158)	5.622
CDS	EUR 190.000	Fund receives default protection on Matterhorn Telecom Holding SA and pays Fixed 5,000%	Citibank	20/12/2024	(523)	(35.749)
CDS	EUR 50.000	Fund receives default protection on Monitchem HoldCo 3 SA and pays Fixed 5,000%	Citibank	20/12/2024	11	(5.417)
CDS	EUR 60.000	Fund receives default protection on Next Group Plc and pays Fixed 1,000%	Citibank	20/12/2024	(272)	(422)
CDS	EUR 50.000	Fund receives default protection on Peugeot SA and pays Fixed 5,000%	Citibank	20/12/2024	303	(10.167)
CDS	USD 46.403	Fund receives default protection on Picard Bondco SA and pays Fixed 1,000%	Citibank	20/12/2024	73	(884)
CDS	USD 26.000	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Citibank	20/12/2024	(24)	(114)
CDS	USD 256.000	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Citibank	20/12/2024	(232)	(1.121)
CDS	USD 457.200	Fund receives default protection on Republic of Philippines and pays Fixed 1,000%	Citibank	20/12/2024	(1.049)	(12.038)
CDS	EUR 125.000	Fund receives default protection on Royal Bank of Scotland Group Plc and pays Fixed 1,000%	Citibank	20/12/2024	3.026	1.186
CDS	EUR 60.000	Fund receives default protection on Royal Bank of Scotland Group Plc and pays Fixed 1,000%	Citibank	20/12/2024	(305)	569
CDS	EUR 1.100.000	Fund receives default protection on Sanofi and pays Fixed 1,000%	Citibank	20/12/2023	1.927	(39.372)
CDS	EUR 100.000	Fund receives default protection on Standard Chartered Plc and pays Fixed 1,000%	Citibank	20/12/2024	227	(281)
CDS	EUR 100.000	Fund receives default protection on Sunrise Communications Holdings SA and pays Fixed 5,000%	Citibank	20/12/2024	(137)	(22.209)
CDS	EUR 20.000	Fund receives default protection on Synlab Unsecured Bondco PLC and pays Fixed 5,000%	Citibank	20/12/2024	(194)	(3.177)
CDS	EUR 20.000	Fund receives default protection on TDC A/S and pays Fixed 1,000%	Citibank	20/12/2024	(59)	40
CDS	EUR 80.000	Fund receives default protection on TDC A/S and pays Fixed 1,000%	Citibank	20/12/2024	(316)	161
CDS	EUR 425.000	Fund receives default protection on TVN Finance Corp III AB and pays Fixed 5,000%	Citibank	20/12/2020	70.708	(21.942)
CDS	USD 460.000	Fund receives default protection on United Mexican States and pays Fixed 1,000%	Citibank	20/12/2024	(4.334)	(1.678)
CDS	USD 166.000	Fund receives default protection on United Mexican States and pays Fixed 1,000%	Citibank	20/12/2024	(1.803)	(606)
CDS	USD 792.384	Fund receives default protection on United Mexican States and pays Fixed 1,000%	Citibank	20/12/2024	(8.609)	(2.891)
CDS	EUR 40.000	Fund receives default protection on Valeo SA and pays Fixed 1,000%	Citibank	20/12/2024	(102)	(263)
CDS	EUR 20.000	Fund receives Fixed 1,000% and provides default protection on Telecom Italia SpA	Citibank	20/12/2026	32	(1.405)
CDS	EUR 150.000	Fund receives Fixed 5,000% and provides default protection on Casino Guichard Perrachon SA	Citibank	20/12/2024	(376)	(12.001)
CDS	EUR 45.500	Fund receives Fixed 5,000% and provides default protection on Loxam	Citibank	20/12/2024	1.613	321
CDS	EUR 200.000	Fund receives Fixed 5,000% and provides default protection on Virgin Media Finance Plc	Citibank	20/12/2026	(4.077)	40.033
CDS	EUR 125.000	Fund receives Fixed 5,000% and provides default protection on Ziggo Bond Co BV	Citibank	20/12/2026	(537)	24.608
CDS	USD 280.000	Fund receives default protection on Arrow Electronics Inc and pays Fixed 1,000%	Credit Suisse	20/12/2023	(3.586)	(4.822)
CDS	EUR 10.000	Fund receives default protection on Boparan Finance Plc and pays Fixed 5,000%	Credit Suisse	20/12/2021	(995)	2.955
CDS	EUR 118.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Credit Suisse	20/12/2020	29.005	4.632
CDS	EUR 20.000	Fund receives default protection on CMA CGM SA and pays Fixed 5,000%	Credit Suisse	20/12/2024	(876)	4.424

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 120.000	Fund receives default protection on Garfunkelux Holdco 2 SA and pays Fixed 5,000%	Credit Suisse	20/12/2022	(1.185)	(2.540)
CDS	EUR 50.000	Fund receives default protection on Iceland Bondco Plc and pays Fixed 5,000%	Credit Suisse	20/12/2021	(1.066)	(441)
CDS	EUR 280.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Credit Suisse	20/12/2024	(4.486)	(962)
CDS	EUR 475.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000%	Credit Suisse	20/12/2024	1.487	(7.306)
CDS	EUR 50.000	Fund receives default protection on Stena Aktiebolag and pays Fixed 5,000%	Credit Suisse	20/12/2021	(7.858)	(2.921)
CDS	EUR 80.000	Fund receives default protection on Virgin Media Finance Plc and pays Fixed 5,000%	Credit Suisse	20/12/2021	84	(7.573)
CDS	EUR 20.000	Fund receives Fixed 5,000% and provides default protection on Boparan Finance Plc	Credit Suisse	20/12/2023	1.389	(6.511)
CDS	EUR 25.000	Fund receives Fixed 5,000% and provides default protection on CMA CGM SA	Credit Suisse	20/12/2021	2.231	(2.769)
CDS	EUR 20.000	Fund receives Fixed 5,000% and provides default protection on CMA CGM SA	Credit Suisse	20/12/2021	984	(2.216)
CDS	EUR 190.000	Fund receives Fixed 5,000% and provides default protection on Garfunkelux Holdco 2 SA	Credit Suisse	20/12/2024	2.222	(170)
CDS	USD 300.000	Fund receives default protection on Autozone Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(358)	(8.298)
CDS	USD 300.000	Fund receives default protection on Bristol Myers Squibb Co and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(166)	(10.016)
CDS	USD 600.000	Fund receives default protection on Carnival Corp and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(1.114)	(16.992)
CDS	EUR 211.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	52.098	8.283
CDS	EUR 211.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	51.648	8.283
CDS	EUR 97.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	24.009	3.808
CDS	EUR 113.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	27.959	4.436
CDS	EUR 131.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	32.722	5.142
CDS	EUR 84.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	21.645	3.297
CDS	EUR 201.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000%	Goldman Sachs	20/12/2020	51.425	7.890
CDS	USD 300.000	Fund receives default protection on Dominion Energy Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(170)	(9.883)
CDS	USD 300.000	Fund receives default protection on DR Horton Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(290)	(7.148)
CDS	USD 300.000	Fund receives default protection on Duke Energy Carolinas LLC and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(230)	(11.321)
CDS	USD 293.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(2.028)	3.041
CDS	USD 305.800	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(2.116)	3.174
CDS	USD 300.000	Fund receives default protection on Home Depot Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(103)	(10.641)
CDS	USD 250.000	Fund receives default protection on International Paper Co and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(1.015)	(6.216)
CDS	USD 300.000	Fund receives default protection on Lowes Cos Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(356)	(9.932)
CDS	USD 300.000	Fund receives default protection on Quest Diagnostics Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(431)	(9.459)
CDS	USD 295.000	Fund receives default protection on Republic of South Africa and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(76)	10.811
CDS	USD 685.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(20.385)	60.938
CDS	EUR 125.000	Fund receives default protection on Smurfit Kappa Acquisitions ULC and pays Fixed 5,000%	Goldman Sachs	20/12/2024	(525)	(27.489)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 380.000	Fund receives default protection on Suedzucker and pays Fixed 1,000%	Goldman Sachs	20/12/2020	(5.239)	(3.432)
CDS	EUR 193.000	Fund receives default protection on Suedzucker and pays Fixed 1,000%	Goldman Sachs	20/12/2020	(2.841)	(1.743)
CDS	EUR 194.000	Fund receives default protection on Suedzucker and pays Fixed 1,000%	Goldman Sachs	20/12/2020	(3.311)	(1.752)
CDS	EUR 211.000	Fund receives default protection on Suedzucker and pays Fixed 1,000%	Goldman Sachs	20/12/2020	(5.163)	(1.906)
CDS	USD 20.000	Fund receives default protection on Teva Pharmaceutical Industries Ltd and pays Fixed 1,000%	Goldman Sachs	20/12/2021	(20)	412
CDS	USD 300.000	Fund receives default protection on UnitedHealth Gp Inc and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(313)	(9.205)
CDS	EUR 100.000	Fund receives default protection on UPC Holding BV and pays Fixed 5,000%	Goldman Sachs	20/12/2024	693	(18.754)
CDS	EUR 175.000	Fund receives default protection on Valeo and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(1.508)	(1.149)
CDS	USD 300.000	Fund receives default protection on Walt Disney Co and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(274)	(10.811)
CDS	USD 300.000	Fund receives default protection on Westrock MWV LLC and pays Fixed 1,000%	Goldman Sachs	20/12/2024	(206)	(11.019)
CDS	USD 171.250	Fund receives Fixed 1,000% and provides default protection on Republic of Turkey	Goldman Sachs	20/12/2024	5.096	(15.234)
CDS	EUR 250.000	Fund receives Fixed 1,000% and provides default protection on Telefonaktiebolaget LM Ericsson	Goldman Sachs	20/6/2022	6.370	4.175
CDS	EUR 250.000	Fund receives Fixed 1,000% and provides default protection on Telefonaktiebolaget LM Ericsson	Goldman Sachs	20/6/2022	6.370	4.175
CDS	EUR 100.000	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	HSBC	20/12/2024	(71)	(1.027)
CDS	EUR 6.667	Fund receives default protection on Brit Telecom Plc and pays Fixed 1,000%	HSBC	20/12/2024	(1)	(68)
CDS	EUR 795.000	Fund receives default protection on ENI SpA and pays Fixed 1,000%	HSBC	20/6/2024	(9.124)	(24.800)
CDS	EUR 575.000	Fund receives default protection on Lanxess and pays Fixed 1,000%	HSBC	20/12/2024	(1.795)	(14.024)
CDS	EUR 200.000	Fund receives default protection on Lanxess and pays Fixed 1,000%	HSBC	20/12/2024	(624)	(4.878)
CDS	USD 333.000	Fund receives default protection on Adarko Petroleum Corp and pays Fixed 1,000%	JP Morgan	20/6/2024	4.659	(1.250)
CDS	USD 500.000	Fund receives default protection on Amern Airs Group Inc and pays Fixed 5,000%	JP Morgan	20/12/2024	(7.749)	(71.884)
CDS	EUR 60.000	Fund receives default protection on Auchan Holding SA and pays Fixed 1,000%	JP Morgan	20/12/2024	(172)	1.866
CDS	USD 50.000	Fund receives default protection on Avis Budget Car Rent LLC and pays Fixed 5,000%	JP Morgan	20/12/2024	(486)	(5.775)
CDS	EUR 325.000	Fund receives default protection on CNH Industrial NV and pays Fixed 5,000%	JP Morgan	20/12/2024	2.949	(66.065)
CDS	USD 190.000	Fund receives default protection on Conagra Brands Inc and pays Fixed 1,000%	JP Morgan	20/12/2023	(1.972)	(3.138)
CDS	EUR 60.000	Fund receives default protection on Deutsche Lufthansa AG and pays Fixed 1,000%	JP Morgan	20/12/2024	(75)	(1.217)
CDS	USD 350.000	Fund receives default protection on General Mills Inc and pays Fixed 1,000%	JP Morgan	20/12/2023	(5.865)	(9.169)
CDS	EUR 10.000	Fund receives default protection on Iceland Bondco Plc and pays Fixed 5,000%	JP Morgan	20/12/2021	(138)	(88)
CDS	USD 751.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	JP Morgan	20/12/2024	(1.631)	(16.525)
CDS	USD 985.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	JP Morgan	20/12/2024	(784)	(21.674)
CDS	EUR 30.000	Fund receives default protection on Orano SA and pays Fixed 5,000%	JP Morgan	20/12/2024	(94)	(6.306)
CDS	USD 85.000	Fund receives default protection on State of Qatar and pays Fixed 1,000%	JP Morgan	20/12/2024	(162)	(2.172)
CDS	EUR 50.000	Fund receives default protection on Sudzucker International Finance BV and pays Fixed 1,000%	JP Morgan	20/12/2024	(223)	(24)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
CDS	EUR 50.000	Fund receives default protection on Valeo SA and pays Fixed 1,000%	JP Morgan	20/12/2024	(77)	(328)
CDS	EUR 1.050.000	Fund receives default protection on Veolia Environnement and pays Fixed 1,000%	JP Morgan	20/12/2023	(7.778)	(34.315)
CDS	EUR 360.000	Fund receives Fixed 1,000% and provides default protection on Telefonaktiebolaget LM Ericsson	JP Morgan	20/6/2022	8.621	6.012
CDS	EUR 110.000	Fund receives Fixed 1,000% and provides default protection on Tesco Plc	JP Morgan	20/12/2029	526	(6.819)
CDS	EUR 1.675.000	Fund receives Fixed 1,000% and provides default protection on Vivendi	JP Morgan	20/12/2023	8.936	46.484
CDS	EUR 20.000	Fund receives Fixed 5,000% and provides default protection on Novafives SAS	JP Morgan	20/12/2024	(124)	(1.974)
CDS	EUR 30.000	Fund receives Fixed 5,000% and provides default protection on Picard Bondco SA	JP Morgan	20/12/2024	26	(1.249)
CDS	USD 101.000	Fund receives default protection on Argentine Republic and pays Fixed 5,000%	Morgan Stanley	20/12/2024	4.436	57.204
CDS	USD 600.000	Fund receives default protection on CDN Natural Resorces Ltd and pays Fixed 1,000%	Morgan Stanley	20/12/2023	(18.310)	(10.324)
CDS	USD 10.000	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(8)	(44)
CDS	USD 160.000	Fund receives default protection on Republic of Colombia and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(120)	(700)
CDS	EUR 200.000	Fund receives default protection on Solvay SA and pays Fixed 1,000%	Morgan Stanley	20/12/2024	(1.078)	(5.374)
IRS	EUR 3.785.000	Fund receives Fixed 0,000% and pays Floating EUR 1 Month Euro Overnight Index Average	Bank of America Merrill Lynch	28/10/2021	(1.676)	(1.644)
IRS	EUR 10.935.000	Fund receives Fixed 0,000% and pays Floating EUR 1 Month Euro Overnight Index Average	Bank of America Merrill Lynch	28/10/2021	(5.177)	(5.086)
IRS	EUR 2.180.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	27/11/2021	(255)	(280)
IRS	EUR 3.280.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	28/11/2021	(519)	(428)
IRS	EUR 5.440.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	29/11/2021	(1.098)	(604)
IRS	EUR 4.360.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	2/12/2021	(1.061)	(624)
IRS	EUR 16.720.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	6/3/2022	(3.642)	(2.274)
IRS	EUR 1.310.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	2/12/2024	(35)	(16)
IRS	EUR 2.150.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	6/3/2025	(1.583)	(1.550)
IRS	EUR 6.490.000	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	6/3/2025	(4.780)	(4.678)
IRS	JPY 21.000.000	Fund receives Fixed 0,000% and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	6/3/2024	357	359
IRS	GBP 280.000	Fund receives Fixed 0,663% and pays 6 Month LIBOR	Bank of America Merrill Lynch	30/9/2029	(7.580)	(7.600)
IRS	KRW 454.055.000	Fund receives Fixed 1,160% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(2.467)	(2.467)
IRS	KRW 3.561.937.500	Fund receives Fixed 1,188% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(2.155)	(2.155)
IRS	KRW 3.547.500.000	Fund receives Fixed 1,190% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(2.079)	(2.079)
IRS	KRW 1.126.917.895	Fund receives Fixed 1,220% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(407)	(407)
IRS	KRW 1.097.938.628	Fund receives Fixed 1,220% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(397)	(397)
IRS	KRW 3.568.413.750	Fund receives Fixed 1,230% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(1.021)	(1.021)
IRS	KRW 1.091.652.891	Fund receives Fixed 1,235% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(271)	(271)
IRS	KRW 1.120.466.250	Fund receives Fixed 1,235% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	17/3/2022	(279)	(279)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
IRS	KRW 399.716.652	Fund receives Fixed 1,271% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(529)	(528)
IRS	KRW 399.716.651	Fund receives Fixed 1,274% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(484)	(484)
IRS	KRW 399.656.697	Fund receives Fixed 1,282% and pays Floating KRW 3 Month KSDA	Bank of America Merrill Lynch	18/3/2025	(366)	(366)
IRS	THB 1.200.830	Fund receives Fixed 1,282% and pays Floating THB 6 Month Thailand Fixing Rate	Bank of America Merrill Lynch	18/3/2025	29	29
IRS	THB 3.638.880	Fund receives Fixed 1,340% and pays Floating THB 6 Month Thailand Fixing Rate	Bank of America Merrill Lynch	18/3/2025	390	390
IRS	THB 3.298.190	Fund receives Fixed 1,392% and pays Floating THB 6 Month Thailand Fixing Rate	Bank of America Merrill Lynch	18/3/2025	605	605
IRS	GBP 105.000	Fund receives Fixed 3,366% and pays Floating GBP 12 Month LIBOR	Bank of America Merrill Lynch	15/2/2028	710	713
IRS	GBP 1.774.000	Fund receives Fixed 3,422% and pays Floating GBP 1 Month LIBOR	Bank of America Merrill Lynch	15/11/2027	22.091	22.137
IRS	GBP 1.723.000	Fund receives Fixed 3,427% and pays Floating GBP 12 Month LIBOR	Bank of America Merrill Lynch	15/10/2023	39.713	39.742
IRS	EUR 6.800.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	26/7/2023	7.033	7.101
IRS	EUR 240.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	11/11/2024	(648)	(645)
IRS	EUR 685.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	11/11/2024	(1.437)	(1.428)
IRS	EUR 6.640.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	6/3/2025	4.590	4.786
IRS	EUR 2.210.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	18/3/2025	24.383	26.259
IRS	EUR 490.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	18/3/2025	2.754	2.761
IRS	EUR 490.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	18/3/2025	4.668	4.675
IRS	GBP 254.000	Fund receives Floating GBP 12 Month LIBOR and pays Fixed 3,422%	Bank of America Merrill Lynch	15/3/2048	(53.926)	(53.913)
IRS	GBP 960.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	3/10/2021	2.779	2.382
IRS	GBP 90.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,708%	Bank of America Merrill Lynch	30/9/2049	7.837	8.475
IRS	GBP 1.098.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,064%	Bank of America Merrill Lynch	15/6/2022	(9.032)	(9.016)
IRS	GBP 655.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,078%	Bank of America Merrill Lynch	17/6/2022	(5.668)	(5.659)
IRS	JPY 10.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	18/3/2025	337	338
IRS	USD 15.990.000	Fund receives Floating USD 12 Month 1D Overnight Fed Funds Effective Rate and pays Fixed 1,305%	Bank of America Merrill Lynch	15/12/2021	5.781	5.057
IRS	KRW 6.996.188.907	Fund receives Fixed 1,118% and pays Floating KRW 3 Month KSDA	Citibank	18/3/2025	(48.899)	(48.899)
IRS	KRW 454.055.000	Fund receives Fixed 1,160% and pays Floating KRW 3 Month LIBOR	Citibank	18/3/2025	(2.467)	(2.467)
IRS	THB 4.257.490	Fund receives Fixed 1,285% and pays Floating THB 6 Month Thailand Fixing Rate	Citibank	18/3/2025	117	117
IRS	KRW 983.121.678	Fund receives Fixed 1,355% and pays Floating KRW 3 Month KSDA	Citibank	17/3/2022	640	640
IRS	THB 10.309.200	Fund receives Fixed 1,378% and pays Floating THB 6 Month Thailand Fixing Rate	Citibank	18/3/2025	1.667	1.667
IRS	THB 3.638.880	Fund receives Fixed 1,385% and pays Floating THB 6 Month Thailand Fixing Rate	Citibank	18/3/2025	628	628
IRS	BRL 741.842	Fund receives Fixed 5,990% and pays Floating BRL 3 Month BRCDI	Citibank	2/1/2025	(2.043)	(2.043)
IRS	BRL 727.718	Fund receives Fixed 6,045% and pays Floating BRL 3 Month BRCDI	Citibank	2/1/2025	(1.672)	(1.672)
IRS	BRL 1.107.223	Fund receives Fixed 6,255% and pays Floating BRL 3 Month CETIP	Citibank	2/1/2025	(829)	(829)

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BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
IRS	BRL 2.208.892	Fund receives Floating BRL 3 Month BRCDI and pays Fixed 4,460%	Citibank	4/1/2021	1.406	1.406
IRS	BRL 3.241.319	Fund receives Floating BRL 3 Month BRCDI and pays Fixed 4,485%	Citibank	4/1/2021	1.870	1.870
IRS	MXN 3.074.000	Fund receives Fixed 7,710% and pays Floating MXN 1 Month Mexican Interbank Rate	Deutsche Bank	5/1/2022	2.602	2.602
IRS	MXN 421.000	Fund receives Fixed 7,790% and pays Floating MXN 1 Month Mexican Interbank Rate	Deutsche Bank	31/12/2025	1.036	1.036
IRS	MXN 24.000.000	Fund receives Fixed 7,900% and pays Floating MXN 1 Month Mexican Interbank Rate	Deutsche Bank	8/1/2020	142	142
IRS	THB 4.121.810	Fund receives Fixed 1,400% and pays Floating THB 6 Month Thailand Fixing Rate	Goldman Sachs	18/3/2025	801	801
IRS	KRW 1.136.152.778	Fund receives Fixed 1,240% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(240)	(240)
IRS	KRW 1.106.936.031	Fund receives Fixed 1,240% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(234)	(234)
IRS	KRW 1.332.433.502	Fund receives Fixed 1,245% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(231)	(231)
IRS	KRW 1.298.169.297	Fund receives Fixed 1,245% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(225)	(225)
IRS	KRW 1.227.451.903	Fund receives Fixed 1,250% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(167)	(167)
IRS	KRW 1.259.849.575	Fund receives Fixed 1,250% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	(172)	(172)
IRS	KRW 983.269.161	Fund receives Fixed 1,420% and pays Floating KRW 3 Month KSDA	HSBC	17/3/2022	1.124	1.124
IRS	KRW 183.421.093	Fund receives Fixed 1,138% and pays Floating KRW 3 Month KSDA	JP Morgan	18/3/2025	(1.146)	(1.146)
IRS	BRL 1.054.000	Fund receives Fixed 5,977% and pays Floating BRL 1 Month BRCDI	JP Morgan	2/1/2025	(3.039)	(3.039)
IRS	BRL 741.920	Fund receives Fixed 6,025% and pays Floating BRL 3 Month BRCDI	JP Morgan	2/1/2025	(1.828)	(1.828)
IRS	BRL 1.751.087	Fund receives Fixed 6,350% and pays Floating BRL 6 Month One Day Brazil Interbank Deposit Overnight Rate	JP Morgan	2/1/2023	5.744	5.744
IRS	BRL 516.949	Fund receives Fixed 8,260% and pays Floating BRL 3 Month BRCDI	JP Morgan	2/1/2023	7.871	7.871
IRS	BRL 1.312.000	Fund receives Fixed 8,270% and pays Floating BRL 3 Month BRCDI	JP Morgan	2/1/2023	20.053	20.053
IRS	BRL 3.294.645	Fund receives Floating BRL 3 Month BRCDI and pays Fixed 4,450%	JP Morgan	4/1/2021	2.176	2.176
TRS	EUR 600.000	Fund receives iBoxx EUR Liquid High Yield Index and pays 3 Month LIBOR	JP Morgan	20/12/2019	1.723	1.722
Total					350.427	(1.998.384)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
(44)	USD	90 Day Euro	Mars 2021	(160.959)
44	USD	90 Day Euro	Décembre 2020	79.784
23	GBP	90 Day Sterling	Juin 2020	(1.650)
(31)	AUD	Australian 10 Year Bond	Décembre 2019	(18.641)
55	AUD	Australian 10 Year Bond	Décembre 2019	19.828
47	CAD	Canadian 10 Year Bond	Mars 2020	(645)
(21)	CAD	Canadian 10 Year Bond	Mars 2020	141
(83)	EUR	Euro BOBL	Décembre 2019	100.256
(68)	EUR	Euro BTP	Décembre 2019	137.480
43	EUR	Euro BTP	Décembre 2019	(14.226)
35	EUR	Euro Bund	Décembre 2019	(7.282)
(16)	EUR	Euro Bund	Décembre 2019	(6.798)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
4	EUR	Euro Bund Put Futures-Style Option (Goldman Sachs) (strike price EUR 171.00)	Décembre 2019	(1.600)
(12)	EUR	Euro BUXL	Décembre 2019	(15.880)
(222)	EUR	Euro Schatz	Décembre 2019	2.360
166	EUR	Euro Schatz	Décembre 2019	(750)
(57)	EUR	Euro-OAT	Décembre 2019	19.333
(2)	JPY	Japan 10 Year Bond	Décembre 2019	26.467
(25)	KRW	Korean 10 Year Bond	Décembre 2019	(26.596)
89	KRW	Korean 3 Year Bond	Décembre 2019	23.964
4	EUR	STOXX 600 Automobiles & Parts Index	Décembre 2019	(520)
14	GBP	UK Long Gilt Bond	Mars 2020	(5.661)
(122)	GBP	UK Long Gilt Bond	Mars 2020	8.353
8	USD	US Long Bond	Mars 2020	(2.272)
(46)	USD	US Long Bond	Mars 2020	23.156
59	USD	US Treasury 10 Year Note	Décembre 2019	(16.176)
(59)	USD	US Treasury 10 Year Note	Décembre 2019	19.985
74	USD	US Treasury 10 Year Note	Mars 2020	(20.977)
(312)	USD	US Treasury 10 Year Note	Mars 2020	74.943
18	USD	US Treasury 10 Year Note	Mars 2020	(8.679)
(64)	USD	US Treasury 10 Year Note	Mars 2020	30.410
183	USD	US Treasury 2 Year Note	Mars 2020	(25.492)
(150)	USD	US Treasury 2 Year Note	Mars 2020	17.618
75	USD	US Treasury 5 Year Note	Mars 2020	(12.321)
(123)	USD	US Treasury 5 Year Note	Mars 2020	23.827
(10)	USD	US Ultra Bond	Mars 2020	70
Total				260.850

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
2.754.604	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,84	22/01/2020	675	17.753
5.000	Put	OTC USD/TRY	Bank of America Merrill Lynch	USD 5,60	06/01/2020	(219)	326
193.171	Call	OTC USD/ZAR	Bank of America Merrill Lynch	USD 15,50	24/03/2020	(410)	2.732
1.110.000	Put	OTC EUR/GBP	Barclays Bank	EUR 0,85	20/12/2019	1.221	7.271
3.000	Put	OTC USD/TRY	BNP Paribas	USD 5,60	06/01/2020	(185)	196
61.000	Put	OTC USD/BRL	Citibank	USD 4,16	19/02/2020	(257)	751
608.000	Call	OTC USD/MXN	Citibank	USD 19,75	18/12/2019	(543)	2.213
75	Put	90 Day Euro Futures	Négociés en bourse	USD 97,50	13/12/2019	(5.449)	426
96	Call	90 Day Euro Futures	Goldman Sachs	USD 97,75	16/03/2020	100.062	113.984
30	Call	90 Day Euro Futures	Goldman Sachs	USD 99,00	10/01/2020	(4.179)	511
98	Call	90 Day Euro Futures	Goldman Sachs	USD 99,75	13/12/2021	(5.589)	10.021
1.515.396	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,84	22/01/2020	832	9.767
1.100.000	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,84	20/12/2019	(1.323)	7.205
59.200	Put	OTC USD/BRL	Goldman Sachs	USD 4,16	05/12/2019	(191)	47
49.000	Call	OTC USD/MXN	Goldman Sachs	USD 19,55	19/12/2019	1	355
5	Put	SoftBank Group Corp	Goldman Sachs	JPY 4.000,00	12/12/2019	(227)	1
7	Put	US Treasury 10 Year Note	Goldman Sachs	USD 128,00	27/12/2019	(3.275)	795
8	Put	Alibaba Group Holding Ltd ADR	HSBC	USD 170,00	20/12/2019	(1.438)	116
61	Call	Altice Europe NV	HSBC	EUR 6,00	20/12/2019	(1.283)	793
57	Call	Altice Europe NV	HSBC	EUR 7,00	19/06/2020	285	2.508
12	Put	Casino Guichard Perrachon SA	HSBC	EUR 42,00	20/12/2019	2.376	3.492
2	Call	E-Mini S&P 500 Index	HSBC	USD 3.200,00	20/12/2019	692	1.382
4	Put	E-Mini S&P 500 Index	HSBC	USD 3.050,00	20/12/2019	(8.183)	3.709
7	Call	EURO STOXX 50 Index	HSBC	EUR 3.800,00	20/12/2019	(495)	469

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
1.000.000	Put	OTC GBP/USD	HSBC	GBP 1,25	24/02/2020	(2.515)	8.319
50.000	Call	OTC USD/BRL	HSBC	USD 4,25	05/12/2019	29	142
98.000	Put	OTC USD/BRL	HSBC	USD 3,96	05/12/2019	(906)	—
12.000	Put	OTC USD/CNH	HSBC	USD 6,90	23/01/2020	(245)	1.161
660.000	Put	OTC EUR/USD	JP Morgan	EUR 1,11	18/12/2019	2.305	7.756
88.000	Put	OTC EUR/USD	Morgan Stanley	EUR 1,11	04/12/2019	484	712
97.000	Put	OTC USD/BRL	Morgan Stanley	USD 4,10	17/01/2020	(482)	429
660.000	Put	OTC EUR/USD	Natwest Markets	EUR 1,11	06/01/2020	764	5.371
Total						72.332	210.713

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(4.270.000)	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,84	22/01/2020	(6.482)	(27.520)
(50.000)	Call	OTC USD/BRL	Bank of America Merrill Lynch	USD 4,25	05/12/2019	213	(142)
(67.744)	Put	OTC USD/ZAR	Bank of America Merrill Lynch	USD 14,30	23/12/2019	75	(119)
(67.744)	Call	OTC USD/ZAR	Bank of America Merrill Lynch	USD 15,25	23/12/2019	92	(115)
(193.171)	Call	OTC USD/ZAR	Bank of America Merrill Lynch	USD 17,00	24/03/2020	159	(582)
(1.110.000)	Put	OTC EUR/GBP	Barclays Bank	EUR 0,82	20/12/2019	(371)	(870)
(37.000)	Call	OTC USD/BRL	Citibank	USD 4,35	19/02/2020	13	(441)
(75)	Put	90 Day Euro Futures	Négociés en bourse	USD 97,38	13/12/2019	2.092	(426)
(96)	Call	90 Day Euro Futures	Goldman Sachs	USD 97,88	16/03/2020	(75.372)	(86.715)
(30)	Call	90 Day Euro Futures	Goldman Sachs	USD 99,37	10/01/2020	1.365	(170)
(49)	Call	90 Day Euro Futures	Goldman Sachs	USD 99,37	13/12/2021	7.821	(11.692)
(1.100.000)	Put	OTC EUR/GBP	Goldman Sachs	EUR 0,82	20/12/2019	780	(862)
(86.000)	Call	OTC USD/MXN	Goldman Sachs	USD 20,00	19/12/2019	53	(154)
(57)	Call	Altice Europe NV	HSBC	EUR 9,00	19/06/2020	(707)	(1.169)
(4)	Put	E-Mini S&P 500 Index	HSBC	USD 2.950,00	20/12/2019	4.077	(1.480)
(49.000)	Call	OTC USD/BRL	HSBC	USD 4,10	05/12/2019	(1.043)	(1.322)
(660.000)	Put	OTC EUR/USD	JP Morgan	EUR 1,10	18/12/2019	(962)	(3.311)
(146.000)	Put	OTC USD/BRL	Morgan Stanley	USD 3,99	17/01/2020	340	(175)
(36.000)	Call	OTC USD/BRL	Morgan Stanley	USD 4,35	17/01/2020	52	(252)
(660.000)	Put	OTC EUR/USD	Natwest Markets	EUR 1,10	06/01/2020	(450)	(2.226)
Total						(68.255)	(139.743)

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
8.750.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,25% Fixed semi-annually from 12/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/11/2020	Bank of America Merrill Lynch	USD 1,25	10/08/2020	(22.910)	16.165
13.750.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 0,65% Fixed semi-annually from 10/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/9/2020	Barclays Bank	JPY 0,65	08/06/2020	(3.079)	41

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BlackRock Global Absolute Return Bond Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
19.250.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 0,66% Fixed semi-annually from 16/9/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021	Barclays Bank	JPY 0,66	14/09/2020	6.797	10.859
59.840.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,1% Fixed semi-annually from 19/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/8/2020	Barclays Bank	JPY 1,10	15/05/2020	(5.965)	27
8.260.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,2% Fixed semi-annually from 25/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/12/2020	Barclays Bank	USD 1,20	23/09/2020	(7.252)	16.422
758.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,6% Fixed semi-annually from 15/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Barclays Bank	USD 1,60	11/06/2020	(15.693)	13.434
240.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,95% Fixed semi-annually from 14/3/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/6/2024	Barclays Bank	USD 2,95	12/03/2024	13.889	23.486
1.487.500	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,9775% Fixed semi-annually from 11/3/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/6/2024	Barclays Bank	USD 2,98	07/03/2024	(41.335)	19.555
1.487.500	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,9775% Fixed semi-annually from 11/3/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/6/2024	Barclays Bank	USD 2,98	07/03/2024	87.244	148.134
702.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 11/8/2033; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/11/2033	Barclays Bank	EUR 4,00	09/08/2033	(14.849)	9.370
1.065.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 16/6/2020; and pays 0,45% Fixed annually from 16/12/2019	Barclays Bank	EUR 0,45	12/12/2019	987	2.520
19.250.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021; and pays 0,66% Fixed semi-annually from 16/9/2020	Barclays Bank	JPY 0,66	14/09/2020	(3.983)	80
870.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/11/2022; and pays 2,25% Fixed semi-annually from 10/8/2022	Barclays Bank	USD 2,25	08/08/2022	(989)	17.444
13.750.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/9/2020; and pays 0,65% Fixed semi-annually from 10/6/2020	Barclays Bank	JPY 0,65	08/06/2020	4.623	7.743
240.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/6/2024; and pays 2,95% Fixed semi-annually from 14/3/2024	Barclays Bank	USD 2,95	12/03/2024	(6.326)	3.271

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
9.110.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/9/2020; and pays 1,5% Fixed semi-annually from 3/6/2020	Barclays Bank	USD 1,50	01/06/2020	(927)	23.679
1.060.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/9/2021; and pays 3,8% Fixed semi-annually from 9/6/2021	Barclays Bank	USD 3,80	07/06/2021	(33.652)	1.348
400.000	Put	Fund purchases an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020; and provides 5% Fixed quarterly from 20/12/2019	Citibank	EUR 237,50	15/01/2020	—	2.020
870.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,46% Fixed semi-annually from 18/8/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/11/2021	Citibank	USD 1,46	16/08/2021	(11.684)	16.334
1.100.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,724% Fixed semi-annually from 21/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/8/2020	Citibank	USD 1,72	19/05/2020	444	17.305
2.570.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/10/2020; and pays 2,35% Fixed semi-annually from 15/7/2020	Citibank	USD 2,35	13/07/2020	(1.746)	7.004
870.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 18/11/2021; and pays 1,46% Fixed semi-annually from 18/8/2021	Citibank	USD 1,46	16/08/2021	9.556	37.574
1.100.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/8/2020; and pays 1,724% Fixed semi-annually from 21/5/2020	Citibank	USD 1,72	19/05/2020	(1.412)	15.448
103.180.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,25% Fixed semi-annually from 13/1/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 13/4/2022	Credit Suisse	JPY 1,25	11/01/2022	(11.741)	249
103.180.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,55% Fixed semi-annually from 24/2/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/5/2022	Credit Suisse	JPY 1,55	22/02/2022	(9.106)	179
2.060.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/08/2028; and pays 3,05% Fixed semi-annually from 29/06/2038	Deutsche Bank	USD 3,05	27/06/2028	86.137	85.832
1.150.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/2/2020; and pays 4% Fixed semi-annually from 5/2/2020	Goldman Sachs	USD 4,00	03/02/2020	(18.376)	4
1.280.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/8/2022; and pays 3,25% Fixed semi-annually from 5/5/2022	Goldman Sachs	USD 3,25	03/05/2022	(55.366)	6.774

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BlackRock Global Absolute Return Bond Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
7.150.000	Call	Fund purchases an option to enter into an Interest Rate Cap. If exercised Fund receives Max USD 0 - 5 Year Constant Maturity Swap - 0,3% annually from 7/1/2020; and pays 0,3% on 7/1/2020	JP Morgan	USD 0,30	07/01/2020	(2.384)	1.521
31.900.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 0,78% Fixed semi-annually from 20/04/2021; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 20/10/2021	JP Morgan	JPY 0,78	16/04/2021	17.250	25.326
33.020.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,6% Fixed semi-annually from 18/3/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/6/2022	JP Morgan	JPY 1,60	16/03/2022	(3.348)	57
4.910.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,772% Fixed semi-annually from 7/11/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/2/2025	JP Morgan	USD 1,77	05/11/2024	3.138	27.108
35.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,86% Fixed semi-annually from 24/2/2039; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/5/2039	JP Morgan	USD 2,86	22/02/2039	1.683	3.210
480.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,985% Fixed semi-annually from 29/4/2038; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/7/2038	JP Morgan	USD 2,98	27/04/2038	28.084	46.541
31.900.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY LIBOR 6 Month BBA semi-annually from 20/10/2021; and pays 0,78% Fixed semi-annually from 20/4/2021	JP Morgan	JPY 0,78	16/04/2021	(7.312)	763
35.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 24/5/2039; and pays 2,86% Fixed semi-annually from 24/2/2039	JP Morgan	USD 2,86	22/02/2039	(268)	1.258
480.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/7/2038; and pays 2,985% Fixed semi-annually from 29/4/2038	JP Morgan	USD 2,98	27/04/2038	(2.415)	16.043
860.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/11/2022; and pays 2,25% Fixed semi-annually from 4/8/2022	JP Morgan	USD 2,25	02/08/2022	(3.769)	17.145
4.910.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/2/2025; and pays 1,772% Fixed semi-annually from 7/11/2024	JP Morgan	USD 1,77	05/11/2024	(1.136)	22.835
19.250.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 0,66% Fixed semi-annually from 16/9/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021	Morgan Stanley	JPY 0,66	14/09/2020	6.780	10.859
440.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 3,0366% Fixed semi-annually from 16/1/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/4/2029	Morgan Stanley	USD 3,04	11/01/2029	22.020	43.862

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BlackRock Global Absolute Return Bond Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
19.250.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021; and pays 0,66% Fixed semi-annually from 16/9/2020	Morgan Stanley	JPY 0,66	14/09/2020	(4.000)	80
440.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/4/2029; and pays 3,0366% Fixed semi-annually from 16/1/2029	Morgan Stanley	USD 3,04	11/01/2029	(10.279)	11.563
910.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/9/2024; and pays 2,5% Fixed semi-annually from 17/6/2024	Morgan Stanley	USD 2,50	13/06/2024	(14.322)	21.966
910.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 24/9/2024; and pays 2,5% Fixed semi-annually from 24/6/2024	Morgan Stanley	USD 2,50	20/06/2024	(10.521)	22.052
6.620.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/5/2020; and pays 1,72% Fixed semi-annually from 5/2/2020	Morgan Stanley	USD 1,72	03/02/2020	(10.453)	567
10.840.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/5/2020; and pays 1,777% Fixed semi-annually from 5/2/2020	Morgan Stanley	USD 1,78	03/02/2020	(21.241)	748
4.010.000	Call	Fund purchases an option to enter into an Interest Rate Cap. If exercised Fund receives Max USD 0 - 5 Year Constant Maturity Swap - 0,37% annually from 12/2/2020; and pays 0,37% on 12/2/2020	Nomura International	USD 0,37	12/02/2020	(1.875)	660
4.700.000	Put	Fund purchases an option to enter into an Interest Rate Floor. If exercised Fund receives 0,35% Fixed quarterly from 27/9/2019; and pays default protection on Markit iTraxx Europe Series Version from 8/7/2020	Nomura International	USD 0,35	08/07/2020	340	4.110
4.580.000	Put	Fund purchases an option to enter into an Interest Rate Floor. If exercised Fund receives 0,4% Fixed quarterly from 29/9/2019; and pays default protection on Markit iTraxx Europe Series Version from 29/6/2020	Nomura International	USD 0,40	29/06/2020	847	5.162
1.150.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,85% Fixed semi-annually from 11/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/8/2022	Nomura International	USD 2,85	09/05/2022	(39.318)	20.301
330.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 3,04% Fixed semi-annually from 12/1/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/4/2029	Nomura International	USD 3,04	10/01/2029	16.676	32.961
330.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/4/2029; and pays 3,04% Fixed semi-annually from 12/1/2029	Nomura International	USD 3,04	10/01/2029	(7.636)	8.648

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BlackRock Global Absolute Return Bond Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
17.856.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,0925% Fixed semi-annually from 15/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/8/2020	UBS	USD 2,09	13/05/2020	39.657	78.528
17.856.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/8/2020; and pays 2,0925% Fixed semi-annually from 15/5/2020	UBS	USD 2,09	13/05/2020	(38.237)	633
Total						(98.753)	926.808

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(3.200.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,25% Fixed semi-annually from 5/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/8/2022	Goldman Sachs	USD 3,25	03/05/2022	55.836	(5.522)
(59.840.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,1% Fixed semi-annually from 19/5/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 19/11/2020	Barclays Bank	JPY 2,10	15/05/2020	1.784	(2)
(9.470.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,85% Fixed semi-annually from 23/1/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/4/2020	JP Morgan	USD 2,85	21/01/2020	32.254	—
(5.630.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 11/5/2020; and pays 3,2% Fixed semi-annually from 11/2/2020	Deutsche Bank	USD 3,20	07/02/2020	17.453	—
(5.540.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,35% Fixed semi-annually from 19/2/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/5/2020	Deutsche Bank	USD 3,35	14/02/2020	18.218	—
(3.132.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020; and pays 2,35% Fixed semi-annually from 25/2/2020	UBS	USD 2,35	21/02/2020	(35.093)	(42.590)
(3.132.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,35% Fixed semi-annually from 25/2/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020	UBS	USD 3,35	21/02/2020	9.911	—
(8.480.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,876% Fixed semi-annually from 16/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/7/2020	Deutsche Bank	USD 2,88	14/04/2020	49.626	(3)
(8.480.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/6/2020; and pays 2,876% Fixed semi-annually from 16/4/2020	Deutsche Bank	USD 2,88	14/04/2020	(148.229)	(197.858)

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BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(8.640.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,944% Fixed semi-annually from 21/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/7/2020	Bank of America Merrill Lynch	USD 2,94	17/04/2020	48.614	(2)
(8.640.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/7/2020; and pays 2,944% Fixed semi-annually from 21/4/2020	Bank of America Merrill Lynch	USD 2,94	17/04/2020	(163.411)	(212.027)
(750.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,15% Fixed annually from 21/4/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/10/2021	JP Morgan	EUR 2,15	19/04/2021	12.695	(281)
(1.400.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 6/5/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 6/11/2021	Barclays Bank	EUR 2,00	04/05/2021	28.455	(695)
(4.700.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,15% Fixed semi-annually from 7/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/8/2020	Goldman Sachs	USD 3,15	05/05/2020	21.770	(1)
(4.700.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,5% Fixed semi-annually from 20/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/8/2020	JP Morgan	USD 3,50	18/05/2020	17.707	—
(7.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,55% Fixed semi-annually from 27/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 27/8/2020	Deutsche Bank	USD 3,55	22/05/2020	24.069	—
(4.470.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,9% Fixed semi-annually from 2/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/9/2020	Deutsche Bank	USD 2,90	29/05/2020	28.277	(8)
(2.240.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,87% Fixed semi-annually from 9/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/9/2021	Barclays Bank	USD 3,87	07/06/2021	36.304	(838)
(6.240.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,45% Fixed semi-annually from 10/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/9/2020	Goldman Sachs	USD 3,45	08/06/2020	21.969	(1)
(4.611.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,5% Fixed semi-annually from 26/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 26/11/2020	Barclays Bank	USD 3,50	24/08/2020	13.405	(11)
(7.840.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,6% Fixed annually from 16/12/2020; and pays Floating EUR EURIBOR 6 Month semi-annually from 16/6/2021	JP Morgan	EUR 0,60	14/12/2020	26.085	(23)
(4.280.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,05% Fixed semi-annually from 23/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/3/2021	Nomura International	USD 3,05	21/12/2020	17.870	(277)

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BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(3.660.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,55% Fixed annually from 23/12/2020; and pays Floating EUR EURIBOR 6 Month semi-annually from 23/6/2021	Barclays Bank	EUR 0,55	21/12/2020	11.567	(17)
(1.930.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,25% Fixed semi-annually from 31/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 31/3/2021	Citibank	USD 3,25	29/12/2020	6.071	(79)
(6.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,05% Fixed semi-annually from 2/1/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/4/2020	Nomura International	USD 3,05	30/12/2019	10.895	—
(6.300.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,9% Fixed semi-annually from 6/1/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/4/2020	JP Morgan	USD 2,90	02/01/2020	13.115	—
(3.980.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,8% Fixed semi-annually from 7/1/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/4/2020	Goldman Sachs	USD 2,80	03/01/2020	8.146	—
(4.540.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,2% Fixed annually from 27/1/2020; and pays Floating EUR EURIBOR 6 Month semi-annually from 27/7/2020	Barclays Bank	EUR 0,20	23/01/2020	4.676	—
(720.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,3% Fixed annually from 10/3/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/9/2021	JP Morgan	EUR 0,30	08/03/2021	1.694	(52)
(1.291.500)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,7875% Fixed semi-annually from 10/3/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/6/2021	Barclays Bank	USD 2,79	08/03/2021	31.033	(3.248)
(1.291.500)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/6/2021; and pays 2,7875% Fixed semi-annually from 10/3/2021	Barclays Bank	USD 2,79	08/03/2021	(81.797)	(116.078)
(700.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,05% Fixed semi-annually from 14/3/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/6/2029	Barclays Bank	USD 3,05	12/03/2029	14.524	(18.421)
(700.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/6/2029; and pays 3,05% Fixed semi-annually from 14/3/2029	Barclays Bank	USD 3,05	12/03/2029	(37.325)	(70.269)
(7.710.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,1% Fixed annually from 31/3/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 30/9/2021	Barclays Bank	EUR 0,10	29/03/2021	21.681	(2.221)
(19.840.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,35125% Fixed semi-annually from 8/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2020	Goldman Sachs	USD 2,35	06/04/2020	37.640	(9)

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BlackRock Global Absolute Return Bond Fund suite

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Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(11.510.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,32% Fixed semi-annually from 8/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2020	Goldman Sachs	USD 2,32	06/04/2020	21.783	(7)
(5.870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,1% Fixed annually from 14/4/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/10/2021	Citibank	EUR 0,10	12/04/2021	15.528	(1.862)
(5.870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,16% Fixed annually from 14/4/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/10/2021	Goldman Sachs	EUR 0,16	12/04/2021	16.167	(1.326)
(1.170.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,15% Fixed annually from 21/4/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/10/2021	Morgan Stanley	EUR 0,15	19/04/2021	3.450	(294)
(2.510.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 11/8/2022; and pays 2,75% Fixed semi-annually from 11/5/2022	Nomura International	USD 2,75	09/05/2022	43.937	(20.976)
(10.710.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/8/2021; and pays 2,35% Fixed semi-annually from 19/5/2021	Citibank	USD 2,35	17/05/2021	14.332	(4.652)
(3.884.800)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,11% Fixed annually from 19/5/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 19/11/2021	Barclays Bank	EUR 0,11	17/05/2021	10.031	(1.468)
(14.550.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,15% Fixed semi-annually from 1/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/9/2021	Barclays Bank	USD 2,15	27/05/2021	25.968	(10.501)
(18.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,4% Fixed semi-annually from 3/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/9/2021	Morgan Stanley	USD 2,40	01/06/2021	21.779	(7.459)
(18.210.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/9/2020; and pays 1% Fixed semi-annually from 3/6/2020	Barclays Bank	USD 1,00	01/06/2020	12.492	(9.931)
(2.510.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,08% Fixed annually from 2/6/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 2/12/2021	Morgan Stanley	EUR 0,08	31/05/2021	5.367	(1.209)
(2.250.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,05% Fixed annually from 14/6/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/12/2021	Barclays Bank	EUR 0,05	10/06/2021	3.670	(1.337)
(680.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,4% Fixed semi-annually from 12/12/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/3/2020	Barclays Bank	USD 2,40	10/12/2019	4.378	—

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(11.150.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/9/2020; and pays 1,76% Fixed semi-annually from 12/6/2020	Nomura International	USD 1,76	10/06/2020	4.158	(24.087)
(11.150.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,76% Fixed semi-annually from 12/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/9/2020	Nomura International	USD 1,76	10/06/2020	21.655	(6.590)
(910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,85% Fixed semi-annually from 15/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Barclays Bank	USD 2,85	11/06/2020	9.349	(1.452)
(1.040.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020; and pays 2,16% Fixed semi-annually from 15/6/2020	Citibank	USD 2,16	11/06/2020	(23.595)	(43.815)
(1.040.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,16% Fixed semi-annually from 15/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Citibank	USD 2,16	11/06/2020	16.037	(4.183)
(990.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 16/6/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 16/12/2021	Barclays Bank	EUR 0,00	14/06/2021	1.621	(765)
(910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,5% Fixed semi-annually from 17/6/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2024	Morgan Stanley	USD 3,50	13/06/2024	6.367	(7.141)
(910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,3% Fixed semi-annually from 17/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2020	Citibank	USD 2,30	15/06/2020	9.857	(2.427)
(910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 17/6/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2024	Morgan Stanley	USD 3,00	13/06/2024	9.570	(12.595)
(1.020.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 16/6/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 16/12/2021	Bank of America Merrill Lynch	EUR 0,00	14/06/2021	1.711	(788)
(1.200.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 23/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/12/2021	Citibank	EUR 0,00	21/06/2021	1.644	(960)
(910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 24/6/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/9/2024	Morgan Stanley	USD 3,00	20/06/2024	7.016	(12.662)
(910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,5% Fixed semi-annually from 24/6/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/9/2024	Morgan Stanley	USD 3,50	20/06/2024	4.620	(7.188)

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BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(1.030.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 22/6/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 22/12/2021	Goldman Sachs	EUR 0,00	18/06/2021	1.318	(814)
(9.160.000)	Put	Fund writes an option to enter into an Interest Rate Floor. If exercised Fund receives default protection on Markit iTraxx Europe Series Version from 29/6/2020; and pays 0,3% Fixed quarterly from 29/9/2019	Nomura International	USD 0,30	29/06/2020	(531)	(5.837)
(1.130.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 29/06/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 29/12/2021	Nomura International	EUR 0,00	25/06/2021	1.348	(924)
(1.230.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 5/7/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 5/1/2022	Barclays Bank	EUR 0,00	01/07/2021	1.216	(1.035)
(625.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/10/2020; and pays 2,007% Fixed semi-annually from 8/7/2020	Morgan Stanley	USD 2,01	06/07/2020	(8.115)	(20.271)
(625.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,007% Fixed semi-annually from 8/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/10/2020	Morgan Stanley	USD 2,01	06/07/2020	7.568	(4.588)
(9.410.000)	Put	Fund writes an option to enter into an Interest Rate Floor. If exercised Fund receives default protection on Markit iTraxx Europe Series Version from 8/7/2020; and pays 0,25% Fixed quarterly from 27/9/2019	Nomura International	USD 0,25	08/07/2020	(237)	(4.431)
(670.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,35% Fixed semi-annually from 14/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/10/2020	Nomura International	USD 2,35	10/07/2020	4.231	(1.796)
(670.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,35% Fixed semi-annually from 14/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/10/2020	Nomura International	USD 2,35	10/07/2020	4.255	(1.796)
(1.130.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 21/7/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/1/2022	Barclays Bank	EUR 0,00	19/07/2021	810	(1.032)
(850.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,3% Fixed semi-annually from 29/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/10/2020	Goldman Sachs	USD 2,30	27/07/2020	6.423	(2.887)
(1.580.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 29/7/2020; and pays Floating EUR EURIBOR 6 Month semi-annually from 29/1/2021	Barclays Bank	EUR 0,00	27/07/2020	900	(3.089)
(460.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 5/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/11/2020	Barclays Bank	USD 2,00	03/08/2020	2.301	(3.872)

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BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(860.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,25% Fixed semi-annually from 4/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/11/2022	JP Morgan	USD 3,25	02/08/2022	1.300	(3.774)
(860.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/11/2022; and pays 2,75% Fixed semi-annually from 4/8/2022	JP Morgan	USD 2,75	02/08/2022	2.433	(8.179)
(860.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/11/2020; and pays 1,325% Fixed semi-annually from 7/8/2020	JP Morgan	USD 1,33	05/08/2020	1.541	(770)
(860.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,325% Fixed semi-annually from 7/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/11/2020	JP Morgan	USD 1,33	05/08/2020	(233)	(2.544)
(870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 10/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/11/2022	Barclays Bank	USD 2,75	08/08/2022	1.037	(8.345)
(870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3,25% Fixed semi-annually from 10/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/11/2022	Barclays Bank	USD 3,25	08/08/2022	771	(3.861)
(410.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 11/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/11/2020	Bank of America Merrill Lynch	USD 1,75	07/08/2020	(645)	(6.786)
(2.520.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,15% Fixed annually from 11/8/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 11/2/2022	Barclays Bank	EUR 0,15	09/08/2021	(1.618)	(4.730)
(17.500.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/11/2020; and pays 0,75% Fixed semi-annually from 12/8/2020	Bank of America Merrill Lynch	USD 0,75	10/08/2020	23.656	(8.580)
(1.410.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,15% Fixed annually from 11/8/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 11/2/2022	Barclays Bank	EUR 0,15	09/08/2021	(941)	(2.647)
(870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,605% Fixed semi-annually from 17/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020	Barclays Bank	USD 1,61	13/08/2020	(1.240)	(20.350)
(870.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020; and pays 1,605% Fixed semi-annually from 17/8/2020	Barclays Bank	USD 1,61	13/08/2020	6.463	(12.647)
(870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,42% Fixed semi-annually from 19/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020	Citibank	USD 1,42	17/08/2020	(9.088)	(29.444)

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Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(870.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020; and pays 1,42% Fixed semi-annually from 19/8/2020	Citibank	USD 1,42	17/08/2020	12.081	(8.274)
(1.080.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020; and pays 1,2% Fixed semi-annually from 19/8/2020	JP Morgan	USD 1,20	17/08/2020	12.149	(5.985)
(1.080.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,6% Fixed semi-annually from 19/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020	JP Morgan	USD 1,60	17/08/2020	(7.572)	(25.706)
(1.080.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,65% Fixed semi-annually from 21/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/11/2020	Bank of America Merrill Lynch	USD 1,65	19/08/2020	(6.269)	(23.156)
(1.080.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/11/2020; and pays 1,25% Fixed semi-annually from 21/8/2020	Bank of America Merrill Lynch	USD 1,25	19/08/2020	10.056	(6.832)
(870.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,25% Fixed semi-annually from 22/8/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/11/2024	Morgan Stanley	USD 2,25	20/08/2024	(4.853)	(28.124)
(4.400.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,25% Fixed annually from 7/9/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 7/3/2022	Barclays Bank	EUR 0,25	03/09/2021	(6.300)	(12.900)
(860.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,95% Fixed semi-annually from 15/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/10/2020	Citibank	USD 1,95	13/07/2020	705	(7.686)
(530.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/12/2020; and pays 1,614% Fixed semi-annually from 16/9/2020	Bank of America Merrill Lynch	USD 1,61	14/09/2020	3.478	(8.443)
(530.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,614% Fixed semi-annually from 16/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/12/2020	Bank of America Merrill Lynch	USD 1,61	14/09/2020	(925)	(12.846)
(532.500)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,138% Fixed annually from 14/9/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/3/2023	Barclays Bank	EUR 0,14	12/09/2022	(3.064)	(10.306)
(532.500)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/3/2023; and pays 0,138% Fixed annually from 14/9/2022	Barclays Bank	EUR 0,14	12/09/2022	2.476	(4.766)
(530.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,035% Fixed annually from 15/9/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Barclays Bank	EUR 0,04	13/09/2022	(1.211)	(8.658)

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BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(530.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 0,035% Fixed annually from 15/9/2022	Barclays Bank	EUR 0,04	13/09/2022	1.527	(5.919)
(1.070.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 18/12/2021; and pays 1,7625% Fixed semi-annually from 18/9/2020	Bank of America Merrill Lynch	USD 1,76	16/09/2020	1.177	(23.258)
(7.290.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,95% Fixed semi-annually from 18/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/6/2020	Barclays Bank	USD 1,95	16/03/2020	8.156	(1.276)
(1.070.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,7625% Fixed semi-annually from 18/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/12/2020	Bank of America Merrill Lynch	USD 1,76	16/09/2020	5.538	(18.897)
(1.200.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,05% Fixed annually from 7/7/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 7/1/2022	Barclays Bank	EUR 0,05	02/07/2021	966	(1.278)
(16.530.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/12/2020; and pays 0,7% Fixed semi-annually from 25/9/2020	Barclays Bank	USD 0,70	23/09/2020	6.659	(9.885)
(7.150.000)	Call	Fund writes an option to enter into an Interest Rate Cap. If exercised Fund receives 0,4% on 7/1/2020; and pays Max USD 0 - 5 Year Constant Maturity Swap - 0,4% annually from 7/1/2020	JP Morgan	USD 0,40	07/01/2020	1.718	(136)
(4.010.000)	Call	Fund writes an option to enter into an Interest Rate Cap. If exercised Fund receives 0,47% on 12/2/2020; and pays Max USD 0 - 5 Year Constant Maturity Swap - 0,47% annually from 12/2/2020	Nomura International	USD 0,47	12/02/2020	1.135	(117)
(7.300.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/8/2020; and pays 1,589% Fixed semi-annually from 5/5/2020	Barclays Bank	USD 1,59	30/04/2020	2.705	(7.477)
(7.300.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,589% Fixed semi-annually from 5/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/8/2020	Barclays Bank	USD 1,59	30/04/2020	1.260	(8.921)
(560.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,625% Fixed semi-annually from 4/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021	Bank of America Merrill Lynch	USD 1,62	02/11/2020	(2.133)	(14.359)
(560.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021; and pays 1,625% Fixed semi-annually from 4/11/2020	Bank of America Merrill Lynch	USD 1,62	02/11/2020	2.252	(9.974)
(550.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,635% Fixed semi-annually from 4/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021	UBS	USD 1,63	02/11/2020	(1.942)	(13.839)

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Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
(550.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021; and pays 1,635% Fixed semi-annually from 4/11/2020	UBS	USD 1,63	02/11/2020	1.907	(9.990)
(4.910.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/2/2021; and pays 1,582% Fixed semi-annually from 9/11/2020	JP Morgan	USD 1,58	05/11/2020	(753)	(11.232)
(4.910.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,582% Fixed semi-annually from 9/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/2/2021	JP Morgan	USD 1,58	05/11/2020	1.844	(8.635)
(1.100.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/2/2021; and pays 1,746% Fixed semi-annually from 23/11/2020	Citibank	USD 1,75	19/11/2020	(1.293)	(25.231)
(1.100.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,746% Fixed semi-annually from 23/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/2/2021	Citibank	USD 1,75	19/11/2020	988	(22.950)
(5.290.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 1/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/3/2021	Barclays Bank	USD 2,00	27/11/2020	(695)	(7.205)
(180.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 1/3/2027; and pays 1,91% Fixed semi-annually from 1/12/2026	Bank of America Merrill Lynch	USD 1,91	27/11/2026	413	(20.905)
(180.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,91% Fixed semi-annually from 1/12/2026; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/3/2027	Bank of America Merrill Lynch	USD 1,91	27/11/2026	(180)	(21.497)
(400.000)	Put	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed quarterly from 20/12/2019; and provides default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020	Citibank	EUR 287,50	15/01/2020	—	(420)
Total						533.304	(1.428.320)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	60.000	CAD	54.643	BNP Paribas	18/12/2019	(447)
AUD	120.000	EUR	73.479	ANZ	18/12/2019	260
AUD	160.000	EUR	98.504	JP Morgan	18/12/2019	(185)
AUD	290.000	EUR	180.114	Standard Chartered Bank	18/12/2019	(1.911)
AUD	880.000	USD	602.953	JP Morgan	18/12/2019	(6.699)
AUD	290.000	USD	199.379	Natwest Markets	18/12/2019	(2.824)
BRL	244.000	USD	61.000	Deutsche Bank	2/12/2019	(2.919)
BRL	204.596	USD	49.000	BNP Paribas	3/12/2019	(494)
BRL	1.704.983	USD	411.000	Citibank	3/12/2019	(6.537)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
BRL	592.031	USD	141.000	Deutsche Bank	3/12/2019	(712)
BRL	400.129	USD	98.000	Morgan Stanley	3/12/2019	(2.939)
BRL	39.938	USD	10.000	State Street Bank & Trust Company	3/12/2019	(492)
BRL	196.074	USD	49.000	UBS	3/12/2019	(2.329)
BRL	170.000	USD	41.618	Deutsche Bank	18/12/2019	(1.259)
BRL	1.110.000	USD	269.398	JP Morgan	18/12/2019	(6.095)
BRL	155.494	USD	36.500	Citibank	3/1/2020	245
BRL	154.961	USD	36.500	Deutsche Bank	3/1/2020	130

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
				State Street Bank & Trust Company	18/12/2019	159
CAD	54.222 AUD		60.000			
CAD	230.000 EUR		157.941	Citibank	18/12/2019	(872)
CAD	130.000 EUR		88.718	Natwest Markets	18/12/2019	61
CAD	50.000 NOK		346.529	Deutsche Bank	18/12/2019	(85)
CAD	50.000 NOK		345.525	Goldman Sachs	18/12/2019	14
CAD	100.000 NOK		688.266	JP Morgan	18/12/2019	302
CAD	50.000 NOK		344.205	Morgan Stanley	18/12/2019	144
CAD	80.668 USD		61.000	HSBC	4/12/2019	(303)
CNH	3.800.000 USD		540.628	Goldman Sachs	12/12/2019	(348)
				Bank of America Merrill Lynch	13/12/2019	14
CNH	260.371 USD		37.000			
CNH	2.910.000 USD		409.048	Goldman Sachs	18/12/2019	4.173
CNH	5.390.000 USD		767.790	JP Morgan	18/12/2019	(1.473)
CNY	865.000 USD		123.053	BNP Paribas	18/12/2019	(37)
CNY	865.000 USD		123.079	Citibank	18/12/2019	(60)
				State Street Bank & Trust Company	18/12/2019	(4)
CNY	1.520.000 USD		216.165			
COP	203.191.000 USD		61.000	Citibank	6/12/2019	(2.889)
COP	124.056.000 USD		36.000	Citibank	13/12/2019	(647)
COP	148.563.000 USD		43.554	Barclays Bank	18/12/2019	(1.188)
COP	1.046.588.750 USD		303.356	Citibank	18/12/2019	(5.215)
COP	125.911.000 USD		37.000	Deutsche Bank	18/12/2019	(1.085)
COP	127.650.000 USD		37.000	UBS	18/12/2019	(636)
COP	123.228.000 USD		36.000	UBS	19/12/2019	(872)
COP	124.272.000 USD		36.000	BNP Paribas	20/12/2019	(604)
COP	882.380.230 USD		255.921	BNP Paribas	22/1/2020	(4.964)
COP	312.772.520 USD		90.410	Citibank	22/1/2020	(1.483)
				Toronto Dominion Bank	18/12/2019	500
CZK	1.000.000 EUR		38.669			
				Standard Chartered Bank	4/12/2019	213
EUR	75.230 AUD		122.000			
EUR	814.441 AUD		1.330.000	ANZ	18/12/2019	(2.837)
EUR	62.122 AUD		100.000	Barclays Bank	18/12/2019	673
EUR	12.298 AUD		20.000	BNP Paribas	18/12/2019	8
EUR	67.408 AUD		110.000	HSBC	18/12/2019	(187)
EUR	398.547 AUD		650.000	JP Morgan	18/12/2019	(874)
EUR	24.538 AUD		40.000	Morgan Stanley	18/12/2019	(42)
EUR	18.406 AUD		30.000	Natwest Markets	18/12/2019	(29)
				Standard Chartered Bank	18/12/2019	75
EUR	43.089 AUD		70.000			
				State Street Bank & Trust Company	18/12/2019	1.754
EUR	179.958 AUD		290.000			
EUR	165.789 AUD		270.000	HSBC	31/1/2020	207
				Bank of America Merrill Lynch	18/12/2019	(196)
EUR	27.120 CAD		40.000			
EUR	13.665 CAD		20.000	HSBC	18/12/2019	7
EUR	27.353 CAD		40.000	JP Morgan	18/12/2019	37
				State Street Bank & Trust Company	18/12/2019	120
EUR	20.607 CAD		30.000			
EUR	339.286 CAD		500.000	Westpac	18/12/2019	(2.170)
				Standard Chartered Bank	4/12/2019	(1.364)
EUR	113.601 GBP		98.000			
EUR	270.233 GBP		240.000	BNP Paribas	18/12/2019	(11.182)
EUR	498.823 GBP		440.700	Citibank	18/12/2019	(17.924)
EUR	620.000 GBP		534.737	Deutsche Bank	18/12/2019	(7.012)
EUR	110.000 GBP		96.531	Goldman Sachs	18/12/2019	(3.189)
EUR	69.466 GBP		60.000	HSBC	18/12/2019	(888)
EUR	1.526.041 GBP		1.347.942	JP Morgan	18/12/2019	(54.502)
EUR	110.000 GBP		94.776	Morgan Stanley	18/12/2019	(1.131)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	60.921.928 GBP		54.389.585	Natwest Markets	18/12/2019	(2.853.162)
EUR	67.875 GBP		60.000	Societe Generale	18/12/2019	(2.479)
				State Street Bank & Trust Company	18/12/2019	(67.097)
EUR	1.493.754 GBP		1.331.147	Toronto Dominion Bank	18/12/2019	(12.463)
EUR	280.677 GBP		250.000			
EUR	55.949 GBP		50.000	UBS	18/12/2019	(2.679)
EUR	117.059 GBP		100.000	BNP Paribas	5/2/2020	3
				Toronto Dominion Bank	5/2/2020	(16)
EUR	114.698 GBP		98.000			
EUR	48.402 HKD		420.000	HSBC	18/12/2019	(303)
EUR	4.521 HUF		1.500.000	UBS	18/12/2019	28
EUR	7.718 JPY		933.000	Morgan Stanley	4/12/2019	(23)
EUR	962 JPY		116.000	Westpac	4/12/2019	—
				Bank of America Merrill Lynch	16/12/2019	207
EUR	33.000 JPY		3.952.403			
				Bank of America Merrill Lynch	18/12/2019	28.700
EUR	3.969.922 JPY		475.000.000			
EUR	50.144 JPY		6.000.000	Natwest Markets	18/12/2019	360
				State Street Bank & Trust Company	18/12/2019	715
EUR	45.522 JPY		5.400.000			
				Toronto Dominion Bank	18/12/2019	75
EUR	8.372 JPY		1.000.000			
				Bank of America Merrill Lynch	18/12/2019	(48)
EUR	9.242 MXN		200.000			
EUR	15.376 MXN		330.000	HSBC	18/12/2019	47
				State Street Bank & Trust Company	18/12/2019	1
EUR	9.291 MXN		200.000			
				Toronto Dominion Bank	18/12/2019	(3.436)
EUR	159.611 MXN		3.510.000			
				Bank of America Merrill Lynch	18/12/2019	(29)
EUR	4.600 PLN		20.000			
EUR	6.806 PLN		30.000	Goldman Sachs	18/12/2019	(138)
EUR	6.912 PLN		30.000	HSBC	18/12/2019	(32)
EUR	4.542 PLN		20.000	UBS	18/12/2019	(88)
				Bank of America Merrill Lynch	18/12/2019	(158)
EUR	9.363 SEK		100.000			
EUR	29.768 SEK		321.061	Deutsche Bank	18/12/2019	(800)
EUR	4.650 SEK		50.000	Goldman Sachs	18/12/2019	(110)
EUR	9.344 SEK		100.000	HSBC	18/12/2019	(176)
EUR	9.261 SEK		100.000	Morgan Stanley	18/12/2019	(260)
EUR	81.507 SEK		878.939	Natwest Markets	18/12/2019	(2.177)
				State Street Bank & Trust Company	18/12/2019	(249)
EUR	10.224 SEK		110.000			
EUR	187.692 SEK		2.000.000	Westpac	18/12/2019	(2.728)
EUR	22.940 SGD		35.000	Barclays Bank	18/12/2019	(302)
EUR	12.441.808 USD		13.845.000	BNP Paribas	4/12/2019	(142.072)
EUR	22.640 USD		25.000	Deutsche Bank	4/12/2019	(83)
EUR	127.124 USD		142.000	Goldman Sachs	4/12/2019	(1.942)
EUR	13.024.025 USD		14.490.700	Morgan Stanley	4/12/2019	(146.739)
				Standard Chartered Bank	4/12/2019	(330)
EUR	25.005 USD		27.873			
				State Street Bank & Trust Company	4/12/2019	(6.041)
EUR	390.244 USD		436.000			
				Toronto Dominion Bank	4/12/2019	(6.461)
EUR	672.495 USD		747.000			
EUR	34.882.388 USD		38.851.000	UBS	4/12/2019	(429.733)
EUR	17.677.656 USD		19.723.049	BNP Paribas	12/12/2019	(239.210)
EUR	55.558 USD		61.659	HSBC	12/12/2019	(455)
EUR	44.000 USD		48.585	JP Morgan	12/12/2019	(135)

BlackRock Global Absolute Return Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	315.463	USD	350.000	Morgan Stanley Standard	12/12/2019	(2.485)
EUR	606.295	USD	671.000	Chartered Bank	12/12/2019	(3.257)
EUR	651.519	USD	720.000	ANZ	18/12/2019	(2.208)
EUR	2.112	USD	2.338	Bank of America Merrill Lynch	18/12/2019	(11)
EUR	2.613.707	USD	2.898.223	BNP Paribas	18/12/2019	(17.747)
EUR	3.555.584	USD	3.943.169	Citibank	18/12/2019	(24.636)
EUR	280.000	USD	308.333	Deutsche Bank	18/12/2019	47
EUR	520.000	USD	577.064	Goldman Sachs	18/12/2019	(3.948)
EUR	352.252	USD	390.000	HSBC	18/12/2019	(1.850)
EUR	3.971.989	USD	4.397.659	JP Morgan	18/12/2019	(20.886)
EUR	1.192.602	USD	1.321.516	Morgan Stanley	18/12/2019	(7.275)
EUR	19.243.327	USD	21.202.424	Natwest Markets	18/12/2019	(7.512)
EUR	296.324	USD	330.000	Royal Bank of Canada	18/12/2019	(3.301)
EUR	314.501	USD	350.000	State Street Bank & Trust Company	18/12/2019	(3.283)
EUR	13.957.314	USD	15.451.939	Toronto Dominion Bank	18/12/2019	(72.345)
EUR	1.411.719	USD	1.570.000	UBS	18/12/2019	(13.770)
EUR	33.404.650	USD	36.910.000	Citibank	5/2/2020	7.592
EUR	24.880.401	USD	27.504.000	Morgan Stanley	5/2/2020	(5.881)
EUR	131.463	ZAR	2.170.000	Morgan Stanley	18/12/2019	(2.816)
GBP	100.000	EUR	117.317	BNP Paribas	3/12/2019	(1)
GBP	98.000	EUR	114.948	Toronto Dominion Bank	4/12/2019	17
GBP	1.393.544	EUR	1.595.257	Bank of America Merrill Lynch	18/12/2019	38.757
GBP	30.792	EUR	35.338	BNP Paribas	18/12/2019	768
GBP	98.357	EUR	110.000	Citibank	18/12/2019	5.329
GBP	89.179	EUR	100.000	Deutsche Bank	18/12/2019	4.568
GBP	642.309	EUR	739.662	Goldman Sachs	18/12/2019	13.485
GBP	1.550.000	EUR	1.737.284	JP Morgan	18/12/2019	80.186
GBP	1.150.000	EUR	1.294.613	Natwest Markets	18/12/2019	53.832
GBP	4.940.000	EUR	5.523.009	Societe Generale	18/12/2019	269.441
GBP	500.000	EUR	561.859	State Street Bank & Trust Company	18/12/2019	24.422
GBP	98.365	EUR	110.000	Toronto Dominion Bank	18/12/2019	5.339
GBP	570.000	USD	711.292	Bank of America Merrill Lynch	18/12/2019	22.539
GBP	490.000	USD	618.238	Barclays Bank	18/12/2019	13.223
GBP	110.000	USD	136.197	JP Morgan	18/12/2019	5.321
GBP	510.000	USD	639.016	Royal Bank of Canada	18/12/2019	17.809
IDR	1.145.597.823	USD	81.203	BNP Paribas	4/12/2019	7
IDR	2.200.000.000	USD	155.631	Bank of America Merrill Lynch	12/12/2019	175
IDR	2.600.000.000	USD	184.188	Goldman Sachs	12/12/2019	(30)
IDR	17.000.000.000	USD	1.205.742	JP Morgan	12/12/2019	(1.499)
IDR	1.029.154.000	USD	73.000	JP Morgan	13/12/2019	(104)
IDR	5.242.900.000	USD	370.751	BNP Paribas	18/12/2019	320
IDR	5.340.000.000	USD	377.083	Citibank	18/12/2019	810
IDR	9.564.000.000	USD	672.011	JP Morgan	18/12/2019	4.493
IDR	5.478.400.000	USD	389.229	UBS	18/12/2019	(1.324)
IDR	1.225.445.917	USD	86.323	JP Morgan	5/2/2020	(52)
INR	20.125.000	USD	283.073	Bank of America Merrill Lynch	18/12/2019	(2.468)
INR	17.400.000	USD	241.101	Barclays Bank	18/12/2019	1.174
INR	20.940.000	USD	293.080	BNP Paribas	18/12/2019	(1.246)
INR	1.810.000	USD	25.040	Goldman Sachs	18/12/2019	159
INR	1.225.000	USD	16.864	UBS	18/12/2019	183

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
JPY	3.961.699	EUR	33.000	Morgan Stanley	16/12/2019	(130)
JPY	5.329.322	USD	49.000	Morgan Stanley	13/12/2019	(294)
JPY	50.000.000	USD	469.195	Citibank	18/12/2019	(11.143)
KRW	74.138.400	USD	63.000	Citibank	4/12/2019	(203)
KRW	57.246.700	USD	49.000	BNP Paribas	16/12/2019	(444)
KRW	280.000.000	USD	235.440	BNP Paribas	18/12/2019	1.663
MXN	4.600.000	EUR	209.733	State Street Bank & Trust Company	18/12/2019	3.945
MXN	352.315	USD	18.000	Bank of America Merrill Lynch	2/12/2019	55
MXN	944.210	USD	49.000	Citibank	2/12/2019	(542)
MXN	1.324.160	USD	68.000	Standard Chartered Bank	2/12/2019	(108)
MXN	709.706	USD	37.000	HSBC	3/12/2019	(562)
MXN	800.000	USD	41.572	Bank of America Merrill Lynch	18/12/2019	(584)
MXN	800.000	USD	41.443	Citibank	18/12/2019	(466)
MXN	800.000	USD	41.592	JP Morgan	18/12/2019	(602)
MXN	5.422.000	USD	280.000	Bank of America Merrill Lynch	5/2/2020	(4.079)
MXN	1.654.000	USD	84.379	HSBC	5/2/2020	(307)
MYR	1.525.000	USD	367.389	Barclays Bank	18/12/2019	(2.123)
MYR	525.000	USD	125.478	Goldman Sachs	18/12/2019	177
NOK	344.089	CAD	50.000	Bank of America Merrill Lynch	18/12/2019	(156)
NOK	345.940	CAD	50.000	Citibank	18/12/2019	27
NOK	344.350	CAD	50.000	Deutsche Bank	18/12/2019	(130)
NOK	350.100	CAD	50.000	JP Morgan	18/12/2019	438
NOK	345.539	CAD	50.000	Morgan Stanley	18/12/2019	(12)
NZD	60.000	USD	38.699	Bank of America Merrill Lynch	18/12/2019	(162)
NZD	80.000	USD	51.483	JP Morgan	18/12/2019	(111)
PHP	11.600.000	USD	224.436	BNP Paribas	18/12/2019	3.282
PHP	6.300.000	USD	123.083	JP Morgan	18/12/2019	701
RUB	895.153	USD	14.000	Citibank	4/12/2019	(61)
RUB	10.390.000	USD	161.633	Bank of America Merrill Lynch	18/12/2019	(184)
RUB	10.112.000	USD	157.627	Barclays Bank	18/12/2019	(468)
RUB	10.665.000	USD	165.752	Goldman Sachs	18/12/2019	(45)
RUB	31.135.000	USD	482.699	HSBC	18/12/2019	951
RUB	5.600.000	USD	86.473	JP Morgan	18/12/2019	485
RUB	23.325.000	USD	363.558	Morgan Stanley	18/12/2019	(1.050)
RUB	900.466	USD	14.000	Citibank	9/1/2020	(43)
RUB	4.150.632	USD	64.284	HSBC	22/1/2020	(70)
RUB	6.144.368	USD	95.402	JP Morgan	22/1/2020	(322)
SEK	800.000	EUR	74.965	JP Morgan	18/12/2019	1.203
SEK	1.200.000	EUR	111.314	Royal Bank of Canada	18/12/2019	2.938
SGD	495.000	USD	364.437	Bank of America Merrill Lynch	18/12/2019	(2.176)
SGD	1.485.000	USD	1.093.876	Citibank	18/12/2019	(7.039)
TWD	4.800.000	USD	154.984	BNP Paribas	18/12/2019	2.198
USD	302.280	AUD	440.000	Bank of America Merrill Lynch	18/12/2019	4.079
USD	301.992	AUD	440.000	Morgan Stanley	18/12/2019	3.817
USD	57.274	BRL	244.000	Deutsche Bank	2/12/2019	(468)
USD	368.000	BRL	1.524.079	Citibank	3/12/2019	6.395
USD	65.000	BRL	261.353	Deutsche Bank	3/12/2019	2.819
USD	73.000	BRL	295.885	JP Morgan	3/12/2019	2.656
USD	252.000	BRL	1.039.079	Morgan Stanley	3/12/2019	5.366
USD	121.000	BRL	515.484	Citibank	3/1/2020	(813)
USD	61.000	CAD	80.352	HSBC	4/12/2019	519
USD	28.880	CHF	28.257	Morgan Stanley	5/2/2020	456

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	1.371.375	CNH	9.594.125	Goldman Sachs	12/12/2019	6.705
USD	1.498.836	CNH	10.680.000	HSBC	18/12/2019	(17.508)
USD	245.861	CNY	1.730.000	HSBC	18/12/2019	(149)
USD	61.000	COP	203.923.000	Citibank	6/12/2019	2.699
USD	36.000	COP	120.672.000	Citibank	13/12/2019	1.522
USD	19.000	COP	65.962.870	Citibank	18/12/2019	220
USD	30.000	COP	103.260.000	JP Morgan	18/12/2019	578
USD	369.623	COP	1.281.215.250	Natwest Markets	18/12/2019	4.804
USD	36.000	COP	124.740.000	Citibank	19/12/2019	482
USD	36.000	COP	124.272.000	Deutsche Bank	20/12/2019	604
USD	344.802	COP	1.195.152.750	Credit Suisse	22/1/2020	5.062
USD	36.910.000	EUR	33.554.545	Citibank	4/12/2019	(6.621)
USD	27.599.152	EUR	25.078.003	Morgan Stanley	4/12/2019	7.184
USD	1.300.000	EUR	1.174.256	ANZ	18/12/2019	6.084
USD	4.589.461	EUR	4.122.495	Bank of America Merrill Lynch	18/12/2019	44.528
USD	320.000	EUR	287.407	Barclays Bank	18/12/2019	3.139
USD	1.459.131	EUR	1.320.000	BNP Paribas	18/12/2019	4.825
USD	3.241.540	EUR	2.910.000	Citibank	18/12/2019	33.171
USD	450.000	EUR	402.404	Deutsche Bank	18/12/2019	6.176
USD	1.050.000	EUR	952.622	JP Morgan	18/12/2019	730
USD	260.000	EUR	234.970	Natwest Markets	18/12/2019	1.098
USD	233.787	EUR	210.000	Royal Bank of Canada	18/12/2019	2.268
USD	800.000	EUR	728.634	State Street Bank & Trust Company	18/12/2019	(2.269)
USD	7.250.000	EUR	6.549.723	Toronto Dominion Bank	18/12/2019	32.948
USD	420.000	EUR	378.881	UBS	18/12/2019	2.459
USD	200.000	EUR	181.662	Westpac	18/12/2019	(71)
USD	52.326	EUR	47.000	State Street Bank & Trust Company	31/1/2020	361
USD	108.681	EUR	96.708	HSBC	5/2/2020	1.630
USD	59.062	EUR	53.000	Morgan Stanley	14/2/2020	411
USD	1.948.853	GBP	1.570.000	Citibank	18/12/2019	(71.450)
USD	81.623	IDR	1.145.597.823	JP Morgan	4/12/2019	375
USD	183.825	IDR	2.580.531.434	Bank of America Merrill Lynch	12/12/2019	953
USD	1.396.494	IDR	19.550.916.416	HSBC	12/12/2019	10.651
USD	73.000	IDR	1.030.785.550	BNP Paribas	13/12/2019	(1)
USD	804.449	IDR	11.447.480.758	BNP Paribas	18/12/2019	(5.288)
USD	435.199	IDR	6.168.950.652	Barclays Bank	5/2/2020	847
USD	355.536	IDR	5.034.654.823	BNP Paribas	5/2/2020	1.014
USD	217.370	IDR	3.084.475.652	Citibank	5/2/2020	215
USD	370.009	INR	26.500.000	BNP Paribas	18/12/2019	768
USD	22.934	JPY	2.490.626	Goldman Sachs	12/12/2019	171
USD	63.000	KRW	73.533.852	BNP Paribas	4/12/2019	669
USD	538.510	KRW	622.210.777	Citibank	12/12/2019	10.215
USD	37.000	KRW	43.538.640	Barclays Bank	13/12/2019	96
USD	63.000	KRW	74.121.390	Citibank	13/12/2019	172
USD	49.000	KRW	57.140.370	Deutsche Bank	13/12/2019	526
USD	49.000	KRW	57.408.400	Deutsche Bank	16/12/2019	320
USD	49.000	MXN	942.478	Bank of America Merrill Lynch	2/12/2019	623
USD	86.000	MXN	1.662.919	Citibank	2/12/2019	684
USD	18.000	MXN	352.369	Bank of America Merrill Lynch	3/12/2019	(58)
USD	19.000	MXN	364.459	UBS	3/12/2019	288

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	1.359.511	MXN	26.308.160	HSBC	5/2/2020	20.623
USD	38.325	NZD	60.000	Bank of America Merrill Lynch	18/12/2019	(177)
USD	31.555	PHP	1.600.000	Citibank	18/12/2019	91
USD	14.000	RUB	896.420	Citibank	4/12/2019	43
USD	1.133.325	RUB	74.907.000	State Street Bank & Trust Company	18/12/2019	(27.702)
USD	293.403	RUB	19.000.000	Morgan Stanley	22/1/2020	(459)
USD	738.870	RUB	47.482.000	JP Morgan	5/2/2020	5.122
USD	2.873.249	SGD	3.960.000	Barclays Bank	18/12/2019	(20.952)
USD	982.176	SGD	1.355.000	Natwest Markets	18/12/2019	(8.049)
USD	150.500	TWD	4.574.749	BNP Paribas	20/12/2019	418
USD	49.000	ZAR	735.989	BNP Paribas	17/12/2019	(1.060)
USD	230.195	ZAR	3.413.423	Citibank	18/12/2019	(2.216)
USD	48.813	ZAR	720.000	Natwest Markets	18/12/2019	(233)
USD	17.408	ZAR	256.577	Royal Bank of Canada	18/12/2019	(71)
USD	155.261	ZAR	2.300.000	State Street Bank & Trust Company	18/12/2019	(1.353)
ZAR	729.914	USD	49.000	Citibank	17/12/2019	684
ZAR	810.000	USD	54.729	Bank of America Merrill Lynch	18/12/2019	431
ZAR	2.770.000	USD	186.472	Barclays Bank	18/12/2019	2.098
ZAR	693.046	USD	45.788	Citibank	18/12/2019	1.312
ZAR	132.922	USD	9.078	Deutsche Bank	18/12/2019	(17)
ZAR	567.078	USD	38.726	HSBC	18/12/2019	(71)
ZAR	206.954	USD	13.672	Morgan Stanley	18/12/2019	393
(3.602.007)						
Catégorie d'Actions couverte en CHF						
CHF	240.341	EUR	219.132	State Street Bank & Trust Company	13/12/2019	(877)
EUR	31.769	CHF	34.862	State Street Bank & Trust Company	13/12/2019	112
(765)						
Catégorie d'Actions couverte en GBP						
GBP	3.069.975	EUR	3.569.406	State Street Bank & Trust Company	13/12/2019	30.929
30.929						
Catégorie d'Actions couverte en SEK						
EUR	16.375	SEK	174.673	State Street Bank & Trust Company	13/12/2019	(256)
SEK	39.730.708	EUR	3.707.775	State Street Bank & Trust Company	13/12/2019	75.152
74.896						
Catégorie d'Actions couverte en USD						
USD	120.649	EUR	109.259	State Street Bank & Trust Company	13/12/2019	334
334						
Total						(3.496.613)

BlackRock Global Absolute Return Bond Fund suite

Contrats sur titres à déterminer (TBAs) au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis			
USD 8.858.000	Fannie Mae or Freddie Mac 4.000 TBA	8.351.683	3,79
USD 1.842.000	Fannie Mae or Freddie Mac 4.500 TBA	1.758.295	0,80
USD 22.350.000	Fannie Mae or Freddie Mac 4.000 TBA	21.089.948	9,56
USD 2.184.000	Fannie Mae or Freddie Mac 2.500 TBA	1.965.953	0,89
USD (2.280.000)	Fannie Mae or Freddie Mac 3.000 TBA	(2.100.941)	(0,95)
USD 4.623.000	Fannie Mae or Freddie Mac 3.000 TBA	4.262.232	1,93
USD (4.668.000)	Fannie Mae or Freddie Mac 3.000 TBA	(4.303.721)	(1,95)
USD 5.140.000	Fannie Mae or Freddie Mac 4.500 TBA	4.911.535	2,23
USD 19.190.000	Ginnie Mae 4.500 TBA	18.213.025	8,26
USD (2.953.000)	Ginnie Mae 3.500 TBA	(2.776.029)	(1,26)
USD 666.000	Ginnie Mae 3.500 TBA	626.276	0,28
USD (10.762.000)	Ginnie Mae 3.500 TBA	(10.120.098)	(4,59)
		<u>41.878.158</u>	<u>18,99</u>
Total		41.878.158	18,99

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	20,89
Finance	19,48
Titres hypothécaires	18,29
Titres adossés à des actifs	6,46
Énergie	5,20
Biens de consommation cyclique	4,77
Biens de consommation non cyclique	4,66
Communications	4,49
<i>Exchange Traded Funds</i>	3,81
Services aux collectivités	3,19
Technologie	1,42
Matériaux de base	0,89
Valeurs industrielles	0,85
Portefeuille de titres à la valeur de marché	<u>94,40</u>
Autres éléments de l'actif net	<u>5,60</u>
	100,00

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES ET PRIVILÉGIÉES							
Canada				États-Unis			
14.600	Rogers Communications Inc 'B'	700.519	3,18	6.267	Baxter International Inc	514.521	2,33
13.921	Spin Master Corp '144A'	426.204	1,93	13.500	Citizens Financial Group Inc	520.020	2,36
		1.126.723	5,11	24.434	Comcast Corp 'A'	1.080.227	4,89
Chine				806	Equinix Inc (Reit)	457.558	2,07
3.484	Alibaba Group Holding Ltd ADR	695.476	3,15	2.448	Fidelity National Information Services Inc	339.023	1,54
58.500	Wuxi Biologics Cayman Inc '144A'	660.973	3,00	8.849	GoDaddy Inc 'A'	590.671	2,68
		1.356.449	6,15	11.288	International Paper Co	518.909	2,35
Danemark				1.227	Mastercard Inc 'A'-CDI	357.536	1,62
1.670	Ascendis Pharma A/S ADR	188.125	0,85	10.681	Morgan Stanley	528.496	2,40
		188.125	0,85	3.982	MyoKardia Inc	258.711	1,17
Géorgie				35.257	ON Semiconductor Corp	764.372	3,46
6.529	Knorr-Bremse AG	635.038	2,88	3.155	PayPal Holdings Inc - CDI	340.014	1,54
		635.038	2,88	7.908	Pinterest Inc 'A'	155.353	0,70
Allemagne				4.841	PTC Inc	372.999	1,69
2.551	MorphoSys AG	313.764	1,42	14.071	SS&C Technologies Holdings Inc	851.014	3,86
3.325	Volkswagen AG (Pref)	643.369	2,92	43.076	Viavi Solutions Inc	650.878	2,95
		957.133	4,34			8.300.302	37,61
Islande						19.400.984	87,91
123.192	Marel HF '144A'	609.883	2,76	Total des actions ordinaires et privilégiées			
		609.883	2,76	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
Irlande						19.400.984	87,91
7.116	Medtronic Plc	795.996	3,61	Organismes de placement collectif			
		795.996	3,61	Irlande			
Italie				20.881	BlackRock ICS US Dollar Liquid Environmentally Aware Fund*	2.088.691	9,46
235.186	Intesa Sanpaolo SpA	596.913	2,70			2.088.691	9,46
		596.913	2,70	Total des organismes de placement collectif			
Japon				Portefeuille de titres à la valeur de marché			
14.400	Recruit Holdings Co Ltd	520.769	2,36	Autres éléments de l'actif net			
16.100	Sony Corp	1.014.599	4,60	Total de l'actif net (USD)			
		1.535.368	6,96	22.069.386 100,00			
Pays-Bas				* Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			
1.644	ASML Holding NV	448.002	2,03				
3.438	Koninklijke DSM NV	440.829	2,00				
		888.831	4,03				
Singapour							
8.195	Sea Ltd ADR	307.640	1,39				
		307.640	1,39				
Corée du Sud							
399	LG Chem Ltd	103.538	0,47				
		103.538	0,47				
Suède							
11.472	Hexagon AB 'B'	649.929	2,94				
		649.929	2,94				
Suisse							
6.356	Nestle SA Reg	661.601	3,00				
2.232	Roche Holding AG	687.515	3,11				
		1.349.116	6,11				

BlackRock Global Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie				États-Unis suite			
(23.109)	a2 Milk Co Ltd	JP Morgan	(51.277)	(25.884)	Hostess Brands Inc	Goldman Sachs	(2.588)
(10.874)	Afterpay Touch Group Ltd	JP Morgan	(34.059)	(3.735)	Intel Corp	JP Morgan	1.779
(7.222)	Commonwealth Bank of Australia	JP Morgan	(8.061)	(3.053)	International Flavors & Fragrances Inc	UBS	(22.806)
105.954	Qantas Airways Ltd	Goldman Sachs	37.272	(15.386)	Interpublic Group of Cos Inc/The	Goldman Sachs	(923)
			(56.125)	(3.431)	JM Smucker Co/The	UBS	(2.367)
Brésil				(6.744)	Molson Coors Brewing Co 'B'	JP Morgan	22.120
41.984	Banco do Brasil SA	JP Morgan	(2.108)	(4.785)	Omnicom Group Inc	UBS	(4.929)
			(2.108)	(2.038)	Roku Inc	Goldman Sachs	(11.168)
Canada				(8.990)	Seagate Technology Plc	Goldman Sachs	(8.990)
(6.063)	Toronto-Dominion Bank/The	UBS	(1.596)	(5.868)	Square Inc 'A'	Goldman Sachs	(27.169)
			(1.596)	(1.558)	Verisk Analytics Inc	JP Morgan	(18.073)
France							(88.024)
15.954	AXA SA	UBS	(9.127)	Total			(237.612)
8.773	Ubisoft Entertainment SA	Goldman Sachs	36.498				
			27.371				
Allemagne							
(22.433)	Freenet AG	UBS	3.455				
			3.455				
Hong Kong							
(32.500)	Hengan International Group Co Ltd	Goldman Sachs	(7.058)				
(236.000)	Tingyi Cayman Islands Holding Corp	JP Morgan	(26.529)				
			(33.587)				
Indonésie							
(165.700)	Bank Central Asia Tbk PT	JP Morgan	2.913				
			2.913				
Japon							
(16.600)	KDDI Corp	Goldman Sachs	8.182				
(4.800)	Secom Co Ltd	Goldman Sachs	16.605				
(117.500)	Seven Bank Ltd	UBS	(15.015)				
(23.400)	Softbank Corp	JP Morgan	641				
(11.700)	SoftBank Group Corp	Goldman Sachs	748				
			11.161				
Portugal							
1.621.277	Banco Comercial Portugues SA 'R'	JP Morgan	(34.603)				
			(34.603)				
Espagne							
(5.861)	Amadeus IT Group SA	UBS	(1.805)				
23.447	Masmovil Ibercom SA	Goldman Sachs	22.877				
			21.072				
Suisse							
(169)	Givaudan SA	UBS	(12.155)				
			(12.155)				
Royaume-Uni							
81.474	BAE Systems Plc	UBS	2.524				
(16.770)	Bunzl Plc	Goldman Sachs	(23.592)				
14.050	Burberry Group Plc	Goldman Sachs	(7.979)				
(14.157)	Hargreaves Lansdown Plc	JP Morgan	(21.561)				
(37.811)	HSBC Holdings Plc	UBS	(5.926)				
(125.919)	J Sainsbury Plc	UBS	(18.852)				
			(75.386)				
États-Unis							
(1.787)	Amgen Inc	UBS	(25.215)				
(1.699)	Apple Inc	JP Morgan	(12.488)				
(16.154)	AT&T Inc	Goldman Sachs	28.593				
(1.105)	Boeing Co/The	Goldman Sachs	4.508				
(4.430)	Electronic Arts Inc	UBS	(16.546)				
(13.287)	Fastenal Co	Goldman Sachs	8.238				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Equity Absolute Return Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Moins-value nette non réalisée USD
(24)	EUR	CAC 40 Index	Décembre 2019	(5.202)
(7)	USD	E-Mini S&P 500 Index	Décembre 2019	(49.402)
(8)	USD	NASDAQ 100 E-Mini Stock Index	Décembre 2019	(73.559)
(97)	EUR	STOXX Europe 600 Index	Décembre 2019	(107.035)
Total				(235.198)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
IDR	4.354.285.000	USD	307.050	Deutsche Bank	31/1/2020	(359)
USD	1.029.088	CAD	1.369.082	Deutsche Bank	31/1/2020	(979)
USD	1.432.951	CHF	1.420.117	Natwest Markets	31/1/2020	7.348
USD	3.555.668	EUR	3.213.967	BNP Paribas	31/1/2020	4.746
USD	1.466.876	JPY	159.067.742	UBS	31/1/2020	8.747
USD	470.259	SEK	4.519.233	Citibank	31/1/2020	(4.865)
						14.638

Catégorie d'Actions couverte en CHF

CHF	5.033	USD	5.068	State Street Bank & Trust Company	13/12/2019	(37)
USD	105	CHF	105	State Street Bank & Trust Company	13/12/2019	1
						(36)

Catégorie d'Actions couverte en EUR

EUR	8.911	USD	9.845	State Street Bank & Trust Company	13/12/2019	(33)
USD	184	EUR	165	State Street Bank & Trust Company	13/12/2019	—
						(33)

Catégorie d'Actions couverte en GBP

GBP	648.938	USD	833.903	State Street Bank & Trust Company	13/12/2019	3.936
USD	16.522	GBP	12.804	State Street Bank & Trust Company	13/12/2019	(8)
						3.928
Total						18.497

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Biens de consommation non cyclique	22,39
Communications	17,55
Technologie	13,97
Finance	11,15
Organismes de placement collectif	9,46
Biens de consommation cyclique	9,45
Valeurs industrielles	8,58
Matériaux de base	4,82
Portefeuille de titres à la valeur de marché	97,37
Autres éléments de l'actif net	2,63
<hr/>	
	100,00

BlackRock Global Event Driven Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				OBLIGATIONS			
ACTIONS ORDINAIRES				Luxembourg			
Brésil				USD 8.179.000	Intelsat Connect Finance SA '144A' 9,50% 15/2/2023	4.764.267	0,16
125.909	Afya Ltd 'A'	3.436.057	0,12			4.764.267	0,16
54.220	Linx SA ADR	400.143	0,01				
		3.836.200	0,13				
Israël				Royaume-Uni			
44.150	Fiverr International Ltd	1.003.530	0,03	USD 5.178.000	Inmarsat Finance Plc '144A' 6,50% 1/10/2024	5.444.227	0,18
		1.003.530	0,03			5.444.227	0,18
Pays-Bas				États-Unis			
21.579	Akzo Nobel NV	2.074.176	0,07	USD 35.000.000	Bank of America Corp FRN 21/7/2021	35.068.386	1,17
		2.074.176	0,07	USD 10.000.000	Bausch Health Cos Inc '144A' 6,50% 15/3/2022	10.275.000	0,34
Espagne				USD 10.620.286	Bruce Mansfield Unit 1 2007 Pass Through Trust (Defaulted) 6,85% 1/6/2034	8.773.631	0,29
369.322	Bolsas y Mercados Espanoles SHMSF SA	14.480.873	0,48	USD 13.000.000	Cengage Learning Inc '144A' 9,50% 15/6/2024	11.022.895	0,37
		14.480.873	0,48	USD 15.000.000	Eldorado Resorts Inc 6,00% 15/9/2026	16.540.110	0,55
États-Unis				USD 5.000.000	PetSmart Inc '144A' 7,125% 15/3/2023	4.512.500	0,15
45.321	10X Genomics Inc 'A'	2.858.849	0,09	USD 11.430.000	Sotheby's '144A' 7,375% 15/10/2027	11.187.398	0,37
31.189	Adaptive Biotechnologies Corp^	856.450	0,03	USD 6.000.000	Staples Inc '144A' 7,50% 15/4/2026	6.288.744	0,21
8.814	Akero Therapeutics Inc	167.466	0,01	USD 19.019.000	Staples Inc '144A' 10,75% 15/4/2027	19.639.495	0,65
14.141	AmerisourceBergen Corp	1.251.337	0,04	USD 10.000.000	Trident TPI Holdings Inc '144A' 9,25% 1/8/2024	9.454.150	0,31
3.393	Anthem Inc	981.731	0,03	USD 25.000.000	United States Treasury Bill 3/12/2019 (Zero Coupon)	24.996.424	0,83
798.248	Arconic Inc	24.881.390	0,83	USD 38.550.000	United States Treasury Bill 5/12/2019 (Zero Coupon)	38.539.120	1,28
51.623	Assetmark Financial Holdings Inc^	1.278.185	0,04	USD 70.000.000	United States Treasury Bill 7/1/2020 (Zero Coupon)	69.887.098	2,32
9.920	Atreca Inc 'A'	97.117	0,00	USD 90.000.000	United States Treasury Bill 21/1/2020 (Zero Coupon)	89.797.070	2,98
34.098	Axalta Coating Systems Ltd	977.931	0,03	USD 39.150.000	United States Treasury Bill-When Issued 13/2/2020 (Zero Coupon)	38.999.354	1,30
22.039	Bridgebio Pharma Inc	655.881	0,02	USD 7.668.000	Windstream Services LLC Via Windstream Finance Corp (Defaulted) '144A' 8,625% 31/10/2025	7.265.353	0,24
7.145	Brookdale Senior Living Inc	50.801	0,00	USD 13.500.000	Zayo Group LLC Via Zayo Capital Inc '144A' 5,75% 15/1/2027	13.808.441	0,46
21.853	Charter Communications Inc 'A'	10.275.281	0,34			416.055.169	13,82
52.432	Chewy Inc 'A'	1.298.216	0,04			426.263.663	14,16
12.688	Cigna Corp	2.535.951	0,08	Total des obligations			
85.353	Cloudflare Inc 'A'	1.653.288	0,05	CERTIFICATS DE DÉPÔT			
245.406	Conagra Brands Inc^	7.146.223	0,24	Canada			
172.105	Coty Inc 'A'	1.987.813	0,07	USD 4.500.000	Bank Of Montreal/Chicago 3,12% 3/12/2019	4.500.000	0,15
32.745	Crowdstrike Holdings Inc 'A'	1.924.096	0,06			4.500.000	0,15
43.395	CVS Health Corp	3.261.134	0,11	Japon			
28.265	Datadog Inc 'A'	1.166.779	0,04	USD 19.250.000	Mizuho Bank Ltd/New York 2,31% 6/3/2020	19.252.513	0,64
109.508	Dynatrace Inc^	2.935.909	0,10	USD 28.850.000	Norinchukin Bank/New York 2,30% 11/12/2019	28.850.000	0,96
498.948	Envista Holdings Corp^	14.025.428	0,47				
96.357	Grocery Outlet Holding Corp^	3.162.437	0,11				
24.579	Health Catalyst Inc^	967.429	0,03				
31.759	Livongo Health Inc^	907.990	0,03				
40.976	Medallia Inc^	1.246.080	0,04				
78.082	Olin Corp	1.367.216	0,05				
66.655	Peloton Interactive Inc 'A'	2.230.276	0,07				
3.305	Personalis Inc	28.820	0,00				
37.058	Phreesia Inc	1.074.311	0,04				
162.548	Ping Identity Holding Corp	3.621.569	0,12				
21.602	Prevail Therapeutics Inc	304.588	0,01				
44.372	RealReal Inc/The^	769.854	0,03				
155.813	Revolve Group Inc^	2.575.589	0,09				
548.979	SmileDirectClub Inc^	5.456.851	0,18				
16.316	Stoke Therapeutics Inc	405.942	0,01				
95.112	T-Mobile US Inc^	7.517.653	0,25				
167.075	VICI Properties Inc (Reit)	4.150.143	0,14				
64.346	Walgreens Boots Alliance Inc	3.853.682	0,13				
		121.907.686	4,05				
Total des actions ordinaires		143.302.465	4,76				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Japon suite				BILLETS DE TRÉSORERIE			
USD 25.500.000	Norinchukin Bank/New York 2,04% 16/3/2020	25.500.000	0,84	Canada			
USD 4.800.000	Sumitomo Mitsui Trust Bank Ltd/New York 1,99% 13/2/2020	4.800.000	0,16	USD 16.700.000	Transcanada Pipelines Limited 2/12/2019 (Zero Coupon)	16.697.922	0,56
		78.402.513	2,60	USD 7.000.000	Transcanada Pipelines Limited 6/12/2019 (Zero Coupon)	6.997.410	0,23
Suède						23.695.332	0,79
USD 8.200.000	Svenska Handelsbanken AB/ New York FRN 19/12/2019	8.200.000	0,27	Japon			
		8.200.000	0,27	USD 12.750.000	MUFG Bank Ltd/New York 13/2/2020 (Zero Coupon)	12.696.875	0,42
Royaume-Uni						12.696.875	0,42
USD 25.100.000	Oversea-Chinese Banking Corporation 1,87% 4/8/2020	25.100.000	0,83	Singapour			
		25.100.000	0,83	USD 15.200.000	DBS Bank Ltd 20/4/2020 (Zero Coupon)	15.083.686	0,50
États-Unis						15.083.686	0,50
USD 17.000.000	Bank Of America NA 2,597% 3/2/2020	17.000.000	0,57	États-Unis			
USD 19.650.000	Bank Of America NA 4/8/2020 (Zero Coupon)	19.650.000	0,65	USD 24.000.000	ABN Amro Funding USA LLC 10/1/2020 (Zero Coupon)	23.945.333	0,80
USD 20.300.000	Bank Of Montreal/Chicago FRN 1/6/2020	20.300.000	0,67	USD 20.300.000	ABN Amro Funding USA LLC 28/2/2020 (Zero Coupon)	20.189.872	0,67
USD 25.000.000	Bank Of Montreal/Chicago FRN 8/6/2020	25.000.000	0,83	USD 1.120.000	ABN Amro Funding USA LLC 5/3/2020 (Zero Coupon)	1.114.534	0,04
USD 17.800.000	Bank Of Nova Scotia (Houston Branch) FRN 9/3/2020	17.800.000	0,59	USD 44.300.000	American Electric Power Company Inc 5/12/2019 (Zero Coupon)	44.288.480	1,47
USD 2.400.000	Bank Of Nova Scotia (Houston Branch) FRN 6/5/2020	2.400.000	0,08	USD 30.350.000	American Electric Power Company Inc 11/12/2019 (Zero Coupon)	30.333.215	1,01
USD 22.100.000	DNB Bank ASA/New York 2,00% 12/2/2020	22.100.000	0,73	USD 23.000.000	American Electric Power Company Inc 19/12/2019 (Zero Coupon)	22.977.543	0,76
USD 10.000.000	Mizuho Bank Ltd/New York 9/3/2020 (Zero Coupon)	10.010.685	0,33	USD 25.750.000	AT&T Inc 6/12/2019 (Zero Coupon)	25.739.700	0,86
USD 22.600.000	Mizuho Bank Ltd/New York 1,94% 22/5/2020	22.600.000	0,75	USD 18.250.000	AT&T Inc 10/12/2019 (Zero Coupon)	18.236.262	0,61
USD 14.150.000	Nordea Bank Abp/New York 2,53% 21/2/2020	14.150.000	0,47	USD 25.000.000	AT&T Inc 11/12/2019 (Zero Coupon)	24.985.486	0,83
USD 31.500.000	Nordea Bank Abp/New York 2,06% 18/3/2020	31.500.000	1,05	USD 40.000.000	Bell Canada 4/12/2019 (Zero Coupon)	39.989.778	1,33
USD 12.950.000	Nordea Bank Abp/New York 1,85% 8/7/2020	12.950.000	0,43	USD 26.800.000	Bell Canada 6/1/2020 (Zero Coupon)	26.747.666	0,89
USD 17.700.000	Norinchukin Bank/New York 1,89% 12/3/2020	17.699.985	0,59	USD 48.450.000	Berkshire Hathaway Energy Co 18/12/2019 (Zero Coupon)	48.407.122	1,61
USD 24.350.000	Norinchukin Bank/New York 1,94% 9/4/2020	24.350.877	0,81	USD 25.800.000	Caftco LLC 4/2/2020 (Zero Coupon)	25.695.467	0,85
USD 7.300.000	Oversea-Chinese Banking Corporation 2,04% 26/3/2020	7.300.000	0,24	USD 9.800.000	Cancara Asset Secur LLC 9/12/2019 (Zero Coupon)	9.794.806	0,33
USD 10.100.000	Royal Bank Of Canada/New York FRN 9/10/2020	10.100.000	0,34	USD 26.000.000	Cancara Asset Secur LLC 18/2/2020 (Zero Coupon)	25.891.956	0,86
USD 35.300.000	Sumitomo Mitsui Banking Corp/New York FRN 6/3/2020	35.300.000	1,17	USD 23.900.000	Chariot Funding LLC 5/2/2020 (Zero Coupon)	23.818.601	0,79
USD 15.000.000	Sumitomo Mitsui Trust Bank Ltd/New York 2,17% 18/12/2019	14.999.999	0,50	USD 25.000.000	Chariot Funding LLC 18/3/2020 (Zero Coupon)	24.846.340	0,83
USD 20.000.000	Sumitomo Mitsui Trust Bank Ltd/New York FRN 27/7/2020	20.000.000	0,67	USD 73.700.000	Charta LLC 9/12/2019 (Zero Coupon)	73.665.177	2,45
USD 15.400.000	Swedbank/New York 1,82% 4/2/2020	15.400.000	0,51	USD 15.000.000	Citigroup Global Markets Inc. 5/6/2020 (Zero Coupon)	14.850.383	0,49
USD 9.800.000	Toronto-Dominion Bank/New York FRN 23/1/2020	9.800.000	0,33	USD 30.000.000	Daimler Finance North America LLC 20/12/2019 (Zero Coupon)	29.965.667	1,00
		370.411.546	12,31	USD 13.300.000	Duke Energy Corp 6/1/2020 (Zero Coupon)	13.274.712	0,44
Total des certificats de dépôt		486.614.059	16,16	USD 10.000.000	Electricite De France 2/12/2019 (Zero Coupon)	9.998.722	0,33

BlackRock Global Event Driven Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite				États-Unis suite			
USD 40.000.000	Federation Des Caisses Desjardins 3/1/2020 (Zero Coupon)	39.933.133	1,33	USD 26.000.000	National Securities Clearing Corporation 5/12/2019 (Zero Coupon)	25.992.814	0,86
USD 42.300.000	Federation Des Caisses Desjardins 14/2/2020 (Zero Coupon)	42.130.330	1,40	USD 45.200.000	Nieuw Amsterdam Receivables Corp 8/1/2020 (Zero Coupon)	45.113.819	1,50
USD 25.000.000	Hitachi Capital America Corp 10/12/2019 (Zero Coupon)	24.986.875	0,83	USD 10.750.000	Nissan Motor Acceptance Corp. 27/3/2020 (Zero Coupon)	10.679.175	0,35
USD 38.550.000	Hyundai Capital America 6/12/2019 (Zero Coupon)	38.535.222	1,28	USD 15.400.000	Nutrien Ltd 16/12/2019 (Zero Coupon)	15.384.737	0,51
USD 14.550.000	Hyundai Capital America 10/12/2019 (Zero Coupon)	14.542.725	0,48	USD 9.000.000	Old Line Funding LLC 20/1/2020 (Zero Coupon)	8.974.732	0,30
USD 9.600.000	ING Us Funding LLC 21/4/2020 (Zero Coupon)	9.526.021	0,32	USD 3.000.000	Parker Hannifin Corp 7/1/2020 (Zero Coupon)	2.992.970	0,10
USD 29.525.000	ING Us Funding LLC 1/5/2020 (Zero Coupon)	29.294.114	0,97	USD 23.900.000	Qualcomm Incorporated 12/2/2020 (Zero Coupon)	23.809.114	0,79
USD 28.000.000	John Deere Capital Corporation 14/1/2020 (Zero Coupon)	27.935.250	0,93	USD 16.600.000	Singapore Technologies Engineering Inc 18/2/2020 (Zero Coupon)	16.537.289	0,55
USD 5.700.000	JP Morgan Securities LLC 10/1/2020 (Zero Coupon)	5.683.251	0,19	USD 39.000.000	Skandinaviska Enskilda Banken AB 21/4/2020 (Zero Coupon)	38.705.658	1,29
USD 27.250.000	Kells Funding LLC 14/2/2020 (Zero Coupon)	27.142.998	0,90	USD 5.000.000	Sumitomo Mitsui Trust Bank Limited 10/12/2019 (Zero Coupon)	4.997.222	0,17
USD 5.600.000	Kells Funding LLC 7/4/2020 (Zero Coupon)	5.563.077	0,18	USD 2.200.000	Sumitomo Mitsui Trust Bank Limited 17/1/2020 (Zero Coupon)	2.194.720	0,07
USD 18.000.000	Keurig Dr Pepper Inc 2/12/2019 (Zero Coupon)	17.997.800	0,60	USD 28.000.000	Suncor Energy Inc. 16/12/2019 (Zero Coupon)	27.970.756	0,93
USD 17.000.000	Keurig Dr Pepper Inc 11/12/2019 (Zero Coupon)	16.990.650	0,56	USD 4.700.000	Suncorp Metway Ltd 24/2/2020 (Zero Coupon)	4.676.534	0,16
USD 27.200.000	Keurig Dr Pepper Inc 19/12/2019 (Zero Coupon)	27.174.160	0,90	USD 28.000.000	Suncorp Metway Ltd 11/3/2020 (Zero Coupon)	27.843.713	0,92
USD 10.900.000	Liberty Street Funding LLC 11/12/2019 (Zero Coupon)	10.893.006	0,36	USD 4.000.000	Telstra Corp Ltd 20/12/2019 (Zero Coupon)	3.995.956	0,13
USD 20.000.000	Liberty Street Funding LLC 28/1/2020 (Zero Coupon)	19.927.561	0,66	USD 32.300.000	Thunder Bay Funding LLC 15/5/2020 (Zero Coupon)	32.022.803	1,06
USD 10.000.000	Lloyds Bank Plc 24/4/2020 (Zero Coupon)	9.922.133	0,33	USD 20.000.000	Toyota Motor Credit Corp FRN 9/3/2020	20.000.000	0,66
USD 26.400.000	LyondellBasell Investment LLC 10/12/2019 (Zero Coupon)	26.385.187	0,88	USD 4.700.000	Toyota Motor Credit Corp 13/4/2020 (Zero Coupon)	4.667.394	0,16
USD 15.950.000	LyondellBasell Investment LLC 11/12/2019 (Zero Coupon)	15.940.155	0,53	USD 13.550.000	Toyota Motor Credit Corp 24/7/2020 (Zero Coupon)	13.381.404	0,44
USD 16.250.000	LyondellBasell Investment LLC 16/12/2019 (Zero Coupon)	16.236.856	0,54	USD 25.700.000	Transcanada Pipelines Limited 23/3/2020 (Zero Coupon)	25.531.536	0,85
USD 51.825.000	Macquarie Bank Ltd 13/2/2020 (Zero Coupon)	51.625.258	1,72	USD 47.000.000	VW Credit Inc 31/1/2020 (Zero Coupon)	46.838.111	1,56
USD 17.600.000	Manhattan Asset Funding Co LLC 12/2/2020 (Zero Coupon)	17.531.262	0,58	USD 26.000.000	Walgreens Boots Alliance Inc 7/2/2020 (Zero Coupon)	25.894.353	0,86
USD 40.000.000	Marriott International Inc 17/12/2019 (Zero Coupon)	39.956.556	1,33	USD 23.500.000	Walgreens Boots Alliance Inc 5/3/2020 (Zero Coupon)	23.360.880	0,78
USD 16.000.000	Marriott International Inc 30/12/2019 (Zero Coupon)	15.971.467	0,53	USD 5.000.000	Walgreens Boots Alliance Inc 10/3/2020 (Zero Coupon)	4.968.858	0,17
USD 6.000.000	Marriott International Inc 27/1/2020 (Zero Coupon)	5.981.440	0,20	USD 31.350.000	Welltower Inc 12/12/2019 (Zero Coupon)	31.330.145	1,04
USD 37.900.000	Mitsubishi UFJ Trust And Banking Corp 4/2/2020 (Zero Coupon)	37.770.435	1,25	USD 31.050.000	Welltower Inc 23/12/2019 (Zero Coupon)	31.012.309	1,03
USD 4.966.000	Mizuho Corporate Bank/NY 20/2/2020 (Zero Coupon)	4.944.961	0,16			1.768.924.858	58,77
USD 8.900.000	Mondelez International Inc 22/1/2020 (Zero Coupon)	8.875.367	0,29	Total des billets de trésorerie		1.820.400.751	60,48
USD 35.450.000	National Bank Of Canada 6/2/2020 (Zero Coupon)	35.328.131	1,17	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		2.876.580.938	95,56
USD 26.650.000	National Grid Electricity Transmission Plc 23/1/2020 (Zero Coupon)	26.565.653	0,88				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
Autres valeurs mobilières et instruments du marché monétaire			
ACTIONS ORDINAIRES			
États-Unis			
476.486	Escrow Altegrity Inc [*]	9.577.369	0,32
		<u>9.577.369</u>	<u>0,32</u>
Total des actions ordinaires		<u>9.577.369</u>	<u>0,32</u>
Total des autres valeurs mobilières et instruments du marché monétaire		<u>9.577.369</u>	<u>0,32</u>
Portefeuille de titres à la valeur de marché		<u>2.886.158.307</u>	<u>95,88</u>
Autres éléments de l'actif net		<u>123.905.963</u>	<u>4,12</u>
Total de l'actif net (USD)		<u>3.010.064.270</u>	<u>100,00</u>

^{*} Ces titres ont été évalués en consultation avec le gestionnaire d'investissement. Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).

BlackRock Global Event Driven Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie		USD	Nombre	Description	Contrepartie		USD
Canada									
1.907.827	Dream Global Real Estate Investment Trust (Reit)	Citibank		60.424	(1.471)	Dow Inc	Citibank		662
4.095.000	Dream Global Real Estate Investment Trust (Reit)	Morgan Stanley		76.991	72.733	Dow Inc	Morgan Stanley		(32.730)
378.694	Hudson's Bay Co	Citibank		182.270	(2.284)	DuPont de Nemours Inc	Citibank		1.827
				<u>319.685</u>	70.603	DuPont de Nemours Inc	Morgan Stanley		(56.482)
					(7.396)	Eastman Chemical Co	Morgan Stanley		(9.245)
					(4.774)	Ecolab Inc	Morgan Stanley		(21.340)
Espagne									
20.845	Bolsas y Mercados Espanoles SHMSF SA	Barclays Bank		(3.669)	(526.698)	Eldorado Resorts Inc	Goldman Sachs		(858.472)
				<u>(3.669)</u>	(285.271)	Eldorado Resorts Inc	JP Morgan		(1.066.914)
					(22.091)	Emerson Electric Co	Citibank		(9.057)
					(68.710)	Embridge Inc	Citibank		(34.355)
					(443.880)	Energy Transfer LP	Goldman Sachs		(147.388)
					(20.840)	EQM Midstream			
						Partners LP	Citibank		(7.086)
14.431.749	Cobham Plc	Citibank		(79.150)	(4.720)	FedEx Corp	Citibank		(19.777)
(501.528)	Flutter Entertainment Plc	Citibank		(1.294.889)	1.021.836	Fitbit Inc 'A'	Barclays Bank		137.948
2.909.556	Inmarsat Plc	Citibank		(28.578)	4.204.127	Fitbit Inc 'A'	Goldman Sachs		819.805
4.366.704	Inmarsat Plc	Morgan Stanley		2.956	(7.605)	FMC Corp	Morgan Stanley		(11.255)
6.025.219	Sophos Group Plc '144A'	Barclays Bank		(488.022)	(47.916)	Freeport-McMoRan Inc	Morgan Stanley		479
7.956.627	Sophos Group Plc '144A'	Morgan Stanley		(57.113)	(439)	Garrett Motion Inc	Citibank		(417)
				<u>(1.944.796)</u>	(72.626)	General Electric Co	Citibank		17.793
					574.546	Genesee & Wyoming Inc 'A'	Credit Suisse		63.200
					762.157	Genesee & Wyoming Inc 'A'	Goldman Sachs		31.818
États-Unis									
(4.880)	3M Co	Citibank		(9.906)	(39.515)	Genesis Energy LP	Citibank		4.347
(283.728)	AbbVie Inc	Barclays Bank		(493.687)	(6.366)	Honeywell International Inc	Citibank		(11.395)
(1.063.546)	AbbVie Inc	Credit Suisse		(2.649.428)	(6.489)	Illinois Tool Works Inc	Citibank		(9.409)
877.492	Advanced Disposal Services Inc	Barclays Bank		(13.162)	(4.783)	International Flavors & Fragrances Inc	Morgan Stanley		(6.553)
1.273.407	Advanced Disposal Services Inc	Goldman Sachs		101.956	(12.808)	International Paper Co	Morgan Stanley		(10.887)
(51.930)	Advanced Micro Devices Inc	Citibank		(5.193)	502.792	InterXion Holding NV	Goldman Sachs		593.295
(4.232)	Air Products & Chemicals Inc	Morgan Stanley		3.174	159.589	InterXion Holding NV	JP Morgan		673.466
168.622	Aircastle Ltd	Barclays Bank		(52.248)	(118.964)	Kinder Morgan Inc/DE	Citibank		36.879
(6.710)	Albemarle Corp	Morgan Stanley		(3.959)	(12.312)	KLA-Tencor Corp	Citibank		(78.058)
327.630	Allergan Plc	Barclays Bank		396.432	(9.824)	Lam Research Corp	Citibank		(58.846)
1.228.113	Allergan Plc	Credit Suisse		4.400.154	1.462.763	Liberty Property Trust (Reit)	Goldman Sachs		2.203.607
(13.372)	Analog Devices Inc	Citibank		(32.628)	191.198	Liberty Property Trust (Reit)	JP Morgan		3.442
(61.251)	Antero Midstream Corp	Citibank		6.431	(5.253)	Livent Corp	Morgan Stanley		(1.733)
36.080	Anthem Inc	Citibank		(89.839)	(7.521)	LyondellBasell Industries NV 'A'	Morgan Stanley		1.279
(31.675)	Applied Materials Inc	Citibank		(67.151)	(15.677)	Magellan Midstream Partners LP	Citibank		35.273
(4.840)	ASML Holding NV	Citibank		(30.056)	(3.036)	Martin Marietta Materials Inc	Morgan Stanley		(28.022)
(6.154)	Avery Dennison Corp	Morgan Stanley		(6.677)	(20.784)	Maxim Integrated Products Inc	Citibank		(39.074)
(14.499)	Ball Corp	Morgan Stanley		(4.060)	534.487	Medicines Co/The	Credit Suisse		10.170
(2.746.188)	BB&T Corp	Goldman Sachs		(686.547)	178.132	Medicines Co/The	JP Morgan		36.428
(3.094)	Boeing Co/The	Citibank		11.572	157.789	Mellanox Technologies Ltd	Goldman Sachs		23.668
5.864.679	Caesars Entertainment Corp	Goldman Sachs		656.010	157.699	Mellanox Technologies Ltd	JP Morgan		(17.347)
3.172.766	Caesars Entertainment Corp	JP Morgan		1.158.060	419.421	Mellanox Technologies Ltd	UBS		62.913
324.551	Carbonite Inc	Goldman Sachs		(1.623)	(14.078)	Microchip Technology Inc	Citibank		(43.219)
(7.241)	Caterpillar Inc	Citibank		(7.748)	(25.122)	Micron Technology Inc	Citibank		(45.220)
44.971	CBS Corp 'B' (Non Voting)	Citibank		39.125	(4.733)	MKS Instruments Inc	Citibank		(20.541)
(264.120)	CBS Corp 'B' (Non Voting)	Goldman Sachs		(480.698)	(1.981)	Monolithic Power Systems Inc	Citibank		(9.687)
(1.504.733)	Centene Corp	Goldman Sachs		(3.581.228)	(26.519)	Mosaic Co/The	Morgan Stanley		(23.072)
1.920.327	Central European Media Enterprises Ltd 'A'	Goldman Sachs		76.813	(37.180)	MPLX LP	Citibank		1.115
1.861	Cigna Corp	Citibank		(3.685)	(17.627)	Newmont Mining Corp	Morgan Stanley		(2.292)
1.536.173	Cision Ltd	Goldman Sachs		(399.405)	(12.332)	Nucor Corp	Morgan Stanley		(11.962)
(1.775)	Corteva Inc	Citibank		(550)	229.473	NXP Semiconductors NV	JP Morgan		(311.141)
74.175	Corteva Inc	Morgan Stanley		22.994	(22.084)	ON Semiconductor Corp	Citibank		(19.213)
(6.101)	Cummins Inc	Citibank		(19.096)	(16.104)	Phillips 66 Partners LP	Citibank		11.434
1.884.180	Cypress Semiconductor Corp	Barclays Bank		(82.913)	2.889.435	Pivotal Software Inc 'A'	Goldman Sachs		(72.236)
4.567.190	Cypress Semiconductor Corp	JP Morgan		274.031	(6.463)	PPG Industries Inc	Morgan Stanley		(22.621)
(6.553)	Deere & Co	Citibank		43.315	814.188	Presidio Inc	JP Morgan		—
(355.323)	Digital Realty Trust Inc (Reit)	Goldman Sachs		(771.051)	(987.365)	Prologis Inc (Reit)	Goldman Sachs		(2.306.368)
(112.715)	Digital Realty Trust Inc (Reit)	JP Morgan		(503.836)	(129.059)	Prologis Inc (Reit)	JP Morgan		(11.873)
					(8.587)	Qorvo Inc	Citibank		(29.711)
					(7.751)	Raytheon Co	Citibank		(12.324)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite			
(757)	Resideo Technologies Inc	Citibank	45
(4.744)	Rockwell Automation Inc	Citibank	(3.700)
(14.879)	Sealed Air Corp	Morgan Stanley	(15.474)
610.512	SemGroup Corp 'A'	Goldman Sachs	151.379
(10.510)	Skyworks Solutions Inc	Citibank	(12.717)
(5.581)	Stanley Black & Decker Inc	Citibank	(335)
2.226.051	Stars Group Inc/The	Citibank	658.900
2.120.715	SunTrust Banks Inc	Goldman Sachs	954.322
(32.878)	Taiwan Semiconductor Manufacturing Co Ltd ADR	Citibank	(10.850)
(25.394)	Tallgrass Energy LP 'A'	Citibank	3.555
(15.533)	Teradyne Inc	Citibank	(25.785)
(11.662)	Texas Instruments Inc	Citibank	(51.196)
190.386	Tiffany & Co	Goldman Sachs	58.053
(7.127)	Union Pacific Corp	Citibank	(641)
(8.542)	United Parcel Service Inc 'B'	Citibank	(6.065)
(7.496)	United Technologies Corp	Citibank	(4.573)
(31.744)	UnitedHealth Group Inc	Citibank	(84.439)
443.415	Viacom Inc 'B'	Goldman Sachs	456.717
(5.252)	Vulcan Materials Co	Morgan Stanley	(22.058)
425.458	WABCO Holdings Inc	Citibank	102.110
387.009	WABCO Holdings Inc	Goldman Sachs	90.243
445.187	WellCare Health Plans Inc	Goldman Sachs	3.860.334
(27.637)	Western Midstream Partners LP	Citibank	4.975
(193)	Westinghouse Air Brake Technologies Corp	Citibank	405
(1.101)	Westlake Chemical Corp	Citibank	(528)
(12.997)	Westrock Co	Morgan Stanley	(19.885)
603.024	Williams Cos Inc/The	Citibank	(223.119)
251.999	Wright Medical Group NV	Barclays Bank	65.520
45.310	Wright Medical Group NV	Credit Suisse	15.858
1.498.188	Wright Medical Group NV	Goldman Sachs	407.010
(14.387)	Xilinx Inc	Citibank	(41.578)
571.146	Zayo Group Holdings Inc	Barclays Bank	(34.269)
1.896.713	Zayo Group Holdings Inc	Citibank	(113.803)
1.623.417	Zayo Group Holdings Inc	Credit Suisse	16.234
1.319.367	Zayo Group Holdings Inc	Goldman Sachs	(64.688)
			2.595.176
Total			966.396

BlackRock Global Event Driven Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Moins-value nette non réalisée) USD	Valeur de marché USD
CCCDs	USD 71.785.000	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	JP Morgan	20/12/2024	(921.856)	(5.548.459)
Total					(921.856)	(5.548.459)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Moins-value nette non réalisée) USD
(214)	USD	E-Mini S&P 500 Index	Décembre 2019	(1.811.052)
Total				(1.811.052)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
BRL	12.746.993	USD	2.982.730	State Street Bank & Trust Company	3/1/2020	31.564
USD	171.819	BRL	732.282	State Street Bank & Trust Company	3/1/2020	(1.345)
						30.219

Catégorie d'Actions couverte en CHF

CHF	69.924.887	USD	70.424.222	State Street Bank & Trust Company	13/12/2019	(517.862)
USD	352.352	CHF	349.454	State Street Bank & Trust Company	13/12/2019	2.992
						(514.870)

Catégorie d'Actions couverte en EUR

EUR	1.512.637.639	USD	1.670.878.191	State Street Bank & Trust Company	13/12/2019	(5.610.592)
USD	4.004.850	EUR	3.622.279	State Street Bank & Trust Company	13/12/2019	17.074
						(5.593.518)

Catégorie d'Actions couverte en GBP

GBP	472.534.087	USD	606.863.784	State Street Bank & Trust Company	13/12/2019	3.221.636
USD	3.329.685	GBP	2.581.350	State Street Bank & Trust Company	13/12/2019	(3.078)
						3.218.558

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en JPY						
JPY	13.001.529.025	USD	119.519.343	State Street Bank & Trust Company	13/12/2019	(769.748)
USD	1.909.475	JPY	207.808.586	State Street Bank & Trust Company	13/12/2019	11.454
						(758.294)
Total						(3.617.905)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	48,09
Biens de consommation cyclique	11,56
Gouvernement	8,71
Communications	6,84
Services aux collectivités	6,79
Biens de consommation non cyclique	4,71
Valeurs industrielles	2,72
Matériaux de base	2,61
Énergie	2,57
Technologie	1,28
Portefeuille de titres à la valeur de marché	95,88
Autres éléments de l'actif net	4,12
	100,00

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
OBLIGATIONS			
États-Unis			
USD 3.400.000	United States Treasury Bill 5/12/2019 (Zero Coupon)	3.399.044	3,25
USD 9.700.000	United States Treasury Bill 12/12/2019 (Zero Coupon)	9.693.792	9,26
USD 2.600.000	United States Treasury Bill 9/1/2020 (Zero Coupon)	2.594.915	2,48
USD 11.550.000	United States Treasury Bill 16/1/2020 (Zero Coupon)	11.522.170	11,01
USD 9.700.000	United States Treasury Bill 21/1/2020 (Zero Coupon)	9.677.792	9,24
USD 5.500.000	United States Treasury Bill 23/1/2020 (Zero Coupon)	5.484.903	5,24
USD 9.100.000	United States Treasury Bill 30/1/2020 (Zero Coupon)	9.076.485	8,67
USD 5.000.000	United States Treasury Bill 6/2/2020 (Zero Coupon)	4.982.221	4,76
USD 9.500.000	United States Treasury Bill 20/2/2020 (Zero Coupon)	9.460.466	9,04
USD 7.500.000	United States Treasury Bill 27/2/2020 (Zero Coupon)	7.467.255	7,13
USD 9.000.000	United States Treasury Bill 12/3/2020 (Zero Coupon)	8.961.375	8,56
USD 4.400.000	United States Treasury Bill 19/3/2020 (Zero Coupon)	4.379.390	4,18
USD 1.300.000	United States Treasury Bill 9/4/2020 (Zero Coupon)	1.292.840	1,23
		87.992.648	84,05
Total des obligations		87.992.648	84,05
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		87.992.648	84,05
Portefeuille de titres à la valeur de marché		87.992.648	84,05
Autres éléments de l'actif net		16.698.998	15,95
Total de l'actif net (USD)		104.691.646	100,00

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie				Australie suite			
(42.768)	a2 Milk Co Ltd	Morgan Stanley	(22.567)	3.167	Bravura Solutions Ltd	Bank of America	
9.208	Abacus Property Group (Reit)	Bank of America Merrill Lynch	(311)	4.643	Bravura Solutions Ltd	Merrill Lynch	1.902
3.956	Abacus Property Group (Reit)	Goldman Sachs	(134)	(1.579)	Brickworks Ltd	Goldman Sachs	2.870
(5.899)	Adelaide Brighton Ltd	Bank of America Merrill Lynch	(1.117)	561	Caltex Australia Ltd	Bank of America Merrill Lynch	(459)
(2.686)	Adelaide Brighton Ltd	Goldman Sachs	(509)	5.225	carsales.com Ltd	Bank of America Merrill Lynch	2.338
(3.453)	Afterpay Touch Group Ltd	Goldman Sachs	3.060	3.411	carsales.com Ltd	Goldman Sachs	2.062
(1.975)	Afterpay Touch Group Ltd	Morgan Stanley	(1.483)	4.558	carsales.com Ltd	Goldman Sachs	1.365
4.067	AGL Energy Ltd	Bank of America Merrill Lynch	770	(468)	Cedar Woods Properties Ltd	Goldman Sachs	925
1.796	AGL Energy Ltd	Goldman Sachs	340	2.744	Charter Hall Group (Reit)	Bank of America Merrill Lynch	(47)
1.559	AGL Energy Ltd	Morgan Stanley	548	9.913	Charter Hall Group (Reit)	Goldman Sachs	69
41.194	ALS Ltd	Bank of America Merrill Lynch	16.011	543	Charter Hall Long Wales REIT (Reit)	Bank of America Merrill Lynch	(32)
33.515	ALS Ltd	Goldman Sachs	17.242	3.145	Charter Hall Long Wales REIT (Reit)	Goldman Sachs	103
26.077	ALS Ltd	Morgan Stanley	5.822	9.235	Charter Hall Retail REIT (Reit)	Goldman Sachs	596
474	Altium Ltd	Bank of America Merrill Lynch	539	171	Clinovel Pharmaceuticals Ltd	Bank of America Merrill Lynch	500
137	Altium Ltd	Goldman Sachs	156	4.931	Collins Foods Ltd	Bank of America Merrill Lynch	2.506
(31.866)	Alumina Ltd	Bank of America Merrill Lynch	2.570	7.047	Collins Foods Ltd	Goldman Sachs	3.528
(7.721)	Alumina Ltd	Goldman Sachs	888	1.899	Computershare Ltd	Bank of America Merrill Lynch	1.195
(21.514)	Alumina Ltd	Morgan Stanley	1.164	3.185	Computershare Ltd	Goldman Sachs	2.004
14.223	Arcor Plc - CDI	Bank of America Merrill Lynch	5.292	(7.773)	Costa Group Holdings Ltd	Bank of America Merrill Lynch	789
6.430	Arcor Plc - CDI	Goldman Sachs	2.392	(7.369)	Costa Group Holdings Ltd	Goldman Sachs	515
11.307	Arcor Plc - CDI	Morgan Stanley	3.366	282	Credit Corp Group Ltd	Bank of America Merrill Lynch	61
(75.079)	AMP Ltd	Bank of America Merrill Lynch	3.032	1.748	Credit Corp Group Ltd	Goldman Sachs	394
(26.839)	AMP Ltd	Goldman Sachs	1.180	(1.864)	CSR Ltd	Goldman Sachs	(123)
(69.521)	AMP Ltd	Morgan Stanley	—	(5.404)	Domain Holdings Australia Ltd	Bank of America Merrill Lynch	(162)
1.704	Ansell Ltd	Goldman Sachs	761	(4.302)	Domain Holdings Australia Ltd	Goldman Sachs	(175)
5.547	Ansell Ltd	Morgan Stanley	3.115	187	Domino's Pizza Enterprises Ltd	Goldman Sachs	(62)
508	Appen Ltd	Bank of America Merrill Lynch	177	(204)	Domino's Pizza Enterprises Ltd	Goldman Sachs	68
611	Appen Ltd	Goldman Sachs	100	4.286	Domino's Pizza Enterprises Ltd	Morgan Stanley	1.218
(142)	ARB Corp Ltd	Bank of America Merrill Lynch	85	(6.275)	Estia Health Ltd	Goldman Sachs	679
(377)	ARB Corp Ltd	Goldman Sachs	224	10.982	Evolution Mining Ltd	Bank of America Merrill Lynch	(465)
29.168	Aristocrat Leisure Ltd	Bank of America Merrill Lynch	41.653	13.106	Evolution Mining Ltd	Goldman Sachs	(399)
45.009	Aristocrat Leisure Ltd	Goldman Sachs	75.911	(631)	Freedom Foods Group Ltd	Goldman Sachs	98
8.021	Aristocrat Leisure Ltd	Morgan Stanley	(3.093)	(1.028)	G8 Education Ltd	Bank of America Merrill Lynch	17
(445)	Atlas Arteria Ltd	Bank of America Merrill Lynch	(226)	(6.918)	G8 Education Ltd	Goldman Sachs	117
(2.337)	Atlas Arteria Ltd	Bank of America Merrill Lynch	158	1.276	GPT Group/The (Reit)	Bank of America Merrill Lynch	99
(1.765)	Atlas Arteria Ltd	Goldman Sachs	(896)	1.065	GrainCorp Ltd 'A'	Goldman Sachs	(353)
(9.268)	Atlas Arteria Ltd	Goldman Sachs	627	32.184	Growthpoint Properties Australia Ltd (Reit)	Goldman Sachs	1.960
66.159	AusNet Services	Bank of America Merrill Lynch	(4.476)	(449)	GUD Holdings Ltd	Bank of America Merrill Lynch	131
36.523	AusNet Services	Goldman Sachs	(2.471)	6.191	GWA Group Ltd	Bank of America Merrill Lynch	456
45.766	AusNet Services	Morgan Stanley	1.084	6.283	GWA Group Ltd	Goldman Sachs	468
(3.464)	Bapcor Ltd	Bank of America Merrill Lynch	876	(442)	Hansen Technologies Ltd	Bank of America Merrill Lynch	(21)
(1.235)	Bapcor Ltd	Goldman Sachs	468	(1.214)	Hansen Technologies Ltd	Goldman Sachs	(57)
(3.144)	Bega Cheese Ltd	Bank of America Merrill Lynch	319	483	IDP Education Ltd	Bank of America Merrill Lynch	12
(4.119)	Bega Cheese Ltd	Goldman Sachs	418	5.738	IDP Education Ltd	Goldman Sachs	787
(1.761)	Bellamy's Australia Ltd	Goldman Sachs	36				
(3.905)	Bingo Industries Ltd	Bank of America Merrill Lynch	158				
(18.006)	Bingo Industries Ltd	Goldman Sachs	731				
(1.666)	BlueScope Steel Ltd	Bank of America Merrill Lynch	38				
(4.234)	BlueScope Steel Ltd	Goldman Sachs	(856)				
(4.104)	BlueScope Steel Ltd	Morgan Stanley	497				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Australie suite				Australie suite			
9.902 (1.473)	IDP Education Ltd Iluka Resources Ltd	Morgan Stanley Bank of America	804	(32.557) 1.106	Nufarm Ltd/Australia Orica Ltd	Morgan Stanley Goldman Sachs	26.650 (52)
(4.719) (581)	Iluka Resources Ltd Iluka Resources Ltd	Merrill Lynch Goldman Sachs	(419) (1.341)	305 (2.002)	Orica Ltd Origin Energy Ltd	Morgan Stanley Bank of America	19
4.213	Independence Group NL	Morgan Stanley	(114)	(2.172)	Origin Energy Ltd	Merrill Lynch	(569)
2.119	Independence Group NL	Bank of America	(719)	(922)	Origin Energy Ltd	Goldman Sachs	(617)
2.898	Independence Group NL	Merrill Lynch	(312)	(32.016)	Orora Ltd	Morgan Stanley	(143)
3.775	Inghams Group Ltd	Goldman Sachs	(431)	(55.204)	Orora Ltd	Bank of America	1.383
1.353	Integrated Research Ltd	Morgan Stanley	192	(23.354)	Orora Ltd	Merrill Lynch	2.906
1.182	InvoCare Ltd	Bank of America	(528)	(6.709)	OZ Minerals Ltd	Morgan Stanley	790
(4.449)	IOOF Holdings Ltd	Merrill Lynch	(241)	(20.660)	OZ Minerals Ltd	Bank of America	(518)
4.673	IPH Ltd	Goldman Sachs	(443)	(28.482)	OZ Minerals Ltd	Goldman Sachs	(2.114)
5.238	IPH Ltd	Bank of America	355	(4.016)	Pendal Group Ltd	Morgan Stanley	(4.653)
511	IRESS Ltd	Merrill Lynch	(31)	(454)	Perpetual Ltd	Bank of America	(768)
700	IRESS Ltd	Goldman Sachs	(43)	(550)	Perpetual Ltd	Merrill Lynch	77
5.665	James Hardie Industries Plc - CDI	Bank of America	459	(756)	Pinnacle Investment Management Group Ltd	Goldman Sachs	93
7.693	James Hardie Industries Plc - CDI	Merrill Lynch	572	(7.637)	Platinum Asset Management Ltd	Goldman Sachs	827
8.545	James Hardie Industries Plc - CDI	Goldman Sachs	(289)	(338)	Premier Investments Ltd	Bank of America	34
(4.375)	LendLease Group (Unit)	Morgan Stanley	533	(476)	Premier Investments Ltd	Goldman Sachs	48
(1.170)	LendLease Group (Unit)	Bank of America	142	653	Pro Medicus Ltd	Bank of America	(777)
(8.607)	LendLease Group (Unit)	Merrill Lynch	1.572	(11.062)	Pro Medicus Ltd	Merrill Lynch	(801)
1.131	Lovisa Holdings Ltd	Goldman Sachs	(581)	(49.868)	Qube Holdings Ltd	Goldman Sachs	(177)
2.703	Lovisa Holdings Ltd	Bank of America	(1.390)	(51.613)	Qube Holdings Ltd	Merrill Lynch	675
(11.312)	Lynas Corp Ltd	Goldman Sachs	1.148	85	REA Group Ltd	Goldman Sachs	(3.492)
3.312	Magellan Financial Group Ltd	Bank of America	3.876	178	REA Group Ltd	Bank of America	40
637	Magellan Financial Group Ltd	Merrill Lynch	746	1.386	REA Group Ltd	Goldman Sachs	83
2.336	Magellan Financial Group Ltd	Goldman Sachs	4.503	(197)	Regis Healthcare Ltd	Morgan Stanley	694
149	Megaport Ltd	Morgan Stanley	97	7.073	Regis Resources Ltd	Bank of America	16
221	Megaport Ltd	Bank of America	144	16.903	Regis Resources Ltd	Merrill Lynch	622
(6.990)	Mineral Resources Ltd	Merrill Lynch	(4.200)	(15.303)	Reliance Worldwide Corp Ltd	Goldman Sachs	1.487
(2.851)	Mineral Resources Ltd	Goldman Sachs	(1.763)	11.362	Saracen Mineral Holdings Ltd	Bank of America	207
(1.188)	Mineral Resources Ltd	Merrill Lynch	(780)	1.976	Saracen Mineral Holdings Ltd	Merrill Lynch	(2.383)
214	Monadelphous Group Ltd	Bank of America	94	8.324	Saracen Mineral Holdings Ltd	Bank of America	174
466	Monadelphous Group Ltd	Goldman Sachs	205	15.153	Scentre Group (Reit)	Goldman Sachs	(1.746)
316	Navigator Global Investments Ltd	Merrill Lynch	41	53.823	Scentre Group (Reit)	Bank of America	(410)
547	Netwealth Group Ltd	Goldman Sachs	(215)	70.650	Scentre Group (Reit)	Merrill Lynch	(1.456)
261	Netwealth Group Ltd	Merrill Lynch	(102)	705	Service Stream Ltd	Goldman Sachs	2.390
(361)	New Hope Corp Ltd	Goldman Sachs	10	(1.419)	Seven Group Holdings Ltd	Goldman Sachs	(24)
(80.559)	NEXTDC Ltd	Bank of America	16.708	(301)	Seven Group Holdings Ltd	Bank of America	(67)
(13.042)	NEXTDC Ltd	Merrill Lynch	2.017	(2.960)	Seven Group Holdings Ltd	Merrill Lynch	(14)
(37.571)	NEXTDC Ltd	Goldman Sachs	(2.542)	(608)	Sims Metal Management Ltd	Goldman Sachs	—
2.458	Northern Star Resources Ltd	Morgan Stanley	515	(545)	Sims Metal Management Ltd	Bank of America	(29)
(12.230)	NRW Holdings Ltd	Goldman Sachs	(2.399)	1.831	SmartGroup Corp Ltd	Merrill Lynch	7
(4.438)	NRW Holdings Ltd	Bank of America	(871)	38.642	Spark Infrastructure Group (Unit)	Goldman Sachs	(2.403)
(940)	Nufarm Ltd/Australia	Merrill Lynch	928	4.460	St Barbara Ltd	Morgan Stanley	2.614
(6.314)	Nufarm Ltd/Australia	Goldman Sachs	6.237			Bank of America	146

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie suite				Autriche suite			
6.182	St Barbara Ltd	Goldman Sachs	259	(18)	Kapsch TrafficCom AG	Goldman Sachs	5
11.900	Steadfast Group Ltd	Bank of America		(410)	Lenzing AG	Bank of America	
		Merrill Lynch	76			Merrill Lynch	1.569
17.064	Steadfast Group Ltd	Goldman Sachs	(50)	(249)	Lenzing AG	Goldman Sachs	1.055
(561)	Super Retail Group Ltd	Goldman Sachs	42	371	Oesterreichische Post AG	Bank of America	
4.436	Tabcorp Holdings Ltd	Bank of America				Merrill Lynch	(469)
		Merrill Lynch	(97)	491	Oesterreichische Post AG	Goldman Sachs	(621)
3.811	Tabcorp Holdings Ltd	Goldman Sachs	—	(2.898)	OMV AG	Goldman Sachs	5.675
7.998	Tabcorp Holdings Ltd	Morgan Stanley	162	(806)	OMV AG	Morgan Stanley	1.082
3.386	Technology One Ltd	Bank of America		(27)	Schoeller-Bleckmann	Bank of America	
		Merrill Lynch	2.863		Oilfield Equipment AG	Merrill Lynch	86
1.666	Technology One Ltd	Goldman Sachs	1.409	(94)	Schoeller-Bleckmann		
(7.798)	TPG Telecom Ltd	Goldman Sachs	(1.424)		Oilfield Equipment AG	Goldman Sachs	300
(5.546)	TPG Telecom Ltd	Morgan Stanley	(1.388)	(924)	UNIQA Insurance Group AG	Bank of America	
6.274	Treasury Wine Estates Ltd	Bank of America				Merrill Lynch	(219)
		Merrill Lynch	(444)	(1.853)	UNIQA Insurance Group AG	Goldman Sachs	(438)
5.461	Treasury Wine Estates Ltd	Goldman Sachs	(312)	(59)	Verbund AG	Bank of America	
1.675	Treasury Wine Estates Ltd	Morgan Stanley	11			Merrill Lynch	(180)
(1.314)	Village Roadshow Ltd	Goldman Sachs	(27)	487	Vienna Insurance Group AG		
(5.207)	Viva Energy Group Ltd '144A'	Bank of America			Wiener Versicherung	Bank of America	
		Merrill Lynch	(109)		Gruppe	Merrill Lynch	468
(740)	Vocus Group Ltd	Bank of America		1.102	Vienna Insurance Group AG		
		Merrill Lynch	130		Wiener Versicherung		
(466)	Webjet Ltd	Bank of America			Gruppe	Goldman Sachs	726
		Merrill Lynch	(155)	1.445	Vienna Insurance Group AG		
(1.758)	Webjet Ltd	Goldman Sachs	(654)		Wiener Versicherung		
(687)	Wesfarmers Ltd	Goldman Sachs	(146)		Gruppe	Morgan Stanley	1.510
(957)	Westgold Resources Ltd*	Bank of America		648	Wienerberger AG	Goldman Sachs	(257)
		Merrill Lynch	(129)	3.553	Wienerberger AG	Morgan Stanley	(469)
(3.828)	Westgold Resources Ltd	Bank of America					(14.899)
		Merrill Lynch	518	Belgique			
(1.451)	Westgold Resources Ltd*	Goldman Sachs	(196)	(270)	Ackermans & van Haaren	Bank of America	
(5.805)	Westgold Resources Ltd	Goldman Sachs	785		NV	Merrill Lynch	1.248
(3.568)	Whitehaven Coal Ltd	Bank of America		(360)	Ackermans & van Haaren		
		Merrill Lynch	—		NV	Goldman Sachs	1.663
(6.842)	Whitehaven Coal Ltd	Goldman Sachs	—	(11.604)	AGFA-Gevaert NV	Bank of America	
414	WiseTech Global Ltd	Bank of America				Merrill Lynch	(2.986)
		Merrill Lynch	(529)	(11.182)	AGFA-Gevaert NV	Goldman Sachs	(3.129)
1.102	WiseTech Global Ltd	Goldman Sachs	(1.409)	(3.594)	Anheuser-Busch InBev		
651	WiseTech Global Ltd	Morgan Stanley	40		SA/NV	Morgan Stanley	(2.007)
63	Xero Ltd	Bank of America		(38)	Argenx SE	Bank of America	
		Merrill Lynch	169			Merrill Lynch	(397)
112	Xero Ltd	Goldman Sachs	283	(60)	Argenx SE	Goldman Sachs	(627)
(1.298)	Zip Co Ltd	Goldman Sachs	158	84	Barco NV	Bank of America	
			222.621			Merrill Lynch	342
				20	Barco NV	Goldman Sachs	110
(1.140)	Agrana Beteiligungs AG	Bank of America		(1.692)	bpost SA	Bank of America	
		Merrill Lynch	(719)			Merrill Lynch	875
(1.431)	Agrana Beteiligungs AG	Goldman Sachs	(838)	(782)	bpost SA	Goldman Sachs	404
(1.667)	AT&S Austria Technologie & Systemtechnik AG	Bank of America		(328)	Cie d'Entreprises CFE	Bank of America	
		Merrill Lynch	(1.056)			Merrill Lynch	541
(1.411)	AT&S Austria Technologie & Systemtechnik AG	Goldman Sachs	(1.040)	(278)	Cie d'Entreprises CFE	Goldman Sachs	459
276	BAWAG Group AG '144A'	Bank of America		(99)	Cofinimmo SA (Reit)	Bank of America	
		Merrill Lynch	(350)			Merrill Lynch	(196)
4.755	BAWAG Group AG '144A'	Goldman Sachs	(7.847)	(278)	Cofinimmo SA (Reit)	Goldman Sachs	(551)
(1.826)	CA Immobilien Anlagen AG	Bank of America		(590)	Elia System Operator	Bank of America	
		Merrill Lynch	(5.585)		SA/NV	Merrill Lynch	356
(2.795)	CA Immobilien Anlagen AG	Goldman Sachs	(7.357)	(2.247)	Elia System Operator		
57	DO & CO AG	Bank of America			SA/NV	Goldman Sachs	1.075
		Merrill Lynch	(232)	(1.603)	Euronav NV	Goldman Sachs	(35)
161	DO & CO AG	Goldman Sachs	(348)	(10.855)	Euronav NV	Morgan Stanley	60
1.434	EVN AG	Bank of America		(3.676)	Exmar NV	Goldman Sachs	(127)
		Merrill Lynch	347	2.566	Fagron	Bank of America	
1.305	EVN AG	Goldman Sachs	316			Merrill Lynch	2.304
(440)	FACC AG	Goldman Sachs	(63)	1.814	Fagron	Goldman Sachs	1.809
(294)	Kapsch TrafficCom AG	Bank of America		39	Gimv NV	Bank of America	
		Merrill Lynch	50			Merrill Lynch	(56)
				212	Gimv NV	Goldman Sachs	(303)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Belgique suite				Canada suite			
4.565	Groupe Bruxelles Lambert SA	Bank of America Merrill Lynch	(2.411)	(9.889)	Allied Properties Real Estate Investment Trust (Reit)	Morgan Stanley	9.148
5.453	Groupe Bruxelles Lambert SA	Goldman Sachs	(2.880)	817	Altius Minerals Corp	Bank of America Merrill Lynch	13
2.878	Groupe Bruxelles Lambert SA	Morgan Stanley	823	2.464	Altius Minerals Corp	Goldman Sachs	80
245	Intervest Offices & Warehouses NV (Reit)	Bank of America Merrill Lynch	(108)	(120)	Altus Group Ltd/Canada	Bank of America Merrill Lynch	(116)
74	Intervest Offices & Warehouses NV (Reit)	Goldman Sachs	(33)	381	Aritzia Inc	Goldman Sachs	85
(372)	Ion Beam Applications	Bank of America Merrill Lynch	368	(303)	ATS Automation Tooling Systems Inc	Bank of America Merrill Lynch	80
(327)	Ion Beam Applications	Goldman Sachs	324	(1.479)	ATS Automation Tooling Systems Inc	Goldman Sachs	389
446	KBC Ancora	Bank of America Merrill Lynch	(383)	474	Badger Daylighting Ltd	Bank of America Merrill Lynch	699
859	KBC Ancora	Goldman Sachs	(813)	2.710	Bank of Montreal	Bank of America Merrill Lynch	2.099
(212)	KBC Group NV	Goldman Sachs	233	1.710	Bank of Montreal	Goldman Sachs	1.325
(9.304)	KBC Group NV	Morgan Stanley	7.370	1.092	Bank of Montreal	Morgan Stanley	1.059
294	Kinepolis Group NV	Bank of America Merrill Lynch	590	(130.140)	Bombardier Inc 'B'	Bank of America Merrill Lynch	6.851
319	Kinepolis Group NV	Goldman Sachs	270	(75.651)	Bombardier Inc 'B'	Morgan Stanley	2.276
(162)	Melexis NV	Goldman Sachs	(27)	41	BRP Inc	Goldman Sachs	126
(648)	Melexis NV	Morgan Stanley	(1.319)	(5.497)	Cameco Corp	Bank of America Merrill Lynch	1.158
(256)	Mithra Pharmaceuticals SA	Bank of America Merrill Lynch	(217)	(3.580)	Cameco Corp	Goldman Sachs	754
(376)	Mithra Pharmaceuticals SA	Goldman Sachs	(256)	(4.083)	Cameco Corp	Morgan Stanley	645
(8.874)	Proximus SADP	Bank of America Merrill Lynch	19	837	Canadian Apartment Properties REIT (Reit)	Bank of America Merrill Lynch	349
(6.023)	Proximus SADP	Goldman Sachs	84	268	Canadian Apartment Properties REIT (Reit)	Goldman Sachs	257
(6.757)	Proximus SADP	Morgan Stanley	520	(4.527)	Canadian National Railway Co	Bank of America Merrill Lynch	7.238
(156)	Recticel SA	Bank of America Merrill Lynch	(36)	(13.746)	Canadian National Railway Co	Morgan Stanley	(16.127)
(119)	Recticel SA	Goldman Sachs	(27)	(580)	Canadian Pacific Railway Ltd	Bank of America Merrill Lynch	1.930
(69)	Retail Estates NV (Reit)	Bank of America Merrill Lynch	(122)	(293)	Canadian Western Bank	Bank of America Merrill Lynch	4
(114)	Retail Estates NV (Reit)	Goldman Sachs	(253)	(129)	Canfor Corp	Bank of America Merrill Lynch	10
6	Solvay SA	Bank of America Merrill Lynch	(4)	(559)	Canfor Corp	Goldman Sachs	42
345	Solvay SA	Goldman Sachs	(228)	377	Capital Power Corp	Bank of America Merrill Lynch	252
977	Solvay SA	Morgan Stanley	(967)	600	Capital Power Corp	Goldman Sachs	402
(236)	Tessenderlo Group SA	Bank of America Merrill Lynch	(215)	2.640	Cardinal Energy Ltd	Bank of America Merrill Lynch	20
5.474	UCB SA	Morgan Stanley	9.033	447	CCL Industries Inc 'B'	Bank of America Merrill Lynch	128
(13.747)	Umicore SA	Bank of America Merrill Lynch	10.738	664	CCL Industries Inc 'B'	Goldman Sachs	190
(10.694)	Umicore SA	Goldman Sachs	8.353	1.459	CCL Industries Inc 'B'	Morgan Stanley	132
(14.280)	Umicore SA	Morgan Stanley	(14.296)	(266)	Celestica Inc	Goldman Sachs	28
(75)	Warehouses De Pauw CVA (Reit)	Goldman Sachs	363	(458)	Centerra Gold Inc	Bank of America Merrill Lynch	(183)
			15.325	(2.104)	Centerra Gold Inc	Goldman Sachs	(839)
Canada				204	CGI Inc	Bank of America Merrill Lynch	390
45	Ag Growth International Inc	Bank of America Merrill Lynch	(15)	86	CGI Inc	Goldman Sachs	72
146	Ag Growth International Inc	Goldman Sachs	(49)	1.329	CGI Inc	Morgan Stanley	2.449
(4.985)	Air Canada	Bank of America Merrill Lynch	(4.724)	(104)	Colliers International Group Inc	Bank of America Merrill Lynch	(250)
(4.482)	Air Canada	Morgan Stanley	(4.887)	(501)	Colliers International Group Inc	Goldman Sachs	(1.206)
281	Alaris Royalty Corp	Bank of America Merrill Lynch	—	(1.753)	Continental Gold Inc	Bank of America Merrill Lynch	(316)
679	Alaris Royalty Corp	Goldman Sachs	—	41	Corby Spirit and Wine Ltd	Goldman Sachs	(10)
295	Algonquin Power & Utilities Corp	Bank of America Merrill Lynch	78				
2.722	Algonquin Power & Utilities Corp	Goldman Sachs	716				
(1.428)	Allied Properties Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	802				

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Canada suite				Canada suite			
1.239	CT Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(19)	2.034	Intertape Polymer Group Inc	Goldman Sachs	(780)
2.326	CT Real Estate Investment Trust (Reit)	Goldman Sachs	(35)	(73)	Kinaxis Inc	Bank of America Merrill Lynch	(139)
(4.516)	Dream Global Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(85)	(177)	Kinder Morgan Canada Ltd '144A'	Bank of America Merrill Lynch	59
(6.963)	Dream Global Real Estate Investment Trust (Reit)	Goldman Sachs	(131)	(51)	Kinder Morgan Canada Ltd '144A'	Goldman Sachs	17
(6.966)	DREAM Unlimited Corp	Bank of America Merrill Lynch	(667)	(2.259)	Kirkland Lake Gold Ltd	Bank of America Merrill Lynch	12.623
(245)	Eldorado Gold Corp	Goldman Sachs	(24)	(4.164)	Kirkland Lake Gold Ltd	Morgan Stanley	27.370
(971)	Empire Co Ltd 'A'	Bank of America Merrill Lynch	(1.103)	221	Labrador Iron Ore Royalty Corp	Bank of America Merrill Lynch	359
(6.794)	Empire Co Ltd 'A'	Goldman Sachs	(7.715)	628	Labrador Iron Ore Royalty Corp	Goldman Sachs	1.020
(6.735)	Empire Co Ltd 'A'	Morgan Stanley	(7.598)	(1.435)	Lightspeed POS Inc	Bank of America Merrill Lynch	(3.853)
633	Endeavour Mining Corp	Bank of America Merrill Lynch	152	(642)	Lightspeed POS Inc	Goldman Sachs	(1.724)
409	Endeavour Mining Corp	Goldman Sachs	220	(975)	Lightspeed POS Inc	Morgan Stanley	(3.175)
553	Enerflex Ltd	Bank of America Merrill Lynch	116	(260)	Linamar Corp	Bank of America Merrill Lynch	98
509	Enerflex Ltd	Goldman Sachs	107	(1.958)	Lundin Mining Corp	Morgan Stanley	265
244	Enghouse Systems Ltd	Bank of America Merrill Lynch	550	(833)	MAG Silver Corp	Bank of America Merrill Lynch	(401)
(44)	Equitable Group Inc	Bank of America Merrill Lynch	44	3.117	Major Drilling Group International Inc	Bank of America Merrill Lynch	(586)
(39)	Equitable Group Inc	Goldman Sachs	39	4.689	Major Drilling Group International Inc	Goldman Sachs	(882)
471	Exchange Income Corp	Bank of America Merrill Lynch	237	169	Medical Facilities Corp	Goldman Sachs	14
1.298	Exchange Income Corp	Goldman Sachs	654	(10.484)	Metro Inc/CN	Bank of America Merrill Lynch	(20.027)
(2.173)	Finning International Inc	Bank of America Merrill Lynch	964	(8.137)	Metro Inc/CN	Goldman Sachs	(15.543)
(1.087)	Finning International Inc	Goldman Sachs	503	(7.151)	Metro Inc/CN	Morgan Stanley	(8.121)
(15.705)	First Quantum Minerals Ltd	Bank of America Merrill Lynch	(4.370)	(411)	MTY Food Group Inc	Bank of America Merrill Lynch	264
(12.344)	First Quantum Minerals Ltd	Morgan Stanley	(186)	(528)	MTY Food Group Inc	Goldman Sachs	164
850	FirstService Corp	Bank of America Merrill Lynch	4.475	(598)	Norbord Inc	Bank of America Merrill Lynch	(171)
(75)	FirstService Corp	Bank of America Merrill Lynch	(395)	265	NorthWest Healthcare Properties Real Estate Investment Trust (Reit)	Goldman Sachs	66
295	FirstService Corp	Morgan Stanley	590	(1.853)	Novagold Resources Inc	Bank of America Merrill Lynch	(502)
480	Fortuna Silver Mines Inc	Bank of America Merrill Lynch	72	1.294	Nutrien Ltd	Bank of America Merrill Lynch	(2.102)
1.752	Franco-Nevada Corp	Morgan Stanley	2.754	1.019	Nutrien Ltd	Goldman Sachs	(1.655)
459	Gibson Energy Inc	Goldman Sachs	(29)	785	Nutrien Ltd	Morgan Stanley	732
(3.101)	Great Canadian Gaming Corp	Bank of America Merrill Lynch	(6.540)	(4.480)	Onex Corp	Morgan Stanley	(135)
(5.901)	Great Canadian Gaming Corp	Goldman Sachs	(12.974)	320	Parex Resources Inc	Bank of America Merrill Lynch	(212)
(5.741)	Great Canadian Gaming Corp	Morgan Stanley	(648)	792	Parex Resources Inc	Goldman Sachs	(524)
(806)	Home Capital Group Inc	Bank of America Merrill Lynch	339	642	Pason Systems Inc	Bank of America Merrill Lynch	(275)
1.221	Hudbay Minerals Inc	Bank of America Merrill Lynch	(285)	1.323	Pason Systems Inc	Goldman Sachs	(567)
(792)	Hudson's Bay Co	Bank of America Merrill Lynch	(71)	(1.445)	Pretium Resources Inc	Bank of America Merrill Lynch	(612)
(2.392)	Hudson's Bay Co	Goldman Sachs	(216)	(393)	Pretium Resources Inc	Morgan Stanley	(160)
(257)	iA Financial Corp Inc	Morgan Stanley	(218)	2.291	Quebecor Inc 'B'	Morgan Stanley	(655)
(1.356)	Intact Financial Corp	Morgan Stanley	(1.316)	697	Restaurant Brands International Inc	Goldman Sachs	(362)
(7.011)	Inter Pipeline Ltd	Bank of America Merrill Lynch	(1.213)	1.643	Restaurant Brands International Inc	Morgan Stanley	1.310
(3.259)	Inter Pipeline Ltd	Goldman Sachs	(564)	3.645	Rogers Communications Inc 'B'	Bank of America Merrill Lynch	164
(7.942)	Inter Pipeline Ltd	Morgan Stanley	(179)	1.235	Rogers Communications Inc 'B'	Goldman Sachs	56
(369)	InterRent Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(29)	455	Rogers Communications Inc 'B'	Morgan Stanley	202
1.597	Intertape Polymer Group Inc	Bank of America Merrill Lynch	(613)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Canada suite				Canada suite			
403	Rogers Sugar Inc	Goldman Sachs	(109)	2.521	Wheaton Precious Metals Corp	Morgan Stanley	379
(180)	Russel Metals Inc	Bank of America Merrill Lynch	111	(1.238)	WPT Industrial Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(322)
(862)	Russel Metals Inc	Goldman Sachs	532	(1.239)	WPT Industrial Real Estate Investment Trust (Reit)	Goldman Sachs	(322)
385	Sandstorm Gold Ltd	Goldman Sachs	(20)	1.435	Yamana Gold Inc	Bank of America Merrill Lynch	194
(134)	Seabridge Gold Inc	Bank of America Merrill Lynch	(36)	775	Yamana Gold Inc	Goldman Sachs	105
649	Secure Energy Services Inc	Goldman Sachs	(68)				
(1.770)	SEMAFO Inc	Bank of America Merrill Lynch	13				(30.450)
(117)	SEMAFO Inc	Goldman Sachs	1	Danemark			
260	Shopify Inc 'A'	Goldman Sachs	6.552	(11.476)	Ambu A/S 'B'	Bank of America Merrill Lynch	8.703
205	Shopify Inc 'A'	Morgan Stanley	5.462	(531)	Ambu A/S 'B'	Goldman Sachs	403
(9.523)	SNC-Lavalin Group Inc	Morgan Stanley	(3.653)	216	AP Moller - Maersk A/S 'B'	Bank of America Merrill Lynch	(2.990)
(452)	Spin Master Corp '144A'	Bank of America Merrill Lynch	(501)	90	AP Moller - Maersk A/S 'B'	Goldman Sachs	(1.246)
(1.679)	Stars Group Inc/The	Bank of America Merrill Lynch	(2.671)	66	AP Moller - Maersk A/S 'B'	Morgan Stanley	117
(553)	Stars Group Inc/The	Goldman Sachs	(907)	321	Carlsberg A/S 'B'	Goldman Sachs	500
(121)	Stelco Holdings Inc	Bank of America Merrill Lynch	98	595	Chr Hansen Holding A/S	Bank of America Merrill Lynch	70
360	Stella-Jones Inc	Bank of America Merrill Lynch	(116)	89	Chr Hansen Holding A/S	Goldman Sachs	10
858	Stella-Jones Inc	Goldman Sachs	(277)	1.313	Chr Hansen Holding A/S	Morgan Stanley	1.702
(235)	Summit Industrial Income REIT (Reit)	Bank of America Merrill Lynch	(11)	(316)	Dfds A/S	Bank of America Merrill Lynch	(84)
731	Teck Resources Ltd 'B'	Bank of America Merrill Lynch	(528)	(1.401)	Dfds A/S	Goldman Sachs	(371)
3.234	Teck Resources Ltd 'B'	Goldman Sachs	(2.335)	1.510	FLSmidth & Co A/S	Bank of America Merrill Lynch	(1.476)
5.477	Teck Resources Ltd 'B'	Morgan Stanley	(906)	1.230	FLSmidth & Co A/S	Goldman Sachs	(1.159)
10.193	TELUS Corp	Bank of America Merrill Lynch	(2.070)	844	FLSmidth & Co A/S	Morgan Stanley	(199)
6.592	TELUS Corp	Goldman Sachs	(1.339)	80	GN Store Nord A/S	Bank of America Merrill Lynch	72
22.052	TELUS Corp	Morgan Stanley	6.136	237	GN Store Nord A/S	Goldman Sachs	359
132	TFI International Inc	Bank of America Merrill Lynch	110	1.273	GN Store Nord A/S	Morgan Stanley	2.474
688	TFI International Inc	Goldman Sachs	574	764	H Lundbeck A/S	Morgan Stanley	709
9.883	TFI International Inc	Morgan Stanley	1.635	3.376	ISS A/S	Bank of America Merrill Lynch	2.511
(2.070)	Thomson Reuters Corp	Bank of America Merrill Lynch	(1.199)	242	ISS A/S	Morgan Stanley	59
(532)	Thomson Reuters Corp	Goldman Sachs	(308)	(1.740)	Jyske Bank A/S	Bank of America Merrill Lynch	769
42	TMX Group Ltd	Bank of America Merrill Lynch	(132)	(996)	Jyske Bank A/S	Goldman Sachs	440
464	TMX Group Ltd	Goldman Sachs	(1.459)	127	Maersk Drilling A/S	Bank of America Merrill Lynch	11
100	TMX Group Ltd	Morgan Stanley	(419)	161	Maersk Drilling A/S	Goldman Sachs	60
544	TORC Oil & Gas Ltd	Bank of America Merrill Lynch	(29)	551	Matas A/S	Goldman Sachs	(89)
351	TORC Oil & Gas Ltd	Goldman Sachs	(18)	(127)	Netcompany Group A/S '144A'	Bank of America Merrill Lynch	(11)
(1.980)	Torex Gold Resources Inc	Bank of America Merrill Lynch	(1.087)	(301)	Netcompany Group A/S '144A'	Goldman Sachs	(27)
4.115	Toronto-Dominion Bank/The	Goldman Sachs	1.083	(215)	NNIT A/S '144A'	Goldman Sachs	(70)
3.900	Toronto-Dominion Bank/The	Morgan Stanley	29	(626)	Pandora A/S	Bank of America Merrill Lynch	55
478	Tourmaline Oil Corp	Morgan Stanley	(180)	(694)	Pandora A/S	Goldman Sachs	61
(111)	TransAlta Corp	Bank of America Merrill Lynch	2	(825)	Pandora A/S	Morgan Stanley	(134)
(258)	TransAlta Corp	Goldman Sachs	4	828	Per Aarsleff Holding A/S	Bank of America Merrill Lynch	(299)
(2.112)	TransAlta Renewables Inc	Goldman Sachs	(651)	1.640	Per Aarsleff Holding A/S	Goldman Sachs	(643)
(2.224)	WestJet Airlines Ltd	Bank of America Merrill Lynch	140	(513)	Ringkjoebing Landbobank A/S	Bank of America Merrill Lynch	(393)
(3.890)	WestJet Airlines Ltd	Goldman Sachs	234	(1.057)	Ringkjoebing Landbobank A/S	Goldman Sachs	(1.090)
(2.494)	WestJet Airlines Ltd	Morgan Stanley	338	53	Rockwool International A/S 'B'	Bank of America Merrill Lynch	632
(954)	Westshore Terminals Investment Corp	Bank of America Merrill Lynch	581	2	Rockwool International A/S 'B'	Goldman Sachs	25
(698)	Westshore Terminals Investment Corp	Goldman Sachs	425	88	Rockwool International A/S 'B'	Morgan Stanley	1.218
2.440	Wheaton Precious Metals Corp	Bank of America Merrill Lynch	1.798				
6.676	Wheaton Precious Metals Corp	Goldman Sachs	4.920				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Danemark suite				Finlande suite			
321	Royal Unibrew A/S	Bank of America Merrill Lynch	1.188	2.844	Wartsila OYJ Abp	Morgan Stanley	382
817	Royal Unibrew A/S	Goldman Sachs	3.321	274	YIT OYJ	Goldman Sachs	90
246	Royal Unibrew A/S	Morgan Stanley	971				3.024
718	Scandinavian Tobacco Group A/S '144A'	Bank of America Merrill Lynch	58	France			
7.864	Scandinavian Tobacco Group A/S '144A'	Goldman Sachs	637	(607)	Air France-KLM	Bank of America Merrill Lynch	(19)
1.062	SimCorp A/S	Bank of America Merrill Lynch	6.178	(1.957)	Air France-KLM	Goldman Sachs	(54)
814	SimCorp A/S	Goldman Sachs	4.716	391	Alten SA	Goldman Sachs	2.065
1.062	SimCorp A/S	Morgan Stanley	3.831	(112)	Atos SE	Goldman Sachs	(22)
(274)	Spar Nord Bank A/S	Bank of America Merrill Lynch	145	(13.628)	AXA SA	Bank of America Merrill Lynch	7.653
(1.028)	Sydbank A/S	Bank of America Merrill Lynch	151	(16.956)	AXA SA	Goldman Sachs	9.700
(1.516)	Sydbank A/S	Goldman Sachs	223	(22.765)	AXA SA	Morgan Stanley	7.639
			32.098	(593)	Beneteau SA	Bank of America Merrill Lynch	(788)
Finlande				(899)	Beneteau SA	Goldman Sachs	(1.231)
1.564	Aktia Bank OYJ	Bank of America Merrill Lynch	(641)	(36)	BioMerieux	Bank of America Merrill Lynch	(97)
3.172	Aktia Bank OYJ	Goldman Sachs	(1.466)	(106)	BNP Paribas SA	Bank of America Merrill Lynch	61
(852)	Cargotec OYJ 'B'	Bank of America Merrill Lynch	1.575	(2.966)	BNP Paribas SA	Morgan Stanley	1.664
(578)	Cargotec OYJ 'B'	Goldman Sachs	1.068	(234)	Boiron SA	Bank of America Merrill Lynch	(335)
(8.443)	Caverion OYJ	Goldman Sachs	(654)	2.351	Bouygues SA	Bank of America Merrill Lynch	(2.690)
(411)	Cramo OYJ	Bank of America Merrill Lynch	118	799	Bouygues SA	Goldman Sachs	(71)
(2.327)	Finnair OYJ	Bank of America Merrill Lynch	243	243	Bouygues SA	Morgan Stanley	45
(4.042)	Finnair OYJ	Goldman Sachs	422	623	Bureau Veritas SA	Bank of America Merrill Lynch	452
(4.267)	F-Secure OYJ	Bank of America Merrill Lynch	(23)	577	Bureau Veritas SA	Goldman Sachs	244
(2.796)	F-Secure OYJ	Goldman Sachs	(15)	(7.542)	Carrefour SA	Bank of America Merrill Lynch	3.070
320	Huhtamaki OYJ	Bank of America Merrill Lynch	(419)	(4.323)	Carrefour SA	Goldman Sachs	1.760
1.362	Huhtamaki OYJ	Goldman Sachs	(1.783)	(10.838)	Carrefour SA	Morgan Stanley	4.710
216	Huhtamaki OYJ	Morgan Stanley	(135)	(535)	Cellectis SA	Goldman Sachs	(206)
(175)	Kemira OYJ	Bank of America Merrill Lynch	133	(24.023)	CGG SA	Bank of America Merrill Lynch	(1.216)
(203)	Kemira OYJ	Goldman Sachs	154	(16.379)	CGG SA	Goldman Sachs	(829)
1.419	Kone OYJ 'B'	Bank of America Merrill Lynch	(1.249)	(8.244)	CGG SA	Morgan Stanley	(825)
7.096	Kone OYJ 'B'	Goldman Sachs	(6.245)	2.262	Cie de Saint-Gobain	Bank of America Merrill Lynch	(1.491)
4.272	Kone OYJ 'B'	Morgan Stanley	4.982	399	Cie de Saint-Gobain	Goldman Sachs	(85)
(278)	Konecranes OYJ	Bank of America Merrill Lynch	64	108	Cie de Saint-Gobain	Morgan Stanley	(95)
(128)	Konecranes OYJ	Goldman Sachs	30	807	Cie des Alpes	Bank of America Merrill Lynch	2.336
(6.813)	Metsa Board OYJ	Bank of America Merrill Lynch	4.310	660	Cie des Alpes	Goldman Sachs	1.974
(1.344)	Metsa Board OYJ	Goldman Sachs	850	(1.814)	Cie Generale des Etablissements Michelin SCA	Bank of America Merrill Lynch	8.182
(724)	Metsa Board OYJ	Morgan Stanley	243	(2.079)	Cie Generale des Etablissements Michelin SCA	Goldman Sachs	9.378
(1.016)	Nokian Renkaat OYJ	Goldman Sachs	1.677	(8.288)	Cie Generale des Etablissements Michelin SCA	Morgan Stanley	23.707
(9.125)	Outokumpu OYJ	Goldman Sachs	1.123	395	Cie Plastic Omnium SA	Bank of America Merrill Lynch	(85)
880	Tieto OYJ	Bank of America Merrill Lynch	(51)	271	Cie Plastic Omnium SA	Goldman Sachs	24
2.984	Tieto OYJ	Goldman Sachs	(263)	(331)	DBV Technologies SA	Bank of America Merrill Lynch	(197)
788	Tikkurila OYJ	Bank of America Merrill Lynch	(87)	(709)	DBV Technologies SA	Goldman Sachs	(421)
598	Tikkurila OYJ	Goldman Sachs	319	(42)	Devoteam SA	Goldman Sachs	29
918	Tokmanni Group Corp	Bank of America Merrill Lynch	(40)	(1.157)	Elior Group SA '144A'	Goldman Sachs	(271)
506	Tokmanni Group Corp	Goldman Sachs	(22)	(1.026)	Elis SA	Bank of America Merrill Lynch	(734)
271	Valmet OYJ	Morgan Stanley	12	(863)	Elis SA	Goldman Sachs	(617)
6.395	Wartsila OYJ Abp	Bank of America Merrill Lynch	(1.660)	(92)	Eramet	Goldman Sachs	152
463	Wartsila OYJ Abp	Goldman Sachs	(18)				

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Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
France suite				France suite			
606	EssilorLuxottica SA	Goldman Sachs	1.133	58	Mersen SA	Bank of America	
425	EssilorLuxottica SA	Morgan Stanley	1.075			Merrill Lynch	(86)
(200)	Eurofins Scientific SE	Bank of America		257	Metropole Television SA	Goldman Sachs	(167)
		Merrill Lynch	(2.508)	316	Nexans SA	Bank of America	
792	Euronext NV '144A'	Bank of America				Merrill Lynch	35
		Merrill Lynch	(2.658)	183	Nexans SA	Goldman Sachs	20
547	Euronext NV '144A'	Goldman Sachs	(1.835)	229	Nexans SA	Morgan Stanley	(93)
415	Euronext NV '144A'	Morgan Stanley	160	235	Nexity SA	Bank of America	
(7.548)	Europcar Mobility Group '144A'					Merrill Lynch	(352)
		Goldman Sachs	(4.358)	904	Nexity SA	Goldman Sachs	(1.353)
116	Fnac Darty SA	Bank of America		3.319	Nexity SA	Morgan Stanley	(2.775)
		Merrill Lynch	223	137	Orpea	Bank of America	
66	Fnac Darty SA	Goldman Sachs	127			Merrill Lynch	362
228	Gaztransport Et Technigaz SA	Bank of America		145	Pernod Ricard SA	Goldman Sachs	(487)
		Merrill Lynch	(653)	862	Pernod Ricard SA	Morgan Stanley	474
694	Gaztransport Et Technigaz SA			2.351	Publicis Groupe SA	Goldman Sachs	1.423
		Goldman Sachs	(1.985)	549	Quadiant	Bank of America	
1.374	Gaztransport Et Technigaz SA					Merrill Lynch	218
		Morgan Stanley	(907)	232	Quadiant	Goldman Sachs	50
(1.729)	Genfit	Bank of America		10.410	Rexel SA	Bank of America	
		Merrill Lynch	(818)			Merrill Lynch	(5.057)
207	Getlink SE	Goldman Sachs	17	7.887	Rexel SA	Goldman Sachs	(4.785)
1.053	Getlink SE	Morgan Stanley	(234)	18.744	Rexel SA	Morgan Stanley	(5.913)
(62)	GL Events	Goldman Sachs	(24)	61	Rubis SCA	Bank of America	
(23)	Guerbet	Bank of America				Merrill Lynch	(178)
		Merrill Lynch	(25)	827	Rubis SCA	Goldman Sachs	(2.411)
(57)	Guerbet	Goldman Sachs	(63)	171	Rubis SCA	Morgan Stanley	(207)
(128)	Haulotte Group SA	Bank of America		(625)	Societe Generale SA	Bank of America	
		Merrill Lynch	(44)			Merrill Lynch	(254)
125	Hermes International	Bank of America		(406)	Societe Generale SA	Goldman Sachs	(67)
		Merrill Lynch	2.860	(591)	Societe Generale SA	Morgan Stanley	(52)
72	Hermes International	Goldman Sachs	1.660	414	Sodexo SA	Bank of America	
24	Hermes International	Morgan Stanley	618			Merrill Lynch	(145)
(259)	ICADE (Reit)	Bank of America		392	Sodexo SA	Goldman Sachs	47
		Merrill Lynch	(695)	638	Sodexo SA	Morgan Stanley	(618)
(39)	ID Logistics Group	Bank of America		(5)	SOITEC	Goldman Sachs	42
		Merrill Lynch	(584)	(239)	SOITEC	Morgan Stanley	3.615
(207)	ID Logistics Group	Goldman Sachs	(3.097)	274	Spie SA	Bank of America	
2.775	Imerys SA	Bank of America				Merrill Lynch	(49)
		Merrill Lynch	(5.190)	1.359	Spie SA	Goldman Sachs	(135)
3.025	Imerys SA	Goldman Sachs	(5.658)	797	Spie SA	Morgan Stanley	123
856	Imerys SA	Morgan Stanley	(998)	(3.765)	STMicroelectronics NV	Morgan Stanley	(2.485)
(380)	Innate Pharma SA	Goldman Sachs	(69)	1.266	Teleperformance	Bank of America	
(252)	Ipsen SA	Goldman Sachs	636			Merrill Lynch	4.735
1.013	IPSOS	Bank of America		345	Teleperformance	Goldman Sachs	1.290
		Merrill Lynch	2.173	774	Teleperformance	Morgan Stanley	681
1.423	IPSOS	Goldman Sachs	3.059	35	Trigano SA	Bank of America	
(313)	Jacquet Metal Service SA	Bank of America				Merrill Lynch	329
		Merrill Lynch	193	(331)	Vallourec SA	Bank of America	
(212)	Jacquet Metal Service SA	Goldman Sachs	131			Merrill Lynch	16
7.377	Lagardere SCA	Bank of America		1.130	Veolia Environnement SA	Bank of America	
		Merrill Lynch	(6.889)			Merrill Lynch	522
6.570	Lagardere SCA	Goldman Sachs	(6.288)	1.770	Veolia Environnement SA	Goldman Sachs	818
2.529	Lagardere SCA	Morgan Stanley	—	6.821	Veolia Environnement SA	Morgan Stanley	3.527
422	Legrand SA	Goldman Sachs	(20)	(311)	Vicat SA	Bank of America	
398	Legrand SA	Morgan Stanley	158			Merrill Lynch	—
344	LVMH Moet Hennessy Louis Vuitton SE	Bank of America		(69)	Vicat SA	Goldman Sachs	—
		Merrill Lynch	3.130	405	Vilmorin & Cie SA	Bank of America	
788	LVMH Moet Hennessy Louis Vuitton SE					Merrill Lynch	89
		Goldman Sachs	2.861	228	Vilmorin & Cie SA	Goldman Sachs	50
1.269	LVMH Moet Hennessy Louis Vuitton SE			47	Virbac SA	Bank of America	
		Morgan Stanley	17.521			Merrill Lynch	724
149	Manitou BF SA	Bank of America		50	Virbac SA	Goldman Sachs	770
		Merrill Lynch	98	(6.842)	Vivendi SA	Goldman Sachs	44
122	Manitou BF SA	Goldman Sachs	81	204	Wendel SA	Bank of America	
(299)	Mercialys SA (Reit)	Bank of America				Merrill Lynch	(22)
		Merrill Lynch	69				

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
France suite				Allemagne suite			
77	Wendel SA	Goldman Sachs	164	(15.512)	Deutsche Telekom AG	Morgan Stanley	(3.072)
120	Wendel SA	Morgan Stanley	(198)	(1.479)	Deutsche Wohnen SE	Bank of America	
(184)	X-Fab Silicon Foundries SE '144A'	Goldman Sachs	32			Merrill Lynch	(1.611)
			57.160	132	Dialog Semiconductor Plc	Goldman Sachs	109
				645	DIC Asset AG	Bank of America	
						Merrill Lynch	1.348
				442	DIC Asset AG	Goldman Sachs	924
(3.103)	ADLER Real Estate AG	Bank of America	(1.032)	(37)	Draegerwerk AG & Co KGaA	Bank of America	
		Merrill Lynch	(663)	(45)	Draegerwerk AG & Co KGaA	Merrill Lynch	6
(1.764)	ADLER Real Estate AG	Goldman Sachs	(381)	25	Draegerwerk AG & Co KGaA (Pref)	Goldman Sachs	7
(456)	ADO Properties SA '144A'	Bank of America	(771)	80	Draegerwerk AG & Co KGaA (Pref)	Bank of America	(12)
(1.162)	ADO Properties SA '144A'	Goldman Sachs	19	459	DWS Group GmbH & Co KGaA	Merrill Lynch	(40)
(609)	AIXTRON SE	Merrill Lynch	24	157	DWS Group GmbH & Co KGaA	Goldman Sachs	(106)
(769)	AIXTRON SE	Goldman Sachs	99	693	DWS Group GmbH & Co KGaA '144A'	Goldman Sachs	(160)
1.686	alstria office REIT-AG (Reit)	Goldman Sachs	755	(3.864)	E.ON SE	Morgan Stanley	(2.070)
3.761	alstria office REIT-AG (Reit)	Morgan Stanley	94	363	Encavis AG	Bank of America	(157)
(26)	Basler AG	Goldman Sachs	(806)	11.912	Encavis AG	Goldman Sachs	(4.510)
(698)	BayWa AG	Goldman Sachs	1.009	202	Fielmann AG	Bank of America	(369)
(764)	Befesa SA '144A'	Bank of America	936	(166)	Flatex AG	Merrill Lynch	(46)
(709)	Befesa SA '144A'	Goldman Sachs	(1.460)	(737)	Flatex AG	Goldman Sachs	(203)
(531)	Beiersdorf AG	Morgan Stanley	23	6.675	Freenet AG	Bank of America	
12	bet-at-home.com AG	Bank of America	39	9.407	Freenet AG	Merrill Lynch	(1.028)
20	bet-at-home.com AG	Goldman Sachs	(1.220)	9.684	Freenet AG	Goldman Sachs	(1.449)
(758)	Bilfinger SE	Bank of America	(962)	354	GEA Group AG	Morgan Stanley	(3.409)
(575)	Bilfinger SE	Goldman Sachs	(2.536)			Bank of America	
(2.116)	Bilfinger SE	Morgan Stanley	(192)	1.098	Grand City Properties SA	Merrill Lynch	(110)
(759)	Borussia Dortmund GmbH & Co KGaA	Bank of America	170	(221)	H&R GmbH & Co KGaA	Morgan Stanley	314
182	CANCOM SE	Goldman Sachs	1.723	(342)	H&R GmbH & Co KGaA	Bank of America	(88)
227	Carl Zeiss Meditec AG	Bank of America	501	416	Hamborner AG (Reit)	Merrill Lynch	(135)
66	Carl Zeiss Meditec AG	Goldman Sachs	1.417	5.429	Hamborner AG (Reit)	Goldman Sachs	(281)
137	Cewe Stiftung & Co KGAA	Bank of America	755	599	Hamburger Hafen und Logistik AG	Bank of America	(227)
73	Cewe Stiftung & Co KGAA	Goldman Sachs	1.413	3.711	Hamburger Hafen und Logistik AG	Goldman Sachs	(1.649)
(4.282)	comdirect bank AG	Goldman Sachs	5.151	109	HelloFresh SE	Goldman Sachs	225
1.957	CompuGroup Medical SE	Bank of America	1.409	505	Henkel AG & Co KGaA (Pref)	Bank of America	505
515	CompuGroup Medical SE	Goldman Sachs	1.259	217	Henkel AG & Co KGaA (Pref)	Merrill Lynch	(90)
539	CompuGroup Medical SE	Morgan Stanley	(1.100)	1.630	Henkel AG & Co KGaA (Pref)	Goldman Sachs	2.550
197	Continental AG	Bank of America	(859)	564	Hornbach Holding AG & Co KGaA	Bank of America	(1.033)
310	Continental AG	Merrill Lynch	(58)	498	Hornbach Holding AG & Co KGaA	Merrill Lynch	(931)
(50)	CropEnergies AG	Goldman Sachs	(94)	20	Hypoport AG	Bank of America	
(81)	CropEnergies AG	Bank of America	1.399	9	Hypoport AG	Merrill Lynch	407
899	CTS Eventim AG & Co KGaA	Goldman Sachs	12.316	(6.055)	Infineon Technologies AG	Goldman Sachs	183
3.946	CTS Eventim AG & Co KGaA	Merrill Lynch	5.554			Bank of America	
5.609	CTS Eventim AG & Co KGaA	Bank of America	(6.045)	(10.038)	Infineon Technologies AG	Merrill Lynch	(1.412)
(1.269)	Delivery Hero SE	Morgan Stanley	(4.604)	(16.812)	Infineon Technologies AG	Goldman Sachs	1.099
(1.014)	Delivery Hero SE	Goldman Sachs	(9.483)	210	Isra Vision AG	Morgan Stanley	(4.084)
(2.931)	Delivery Hero SE	Morgan Stanley	(90)	(272)	Jungheinrich AG (Pref)	Goldman Sachs	(1.428)
(42)	Deutsche Beteiligungs AG	Goldman Sachs	(78)	(755)	Jungheinrich AG (Pref)	Bank of America	
89	Deutsche EuroShop AG	Bank of America	(2.470)			Merrill Lynch	(12)
2.806	Deutsche EuroShop AG	Goldman Sachs	(5.491)			Goldman Sachs	(33)
9.543	Deutsche Post AG	Bank of America	(4.551)				
8.443	Deutsche Post AG	Goldman Sachs	(107)				
1.618	Deutsche Post AG	Morgan Stanley	(702)				
(6.073)	Deutsche Telekom AG	Goldman Sachs					

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Allemagne suite				Allemagne suite			
(674)	K+S AG	Goldman Sachs	81	(2.960)	SGL Carbon SE	Goldman Sachs	658
(1.148)	KION Group AG	Bank of America Merrill Lynch	556	(197)	Shop Apotheke Europe NV '144A'	Bank of America Merrill Lynch	(184)
(485)	KION Group AG	Goldman Sachs	235	(67)	Shop Apotheke Europe NV '144A'	Goldman Sachs	(63)
(2.118)	KION Group AG	Morgan Stanley	(2.051)	(60)	Siemens Healthineers AG '144A'	Bank of America Merrill Lynch	(51)
(499)	Kloeckner & Co SE	Goldman Sachs	(30)	(402)	Siemens Healthineers AG '144A'	Morgan Stanley	(338)
(336)	Krones AG	Goldman Sachs	430	(641)	Siltronic AG	Bank of America Merrill Lynch	2.610
208	KWS Saat SE & Co KGaA	Bank of America Merrill Lynch	(202)	(762)	Siltronic AG	Goldman Sachs	3.102
265	KWS Saat SE & Co KGaA	Goldman Sachs	(280)	(179)	Siltronic AG	Morgan Stanley	(55)
(124)	LEG Immobilien AG	Bank of America Merrill Lynch	58	(187)	Sixt SE (Pref)	Bank of America Merrill Lynch	(741)
(190)	LEG Immobilien AG	Goldman Sachs	(199)	(121)	Sixt SE (Pref)	Goldman Sachs	(479)
1.174	Merck KGaA	Bank of America Merrill Lynch	(1.528)	(179)	SMA Solar Technology AG	Bank of America Merrill Lynch	193
378	Merck KGaA	Goldman Sachs	(707)	(132)	SMA Solar Technology AG Software AG	Goldman Sachs Bank of America Merrill Lynch	142
655	Merck KGaA	Morgan Stanley	(226)	58	Software AG	Bank of America Merrill Lynch	14
925	MLP SE	Bank of America Merrill Lynch	41	371	Software AG	Goldman Sachs	90
870	MLP SE	Goldman Sachs	38	1.869	Stroeer SE & Co KGaA	Bank of America Merrill Lynch	(3.101)
(209)	MorphoSys AG	Bank of America Merrill Lynch	(3.840)	407	Stroeer SE & Co KGaA	Goldman Sachs	(3.160)
(101)	MorphoSys AG	Goldman Sachs	(1.856)	(160)	Suedzucker AG	Morgan Stanley Bank of America Merrill Lynch	(190)
922	MTU Aero Engines AG	Bank of America Merrill Lynch	3.854	(793)	Suedzucker AG	Goldman Sachs	(1.021)
(129)	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	Bank of America Merrill Lynch	(716)	(2.473)	Suedzucker AG	Morgan Stanley	(3.292)
(23)	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	Goldman Sachs	(130)	169	Surteco Group SE	Goldman Sachs	193
280	Nemetschek SE	Bank of America Merrill Lynch	200	977	TAG Immobilien AG	Goldman Sachs	(279)
469	Nemetschek SE	Goldman Sachs	176	1.909	Takkt AG	Bank of America Merrill Lynch	588
(211)	Norma Group SE	Bank of America Merrill Lynch	209	775	Takkt AG	Goldman Sachs	239
(486)	Norma Group SE	Goldman Sachs	481	(5.107)	TeamViewer AG	Bank of America Merrill Lynch	1.180
(2.088)	PATRIZIA AG	Goldman Sachs	413	(3.920)	TeamViewer AG	Morgan Stanley	(3.278)
(9)	Pfeiffer Vacuum Technology AG	Bank of America Merrill Lynch	33	47.436	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	(574)
(226)	Pfeiffer Vacuum Technology AG	Goldman Sachs	820	113.549	Telefonica Deutschland Holding AG	Goldman Sachs	(1.374)
(125)	Porsche Automobil Holding SE (Pref)	Goldman Sachs	3	58.655	Telefonica Deutschland Holding AG	Morgan Stanley	3.936
1.145	Puma SE	Bank of America Merrill Lynch	1.449	(3.309)	thyssenkrupp AG	Bank of America Merrill Lynch	6.443
779	Puma SE	Morgan Stanley	1.800	(10.673)	thyssenkrupp AG	Goldman Sachs	20.783
(3.302)	QIAGEN NV	Bank of America Merrill Lynch	(17.292)	(4.481)	thyssenkrupp AG	Morgan Stanley	2.514
(3.345)	QIAGEN NV	Goldman Sachs	(17.517)	60	Varta AG	Goldman Sachs	1.214
97	Rational AG	Bank of America Merrill Lynch	(1.868)	117	Varta AG	Morgan Stanley	2.085
197	Rational AG	Goldman Sachs	(3.793)	105	Volkswagen AG	Goldman Sachs	(924)
76	Rational AG	Morgan Stanley	(293)	119	Volkswagen AG	Morgan Stanley	(373)
81	Rheinmetall AG	Bank of America Merrill Lynch	(552)	(1.464)	Vonovia SE	Goldman Sachs	(870)
176	Rheinmetall AG	Goldman Sachs	(1.199)	(51)	Vossloh AG	Bank of America Merrill Lynch	20
(174)	RIB Software SE	Bank of America Merrill Lynch	69	439	Wacker Neuson SE	Bank of America Merrill Lynch	(102)
(79)	RIB Software SE	Goldman Sachs	31	1.017	Wacker Neuson SE	Goldman Sachs	17
(1.907)	Rocket Internet SE '144A'	Goldman Sachs	2.098	112	Wirecard AG	Bank of America Merrill Lynch	11
153	Sartorius AG (Pref)	Bank of America Merrill Lynch	1.902	95	Wirecard AG	Goldman Sachs	(262)
413	Sartorius AG (Pref)	Goldman Sachs	5.134	95	Wirecard AG	Morgan Stanley	209
447	Sartorius AG (Pref)	Morgan Stanley	4.328	547	Wuestenrot & Wuerttembergische AG	Bank of America Merrill Lynch	265
(816)	SGL Carbon SE	Bank of America Merrill Lynch	181	722	Wuestenrot & Wuerttembergische AG	Goldman Sachs	349
				1.593	Zalando SE '144A'	Bank of America Merrill Lynch	648

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BlackRock Global Long/Short Equity Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Allemagne suite				Hong Kong suite			
2.051 (90)	Zalando SE '144A' zooplus AG	Goldman Sachs Bank of America Merrill Lynch	835 426	5.000 (200)	Techtronic Industries Co Ltd VTech Holdings Ltd	Morgan Stanley Bank of America Merrill Lynch	(224)
(74)	zooplus AG	Goldman Sachs	350	200	VTech Holdings Ltd	Bank of America Merrill Lynch	(56)
			(33.278)	300	VTech Holdings Ltd	Goldman Sachs	(84)
Hong Kong				(4.100)	VTech Holdings Ltd	Morgan Stanley	969
500	ASM Pacific Technology Ltd	Bank of America Merrill Lynch	(121)	7.000	Wharf Holdings Ltd/The	Bank of America Merrill Lynch	662
(27.100)	Budweiser Brewing Co APAC Ltd '144A'	Goldman Sachs	6.058	1.000	Wheelock & Co Ltd	Morgan Stanley	6
2.000	Cafe de Coral Holdings Ltd	Morgan Stanley	31				4.170
12.000	Champion REIT (Reit)	Goldman Sachs	107	Irlande			
500	CK Asset Holdings Ltd	Morgan Stanley	(48)	4.785	AIB Group Plc	Morgan Stanley	299
2.000	Dah Sing Financial Holdings Ltd	Bank of America Merrill Lynch	38	1.017	Bank of Ireland Group Plc	Goldman Sachs	88
1.600	Dah Sing Financial Holdings Ltd	Goldman Sachs	31	(5.430)	CRH Plc	Bank of America Merrill Lynch	(5.795)
500	Fairwood Holdings Ltd	Goldman Sachs	57	(7.221)	CRH Plc	Goldman Sachs	(7.706)
6.000	Hang Lung Group Ltd	Bank of America Merrill Lynch	(261)	(5.720)	Dalata Hotel Group Plc	Goldman Sachs	1.196
2.000	Hang Lung Group Ltd	Goldman Sachs	(87)	(1.727)	Glanbia Plc	Bank of America Merrill Lynch	1.748
(13.100)	Hang Seng Bank Ltd	Goldman Sachs	(458)	(980)	Glanbia Plc	Goldman Sachs	948
1.000	Health & Happiness H&H International Holdings Ltd	Goldman Sachs	377	3.063	Hibernia Plc (Reit)	Goldman Sachs	276
1.500	HKBN Ltd	Bank of America Merrill Lynch	119	(10.411)	Irish Residential Properties Plc (Reit)	Bank of America Merrill Lynch	148
500	HKBN Ltd	Goldman Sachs	40	(5.700)	Irish Residential Properties Plc (Reit)	Goldman Sachs	13
(5.500)	Hong Kong Exchanges & Clearing Ltd	Goldman Sachs	(4.496)	205	Origin Enterprises Plc	Bank of America Merrill Lynch	(191)
4.000	Hysan Development Co Ltd	Bank of America Merrill Lynch	(102)				(8.976)
3.000	Hysan Development Co Ltd	Goldman Sachs	(77)	Israël			
7.000	Johnson Electric Holdings Ltd	Bank of America Merrill Lynch	(393)	(2.308)	ADO Group Ltd	Bank of America Merrill Lynch	38
500	Johnson Electric Holdings Ltd	Goldman Sachs	(28)	(271)	ADO Group Ltd	Goldman Sachs	(30)
(3.500)	Kerry Logistics Network Ltd	Morgan Stanley	(45)	(984)	AFI Properties Ltd	Bank of America Merrill Lynch	(1.360)
9.000	Melco International Development Ltd	Bank of America Merrill Lynch	(460)	(1.032)	AFI Properties Ltd	Goldman Sachs	(297)
5.000	Melco International Development Ltd	Goldman Sachs	(255)	487	Alony Hetz Properties & Investments Ltd	Bank of America Merrill Lynch	475
(36.000)	Minth Group Ltd	Goldman Sachs	6.898	(200)	Azrieli Group Ltd	Bank of America Merrill Lynch	(179)
(500)	MTR Corp Ltd	Goldman Sachs	(53)	(2.226)	Bank Hapoalim BM	Bank of America Merrill Lynch	128
17.000	NWS Holdings Ltd	Bank of America Merrill Lynch	(1.650)	(10.825)	Bezeq The Israeli Telecommunication Corp Ltd	Goldman Sachs	(84)
5.000	NWS Holdings Ltd	Goldman Sachs	(485)	(326)	Brack Capital Properties NV	Goldman Sachs	(338)
16.000	NWS Holdings Ltd	Morgan Stanley	(368)	(489)	Cellcom Israel Ltd	Goldman Sachs	(161)
(3.300)	PRADA SpA	Bank of America Merrill Lynch	(717)	(221)	ClaI Insurance Enterprises Holdings Ltd	Bank of America Merrill Lynch	(287)
(93.900)	PRADA SpA	Morgan Stanley	(22.731)	(700)	ClaI Insurance Enterprises Holdings Ltd	Goldman Sachs	(806)
6.000	Sino Land Co Ltd	Bank of America Merrill Lynch	414	(235)	Delek Group Ltd	Bank of America Merrill Lynch	507
16.000	Sino Land Co Ltd	Goldman Sachs	1.104	(22)	Delek Group Ltd	Goldman Sachs	96
8.000	Sino Land Co Ltd	Morgan Stanley	184	175	Elco Ltd	Bank of America Merrill Lynch	485
(14.000)	SJM Holdings Ltd	Bank of America Merrill Lynch	519	961	Elco Ltd	Goldman Sachs	3.431
(339.000)	SJM Holdings Ltd	Goldman Sachs	12.558	(10.753)	Energix-Renewable Energies Ltd	Bank of America Merrill Lynch	(2.539)
9.500	Swire Pacific Ltd 'A'	Bank of America Merrill Lynch	2.488	(13.521)	Energix-Renewable Energies Ltd	Goldman Sachs	(1.869)
7.000	Swire Pacific Ltd 'A'	Goldman Sachs	1.833	(109)	Fattal Holdings 1998 Ltd	Bank of America Merrill Lynch	233
9.500	Swire Pacific Ltd 'A'	Morgan Stanley	789	368	First International Bank Of Israel Ltd	Goldman Sachs	636
7.200	Swire Properties Ltd	Bank of America Merrill Lynch	1.019	(37)	Formula Systems 1985 Ltd	Goldman Sachs	(112)
7.200	Swire Properties Ltd	Goldman Sachs	757				
8.000	Techtronic Industries Co Ltd	Bank of America Merrill Lynch	102				
12.000	Techtronic Industries Co Ltd	Goldman Sachs	153				

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BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Israël suite				Italie suite			
(933)	Gazit-Globe Ltd	Bank of America Merrill Lynch	(58)	(2.163)	BPER Banca	Goldman Sachs	(21)
(1.050)	Gazit-Globe Ltd	Goldman Sachs	(632)	(13.568)	Brembo SpA	Bank of America Merrill Lynch	(5.971)
(150)	Hadera Paper Ltd	Bank of America Merrill Lynch	428	(14.710)	Brembo SpA	Goldman Sachs	(6.473)
(94)	Hadera Paper Ltd	Goldman Sachs	263	(3.411)	Brembo SpA	Morgan Stanley	(1.539)
(334)	Hilan Ltd	Goldman Sachs	1.135	22	Brunello Cucinelli SpA	Bank of America Merrill Lynch	78
(583)	IDI Insurance Co Ltd	Goldman Sachs	(672)	216	Brunello Cucinelli SpA	Goldman Sachs	765
(16.725)	Industrial Buildings Corp Ltd	Goldman Sachs	(5.490)	325	Buzzi Unicem SpA	Bank of America Merrill Lynch	(182)
(54)	Israel Corp Ltd/The	Bank of America Merrill Lynch	(193)	1.954	Buzzi Unicem SpA	Goldman Sachs	(1.096)
(1.569)	Kenon Holdings Ltd/Singapore	Goldman Sachs	2.063	1.336	Cementir Holding NV	Bank of America Merrill Lynch	854
28	Melison Ltd	Bank of America Merrill Lynch	90	3.787	Cerved Group SpA	Bank of America Merrill Lynch	1.521
180	Melison Ltd	Goldman Sachs	534	2.484	Cerved Group SpA	Goldman Sachs	984
(256)	Menora Mivtachim Holdings Ltd	Bank of America Merrill Lynch	(203)	(4.600)	CNH Industrial NV	Goldman Sachs	2.515
(386)	Norstar Holdings Inc	Goldman Sachs	(464)	(9.934)	CNH Industrial NV	Morgan Stanley	1.639
311	Nova Measuring Instruments Ltd	Bank of America Merrill Lynch	(263)	(90)	Danieli & C Officine Meccaniche SpA	Bank of America Merrill Lynch	(115)
259	Nova Measuring Instruments Ltd	Goldman Sachs	(522)	(290)	Danieli & C Officine Meccaniche SpA	Goldman Sachs	(370)
(463)	Partner Communications Co Ltd	Goldman Sachs	(68)	(236)	Danieli & C Officine Meccaniche SpA - RSP	Goldman Sachs	(192)
(214)	Paz Oil Co Ltd	Goldman Sachs	333	(149)	Datalogic SpA	Goldman Sachs	(202)
(48)	Property & Building Corp Ltd	Bank of America Merrill Lynch	(112)	(165)	De' Longhi SpA	Goldman Sachs	(241)
243	Rami Levy Chain Stores Hashikma Marketing 2006 Ltd	Bank of America Merrill Lynch	336	(126)	DiaSorin SpA	Bank of America Merrill Lynch	(962)
(2.185)	Sapiens International Corp NV	Goldman Sachs	(736)	(1.301)	doValue SpA '144A'	Bank of America Merrill Lynch	1.271
(438)	Shapir Engineering and Industry Ltd	Goldman Sachs	(410)	(715)	doValue SpA '144A'	Goldman Sachs	944
(10.815)	Shikun & Binui Ltd	Goldman Sachs	(2.024)	(100)	EI.En. SpA	Goldman Sachs	(425)
(421)	Shufersal Ltd	Bank of America Merrill Lynch	42	(4.416)	Enel SpA	Morgan Stanley	(685)
(3.280)	Shufersal Ltd	Goldman Sachs	501	(42)	EXOR NV	Goldman Sachs	123
(875)	Tower Semiconductor Ltd	Goldman Sachs	194	(61)	EXOR NV	Morgan Stanley	(13)
			(7.961)	971	Ferrari NV	Bank of America Merrill Lynch	2.777
				138	Ferrari NV	Goldman Sachs	395
				769	Ferrari NV	Morgan Stanley	3.553
				(3.038)	Fila SpA	Goldman Sachs	(3.743)
				(2.773)	FinecoBank Banca Fineco SpA	Bank of America Merrill Lynch	229
				(10.381)	FinecoBank Banca Fineco SpA	Goldman Sachs	857
116	Amplifon SpA	Bank of America Merrill Lynch	137	(9.977)	Freni Brembo SpA	Goldman Sachs	(4.390)
1.318	Amplifon SpA	Goldman Sachs	2.146	(223)	Gruppo MutuiOnline SpA	Bank of America Merrill Lynch	(275)
(1.728)	Ascopiave SpA	Goldman Sachs	(105)	(198)	Gruppo MutuiOnline SpA	Goldman Sachs	(244)
590	ASTM SpA	Bank of America Merrill Lynch	(779)	3.148	Hera SpA	Bank of America Merrill Lynch	159
1.971	Autogrill SpA	Bank of America Merrill Lynch	987	15.629	Hera SpA	Goldman Sachs	859
2.160	Banca Farmafactoring SpA '144A'	Bank of America Merrill Lynch	344	82	IMA Industria Macchine Automatiche SpA	Bank of America Merrill Lynch	726
3.345	Banca Farmafactoring SpA '144A'	Goldman Sachs	516	17	IMA Industria Macchine Automatiche SpA	Goldman Sachs	133
228	Banca Generali SpA	Bank of America Merrill Lynch	(421)	(2.071)	Infrastrutture Wireless Italiane SpA '144A'	Bank of America Merrill Lynch	(341)
(231)	Banca IFIS SpA	Goldman Sachs	252	(396)	Infrastrutture Wireless Italiane SpA '144A'	Goldman Sachs	(91)
1.442	Banca Mediolanum SpA	Goldman Sachs	992	(385)	Infrastrutture Wireless Italiane SpA '144A'	Morgan Stanley	(144)
(1.112)	Banca Monte dei Paschi di Siena SpA	Goldman Sachs	4	483	Interpump Group SpA	Bank of America Merrill Lynch	638
(2.281)	Banca Popolare di Sondrio SCPA	Bank of America Merrill Lynch	(132)	520	Interpump Group SpA	Goldman Sachs	686
(2.309)	Banca Popolare di Sondrio SCPA	Goldman Sachs	(127)	241	Interpump Group SpA	Morgan Stanley	445
(120.697)	Banco BPM SpA	Goldman Sachs	929	(99.164)	Intesa Sanpaolo SpA	Bank of America Merrill Lynch	3.382
(335)	Biesse SpA	Bank of America Merrill Lynch	(601)	(71.430)	Intesa Sanpaolo SpA	Goldman Sachs	2.436
(475)	BPER Banca	Bank of America Merrill Lynch	(5)	(66.959)	Intesa Sanpaolo SpA	Morgan Stanley	2.689

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Italie suite				Japon suite			
(1.465)	Iren SpA	Goldman Sachs	(77)	2.900	Aeon Mall Co Ltd	Bank of America	
7.214	Italgas SpA	Bank of America				Merrill Lynch	609
		Merrill Lynch	(453)	8.900	Aeon Mall Co Ltd	Goldman Sachs	1.868
4.878	Italgas SpA	Goldman Sachs	(216)	4.500	Aeon Mall Co Ltd	Morgan Stanley	2.177
(15.672)	Juventus Football Club SpA	Goldman Sachs	647	9.200	AGC Inc/Japan	Morgan Stanley	5.458
(155.109)	Juventus Football Club SpA	Morgan Stanley	4.863	1.400	Aica Kogyo Co Ltd	Bank of America	
(2.559)	Maire Tecnimont SpA	Bank of America				Merrill Lynch	804
		Merrill Lynch	(408)	700	Aica Kogyo Co Ltd	Goldman Sachs	428
260	MARR SpA	Bank of America		900	Aida Engineering Ltd	Bank of America	
		Merrill Lynch	378			Merrill Lynch	82
212	MARR SpA	Goldman Sachs	308	1.700	Aida Engineering Ltd	Goldman Sachs	155
(642)	Moncler SpA	Bank of America		(26.300)	Aiful Corp	Goldman Sachs	(2.161)
		Merrill Lynch	(1.439)	(400)	Air Water Inc	Goldman Sachs	1.176
(2.165)	Moncler SpA	Morgan Stanley	(6.409)	1.000	Aisan Industry Co Ltd	Bank of America	
(8.434)	OVS SpA '144A'	Goldman Sachs	(1.642)			Merrill Lynch	(630)
(240)	Piaggio & C SpA	Goldman Sachs	12	900	Aisan Industry Co Ltd	Goldman Sachs	(567)
(3.041)	Prysmian SpA	Bank of America		(1.700)	Ajinomoto Co Inc	Morgan Stanley	(155)
		Merrill Lynch	(3.596)	700	Amada Holdings Co Ltd	Morgan Stanley	4
(9.577)	Prysmian SpA	Goldman Sachs	(11.326)	1.000	Amano Corp	Bank of America	
450	RAI Way SpA '144A'	Bank of America				Merrill Lynch	563
		Merrill Lynch	149	900	Amano Corp	Goldman Sachs	678
1.457	RAI Way SpA '144A'	Goldman Sachs	481	(1.800)	ANA Holdings Inc	Bank of America	
(234)	SAES Getters SpA	Bank of America				Merrill Lynch	225
		Merrill Lynch	(631)	(2.600)	ANA Holdings Inc	Goldman Sachs	362
(305)	SAES Getters SpA	Goldman Sachs	(822)	(1.600)	ANA Holdings Inc	Morgan Stanley	(336)
(1.057)	Saipem SpA	Bank of America		300	Anest Iwata Corp	Goldman Sachs	(74)
		Merrill Lynch	281	(1.700)	AnGes Inc	Goldman Sachs	78
(163)	Saipem SpA	Goldman Sachs	43	1.200	Anritsu Corp	Bank of America	
(1.734)	Societa Cattolica di Assicurazioni SC	Goldman Sachs	124	400	Anritsu Corp	Merrill Lynch	(110)
(1.731)	STMicronics NV	Goldman Sachs	(705)	600	AOKI Holdings Inc	Goldman Sachs	(37)
(8.334)	STMicronics NV	Morgan Stanley	(5.685)			Bank of America	
(2.216)	Tamburi Investment Partners SpA	Bank of America		600	AOKI Holdings Inc	Goldman Sachs	(22)
		Merrill Lynch	(707)	1.000	Aoyama Trading Co Ltd	Bank of America	(22)
(1.233)	Tamburi Investment Partners SpA	Goldman Sachs	(393)			Merrill Lynch	(748)
(61.493)	Telecom Italia SpA/Milano	Goldman Sachs	(1.671)	7.500	Aoyama Trading Co Ltd	Goldman Sachs	(4.989)
(75)	Tod's SpA	Bank of America		(600)	Arata Corp	Goldman Sachs	(24)
		Merrill Lynch	63	100	Arcland Sakamoto Co Ltd	Goldman Sachs	(52)
(540)	Tod's SpA	Goldman Sachs	451	1.500	Arcland Service Holdings Co Ltd	Bank of America	
(2.790)	UniCredit SpA	Goldman Sachs	(497)			Merrill Lynch	(602)
(3.838)	UniCredit SpA	Morgan Stanley	(684)	500	Arcland Service Holdings Co Ltd	Goldman Sachs	(201)
(5.935)	Unione di Banche Italiane SpA	Bank of America		300	Arcs Co Ltd	Goldman Sachs	(244)
		Merrill Lynch	(227)	(100)	Argo Graphics Inc	Goldman Sachs	(123)
(843)	Unione di Banche Italiane SpA	Goldman Sachs	(185)	(500)	Ariake Japan Co Ltd	Bank of America	
561	Unipol Gruppo SpA	Goldman Sachs	(21)	(400)	Ariake Japan Co Ltd	Merrill Lynch	1.369
(1.186)	Zignago Vetro SpA	Bank of America		(600)	Ariake Japan Co Ltd	Goldman Sachs	1.096
		Merrill Lynch	(1.044)	(200)	Aruhi Corp	Morgan Stanley	657
(1.180)	Zignago Vetro SpA	Goldman Sachs	(1.039)	200	Asahi Diamond Industrial Co Ltd	Goldman Sachs	55
			(24.997)	200	Asahi Diamond Industrial Co Ltd	Goldman Sachs	(29)
				(100)	Asahi Group Holdings Ltd	Bank of America	
(1.000)	Adastria Co Ltd	Goldman Sachs	2.236			Merrill Lynch	25
200	ADEKA Corp	Goldman Sachs	(161)	(800)	Asahi Group Holdings Ltd	Goldman Sachs	197
(100)	Advan Co Ltd	Goldman Sachs	(37)	(300)	Asahi Group Holdings Ltd	Morgan Stanley	162
900	Advantest Corp	Goldman Sachs	(722)	(100)	Asahi Holdings Inc	Goldman Sachs	(71)
500	Advantest Corp	Morgan Stanley	183	(600)	Asics Corp	Bank of America	
(900)	Aeon Co Ltd	Bank of America				Merrill Lynch	(466)
		Merrill Lynch	398	(1.100)	Asics Corp	Goldman Sachs	(853)
(6.200)	Aeon Co Ltd	Goldman Sachs	2.745	(1.800)	Asics Corp	Morgan Stanley	(2.185)
(1.000)	Aeon Co Ltd	Morgan Stanley	105	(200)	ASKA Pharmaceutical Co Ltd	Goldman Sachs	(351)
(200)	Aeon Delight Co Ltd	Goldman Sachs	(64)	400	Atom Corp	Bank of America	
1.300	AEON Financial Service Co Ltd	Bank of America				Merrill Lynch	4
		Merrill Lynch	332	2.500	Atom Corp	Goldman Sachs	29
2.700	AEON Financial Service Co Ltd	Goldman Sachs	690	(400)	Autobacs Seven Co Ltd	Goldman Sachs	33
3.800	AEON Financial Service Co Ltd	Morgan Stanley	1.179	(2.200)	Awa Bank Ltd/The	Goldman Sachs	1.263
				(100)	Axial Retailing Inc	Goldman Sachs	151

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
200	Azbil Corp	Bank of America Merrill Lynch	(74)	200	Computer Engineering & Consulting Ltd	Goldman Sachs	360
400	Azbil Corp	Goldman Sachs	(566)	1.300	COMSYS Holdings Corp	Goldman Sachs	(297)
(1.500)	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	(1.438)	100	Comture Corp	Bank of America Merrill Lynch	206
(2.600)	Bandai Namco Holdings Inc	Goldman Sachs	(2.492)	(4.200)	COOKPAD Inc	Goldman Sachs	(460)
(2.000)	Bandai Namco Holdings Inc	Morgan Stanley	3.176	300	Cosmo Energy Holdings Co Ltd	Bank of America Merrill Lynch	336
700	Bando Chemical Industries Ltd	Goldman Sachs	(466)	(100)	Cosmos Pharmaceutical Corp	Goldman Sachs	539
(200)	Bank of Iwate Ltd/The	Goldman Sachs	7	(1.500)	Create Restaurants Holdings Inc	Goldman Sachs	630
(4.600)	Bank of Kyoto Ltd/The	Bank of America Merrill Lynch	210	(200)	Create SD Holdings Co Ltd	Goldman Sachs	175
(2.800)	Bank of Kyoto Ltd/The	Goldman Sachs	128	(200)	Credit Saison Co Ltd	Goldman Sachs	35
(4.700)	Bank of Kyoto Ltd/The	Morgan Stanley	(2.789)	(600)	CYBERDYNE Inc	Bank of America Merrill Lynch	77
(1.300)	Bank of Okinawa Ltd/The	Goldman Sachs	146	(1.100)	CYBERDYNE Inc	Goldman Sachs	141
800	Bell System24 Holdings Inc	Bank of America Merrill Lynch	(358)	(600)	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	290
700	Bell System24 Holdings Inc	Goldman Sachs	(313)	(400)	Dai Nippon Printing Co Ltd	Goldman Sachs	194
400	Benefit One Inc	Bank of America Merrill Lynch	656	(1.900)	Daibiru Corp	Goldman Sachs	(208)
400	Benefit One Inc	Goldman Sachs	840	2.200	Daicel Corp	Morgan Stanley	(462)
4.900	Benesse Holdings Inc	Goldman Sachs	(6.575)	(500)	Daido Steel Co Ltd	Bank of America Merrill Lynch	662
1.700	Benesse Holdings Inc	Morgan Stanley	(1.024)	(200)	Daido Steel Co Ltd	Goldman Sachs	265
(100)	Bengo4.com Inc	Goldman Sachs	(977)	(300)	Daido Steel Co Ltd	Morgan Stanley	178
(300)	Bic Camera Inc	Goldman Sachs	38	(700)	Daiho Corp	Goldman Sachs	422
100	BML Inc	Goldman Sachs	73	200	Daiichi Jitsugyo Co Ltd	Goldman Sachs	64
(900)	Bridgestone Corp	Bank of America Merrill Lynch	312	8.000	Dai-ichi Life Holdings Inc	Bank of America Merrill Lynch	(891)
(800)	BRONCO BILLY Co Ltd	Goldman Sachs	(402)	300	Dai-ichi Life Holdings Inc	Goldman Sachs	134
1.600	Bunka Shutter Co Ltd	Bank of America Merrill Lynch	(472)	25.600	Dai-ichi Life Holdings Inc	Morgan Stanley	5.258
2.400	Bunka Shutter Co Ltd	Goldman Sachs	(675)	200	Daiichikoshi Co Ltd	Bank of America Merrill Lynch	(110)
2.500	Calbee Inc	Bank of America Merrill Lynch	(1.141)	200	Daiichikoshi Co Ltd	Goldman Sachs	(110)
100	Calbee Inc	Goldman Sachs	(46)	300	Daio Paper Corp	Bank of America Merrill Lynch	2
1.200	Calbee Inc	Morgan Stanley	(548)	(200)	Daiseiki Co Ltd	Goldman Sachs	(64)
(300)	Canon Marketing Japan Inc	Bank of America Merrill Lynch	(150)	(7)	Daiwa House REIT Investment Corp (Reit)	Bank of America Merrill Lynch	(217)
(100)	Canon Marketing Japan Inc	Goldman Sachs	16	(43)	Daiwa House REIT Investment Corp (Reit)	Morgan Stanley	628
400	Capcom Co Ltd	Goldman Sachs	405	6	Daiwa Office Investment Corp (Reit)	Bank of America Merrill Lynch	36
(100)	Central Glass Co Ltd	Goldman Sachs	75	23	Daiwa Office Investment Corp (Reit)	Goldman Sachs	1.310
(200)	Change Inc	Bank of America Merrill Lynch	179	(900)	Daiwa Securities Group Inc	Morgan Stanley	(79)
(100)	Change Inc	Goldman Sachs	(179)	1.200	DCM Holdings Co Ltd	Bank of America Merrill Lynch	(153)
(1.000)	Chiyoda Corp	Bank of America Merrill Lynch	91	9.600	DCM Holdings Co Ltd	Goldman Sachs	(1.175)
(800)	Chiyoda Corp	Goldman Sachs	73	(100)	Demae-Can Co Ltd	Goldman Sachs	(141)
(400)	Chofu Seisakusho Co Ltd	Goldman Sachs	(66)	(400)	DeNA Co Ltd	Goldman Sachs	(135)
(700)	Chubu Shiryō Co Ltd	Goldman Sachs	(204)	1.300	Denka Co Ltd	Bank of America Merrill Lynch	(1.127)
(13.700)	Chugoku Bank Ltd/The	Bank of America Merrill Lynch	(1.125)	4.800	Denka Co Ltd	Goldman Sachs	(4.162)
(24.500)	Chugoku Bank Ltd/The	Goldman Sachs	(2.013)	1.800	Denka Co Ltd	Morgan Stanley	(246)
(28.000)	Chugoku Bank Ltd/The	Morgan Stanley	(10.734)	3.000	DIC Corp	Bank of America Merrill Lynch	(3.601)
(1.400)	Chugoku Electric Power Co Inc/The	Bank of America Merrill Lynch	166	3.900	DIC Corp	Goldman Sachs	(4.367)
(400)	Chugoku Electric Power Co Inc/The	Goldman Sachs	58	1.000	DIC Corp	Morgan Stanley	82
(1.800)	Chugoku Marine Paints Ltd	Goldman Sachs	756	(1.000)	Digital Garage Inc	Goldman Sachs	(4.062)
(100)	Chukyo Bank Ltd/The	Goldman Sachs	16	3.600	Dip Corp	Bank of America Merrill Lynch	4.124
200	CI Takiron Corp	Bank of America Merrill Lynch	24	700	Dip Corp	Morgan Stanley	378
35.400	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(391)	1.200	Doshisha Co Ltd	Bank of America Merrill Lynch	208
23.600	Citizen Watch Co Ltd	Goldman Sachs	(431)	1.500	Doshisha Co Ltd	Goldman Sachs	341
27.700	Citizen Watch Co Ltd	Morgan Stanley	3.287	300	Doutor Nichires Holdings Co Ltd	Bank of America Merrill Lynch	(46)
(400)	cocokara fine Inc	Goldman Sachs	373				
(830)	COLOPL Inc	Goldman Sachs	(357)				
(58)	Comforia Residential Inc (Reit)	Goldman Sachs	(3.041)				

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BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Japon suite				Japon suite			
5.000	Doutor Nichires Holdings Co Ltd	Goldman Sachs	(572)	200	Fast Retailing Co Ltd	Goldman Sachs	569
(1.400)	Dowa Holdings Co Ltd	Bank of America Merrill Lynch	703	300	Fast Retailing Co Ltd	Morgan Stanley	1.013
(2.700)	Dowa Holdings Co Ltd	Goldman Sachs	1.372	500	FCC Co Ltd	Goldman Sachs	151
(6.800)	Dowa Holdings Co Ltd	Morgan Stanley	(2.483)	(400)	Ferrotec Holdings Corp	Bank of America Merrill Lynch	22
100	DTS Corp	Bank of America Merrill Lynch	115	(900)	Ferrotec Holdings Corp	Goldman Sachs	49
400	DTS Corp	Goldman Sachs	316	(1.000)	Foster Electric Co Ltd	Goldman Sachs	256
400	Duskin Co Ltd	Bank of America Merrill Lynch	227	(200)	FP Corp	Goldman Sachs	329
600	Duskin Co Ltd	Goldman Sachs	420	4	Frontier Real Estate Investment Corp (Reit)	Bank of America Merrill Lynch	(128)
100	DyDo Group Holdings Inc	Bank of America Merrill Lynch	41	5	Frontier Real Estate Investment Corp (Reit)	Goldman Sachs	(160)
2.600	DyDo Group Holdings Inc	Goldman Sachs	1.068	(100)	Fuji Co Ltd/Ehime	Goldman Sachs	47
1.200	Eagle Industry Co Ltd	Bank of America Merrill Lynch	(778)	(1.300)	Fuji Corp/Aichi	Goldman Sachs	451
2.300	Eagle Industry Co Ltd	Goldman Sachs	(1.491)	1.200	Fuji Media Holdings Inc	Bank of America Merrill Lynch	(153)
(1.400)	Earth Corp	Goldman Sachs	511	12.900	Fuji Media Holdings Inc	Goldman Sachs	(1.648)
(300)	Ebara Corp	Goldman Sachs	288	11.500	Fuji Media Holdings Inc	Morgan Stanley	(2.519)
2.100	EDION Corp	Bank of America Merrill Lynch	(200)	(1.200)	Fuji Oil Holdings Inc	Goldman Sachs	1.095
3.200	EDION Corp	Goldman Sachs	(369)	1.500	Fuji Seal International Inc	Bank of America Merrill Lynch	(199)
(200)	Eiken Chemical Co Ltd	Goldman Sachs	27	600	Fuji Seal International Inc ^{tr}	Goldman Sachs	6
500	Eisai Co Ltd	Morgan Stanley	1.762	100	Fuji Soft Inc	Goldman Sachs	201
100	Eizo Corp	Goldman Sachs	(73)	(700)	Fujibo Holdings Inc	Goldman Sachs	(799)
(1.000)	Elan Corp	Bank of America Merrill Lynch	(484)	1.600	Fujicco Co Ltd	Bank of America Merrill Lynch	(409)
(200)	Elan Corp	Goldman Sachs	(97)	200	Fujicco Co Ltd	Goldman Sachs	(51)
300	Elecom Co Ltd	Bank of America Merrill Lynch	178	(200)	Fujimi Inc	Goldman Sachs	44
100	Elecom Co Ltd	Goldman Sachs	59	(100)	Fujimori Kogyo Co Ltd	Goldman Sachs	50
5.300	Electric Power Development Co Ltd	Bank of America Merrill Lynch	2.516	(300)	Fujio Food System Co Ltd	Bank of America Merrill Lynch	548
6.100	Electric Power Development Co Ltd	Goldman Sachs	2.895	(400)	Fujio Food System Co Ltd	Goldman Sachs	730
3.800	Electric Power Development Co Ltd	Morgan Stanley	2.810	(1.500)	Fujitec Co Ltd	Goldman Sachs	(556)
(400)	EM Systems Co Ltd	Bank of America Merrill Lynch	361	(3.900)	Fujitsu General Ltd	Goldman Sachs	(2.495)
(500)	EM Systems Co Ltd	Goldman Sachs	452	(500)	Fujitsu Ltd	Bank of America Merrill Lynch	(1.296)
(200)	Enigma Inc	Goldman Sachs	(95)	(600)	Fujitsu Ltd	Goldman Sachs	(1.555)
(300)	en-japan Inc	Bank of America Merrill Lynch	301	(1.600)	Fujitsu Ltd	Morgan Stanley	(102)
(800)	en-japan Inc	Goldman Sachs	803	(3.600)	Fujiya Co Ltd	Goldman Sachs	(1.440)
(200)	en-japan Inc	Morgan Stanley	91	(200)	Fukuda Corp	Goldman Sachs	64
(1.000)	Enplas Corp	Goldman Sachs	(411)	11	Fukuoka Corp (Reit)	Bank of America Merrill Lynch	492
1.200	EPS Holdings Inc	Bank of America Merrill Lynch	(120)	19	Fukuoka Corp (Reit)	Goldman Sachs	850
800	EPS Holdings Inc	Goldman Sachs	(80)	(100)	Fukushima Industries Corp	Goldman Sachs	96
(900)	eRex Co Ltd	Bank of America Merrill Lynch	(854)	(200)	Fukuyama Transporting Co Ltd	Goldman Sachs	155
(300)	eRex Co Ltd	Goldman Sachs	(285)	100	FULLCAST Holdings Co Ltd	Goldman Sachs	210
1.300	ESPEC Corp	Bank of America Merrill Lynch	427	(100)	Funai Soken Holdings Inc	Goldman Sachs	77
300	ESPEC Corp	Goldman Sachs	99	600	Furukawa Co Ltd	Bank of America Merrill Lynch	(214)
(700)	euglena Co Ltd	Bank of America Merrill Lynch	(422)	700	Furukawa Co Ltd	Goldman Sachs	(249)
(1.000)	euglena Co Ltd	Goldman Sachs	(602)	900	Furukawa Electric Co Ltd	Bank of America Merrill Lynch	270
100	Exedy Corp	Bank of America Merrill Lynch	39	(300)	Fuso Chemical Co Ltd	Bank of America Merrill Lynch	233
100	Exedy Corp	Goldman Sachs	39	(700)	Fuso Chemical Co Ltd	Goldman Sachs	543
(800)	Ezaki Glico Co Ltd	Goldman Sachs	949	900	Futaba Corp	Bank of America Merrill Lynch	(123)
200	Fancl Corp	Bank of America Merrill Lynch	(207)	400	Future Corp	Bank of America Merrill Lynch	22
500	Fancl Corp	Goldman Sachs	(561)	100	Future Corp	Goldman Sachs	16
1.800	Fancl Corp	Morgan Stanley	(1.610)	(200)	Fuyo General Lease Co Ltd	Goldman Sachs	(55)
200	Fast Retailing Co Ltd	Bank of America Merrill Lynch	(1.424)	(100)	Fuyo General Lease Co Ltd	Morgan Stanley	46
				(200)	Gakken Holdings Co Ltd	Goldman Sachs	(1.771)
				200	Gecoss Corp	Bank of America Merrill Lynch	(7)
				900	Gecoss Corp	Goldman Sachs	(33)
				(1.100)	Genky DrugStores Co Ltd	Goldman Sachs	(522)

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BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
800	Geo Holdings Corp	Bank of America Merrill Lynch	(424)	1.200	Hiday Hidaka Corp	Bank of America Merrill Lynch	(531)
(200)	Giken Ltd	Goldman Sachs	(822)	700	Hiday Hidaka Corp	Goldman Sachs	(428)
20	Global One Real Estate Investment Corp (Reit)	Bank of America Merrill Lynch	1.260	(300)	Hikari Tsushin Inc	Morgan Stanley	767
15	Global One Real Estate Investment Corp (Reit)	Goldman Sachs	945	(900)	Hino Motors Ltd	Bank of America Merrill Lynch	(78)
200	Glory Ltd	Bank of America Merrill Lynch	(82)	100	Hirose Electric Co Ltd	Goldman Sachs	(466)
3.600	Glory Ltd	Morgan Stanley	(657)	400	HIS Co Ltd	Bank of America Merrill Lynch	456
(381)	GMO Cloud KK	Bank of America Merrill Lynch	(238)	1.300	HIS Co Ltd	Goldman Sachs	1.483
(100)	GMO Cloud KK	Goldman Sachs	(61)	(2.800)	Hitachi Capital Corp	Goldman Sachs	(2.957)
(400)	GMO internet Inc	Bank of America Merrill Lynch	(745)	(1.600)	Hitachi Chemical Co Ltd	Goldman Sachs	(7.886)
(3.100)	GMO internet Inc	Goldman Sachs	(5.773)	(3.000)	Hitachi Chemical Co Ltd	Morgan Stanley	(12.049)
(600)	GMO internet Inc	Morgan Stanley	(301)	(600)	Hitachi Construction Machinery Co Ltd	Goldman Sachs	(433)
(500)	GMO Payment Gateway Inc	Bank of America Merrill Lynch	(4.199)	(500)	Hitachi High-Technologies Corp	Bank of America Merrill Lynch	(1.552)
(700)	GMO Payment Gateway Inc	Goldman Sachs	(5.878)	(1.500)	Hitachi High-Technologies Corp	Morgan Stanley	(4.655)
(900)	GMO Payment Gateway Inc	Morgan Stanley	(3.450)	(300)	Hitachi Ltd	Bank of America Merrill Lynch	(435)
(900)	GNI Group Ltd	Goldman Sachs	(1.972)	(200)	Hitachi Ltd	Goldman Sachs	(290)
(100)	Godo Steel Ltd	Goldman Sachs	(18)	(2.000)	Hitachi Ltd	Morgan Stanley	(3.797)
(200)	Goldcrest Co Ltd	Goldman Sachs	212	(3.500)	Hitachi Metals Ltd	Bank of America Merrill Lynch	(3.546)
(1.700)	Gree Inc	Goldman Sachs	140	(7.400)	Hitachi Metals Ltd	Goldman Sachs	(7.498)
1.900	GS Yuasa Corp	Bank of America Merrill Lynch	(971)	(4.700)	Hitachi Metals Ltd	Morgan Stanley	(2.960)
200	GS Yuasa Corp	Goldman Sachs	(102)	(500)	Hodogaya Chemical Co Ltd	Goldman Sachs	(1.004)
2.700	GS Yuasa Corp	Morgan Stanley	(641)	(1.600)	Hogy Medical Co Ltd	Goldman Sachs	(146)
(800)	GungHo Online Entertainment Inc	Bank of America Merrill Lynch	(329)	(1.500)	Hokkoku Bank Ltd/The	Goldman Sachs	(718)
(400)	GungHo Online Entertainment Inc	Goldman Sachs	(164)	5.000	Hokuetsu Corp	Bank of America Merrill Lynch	625
(500)	GungHo Online Entertainment Inc	Morgan Stanley	(18)	3.500	Hokuetsu Corp	Goldman Sachs	499
(200)	Gunosy Inc	Bank of America Merrill Lynch	42	(400)	Horiba Ltd	Goldman Sachs	292
(700)	Gunosy Inc	Goldman Sachs	147	(100)	Horiba Ltd	Morgan Stanley	(9)
(2.900)	Gurunavi Inc	Goldman Sachs	(1.059)	3	Hoshino Resorts Inc (Reit)	Bank of America Merrill Lynch	438
2.200	H2O Retailing Corp	Bank of America Merrill Lynch	(402)	7	Hoshino Resorts Inc (Reit)	Goldman Sachs	884
1.000	H2O Retailing Corp	Goldman Sachs	(183)	(1.900)	Hosiden Corp	Goldman Sachs	(1.422)
2.100	H2O Retailing Corp	Morgan Stanley	(153)	200	Hosokawa Micron Corp	Bank of America Merrill Lynch	402
(38.700)	Hachijuni Bank Ltd/The	Bank of America Merrill Lynch	7.418	300	Hosokawa Micron Corp	Goldman Sachs	602
(47.000)	Hachijuni Bank Ltd/The	Goldman Sachs	9.009	100	House Foods Group Inc	Bank of America Merrill Lynch	(151)
(30.600)	Hachijuni Bank Ltd/The	Morgan Stanley	(1.397)	1.100	House Foods Group Inc	Goldman Sachs	(1.326)
(400)	Hakuhodo DY Holdings Inc	Goldman Sachs	215	2.200	Hulic Co Ltd	Bank of America Merrill Lynch	1.205
100	Hamakyorex Co Ltd	Bank of America Merrill Lynch	(68)	(300)	Ibiden Co Ltd	Bank of America Merrill Lynch	(296)
(400)	Hamamatsu Photonics KK	Bank of America Merrill Lynch	339	(900)	Ibiden Co Ltd	Goldman Sachs	(887)
(100)	Hamamatsu Photonics KK	Goldman Sachs	87	(2.500)	Ibiden Co Ltd	Morgan Stanley	(2.738)
(300)	Hamamatsu Photonics KK	Morgan Stanley	176	(200)	Ichibanya Co Ltd	Goldman Sachs	(201)
(16)	Hankyu Hanshin Inc (Reit)	Goldman Sachs	(336)	(8.700)	Ichigo Inc	Bank of America Merrill Lynch	(1.032)
400	Hanwa Co Ltd	Bank of America Merrill Lynch	102	(13.000)	Ichigo Inc	Goldman Sachs	(1.542)
300	Hanwa Co Ltd	Goldman Sachs	77	(11.800)	Ichigo Inc	Morgan Stanley	(1.831)
(200)	Harmonic Drive Systems Inc	Bank of America Merrill Lynch	210	119	Ichigo Office Investment (Reit)	Goldman Sachs	7.060
(600)	Harmonic Drive Systems Inc	Goldman Sachs	630	(2.500)	Ichikoh Industries Ltd	Goldman Sachs	(753)
(1.600)	Haseko Corp	Bank of America Merrill Lynch	413	400	Ichiyoshi Securities Co Ltd	Bank of America Merrill Lynch	(62)
(7.400)	Haseko Corp	Goldman Sachs	2.297	1.500	Ichiyoshi Securities Co Ltd	Goldman Sachs	(233)
(500)	Haseko Corp	Morgan Stanley	(64)	(1.000)	Idec Corp/Japan	Goldman Sachs	137
(5.400)	Hazama Ando Corp	Goldman Sachs	3.598	300	Idemitsu Kosan Co Ltd	Goldman Sachs	(252)
700	Heiwa Corp	Goldman Sachs	70	200	Idemitsu Kosan Co Ltd	Morgan Stanley	78
(1.600)	Heiwa Real Estate Co Ltd	Goldman Sachs	(1.212)	(300)	IDOM Inc	Bank of America Merrill Lynch	(156)
400	Heiwado Co Ltd	Goldman Sachs	(201)	(300)	Iida Group Holdings Co Ltd	Goldman Sachs	(230)
				200	Ines Corp	Goldman Sachs	117

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(2.500)	Infomart Corp	Goldman Sachs	137	(600)	Japan Investment Adviser Co Ltd	Goldman Sachs	186
4.400	Inpex Corp	Bank of America Merrill Lynch	1.845	(1.800)	Japan Lifeline Co Ltd	Goldman Sachs	99
13.400	Inpex Corp	Goldman Sachs	3.016	(1.200)	Japan Material Co Ltd	Bank of America Merrill Lynch	920
800	Inpex Corp	Morgan Stanley	361	(800)	Japan Material Co Ltd	Goldman Sachs	613
100	Internet Initiative Japan Inc	Bank of America Merrill Lynch	(1)	(100)	Japan Meat Co Ltd	Bank of America Merrill Lynch	85
13	Invincible Investment Corp (Reit)	Bank of America Merrill Lynch	142	(2.400)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	(88)
17	Invincible Investment Corp (Reit)	Goldman Sachs	186	(12)	Japan Prime Realty Investment Corp (Reit)	Morgan Stanley	(164)
8.500	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	(3.103)	(16)	Japan Real Estate Investment Corp (Reit)	Goldman Sachs	(5.988)
8.800	Isetan Mitsukoshi Holdings Ltd	Goldman Sachs	(3.213)	(9)	Japan Real Estate Investment Corp (Reit)	Morgan Stanley	(575)
15.600	Isetan Mitsukoshi Holdings Ltd	Morgan Stanley	(2.136)	14	Japan Rental Housing Investments Inc (Reit)	Bank of America Merrill Lynch	1.316
(1.300)	Ishihara Sangyo Kaisha Ltd	Goldman Sachs	119	37	Japan Rental Housing Investments Inc (Reit)	Goldman Sachs	3.479
(700)	Istyle Inc	Goldman Sachs	645	(4)	Japan Retail Fund Investment Corp (Reit)	Goldman Sachs	(340)
3.100	Isuzu Motors Ltd	Bank of America Merrill Lynch	(552)	500	Japan Securities Finance Co Ltd	Bank of America Merrill Lynch	91
3.400	Isuzu Motors Ltd	Goldman Sachs	(605)	1.000	Japan Securities Finance Co Ltd	Goldman Sachs	183
600	Isuzu Motors Ltd	Morgan Stanley	(47)	100	JCR Pharmaceuticals Co Ltd	Goldman Sachs	1.159
100	Ito En Ltd	Bank of America Merrill Lynch	110	(300)	JCU Corp	Goldman Sachs	(871)
2.600	Itochu Enex Co Ltd	Bank of America Merrill Lynch	60	(700)	Jeol Ltd	Goldman Sachs	(351)
3.700	Itochu Enex Co Ltd	Goldman Sachs	33	4.800	JFE Holdings Inc	Bank of America Merrill Lynch	2.804
1.600	Itoham Yonekyu Holdings Inc	Bank of America Merrill Lynch	1	13.500	JFE Holdings Inc	Goldman Sachs	7.886
1.800	Itoham Yonekyu Holdings Inc	Goldman Sachs	(70)	4.500	JFE Holdings Inc	Morgan Stanley	4.395
300	Iwatani Corp	Bank of America Merrill Lynch	(74)	100	JINS Holdings Inc	Bank of America Merrill Lynch	37
2.900	Iwatani Corp	Goldman Sachs	(514)	(400)	Joshin Denki Co Ltd	Goldman Sachs	299
(26.500)	Iyo Bank Ltd/The	Bank of America Merrill Lynch	1.765	(300)	Joyful Honda Co Ltd	Goldman Sachs	5
(45.300)	Iyo Bank Ltd/The	Goldman Sachs	3.099	600	JSP Corp	Bank of America Merrill Lynch	(323)
(12.600)	Iyo Bank Ltd/The	Morgan Stanley	(920)	100	JSP Corp	Goldman Sachs	(54)
2.700	Izumi Co Ltd	Bank of America Merrill Lynch	(3.414)	(2.600)	Juroku Bank Ltd/The	Goldman Sachs	665
4.900	Izumi Co Ltd	Goldman Sachs	(6.046)	(2.600)	Justsystems Corp	Bank of America Merrill Lynch	237
1.700	Izumi Co Ltd	Morgan Stanley	(853)	(2.500)	Justsystems Corp	Goldman Sachs	228
(300)	J Trust Co Ltd	Goldman Sachs	(194)	(700)	Justsystems Corp	Morgan Stanley	(319)
500	JAC Recruitment Co Ltd	Bank of America Merrill Lynch	570	30.600	JXTG Holdings Inc	Bank of America Merrill Lynch	(3.624)
(200)	Jaccs Co Ltd	Goldman Sachs	40	63.500	JXTG Holdings Inc	Goldman Sachs	(10.085)
700	Japan Airlines Co Ltd	Goldman Sachs	307	141.600	JXTG Holdings Inc	Morgan Stanley	7.984
200	Japan Airlines Co Ltd	Morgan Stanley	161	(4.200)	Kadokawa Dwango	Goldman Sachs	(3.259)
(2.400)	Japan Airport Terminal Co Ltd	Bank of America Merrill Lynch	(5.477)	(200)	Kaga Electronics Co Ltd	Goldman Sachs	73
(1.000)	Japan Airport Terminal Co Ltd	Goldman Sachs	(2.282)	(300)	Kaken Pharmaceutical Co Ltd	Goldman Sachs	(164)
(900)	Japan Airport Terminal Co Ltd	Morgan Stanley	(739)	(1.100)	Kamakura Shinsho Ltd	Goldman Sachs	(2.972)
(1.100)	Japan Aviation Electronics Industry Ltd	Goldman Sachs	311	(600)	Kameda Seika Co Ltd	Goldman Sachs	219
(700)	Japan Best Rescue System Co Ltd	Bank of America Merrill Lynch	479	(400)	Kandenko Co Ltd	Goldman Sachs	197
(700)	Japan Best Rescue System Co Ltd	Goldman Sachs	479	2.700	Kaneka Corp	Bank of America Merrill Lynch	(2.826)
20	Japan Excellent Inc (Reit)	Bank of America Merrill Lynch	1.314	3.500	Kaneka Corp	Goldman Sachs	(3.740)
3	Japan Excellent Inc (Reit)	Goldman Sachs	216	2.200	Kaneka Corp	Morgan Stanley	(626)
(400)	Japan Exchange Group Inc	Bank of America Merrill Lynch	167	500	Kanematsu Corp	Bank of America Merrill Lynch	(251)
(900)	Japan Exchange Group Inc	Morgan Stanley	387	300	Kanematsu Electronics Ltd	Bank of America Merrill Lynch	(41)
				100	Kanematsu Electronics Ltd	Goldman Sachs	(14)
				6.600	Kansai Electric Power Co Inc/The	Bank of America Merrill Lynch	1.416

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
Japon suite				Japon suite			
12.900	Kansai Electric Power Co Inc/The	Goldman Sachs	2.767	(6.600)	Kiyo Bank Ltd/The	Goldman Sachs	(734)
1.900	Kansai Electric Power Co Inc/The	Morgan Stanley	165	(1.200)	KLab Inc	Bank of America Merrill Lynch	131
(14.900)	Kansai Mirai Financial Group Inc	Bank of America Merrill Lynch	1.496	(1.000)	KLab Inc	Goldman Sachs	110
(18.700)	Kansai Mirai Financial Group Inc	Goldman Sachs	1.849	(300)	KNT-CT Holdings Co Ltd	Goldman Sachs	101
(9.200)	Kansai Mirai Financial Group Inc	Morgan Stanley	(924)	100	Koatsu Gas Kogyo Co Ltd	Goldman Sachs	(26)
(3.400)	Kanto Denka Kogyo Co Ltd	Bank of America Merrill Lynch	838	(200)	Kobe Bussan Co Ltd	Bank of America Merrill Lynch	(356)
500	Kao Corp	Bank of America Merrill Lynch	507	(3.200)	Kobe Bussan Co Ltd	Goldman Sachs	(5.696)
1.700	Kao Corp	Goldman Sachs	1.722	14.100	Kobe Steel Ltd	Bank of America Merrill Lynch	(373)
700	Kao Corp	Morgan Stanley	748	25.400	Kobe Steel Ltd	Goldman Sachs	(771)
200	Kasai Kogyo Co Ltd	Bank of America Merrill Lynch	(84)	26.000	Kobe Steel Ltd	Morgan Stanley	237
(400)	Katakura Industries Co Ltd	Goldman Sachs	66	(2.800)	Koei Tecmo Holdings Co Ltd	Bank of America Merrill Lynch	(1.628)
(100)	Katitas Co Ltd	Goldman Sachs	119	(5.200)	Koei Tecmo Holdings Co Ltd	Goldman Sachs	(2.988)
(100)	Kato Sangyo Co Ltd	Goldman Sachs	128	(700)	Koei Tecmo Holdings Co Ltd	Morgan Stanley	(398)
(3.700)	Kawasaki Kisen Kaisha Ltd	Bank of America Merrill Lynch	1.182	200	Kohnan Shoji Co Ltd	Bank of America Merrill Lynch	(89)
(4.500)	Kawasaki Kisen Kaisha Ltd	Goldman Sachs	1.438	200	Kohnan Shoji Co Ltd	Goldman Sachs	(89)
(1.100)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	767	(2.200)	Kokuyo Co Ltd	Goldman Sachs	(763)
(1.600)	Keihan Holdings Co Ltd	Goldman Sachs	1.153	1.500	Komeri Co Ltd	Bank of America Merrill Lynch	(271)
(4.700)	Keihan Holdings Co Ltd	Morgan Stanley	2.574	3.200	Komeri Co Ltd	Goldman Sachs	(548)
(2.900)	Keihin Corp	Goldman Sachs	113	1.500	Komorori Corp	Bank of America Merrill Lynch	(657)
(4.100)	Keikyu Corp	Bank of America Merrill Lynch	(1.684)	1.100	Komorori Corp	Goldman Sachs	(482)
(2.100)	Keikyu Corp	Goldman Sachs	(863)	1.600	Konica Minolta Inc	Bank of America Merrill Lynch	(263)
(2.000)	Keikyu Corp	Morgan Stanley	219	8.000	Konica Minolta Inc	Goldman Sachs	(1.314)
(600)	Keio Corp	Goldman Sachs	55	4.300	Konica Minolta Inc	Morgan Stanley	275
(3.000)	Keio Corp	Morgan Stanley	2.738	(600)	Koshidaka Holdings Co Ltd	Goldman Sachs	(290)
(4.200)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	383	300	Kotobuki Spirits Co Ltd	Bank of America Merrill Lynch	(27)
(3.300)	Keisei Electric Railway Co Ltd	Goldman Sachs	301	100	Kotobuki Spirits Co Ltd	Goldman Sachs	(9)
(7.500)	Keisei Electric Railway Co Ltd	Morgan Stanley	4.792	(200)	Kourakuen Holdings Corp	Bank of America Merrill Lynch	(57)
(800)	Keiyo Bank Ltd/The	Goldman Sachs	277	(400)	Krosaki Harima Corp	Goldman Sachs	694
(700)	Keiyo Co Ltd	Bank of America Merrill Lynch	26	(3.200)	K's Holdings Corp	Goldman Sachs	321
(500)	Keiyo Co Ltd	Goldman Sachs	18	(500)	Kumiai Chemical Industry Co Ltd	Goldman Sachs	111
(3.500)	Kenedix Inc	Goldman Sachs	64	500	Kura Sushi Inc	Bank of America Merrill Lynch	701
(200)	Kenko Mayonnaise Co Ltd	Goldman Sachs	288	800	Kura Sushi Inc	Goldman Sachs	1.132
1.200	Kewpie Corp	Bank of America Merrill Lynch	(361)	(700)	Kurabo Industries Ltd	Goldman Sachs	64
800	Kewpie Corp	Goldman Sachs	(241)	(3.300)	Kusuri no Aoki Holdings Co Ltd	Bank of America Merrill Lynch	4.217
(2.300)	Key Coffee Inc	Goldman Sachs	1.134	(1.700)	Kusuri no Aoki Holdings Co Ltd	Goldman Sachs	2.553
(100)	KH Neochem Co Ltd	Goldman Sachs	58	(100)	KYB Corp	Goldman Sachs	123
400	Kinden Corp	Goldman Sachs	(149)	(400)	Kyocera Corp	Bank of America Merrill Lynch	(1.347)
(800)	Kintetsu Group Holdings Co Ltd	Bank of America Merrill Lynch	(292)	(2.800)	Kyocera Corp	Goldman Sachs	(9.431)
(900)	Kintetsu Group Holdings Co Ltd	Goldman Sachs	(329)	(1.300)	Kyocera Corp	Morgan Stanley	(3.002)
(1.800)	Kintetsu Group Holdings Co Ltd	Morgan Stanley	1.643	400	KYORIN Holdings Inc	Bank of America Merrill Lynch	351
800	Kintetsu World Express Inc	Bank of America Merrill Lynch	(212)	200	KYORIN Holdings Inc	Goldman Sachs	175
1.600	Kintetsu World Express Inc	Goldman Sachs	(424)	300	Kyoritsu Maintenance Co Ltd	Goldman Sachs	411
9.200	Kirin Holdings Co Ltd	Morgan Stanley	(4.157)	500	Kyudenko Corp	Bank of America Merrill Lynch	(456)
200	Kissei Pharmaceutical Co Ltd	Goldman Sachs	294	900	Kyudenko Corp	Goldman Sachs	(822)
600	Kitz Corp	Bank of America Merrill Lynch	11	600	Kyudenko Corp	Morgan Stanley	(246)
				(4.700)	Kyushu Financial Group Inc	Bank of America Merrill Lynch	(38)
				(26.500)	Kyushu Financial Group Inc	Goldman Sachs	(430)
				(2.300)	Kyushu Financial Group Inc	Morgan Stanley	(94)

BlackRock Global Long/Short Equity Fund suite

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Japon suite				Japon suite			
(3.200)	Kyushu Railway Co	Bank of America Merrill Lynch	1.587	200	MCJ Co Ltd	Bank of America Merrill Lynch	104
(3.800)	Kyushu Railway Co	Goldman Sachs	1.915	(100)	Medical Data Vision Co Ltd	Goldman Sachs	57
(2.300)	Kyushu Railway Co	Morgan Stanley	210	(200)	Medipal Holdings Corp	Bank of America Merrill Lynch	252
200	LAC Co Ltd	Bank of America Merrill Lynch	77	(400)	Megachips Corp	Bank of America Merrill Lynch	(179)
100	Lasertec Corp	Bank of America Merrill Lynch	703	(200)	Megachips Corp	Goldman Sachs	(89)
200	Lawson Inc	Morgan Stanley	(183)	200	Meidensha Corp	Goldman Sachs	114
(400)	LEC Inc	Bank of America Merrill Lynch	(175)	200	MEIJI Holdings Co Ltd	Morgan Stanley	—
(1.400)	LEC Inc	Goldman Sachs	(613)	(300)	Meiko Electronics Co Ltd	Goldman Sachs	(1.440)
(200)	Life Corp	Goldman Sachs	47	(2.000)	Mercari Inc	Bank of America Merrill Lynch	(2.014)
(300)	Line Corp	Bank of America Merrill Lynch	(301)	(2.100)	Mercari Inc	Morgan Stanley	(1.629)
(400)	Line Corp	Goldman Sachs	(402)	(500)	METAWATER Co Ltd	Goldman Sachs	114
12.100	Lintec Corp	Bank of America Merrill Lynch	4.197	(400)	Micronics Japan Co Ltd	Bank of America Merrill Lynch	(4)
12.900	Lintec Corp	Goldman Sachs	4.475	300	Mie Kotsu Group Holdings Inc	Goldman Sachs	(14)
9.600	Lintec Corp	Morgan Stanley	4.557	(200)	Milbon Co Ltd	Goldman Sachs	(409)
(1.100)	LIXIL VIVA Corp	Goldman Sachs	1.551	(22.000)	Minebea Mitsumi Inc	Morgan Stanley	(8.635)
(300)	Mabuchi Motor Co Ltd	Goldman Sachs	931	100	Miroku Jyoho Service Co Ltd	Goldman Sachs	276
(100)	Macromill Inc	Bank of America Merrill Lynch	(37)	(1.800)	Misawa Homes Co Ltd	Bank of America Merrill Lynch	394
1.700	Maeda Corp	Bank of America Merrill Lynch	(636)	(1.900)	Misawa Homes Co Ltd	Goldman Sachs	416
2.800	Maeda Corp	Morgan Stanley	358	(3.500)	Misumi Group Inc	Morgan Stanley	(926)
(800)	Maeda Road Construction Co Ltd	Bank of America Merrill Lynch	(268)	(8)	Mitsubishi Estate Logistics Investment Corp (Reit)	Bank of America Merrill Lynch	(169)
(3.200)	Maeda Road Construction Co Ltd	Goldman Sachs	(1.691)	(12)	Mitsubishi Estate Logistics Investment Corp (Reit)	Goldman Sachs	(347)
(600)	Maeda Road Construction Co Ltd	Morgan Stanley	(140)	3.800	Mitsubishi Gas Chemical Co Inc	Goldman Sachs	2.497
300	Makino Milling Machine Co Ltd	Bank of America Merrill Lynch	110	17.900	Mitsubishi Gas Chemical Co Inc	Morgan Stanley	9.477
(300)	Mandom Corp	Goldman Sachs	(342)	(1.100)	Mitsubishi Logisnext Co Ltd	Goldman Sachs	(752)
700	Mars Group Holdings Corp	Bank of America Merrill Lynch	—	(500)	Mitsubishi Logistics Corp	Goldman Sachs	347
200	Mars Group Holdings Corp	Goldman Sachs	—	200	Mitsubishi Materials Corp	Goldman Sachs	(257)
(300)	Marudai Food Co Ltd	Goldman Sachs	288	8.000	Mitsubishi Motors Corp	Bank of America Merrill Lynch	(511)
3.200	Maruha Nichiro Corp	Bank of America Merrill Lynch	(1.986)	10.100	Mitsubishi Motors Corp	Goldman Sachs	(645)
4.300	Maruha Nichiro Corp	Goldman Sachs	(2.616)	15.300	Mitsubishi Motors Corp	Morgan Stanley	1.117
700	Maruha Nichiro Corp	Morgan Stanley	160	400	Mitsubishi Pencil Co Ltd	Bank of America Merrill Lynch	(164)
(600)	Marui Group Co Ltd	Bank of America Merrill Lynch	(274)	400	Mitsubishi Pencil Co Ltd	Goldman Sachs	(164)
(1.800)	Marui Group Co Ltd	Goldman Sachs	(796)	(100)	Mitsubishi Shokuhin Co Ltd	Goldman Sachs	43
(1.400)	Marui Group Co Ltd	Morgan Stanley	626	(29)	Mitsui Fudosan Logistics Park Inc (Reit)	Goldman Sachs	(9.961)
500	Maruichi Steel Tube Ltd	Bank of America Merrill Lynch	297	100	Mitsui Sugar Co Ltd	Bank of America Merrill Lynch	5
300	Maruichi Steel Tube Ltd	Morgan Stanley	(82)	100	Mitsui-Soko Holdings Co Ltd	Bank of America Merrill Lynch	(1)
(500)	Marusan Securities Co Ltd	Goldman Sachs	(68)	(200)	Miura Co Ltd	Bank of America Merrill Lynch	(18)
(400)	Maruwa Co Ltd/Aichi	Goldman Sachs	(365)	(300)	Miura Co Ltd	Goldman Sachs	(29)
200	Maruwa Unyu Kikan Co Ltd	Goldman Sachs	62	(400)	Mizuho Leasing Co Ltd	Goldman Sachs	(183)
3.400	Marvelous Inc	Bank of America Merrill Lynch	—	800	Mizuno Corp	Goldman Sachs	(876)
1.600	Marvelous Inc	Goldman Sachs	—	(300)	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(96)
600	Matsuda Sangyo Co Ltd	Bank of America Merrill Lynch	(11)	100	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	32
(300)	Matsui Securities Co Ltd	Goldman Sachs	22	(900)	Mochida Pharmaceutical Co Ltd	Morgan Stanley	205
600	Maxell Holdings Ltd	Bank of America Merrill Lynch	(219)	(800)	Monex Group Inc	Bank of America Merrill Lynch	(66)
400	Maxell Holdings Ltd	Goldman Sachs	(146)	(300)	Money Forward Inc	Bank of America Merrill Lynch	(2.054)
13.400	Mazda Motor Corp	Bank of America Merrill Lynch	(367)	3	Mori Trust Hotel Reit Inc (Reit)	Goldman Sachs	244
1.300	Mazda Motor Corp	Goldman Sachs	(36)				
3.100	Mazda Motor Corp	Morgan Stanley	396				
(300)	McDonald's Holdings Co Japan Ltd	Morgan Stanley	82				

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BlackRock Global Long/Short Equity Fund suite

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Japon suite				Japon suite			
78	Mori Trust Sogo Reit Inc (Reit)	Goldman Sachs	4.699	(100)	Nihon Trim Co Ltd	Goldman Sachs	41
(300)	Morinaga & Co Ltd/Japan	Goldman Sachs	575	500	Nihon Unisys Ltd	Bank of America Merrill Lynch	163
(100)	Morinaga & Co Ltd/Japan	Morgan Stanley	64	500	Nihon Unisys Ltd	Goldman Sachs	2
(100)	Morinaga Milk Industry Co Ltd	Goldman Sachs	39	200	Nikon Holdings Co Ltd	Goldman Sachs	(71)
(1.200)	MOS Food Services Inc	Goldman Sachs	(164)	900	Nikon Corp	Bank of America Merrill Lynch	(296)
500	MS&AD Insurance Group Holdings Inc	Bank of America Merrill Lynch	155	1.900	Nikon Corp	Goldman Sachs	(624)
1.600	MS&AD Insurance Group Holdings Inc	Goldman Sachs	497	700	Nikon Corp	Morgan Stanley	96
5.300	MS&AD Insurance Group Holdings Inc	Morgan Stanley	2.370	(800)	Nippo Corp	Goldman Sachs	78
100	MTI Ltd	Bank of America Merrill Lynch	(14)	(200)	Nippo Corp	Morgan Stanley	16
(100)	Murata Manufacturing Co Ltd	Bank of America Merrill Lynch	(148)	3	Nippon Accommodations Fund Inc (Reit)	Bank of America Merrill Lynch	630
(1.700)	Murata Manufacturing Co Ltd	Goldman Sachs	(2.514)	6	Nippon Accommodations Fund Inc (Reit)	Goldman Sachs	1.260
(1.400)	Murata Manufacturing Co Ltd	Morgan Stanley	(3.872)	(100)	Nippon Carbon Co Ltd	Bank of America Merrill Lynch	9
(1.100)	Musashi Seimitsu Industry Co Ltd	Goldman Sachs	582	(800)	Nippon Chemi-Con Corp	Goldman Sachs	(1.190)
(100)	Nagaiben Co Ltd	Goldman Sachs	41	(1.100)	Nippon Denko Co Ltd	Goldman Sachs	—
1.700	Nagase & Co Ltd	Bank of America Merrill Lynch	(109)	100	Nippon Densetsu Kogyo Co Ltd	Goldman Sachs	(23)
1.000	Nagase & Co Ltd	Goldman Sachs	(47)	8.300	Nippon Electric Glass Co Ltd	Bank of America Merrill Lynch	(6.894)
(100)	Nagoya Railroad Co Ltd	Bank of America Merrill Lynch	91	9.200	Nippon Electric Glass Co Ltd	Goldman Sachs	(7.642)
(2.100)	Nagoya Railroad Co Ltd	Goldman Sachs	1.917	12.600	Nippon Electric Glass Co Ltd	Morgan Stanley	(6.671)
400	Nankai Electric Railway Co Ltd	Goldman Sachs	(33)	500	Nippon Flour Mills Co Ltd	Bank of America Merrill Lynch	(242)
(2.000)	Nanto Bank Ltd/The	Goldman Sachs	365	4.000	Nippon Flour Mills Co Ltd	Goldman Sachs	(1.935)
(2.200)	NEC Networks & System Integration Corp	Goldman Sachs	(602)	(100)	Nippon Gas Co Ltd	Goldman Sachs	(66)
(300)	Nextage Co Ltd	Bank of America Merrill Lynch	(211)	(1.400)	Nippon Kayaku Co Ltd	Goldman Sachs	575
(500)	Nextage Co Ltd	Goldman Sachs	(351)	5.900	Nippon Light Metal Holdings Co Ltd	Bank of America Merrill Lynch	(357)
(8.000)	NGK Insulators Ltd	Bank of America Merrill Lynch	287	13.600	Nippon Light Metal Holdings Co Ltd	Goldman Sachs	(798)
(5.700)	NGK Insulators Ltd	Nippon Sachs	248	100	Nippon Paint Holdings Co Ltd	Goldman Sachs	(447)
(7.600)	NGK Insulators Ltd	Morgan Stanley	(763)	1.000	Nippon Paper Industries Co Ltd	Bank of America Merrill Lynch	193
(200)	NHK Spring Co Ltd	Goldman Sachs	(16)	4.000	Nippon Paper Industries Co Ltd	Goldman Sachs	256
(800)	Nichias Corp	Goldman Sachs	(730)	2.300	Nippon Parking Development Co Ltd	Bank of America Merrill Lynch	—
(400)	Nichicon Corp	Goldman Sachs	(365)	400	Nippon Seiki Co Ltd	Bank of America Merrill Lynch	131
(100)	Nichiden Corp	Goldman Sachs	5	200	Nippon Seiki Co Ltd	Goldman Sachs	66
100	Nichiha Corp	Bank of America Merrill Lynch	(190)	(300)	Nippon Sharyo Ltd	Bank of America Merrill Lynch	(646)
600	Nichiha Corp	Goldman Sachs	(1.139)	(100)	Nippon Sharyo Ltd	Goldman Sachs	(215)
2.900	Nichi-iko Pharmaceutical Co Ltd	Bank of America Merrill Lynch	2.197	(200)	Nippon Shinyaku Co Ltd	Goldman Sachs	(621)
1.000	Nichi-iko Pharmaceutical Co Ltd	Goldman Sachs	758	900	Nippon Shokubai Co Ltd	Bank of America Merrill Lynch	(823)
500	Nichirei Corp	Bank of America Merrill Lynch	134	1.900	Nippon Shokubai Co Ltd	Goldman Sachs	(1.890)
4.400	Nichirei Corp	Goldman Sachs	2.038	900	Nippon Shokubai Co Ltd	Morgan Stanley	246
700	Nichirei Corp	Morgan Stanley	73	(400)	Nippon Soda Co Ltd	Goldman Sachs	321
700	Nifco Inc/Japan	Bank of America Merrill Lynch	—	2.400	Nippon Steel & Sumitomo Metal Corp	Bank of America Merrill Lynch	197
200	Nifco Inc/Japan	Goldman Sachs	—	1.700	Nippon Steel & Sumitomo Metal Corp	Morgan Stanley	101
(300)	Nifco Inc/Japan	Goldman Sachs	—	100	Nippon Steel Trading Corp	Bank of America Merrill Lynch	(27)
300	Nifco Inc/Japan	Morgan Stanley	(55)	200	Nippon Steel Trading Corp	Goldman Sachs	(55)
300	Nihon M&A Center Inc	Bank of America Merrill Lynch	632	1.700	Nippon Suisan Kaisha Ltd	Bank of America Merrill Lynch	632
600	Nihon M&A Center Inc	Goldman Sachs	1.218	1.600	Nippon Television Holdings Inc	Bank of America Merrill Lynch	(58)
(11.400)	Nihon Nohyaku Co Ltd	Goldman Sachs	389	2.400	Nippon Television Holdings Inc	Goldman Sachs	(88)
2.600	Nihon Parkerizing Co Ltd	Bank of America Merrill Lynch	(1.728)				
3.300	Nihon Parkerizing Co Ltd	Goldman Sachs	22				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Japon suite				Japon suite			
4.800	Nippon Television Holdings Inc	Morgan Stanley	131	2.500	Noritz Corp	Goldman Sachs	(812)
900	Nippon Thompson Co Ltd	Bank of America Merrill Lynch	148	800	North Pacific Bank Ltd	Goldman Sachs	(66)
900	Nippon Thompson Co Ltd	Goldman Sachs	148	300	NS Solutions Corp	Bank of America Merrill Lynch	233
(500)	Nipro Corp	Goldman Sachs	(260)	29.700	NTN Corp	Morgan Stanley	2.711
(2.100)	Nishimatsu Construction Co Ltd	Goldman Sachs	(288)	(300)	NuFlare Technology Inc	Goldman Sachs	—
(500)	Nishimatsuya Chain Co Ltd	Goldman Sachs	(242)	(300)	Obayashi Corp	Morgan Stanley	41
100	Nishimoto Co Ltd	Bank of America Merrill Lynch	169	(100)	Obic Co Ltd	Goldman Sachs	(219)
100	Nishimoto Co Ltd	Goldman Sachs	169	(200)	Obic Co Ltd	Morgan Stanley	383
(500)	Nishi-Nippon Financial Holdings Inc	Goldman Sachs	178	(900)	Odakyu Electric Railway Co Ltd	Bank of America Merrill Lynch	550
(1.100)	Nishi-Nippon Financial Holdings Inc	Morgan Stanley	(10)	(400)	Odakyu Electric Railway Co Ltd	Morgan Stanley	161
500	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	187	(3.900)	Ogaki Kyoritsu Bank Ltd/The	Goldman Sachs	3.418
400	Nishio Rent All Co Ltd	Bank of America Merrill Lynch	(548)	(100)	Ohara Inc	Goldman Sachs	3
200	Nissan Chemical Corp	Bank of America Merrill Lynch	(539)	100	Ohsho Food Service Corp	Goldman Sachs	(27)
100	Nissan Chemical Corp	Goldman Sachs	(269)	500	Oiles Corp	Goldman Sachs	(155)
300	Nissan Chemical Corp	Morgan Stanley	82	(100)	Oisix ra daichi Inc	Goldman Sachs	(63)
3.800	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(94)	(100)	Oita Bank Ltd/The	Goldman Sachs	66
25.400	Nissan Motor Co Ltd	Goldman Sachs	(626)	13.500	Oji Holdings Corp	Bank of America Merrill Lynch	(246)
14.900	Nissan Motor Co Ltd	Morgan Stanley	1.591	44.800	Oji Holdings Corp	Goldman Sachs	(818)
(1.100)	Nissan Shatai Co Ltd	Bank of America Merrill Lynch	(442)	15.800	Oji Holdings Corp	Morgan Stanley	3.461
(100)	Nissei ASB Machine Co Ltd	Bank of America Merrill Lynch	5	700	Okabe Co Ltd	Bank of America Merrill Lynch	(38)
(100)	Nissei ASB Machine Co Ltd	Goldman Sachs	5	1.000	Okabe Co Ltd	Goldman Sachs	(55)
(300)	Nissha Co Ltd	Bank of America Merrill Lynch	(14)	2.700	Okamura Corp	Bank of America Merrill Lynch	271
(200)	Nissha Co Ltd	Goldman Sachs	(9)	2.100	Okamura Corp	Goldman Sachs	211
(300)	Nisshin Oilio Group Ltd/The	Goldman Sachs	301	300	Oki Electric Industry Co Ltd	Bank of America Merrill Lynch	(7)
(1.800)	Nisshinbo Holdings Inc	Goldman Sachs	(301)	1.200	Okinawa Electric Power Co Inc/The	Bank of America Merrill Lynch	22
(700)	Nissin Electric Co Ltd	Goldman Sachs	121	1.200	Okinawa Electric Power Co Inc/The	Goldman Sachs	22
(800)	Nissin Kogyo Co Ltd	Goldman Sachs	37	300	Okumura Corp	Bank of America Merrill Lynch	383
100	Nitta Corp	Bank of America Merrill Lynch	(87)	900	Okumura Corp	Goldman Sachs	1.150
(700)	Nitto Boseki Co Ltd	Goldman Sachs	(2.172)	(1.100)	Okuwa Co Ltd	Bank of America Merrill Lynch	(43)
1.700	Nitto Denko Corp	Morgan Stanley	310	(400)	Okuwa Co Ltd	Goldman Sachs	(66)
(1.500)	Nitto Kogyo Corp	Goldman Sachs	(1.355)	(800)	Omron Corp	Bank of America Merrill Lynch	1.022
(100)	Nittoku Co Ltd	Goldman Sachs	(96)	(1.100)	Omron Corp	Goldman Sachs	1.406
300	Noevir Holdings Co Ltd	Goldman Sachs	—	(1.500)	Omron Corp	Morgan Stanley	(411)
(400)	NOF Corp	Bank of America Merrill Lynch	475	(1.100)	Open House Co Ltd	Goldman Sachs	3.072
(700)	NOF Corp	Goldman Sachs	831	(400)	OPT Holding Inc	Goldman Sachs	(186)
(1.500)	NOF Corp	Morgan Stanley	(137)	(600)	Optim Corp	Bank of America Merrill Lynch	(2.136)
(200)	Nohmi Bosai Ltd	Goldman Sachs	(142)	(400)	Optorun Co Ltd	Goldman Sachs	(204)
(1.300)	Nojima Corp	Goldman Sachs	617	(600)	Organo Corp	Goldman Sachs	(274)
400	NOK Corp	Goldman Sachs	(109)	(6.600)	Orient Corp	Bank of America Merrill Lynch	482
300	NOK Corp	Morgan Stanley	115	(39.300)	Orient Corp	Goldman Sachs	2.699
(13.500)	Nomura Holdings Inc	Bank of America Merrill Lynch	(3.265)	(17.100)	Orient Corp	Morgan Stanley	780
(1.000)	Nomura Holdings Inc	Morgan Stanley	(115)	(266)	Oro Co Ltd	Goldman Sachs	(1.542)
(8)	Nomura Real Estate Master Fund Inc (Reit)	Bank of America Merrill Lynch	(518)	1.700	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	264
(17)	Nomura Real Estate Master Fund Inc (Reit)	Goldman Sachs	(1.102)	400	Otsuka Holdings Co Ltd	Goldman Sachs	62
(3)	Nomura Real Estate Master Fund Inc (Reit)	Morgan Stanley	14	2.700	Otsuka Holdings Co Ltd	Morgan Stanley	(1.331)
100	Noritake Co Ltd/Nagoya Japan	Bank of America Merrill Lynch	(23)	(800)	Outsourcing Inc	Goldman Sachs	37
(500)	Noritsu Koki Co Ltd	Goldman Sachs	(1.068)	(800)	Outsourcing Inc	Morgan Stanley	(124)
1.900	Noritz Corp	Bank of America Merrill Lynch	(533)	200	Pacific Metals Co Ltd	Goldman Sachs	(2)
				(400)	Pack Corp/The	Goldman Sachs	(347)
				(100)	PAL GROUP Holdings Co Ltd	Goldman Sachs	(18)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(100)	Paltac Corporation	Bank of America Merrill Lynch	91	200	Roland DG Corp	Goldman Sachs	(88)
(1.100)	Paltac Corporation	Goldman Sachs	1.004	(100)	Rorze Corp	Bank of America Merrill Lynch	(265)
400	Paramount Bed Holdings Co Ltd	Bank of America Merrill Lynch	91	(100)	Rorze Corp	Goldman Sachs	(265)
100	Paramount Bed Holdings Co Ltd	Goldman Sachs	23	100	Round One Corp	Goldman Sachs	(45)
(4.500)	Parco Co Ltd	Goldman Sachs	161	(1.500)	Royal Holdings Co Ltd	Bank of America Merrill Lynch	(55)
200	Park24 Co Ltd	Goldman Sachs	129	(800)	Royal Holdings Co Ltd	Goldman Sachs	(29)
(300)	Pasona Group Inc	Goldman Sachs	(216)	(400)	RPA Holdings Inc	Bank of America Merrill Lynch	7
(759)	Pepper Food Service Co Ltd	Bank of America Merrill Lynch	776	(200)	RS Technologies Co Ltd	Bank of America Merrill Lynch	438
1.200	Persol Holdings Co Ltd	Bank of America Merrill Lynch	712	(200)	RS Technologies Co Ltd	Goldman Sachs	438
500	Persol Holdings Co Ltd	Goldman Sachs	297	100	Ryobi Ltd	Goldman Sachs	(50)
200	Persol Holdings Co Ltd	Morgan Stanley	215	400	Ryosan Co Ltd	Bank of America Merrill Lynch	(77)
1.400	Pilot Corp	Bank of America Merrill Lynch	(383)	700	Ryosan Co Ltd	Goldman Sachs	(134)
200	Pilot Corp	Goldman Sachs	(55)	200	S Foods Inc	Bank of America Merrill Lynch	55
(400)	Pilot Corp	Goldman Sachs	110	900	S Foods Inc	Goldman Sachs	246
600	Pilot Corp	Morgan Stanley	137	500	Sac's Bar Holdings Inc	Bank of America Merrill Lynch	—
100	Piolar Inc	Goldman Sachs	(58)	(300)	Sakai Moving Service Co Ltd	Goldman Sachs	(739)
4.800	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	6.572	900	Sakata INX Corp	Bank of America Merrill Lynch	(115)
2.700	Pola Orbis Holdings Inc	Goldman Sachs	3.697	500	Sakata INX Corp	Goldman Sachs	(64)
14.000	Pola Orbis Holdings Inc	Morgan Stanley	10.223	(600)	Sakata Seed Corp	Goldman Sachs	767
5	Premier Investment Corp (Reit)	Bank of America Merrill Lynch	397	100	San ju San Financial Group Inc	Goldman Sachs	(46)
97	Premier Investment Corp (Reit)	Goldman Sachs	7.453	(200)	SanBio Co Ltd	Goldman Sachs	(329)
600	Press Kogyo Co Ltd	Bank of America Merrill Lynch	(175)	1.100	Sangetsu Corp	Bank of America Merrill Lynch	(175)
2.700	Press Kogyo Co Ltd	Goldman Sachs	(789)	600	Sangetsu Corp	Goldman Sachs	(233)
200	Pressance Corp	Bank of America Merrill Lynch	22	900	San-In Godo Bank Ltd/The	Goldman Sachs	(107)
500	Pressance Corp	Goldman Sachs	55	(500)	Sanken Electric Co Ltd	Bank of America Merrill Lynch	(251)
(2.600)	Prima Meat Packers Ltd	Goldman Sachs	926	1.200	Sanki Engineering Co Ltd	Bank of America Merrill Lynch	142
(1.300)	Qol Holdings Co Ltd	Goldman Sachs	(166)	300	Sanki Engineering Co Ltd	Goldman Sachs	36
(2.300)	Raito Kogyo Co Ltd	Goldman Sachs	1.050	(400)	Sankyu Inc	Goldman Sachs	1.287
(100)	Raksul Inc	Goldman Sachs	(424)	(4.100)	Sanrio Co Ltd	Bank of America Merrill Lynch	(112)
(1.100)	Rakuten Inc	Bank of America Merrill Lynch	(16)	(300)	Sanrio Co Ltd	Goldman Sachs	(8)
300	Relia Inc	Goldman Sachs	(71)	(1.100)	Sanrio Co Ltd	Morgan Stanley	251
700	Relo Group Inc	Bank of America Merrill Lynch	351	600	Sanshin Electronics Co Ltd	Goldman Sachs	263
1.900	Relo Group Inc	Goldman Sachs	954	5.500	Sanwa Holdings Corp	Bank of America Merrill Lynch	(2.528)
1.100	Relo Group Inc	Morgan Stanley	10	6.200	Sanwa Holdings Corp	Goldman Sachs	(2.783)
700	Rengo Co Ltd	Bank of America Merrill Lynch	121	6.900	Sanwa Holdings Corp	Morgan Stanley	(2.330)
4.900	Rengo Co Ltd	Goldman Sachs	782	500	Sanyo Chemical Industries Ltd	Bank of America Merrill Lynch	628
(400)	RENOVA Inc	Bank of America Merrill Lynch	310	900	Sanyo Chemical Industries Ltd	Goldman Sachs	986
(100)	RENOVA Inc	Goldman Sachs	78	(300)	Sanyo Denki Co Ltd	Goldman Sachs	(685)
200	Retail Partners Co Ltd	Goldman Sachs	100	300	Sanyo Special Steel Co Ltd	Bank of America Merrill Lynch	11
(1.400)	Ricoh Co Ltd	Goldman Sachs	(196)	(700)	Sato Holdings Corp	Goldman Sachs	(639)
(300)	Ricoh Co Ltd	Morgan Stanley	(36)	(200)	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(88)
200	Riken Corp	Bank of America Merrill Lynch	128	(2.400)	Sawai Pharmaceutical Co Ltd	Goldman Sachs	(3.263)
300	Riken Corp	Goldman Sachs	192	(100)	Sawai Pharmaceutical Co Ltd	Morgan Stanley	73
200	Riken Keiki Co Ltd	Bank of America Merrill Lynch	99	(100)	SB Technology Corp	Bank of America Merrill Lynch	75
1.300	Rock Field Co Ltd	Bank of America Merrill Lynch	(482)	(3.300)	SBI Holdings Inc/Japan	Morgan Stanley	(1.446)
3.000	Rock Field Co Ltd	Goldman Sachs	(1.237)	(1.300)	SBS Holdings Inc	Goldman Sachs	154
(400)	Rokko Butter Co Ltd	Bank of America Merrill Lynch	120				
(500)	Rokko Butter Co Ltd	Goldman Sachs	151				
1.000	Roland DG Corp	Bank of America Merrill Lynch	(438)				

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BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
300	SCSK Corp	Bank of America		(1.400)	Shochiku Co Ltd	Goldman Sachs	(334)
		Merrill Lynch	118	(200)	Shochiku Co Ltd	Morgan Stanley	18
1.300	SCSK Corp	Goldman Sachs	524	300	Shoei Co Ltd	Bank of America	
100	Seiko Holdings Corp	Bank of America				Merrill Lynch	(274)
		Merrill Lynch	54	200	Shoei Co Ltd	Goldman Sachs	(183)
700	Seino Holdings Co Ltd	Bank of America		(200)	Shoei Foods Corp	Goldman Sachs	(283)
		Merrill Lynch	(332)	(3.200)	Showa Corp	Goldman Sachs	(73)
6.000	Seino Holdings Co Ltd	Goldman Sachs	(2.848)	(300)	Showa Denko KK	Morgan Stanley	307
5.800	Seino Holdings Co Ltd	Morgan Stanley	(953)	100	Showa Sangyo Co Ltd	Bank of America	
500	Seiren Co Ltd	Goldman Sachs	(160)			Merrill Lynch	9
(3.300)	Sekisui House Ltd	Bank of America		300	Showa Sangyo Co Ltd	Goldman Sachs	27
		Merrill Lynch	(678)	1.000	Sinanen Holdings Co Ltd	Bank of America	
(2.000)	Sekisui House Ltd	Goldman Sachs	(411)			Merrill Lynch	(145)
(1.000)	Sekisui House Ltd	Morgan Stanley	256	200	Sinanen Holdings Co Ltd	Goldman Sachs	54
(9)	Sekisui House Reit Inc (Reit)	Goldman Sachs	(337)	300	Sinko Industries Ltd	Bank of America	
6	Sekisui House Reit Inc (Reit)	Goldman Sachs	141			Merrill Lynch	(356)
(22)	Sekisui House Reit Inc (Reit)	Morgan Stanley	(20)	100	Sinko Industries Ltd	Goldman Sachs	(119)
600	Sekisui Plastics Co Ltd	Bank of America		1.600	Sintokogio Ltd	Bank of America	
		Merrill Lynch	(159)			Merrill Lynch	(438)
600	Sekisui Plastics Co Ltd	Goldman Sachs	(159)	700	Sintokogio Ltd	Goldman Sachs	(192)
1.800	Senko Group Holdings Co Ltd	Bank of America		9.900	SKY Perfect JSAT Holdings Inc	Bank of America	
		Merrill Lynch	(164)	6.200	SKY Perfect JSAT Holdings Inc	Goldman Sachs	236
6.200	Senko Group Holdings Co Ltd	Goldman Sachs	(564)	10.400	SKY Perfect JSAT Holdings Inc	Morgan Stanley	(380)
(2.300)	Senshu Ikeda Holdings Inc	Goldman Sachs	30	(2.400)	Skylark Holdings Co Ltd	Goldman Sachs	(1.239)
(500)	Seria Co Ltd	Goldman Sachs	727	(700)	SMS Co Ltd	Goldman Sachs	(696)
900	Seria Co Ltd	Morgan Stanley	(1.429)	(200)	Sogo Medical Holdings Co Ltd	Goldman Sachs	(133)
1.800	Seven & i Holdings Co Ltd	Bank of America		(100)	Sohgo Security Services Co Ltd	Morgan Stanley	37
		Merrill Lynch	(1.297)	8.100	Sojitz Corp	Bank of America	
4.500	Seven & i Holdings Co Ltd	Goldman Sachs	(3.717)			Merrill Lynch	(217)
1.700	Seven & i Holdings Co Ltd	Morgan Stanley	(776)	6.800	Sojitz Corp	Goldman Sachs	(248)
(100)	SHIFT Inc	Bank of America		2.700	Sojitz Corp	Morgan Stanley	148
		Merrill Lynch	(383)	100	Solasto Corp	Goldman Sachs	57
(100)	SHIFT Inc	Goldman Sachs	(383)	(3.100)	Sony Corp	Morgan Stanley	(6.169)
(4.300)	Shiga Bank Ltd/The	Bank of America		(1.300)	Sony Financial Holdings Inc	Goldman Sachs	(1.507)
		Merrill Lynch	(686)	(1.800)	Sony Financial Holdings Inc	Morgan Stanley	(2.580)
(10.600)	Shiga Bank Ltd/The	Goldman Sachs	(2.228)	(200)	Sotetsu Holdings Inc	Goldman Sachs	(9)
(5.100)	Shiga Bank Ltd/The	Morgan Stanley	(1.629)	(500)	Sourcenext Corp	Bank of America	
(100)	Shikoku Bank Ltd/The	Goldman Sachs	6			Merrill Lynch	(96)
600	Shikoku Electric Power Co Inc	Bank of America		(1.400)	Sourcenext Corp	Goldman Sachs	(268)
		Merrill Lynch	(285)	(100)	Square Enix Holdings Co Ltd	Goldman Sachs	45
2.100	Shikoku Electric Power Co Inc	Goldman Sachs	(997)	500	St Marc Holdings Co Ltd	Bank of America	
1.000	Shikoku Electric Power Co Inc	Morgan Stanley	137			Merrill Lynch	(370)
100	Shindengen Electric Manufacturing Co Ltd	Bank of America		1.300	St Marc Holdings Co Ltd	Goldman Sachs	(961)
		Merrill Lynch	(46)	(1.300)	Stanley Electric Co Ltd	Bank of America	
200	Shindengen Electric Manufacturing Co Ltd	Goldman Sachs	(91)	(300)	Stanley Electric Co Ltd	Merrill Lynch	297
1.500	Shinko Electric Industries Co Ltd	Bank of America		(1.200)	Stanley Electric Co Ltd	Goldman Sachs	68
		Merrill Lynch	351	900	Star Micronics Co Ltd	Morgan Stanley	(526)
800	Shinko Electric Industries Co Ltd	Goldman Sachs	—	300	Star Micronics Co Ltd	Bank of America	
		Merrill Lynch	534	400	Starts Corp Inc	Bank of America	
900	Shinmaywa Industries Ltd	Bank of America				Merrill Lynch	(299)
		Merrill Lynch	1.721	300	Starts Corp Inc	Goldman Sachs	(225)
2.900	Shinmaywa Industries Ltd	Goldman Sachs	1.721	(100)	Stella Chemifa Corp	Bank of America	
(3.300)	Shinsei Bank Ltd	Morgan Stanley	(361)			Merrill Lynch	(128)
100	Shionogi & Co Ltd	Goldman Sachs	53	200	Studio Alice Co Ltd	Bank of America	
(100)	Ship Healthcare Holdings Inc	Goldman Sachs	187			Merrill Lynch	42
(2.600)	Shizuoka Bank Ltd/The	Bank of America		1.400	Sugi Holdings Co Ltd	Goldman Sachs	(1.661)
		Merrill Lynch	47	(8.800)	Sumco Corp	Bank of America	
(1.100)	Shizuoka Bank Ltd/The	Goldman Sachs	20			Merrill Lynch	4.338
(900)	Shizuoka Bank Ltd/The	Morgan Stanley	(115)	(300)	Sumco Corp	Goldman Sachs	148
(400)	Shochiku Co Ltd	Bank of America		(5.600)	Sumco Corp	Morgan Stanley	(1.687)
		Merrill Lynch	(110)				

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BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(600)	Sumitomo Bakelite Co Ltd	Bank of America Merrill Lynch	1.561	(5.300)	Taiyo Yuden Co Ltd	Goldman Sachs	5.177
(400)	Sumitomo Bakelite Co Ltd	Goldman Sachs	1.041	(1.500)	Taiyo Yuden Co Ltd	Morgan Stanley	(726)
(200)	Sumitomo Bakelite Co Ltd	Morgan Stanley	192	800	Takara Holdings Inc	Morgan Stanley	(29)
(800)	Sumitomo Densetsu Co Ltd	Goldman Sachs	(723)	(7.500)	Takara Leben Co Ltd	Goldman Sachs	479
400	Sumitomo Forestry Co Ltd	Bank of America Merrill Lynch	4	(700)	Takara Standard Co Ltd	Goldman Sachs	(160)
400	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(383)	200	Takasago International Corp	Bank of America Merrill Lynch	13
100	Sumitomo Heavy Industries Ltd	Goldman Sachs	(96)	500	Takeda Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(5)
6.700	Sumitomo Mitsui Construction Co Ltd	Bank of America Merrill Lynch	40	1.500	Takeda Pharmaceutical Co Ltd	Goldman Sachs	(14)
3.500	Sumitomo Mitsui Construction Co Ltd	Goldman Sachs	(49)	2.800	Takeda Pharmaceutical Co Ltd	Morgan Stanley	153
(600)	Sumitomo Osaka Cement Co Ltd	Goldman Sachs	1.342	400	Takeuchi Manufacturing Co Ltd	Bank of America Merrill Lynch	(50)
2.100	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	(249)	1.500	Takeuchi Manufacturing Co Ltd	Goldman Sachs	(799)
3.200	Sumitomo Rubber Industries Ltd	Goldman Sachs	(380)	400	Takuma Co Ltd	Bank of America Merrill Lynch	55
1.700	Sumitomo Rubber Industries Ltd	Morgan Stanley	78	(1.500)	Tamura Corp	Goldman Sachs	69
100	Sumitomo Seika Chemicals Co Ltd	Bank of America Merrill Lynch	(246)	(600)	Tanaka Chemical Corp	Bank of America Merrill Lynch	(361)
100	Sumitomo Seika Chemicals Co Ltd	Goldman Sachs	(246)	(600)	Tanaka Chemical Corp	Goldman Sachs	(361)
1.300	Sumitomo Warehouse Co Ltd/The	Bank of America Merrill Lynch	(166)	2.000	Tanseisha Co Ltd	Bank of America Merrill Lynch	117
2.000	Sumitomo Warehouse Co Ltd/The	Goldman Sachs	(256)	2.300	Tanseisha Co Ltd	Goldman Sachs	252
(700)	Sun Frontier Fudousan Co Ltd	Goldman Sachs	(153)	(200)	Tayca Corp	Goldman Sachs	(4)
4.000	Sundrug Co Ltd	Morgan Stanley	(1.460)	(1.100)	TDK Corp	Bank of America Merrill Lynch	(1.607)
1.300	Suntory Beverage & Food Ltd	Bank of America Merrill Lynch	(598)	(200)	TDK Corp	Goldman Sachs	(292)
800	Suntory Beverage & Food Ltd	Goldman Sachs	(248)	(1.500)	TDK Corp	Morgan Stanley	(8.078)
700	Suntory Beverage & Food Ltd	Morgan Stanley	288	(900)	Teikoku Sen-I Co Ltd	Goldman Sachs	(16)
(4.600)	Suruga Bank Ltd	Bank of America Merrill Lynch	(756)	(100)	Tekken Corp	Goldman Sachs	116
(400)	Sushiro Global Holdings Ltd	Goldman Sachs	(146)	200	Tenma Corp	Bank of America Merrill Lynch	(29)
(200)	Systemx Corp	Bank of America Merrill Lynch	(613)	100	Tenma Corp	Goldman Sachs	(15)
(3.000)	Systemx Corp	Goldman Sachs	(9.201)	300	TIS Inc	Bank of America Merrill Lynch	931
(300)	Systemx Corp	Morgan Stanley	88	700	TIS Inc	Goldman Sachs	310
600	Systema Corp	Bank of America Merrill Lynch	515	(100)	TKP Corp	Bank of America Merrill Lynch	(18)
200	Systema Corp	Goldman Sachs	172	(900)	Toagosei Co Ltd	Goldman Sachs	231
(100)	T Hasegawa Co Ltd	Goldman Sachs	14	(800)	Tobu Railway Co Ltd	Bank of America Merrill Lynch	(183)
27.300	T&D Holdings Inc	Bank of America Merrill Lynch	(12.365)	(700)	Tobu Railway Co Ltd	Goldman Sachs	(160)
10.500	T&D Holdings Inc	Goldman Sachs	(4.902)	(500)	Tobu Railway Co Ltd	Morgan Stanley	46
28.200	T&D Holdings Inc	Morgan Stanley	9.556	400	TOC Co Ltd	Bank of America Merrill Lynch	124
(100)	Taihei Dengyo Kaisha Ltd	Goldman Sachs	(4)	(5.500)	Tocalo Co Ltd	Goldman Sachs	893
200	Taiho Kogyo Co Ltd	Goldman Sachs	(31)	(200)	Toe Animation Co Ltd	Goldman Sachs	(575)
100	Taikisha Ltd	Bank of America Merrill Lynch	(27)	(200)	Toe Co Ltd	Goldman Sachs	877
1.300	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	4.034	(1.800)	Toho Gas Co Ltd	Bank of America Merrill Lynch	(1.479)
200	Taisho Pharmaceutical Holdings Co Ltd	Goldman Sachs	621	(2.500)	Toho Gas Co Ltd	Goldman Sachs	(2.054)
2.100	Taisho Pharmaceutical Holdings Co Ltd	Morgan Stanley	4.217	(1.300)	Toho Gas Co Ltd	Morgan Stanley	(1.661)
(1.400)	Taiyo Nippon Sanso Corp	Goldman Sachs	2.914	1.300	Toho Holdings Co Ltd	Bank of America Merrill Lynch	(1.653)
(3.500)	Taiyo Nippon Sanso Corp	Morgan Stanley	1.246	1.800	Toho Holdings Co Ltd	Goldman Sachs	(1.709)
(4.000)	Taiyo Yuden Co Ltd	Bank of America Merrill Lynch	3.167	1.000	Toho Zinc Co Ltd	Bank of America Merrill Lynch	822
				500	Toho Zinc Co Ltd	Goldman Sachs	411
				1.400	Tohoku Electric Power Co Inc	Bank of America Merrill Lynch	(179)
				9.100	Tohoku Electric Power Co Inc	Goldman Sachs	(1.163)
				3.400	Tohoku Electric Power Co Inc	Morgan Stanley	434

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(19.060)	Tokai Carbon Co Ltd	Bank of America Merrill Lynch	(107)	(500)	Toyo Suisan Kaisha Ltd	Goldman Sachs	297
(4.078)	Tokai Carbon Co Ltd	Goldman Sachs	112	(1.500)	Toyo Suisan Kaisha Ltd	Morgan Stanley	616
(32.400)	Tokai Carbon Co Ltd	Morgan Stanley	(6.521)	(1.400)	Toyo Tanso Co Ltd	Goldman Sachs	179
(900)	Tokai Rika Co Ltd	Goldman Sachs	(131)	(3.300)	Toyo Tire & Rubber Co Ltd	Goldman Sachs	60
(1.100)	Tokai Tokyo Financial Holdings Inc	Goldman Sachs	11	600	Toyobo Co Ltd	Goldman Sachs	(78)
(100)	Token Corp	Goldman Sachs	(82)	(900)	Toyota Boshoku Corp	Goldman Sachs	(192)
(500)	Tokuyama Corp	Goldman Sachs	415	1.000	TPR Co Ltd	Bank of America Merrill Lynch	(566)
(200)	Tokyo Base Co Ltd	Goldman Sachs	(80)	1.400	TPR Co Ltd	Goldman Sachs	(792)
4.300	Tokyo Broadcasting System Holdings Inc	Bank of America Merrill Lynch	314	200	Trancom Co Ltd	Bank of America Merrill Lynch	711
4.400	Tokyo Broadcasting System Holdings Inc	Goldman Sachs	322	100	Transcosmos Inc	Bank of America Merrill Lynch	743
2.800	Tokyo Broadcasting System Holdings Inc	Morgan Stanley	(946)	100	Trend Micro Inc/Japan	Bank of America Merrill Lynch	219
(700)	Tokyo Century Corp	Bank of America Merrill Lynch	138	300	Trend Micro Inc/Japan	Goldman Sachs	657
(900)	Tokyo Century Corp	Goldman Sachs	504	400	Trust Tech Inc	Goldman Sachs	(12)
(700)	Tokyo Century Corp	Morgan Stanley	575	200	TS Tech Co Ltd	Bank of America Merrill Lynch	(137)
2.900	Tokyo Dome Corp	Bank of America Merrill Lynch	741	700	TS Tech Co Ltd	Goldman Sachs	(479)
4.200	Tokyo Dome Corp	Goldman Sachs	1.073	100	TS Tech Co Ltd	Morgan Stanley	(59)
(15.300)	Tokyo Electric Power Co Holdings Inc	Bank of America Merrill Lynch	1.816	300	TSI Holdings Co Ltd	Goldman Sachs	(71)
(900)	Tokyo Electric Power Co Holdings Inc	Morgan Stanley	(99)	200	Tsubakimoto Chain Co	Bank of America Merrill Lynch	(192)
500	Tokyo Electron Ltd	Goldman Sachs	(662)	200	Tsubakimoto Chain Co	Goldman Sachs	(192)
200	Tokyo Kiraboshi Financial Group Inc	Goldman Sachs	(42)	(300)	Tsugami Corp	Goldman Sachs	(126)
100	Tokyo Ohka Kogyo Co Ltd	Bank of America Merrill Lynch	5	(500)	Tsukushima Kikai Co Ltd	Goldman Sachs	297
(8.000)	TOMONY Holdings Inc	Goldman Sachs	(939)	(200)	Tsumura & Co	Goldman Sachs	(228)
500	Topcon Corp	Bank of America Merrill Lynch	(87)	2.000	TV Asahi Holdings Corp	Bank of America Merrill Lynch	(511)
1.300	Topcon Corp	Goldman Sachs	(226)	8.500	TV Asahi Holdings Corp	Goldman Sachs	(2.173)
7.500	Topcon Corp	Morgan Stanley	1.506	2.200	TV Asahi Holdings Corp	Morgan Stanley	361
(1.800)	Toppan Printing Co Ltd	Bank of America Merrill Lynch	(120)	17.600	Ube Industries Ltd	Bank of America Merrill Lynch	(1.071)
(3.900)	Toppan Printing Co Ltd	Goldman Sachs	(248)	41.500	Ube Industries Ltd	Goldman Sachs	(3.044)
(1.600)	Toppan Printing Co Ltd	Morgan Stanley	84	2.800	Ube Industries Ltd	Morgan Stanley	1.048
500	Topre Corp	Bank of America Merrill Lynch	(644)	700	Unipres Corp	Bank of America Merrill Lynch	(26)
900	Topre Corp	Goldman Sachs	(1.158)	100	United Arrows Ltd	Bank of America Merrill Lynch	(91)
(4.800)	Toray Industries Inc	Bank of America Merrill Lynch	2.020	(200)	UNITED Inc/Japan	Bank of America Merrill Lynch	(146)
(2.400)	Toray Industries Inc	Goldman Sachs	1.010	(100)	UNITED Inc/Japan	Goldman Sachs	(73)
(9.200)	Toray Industries Inc	Morgan Stanley	1.789	1.000	United Super Markets Holdings Inc	Bank of America Merrill Lynch	37
(200)	Toridoll Holdings Corp	Goldman Sachs	168	800	United Super Markets Holdings Inc	Goldman Sachs	29
(700)	Tosei Corp	Goldman Sachs	556	(43)	United Urban Investment Corp (Reit)	Bank of America Merrill Lynch	(432)
100	Toshiba Corp	Morgan Stanley	433	(25)	United Urban Investment Corp (Reit)	Goldman Sachs	(251)
(200)	Toshiba Machine Co Ltd	Goldman Sachs	18	(45)	United Urban Investment Corp (Reit)	Morgan Stanley	2.095
(200)	Toshiba Plant Systems & Services Corp	Bank of America Merrill Lynch	—	(800)	Universal Entertainment Corp	Goldman Sachs	365
(6.900)	Toshiba Plant Systems & Services Corp	Goldman Sachs	(22)	(1.400)	Unizo Holdings Co Ltd	Goldman Sachs	831
(1.200)	Toshiba Plant Systems & Services Corp	Morgan Stanley	(10)	(15.200)	USS Co Ltd	Bank of America Merrill Lynch	(1.110)
(900)	Toshiba TEC Corp	Goldman Sachs	(2.193)	(9.000)	USS Co Ltd	Goldman Sachs	(657)
(300)	Tosho Co Ltd	Goldman Sachs	(342)	(8.500)	USS Co Ltd	Morgan Stanley	(155)
100	Totetsu Kogyo Co Ltd	Bank of America Merrill Lynch	(64)	(100)	Uzabase Inc	Bank of America Merrill Lynch	(316)
(400)	TOTO Ltd	Goldman Sachs	(610)	(400)	V Technology Co Ltd	Goldman Sachs	(1.132)
(100)	TOTO Ltd	Morgan Stanley	4	700	Valor Holdings Co Ltd	Bank of America Merrill Lynch	(1)
100	Towa Pharmaceutical Co Ltd	Goldman Sachs	26	900	Valor Holdings Co Ltd	Goldman Sachs	173
(1.700)	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	1.009	200	Valqua Ltd	Goldman Sachs	120

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BlackRock Global Long/Short Equity Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(1.100)	ValueCommerce Co Ltd	Goldman Sachs	(1.998)	2.800	Zenkoku Hoshō Co Ltd	Bank of America	
(900)	Vector Inc	Bank of America				Merrill Lynch	3.544
		Merrill Lynch	(1.167)	1.600	Zenkoku Hoshō Co Ltd	Goldman Sachs	2.045
(800)	Wacoal Holdings Corp	Goldman Sachs	(730)	3.100	Zenkoku Hoshō Co Ltd	Morgan Stanley	990
200	Wacom Co Ltd	Goldman Sachs	13	(1.700)	ZERIA Pharmaceutical		
100	Wakita & Co Ltd	Goldman Sachs	(26)		Co Ltd	Goldman Sachs	(1.241)
(100)	West Japan Railway Co	Morgan Stanley	209	(1.900)	Zojirushi Corp	Goldman Sachs	(1.058)
(400)	Workman Co Ltd	Bank of America					
		Merrill Lynch	(4.381)				
(100)	Workman Co Ltd	Morgan Stanley	(767)	Pays-Bas			
(100)	World Co Ltd	Bank of America		718	Aalberts Industries NV	Goldman Sachs	8
		Merrill Lynch	58	268	Aalberts NV	Bank of America	
200	Wowow Inc	Bank of America				Merrill Lynch	3
		Merrill Lynch	(57)	(1.649)	Accell Group NV	Bank of America	
100	Xebio Holdings Co Ltd	Bank of America				Merrill Lynch	(3.120)
		Merrill Lynch	30	(1.371)	Accell Group NV	Goldman Sachs	(2.775)
500	Yakult Honsha Co Ltd	Bank of America		73.745	Aegon NV	Bank of America	
		Merrill Lynch	958			Merrill Lynch	(10.304)
900	Yakult Honsha Co Ltd	Goldman Sachs	1.725	20.296	Aegon NV	Goldman Sachs	(2.836)
100	Yakult Honsha Co Ltd	Morgan Stanley	192	6.098	Aegon NV	Morgan Stanley	(148)
(500)	YAKUODO Holdings Co Ltd	Goldman Sachs	817	(569)	AMG Advanced	Bank of America	
900	YAMABIKO Corp	Goldman Sachs	(227)		Metallurgical Group NV	Merrill Lynch	1.451
(200)	Yamagata Bank Ltd/The	Bank of America		495	APERAM SA	Morgan Stanley	(87)
		Merrill Lynch	69	(260)	Arcadis NV	Bank of America	
2.800	Yamaguchi Financial	Bank of America				Merrill Lynch	146
	Group Inc	Merrill Lynch	—	(368)	Arcadis NV	Goldman Sachs	206
2.300	Yamaguchi Financial		—	921	ASM International NV	Bank of America	
	Group Inc	Goldman Sachs	—			Merrill Lynch	(648)
5.400	Yamaha Motor Co Ltd	Bank of America		1.794	ASM International NV	Goldman Sachs	(3.404)
		Merrill Lynch	(690)	932	ASM International NV	Morgan Stanley	2.338
1.600	Yamaha Motor Co Ltd	Morgan Stanley	380	1.384	ASR Nederland NV	Bank of America	
(600)	YA-MAN Ltd	Goldman Sachs	16			Merrill Lynch	644
(1.100)	Yamashin-Filter Corp	Goldman Sachs	683	5.019	ASR Nederland NV	Goldman Sachs	(1.235)
10.100	Yamato Holdings Co Ltd	Bank of America		4.819	ASR Nederland NV	Morgan Stanley	2.863
		Merrill Lynch	5.992	138	Basic-Fit NV '144A'	Bank of America	
9.200	Yamato Holdings Co Ltd	Goldman Sachs	5.458			Merrill Lynch	159
5.400	Yamato Holdings Co Ltd	Morgan Stanley	3.105	254	Basic-Fit NV '144A'	Goldman Sachs	293
1.400	Yamato Kogyo Co Ltd	Bank of America		712	BE Semiconductor	Bank of America	
		Merrill Lynch	(933)		Industries NV	Merrill Lynch	(862)
1.500	Yamato Kogyo Co Ltd	Goldman Sachs	(999)	495	BE Semiconductor		
400	Yamato Kogyo Co Ltd	Morgan Stanley	131		Industries NV	Goldman Sachs	(599)
1.800	Yamazen Corp	Bank of America		(1.548)	Boskalis Westminster	Goldman Sachs	76
		Merrill Lynch	(394)	(3.360)	Boskalis Westminster	Morgan Stanley	850
2.000	Yamazen Corp	Goldman Sachs	(438)	(676)	Flow Traders '144A'	Bank of America	
(5.700)	Yellow Hat Ltd	Goldman Sachs	(2.476)			Merrill Lynch	595
2.400	Yodogawa Steel Works Ltd	Bank of America		(691)	Flow Traders '144A'	Goldman Sachs	608
		Merrill Lynch	(72)	(511)	ForFarmers NV	Goldman Sachs	90
1.000	Yodogawa Steel Works Ltd	Goldman Sachs	(2)	1.122	Fugro NV - CVA	Bank of America	
(300)	Yokogawa Bridge					Merrill Lynch	141
	Holdings Corp	Goldman Sachs	104	1.450	Fugro NV - CVA	Goldman Sachs	182
100	Yorozu Corp	Bank of America		(44)	Heineken Holding NV	Goldman Sachs	17
		Merrill Lynch	(2)	(219)	Heineken Holding NV	Morgan Stanley	(133)
500	Yorozu Corp	Goldman Sachs	(9)	1.113	Intertrust NV '144A'	Bank of America	
(300)	Yoshinoya Holdings Co Ltd	Goldman Sachs	(134)			Merrill Lynch	215
(1.100)	Yoshinoya Holdings Co Ltd	Morgan Stanley	301	1.947	Intertrust NV '144A'	Goldman Sachs	257
200	Yuasa Trading Co Ltd	Bank of America		2.936	Koninklijke BAM Groep NV	Bank of America	
		Merrill Lynch	(256)			Merrill Lynch	58
300	Yuasa Trading Co Ltd	Goldman Sachs	(383)	14.223	Koninklijke BAM Groep NV	Goldman Sachs	453
3.000	Yumeshin Holdings Co Ltd	Bank of America		(102)	Koninklijke Vopak NV	Bank of America	
		Merrill Lynch	791			Merrill Lynch	322
3.100	Yumeshin Holdings Co Ltd	Goldman Sachs	761	(181)	Koninklijke Vopak NV	Goldman Sachs	364
900	Yurtec Corp	Bank of America		2.999	NN Group NV	Bank of America	
		Merrill Lynch	(296)			Merrill Lynch	1
1.600	Yurtec Corp	Goldman Sachs	(526)	10.269	NN Group NV	Goldman Sachs	(5.875)
300	Yushin Precision Equipment	Bank of America		4.521	NN Group NV	Morgan Stanley	838
	Co Ltd	Merrill Lynch	123	(6.322)	OCI NV	Bank of America	
500	Yushin Precision Equipment					Merrill Lynch	12.162
	Co Ltd	Goldman Sachs	205	(4.315)	OCI NV	Goldman Sachs	8.616

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Pays-Bas suite				Norvège suite			
(4.004)	OCI NV	Morgan Stanley	2.180	613	Frontline Ltd/Bermuda	Goldman Sachs	420
(267)	Prosus NV	Bank of America		(628)	Gjensidige Forsikring ASA	Bank of America	
		Merrill Lynch	(214)			Merrill Lynch	(306)
(3.213)	Prosus NV	Goldman Sachs	(724)	(792)	Gjensidige Forsikring ASA	Goldman Sachs	(266)
(2.527)	Prosus NV	Morgan Stanley	3.244	(1.424)	Gjensidige Forsikring ASA	Morgan Stanley	(363)
(14.861)	RELX Plc	Morgan Stanley	(7.030)	1.446	Golden Ocean Group Ltd	Bank of America	
776	SBM Offshore NV	Bank of America				Merrill Lynch	721
		Merrill Lynch	(1.234)	(547)	Grieg Seafood ASA	Bank of America	
1.727	SBM Offshore NV	Goldman Sachs	(2.528)			Merrill Lynch	(369)
(3.572)	SBM Offshore NV	Morgan Stanley	2.770	(805)	Grieg Seafood ASA	Goldman Sachs	(543)
(411)	SIF Holding NV	Bank of America		2.894	Kongsberg Gruppen ASA	Bank of America	
		Merrill Lynch	(172)			Merrill Lynch	(472)
(989)	SIF Holding NV	Goldman Sachs	(413)	243	Kongsberg Gruppen ASA	Goldman Sachs	(40)
466	Signify NV '144A'	Goldman Sachs	(196)	23.874	Leroy Seafood Group ASA	Bank of America	
236	Vastned Retail NV (Reit)	Goldman Sachs	(312)			Merrill Lynch	11.634
1.238	Wereldhave NV (Reit)	Bank of America		8.104	Leroy Seafood Group ASA	Goldman Sachs	3.950
		Merrill Lynch	708	14.518	Leroy Seafood Group ASA	Morgan Stanley	3.727
640	Wereldhave NV (Reit)	Goldman Sachs	366	(2.487)	Mowi ASA	Bank of America	
			(1.625)			Merrill Lynch	(2.110)
Nouvelle-Zélande				(10.834)	Mowi ASA	Goldman Sachs	(9.192)
(15.760)	Air New Zealand Ltd	Bank of America		(2.985)	Mowi ASA	Morgan Stanley	(1.851)
		Merrill Lynch	(354)	(684)	Nordic Nanovector ASA	Goldman Sachs	(305)
(4.332)	Air New Zealand Ltd	Goldman Sachs	(97)	3.148	Nordic Semiconductor ASA	Bank of America	
(1.952)	Contact Energy Ltd	Bank of America				Merrill Lynch	(634)
		Merrill Lynch	(338)	1.311	Nordic Semiconductor ASA	Goldman Sachs	(264)
(332)	Contact Energy Ltd	Goldman Sachs	(58)	(3.823)	Norwegian Finans		
(813)	Fletcher Building Ltd	Morgan Stanley	3		Holder ASA	Goldman Sachs	956
(920)	Infracore Ltd	Bank of America		(565)	Protector Forsikring ASA	Goldman Sachs	(57)
		Merrill Lynch	(30)	331	Sbanken ASA '144A'	Bank of America	
(7.945)	Mercury NZ Ltd	Bank of America				Merrill Lynch	(40)
		Merrill Lynch	561	1.032	Sbanken ASA '144A'	Goldman Sachs	(123)
(4.221)	Mercury NZ Ltd	Goldman Sachs	298	416	Scatec Solar ASA '144A'	Bank of America	
(5.019)	Metlifecare Ltd	Bank of America				Merrill Lynch	(226)
		Merrill Lynch	(1.997)	802	Schibsted ASA 'A'	Bank of America	
(4.193)	Metlifecare Ltd	Goldman Sachs	(1.669)			Merrill Lynch	(454)
(2.055)	Pushpay Holdings Ltd	Bank of America		2.667	Schibsted ASA 'A'	Goldman Sachs	(1.509)
		Merrill Lynch	(396)	7.449	Schibsted ASA 'A'	Morgan Stanley	(7.131)
(25.754)	SKYCITY Entertainment			1.716	SpareBank 1 Nord Norge	Bank of America	
	Group Ltd	Goldman Sachs	(1.653)			Merrill Lynch	(43)
(1.740)	Summerset Group	Bank of America	(503)	3.864	SpareBank 1 Nord Norge	Goldman Sachs	(4)
	Holdings Ltd	Merrill Lynch		8.405	Subsea 7 SA	Bank of America	
(3.023)	Summerset Group					Merrill Lynch	(2.213)
	Holdings Ltd	Goldman Sachs	(873)	41.487	Subsea 7 SA	Morgan Stanley	(13.629)
(111)	Synlait Milk Ltd	Bank of America		(16.277)	Telenor ASA	Bank of America	
		Merrill Lynch	3			Merrill Lynch	(947)
(156)	Synlait Milk Ltd	Goldman Sachs	4	(12.009)	Telenor ASA	Goldman Sachs	(878)
			(7.099)	(10.540)	Telenor ASA	Morgan Stanley	(1.433)
Norvège				809	TGS NOPEC Geophysical	Bank of America	
(2.504)	Adevinta ASA	Bank of America			Co ASA	Merrill Lynch	456
		Merrill Lynch	931	2.346	TGS NOPEC Geophysical	Co ASA	1.087
(875)	Adevinta ASA	Goldman Sachs	419	339	Wallenius Wilhelmsen ASA	Bank of America	
(106)	Aker ASA 'A'	Goldman Sachs	(32)			Merrill Lynch	(35)
134	Atea ASA	Bank of America		624	Wallenius Wilhelmsen ASA	Goldman Sachs	(64)
		Merrill Lynch	47	(209)	XXL ASA	Goldman Sachs	30
(3.758)	Axactor SE	Bank of America		(275)	Yara International ASA	Bank of America	
		Merrill Lynch	327			Merrill Lynch	(90)
(1.090)	Axactor SE	Goldman Sachs	95	(2.287)	Yara International ASA	Goldman Sachs	(490)
1.193	BW LPG Ltd '144A'	Bank of America		(4.293)	Yara International ASA	Morgan Stanley	187
		Merrill Lynch	1.603				(15.507)
1.628	BW LPG Ltd '144A'	Goldman Sachs	2.187	Portugal			
4.794	Europris ASA '144A'	Bank of America		(851)	Altri SGPS SA	Bank of America	
		Merrill Lynch	678			Merrill Lynch	201
5.319	Europris ASA '144A'	Goldman Sachs	752	(6.654)	Altri SGPS SA	Goldman Sachs	2.892
(437)	FLEX LNG Ltd	Bank of America		(5.918)	Corticeira Amorim	Bank of America	
		Merrill Lynch	(228)		SGPS SA	Merrill Lynch	(3.345)
(206)	FLEX LNG Ltd	Goldman Sachs	(108)	(1.896)	Corticeira Amorim		
1.073	Frontline Ltd/Bermuda	Bank of America			SGPS SA	Goldman Sachs	(1.627)
		Merrill Lynch	735				

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Portugal suite				Singapour suite			
(442)	EDP Renovaveis SA	Bank of America Merrill Lynch	126	182.300	Suntec Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	—
2.597	Jeronimo Martins SGPS SA	Bank of America Merrill Lynch	(582)	183.500	Suntec Real Estate Investment Trust (Reit)	Goldman Sachs	—
3.774	Jeronimo Martins SGPS SA	Goldman Sachs	(1.087)	194.800	Suntec Real Estate Investment Trust (Reit)	Morgan Stanley	—
5.326	Jeronimo Martins SGPS SA	Morgan Stanley	(527)	(25.600)	United Engineers Ltd	Bank of America Merrill Lynch	187
(3.100)	Mota-Engil SGPS SA	Bank of America Merrill Lynch	583	(27.500)	United Engineers Ltd	Goldman Sachs	201
(2.509)	Mota-Engil SGPS SA	Goldman Sachs	472	(17.700)	Wilmar International Ltd	Goldman Sachs	(129)
(1.304)	Navigator Co SA/The	Bank of America Merrill Lynch	192	(26.600)	Wilmar International Ltd	Morgan Stanley	195
(1.857)	Navigator Co SA/The	Goldman Sachs	274	(2.700)	Wing Tai Holdings Ltd	Goldman Sachs	(39)
24.081	NOS SGPS SA	Goldman Sachs	(4.398)				21.912
4.044	REN - Redes Energeticas Nacionais SGPS SA	Bank of America Merrill Lynch	67	Espagne			
3.011	REN - Redes Energeticas Nacionais SGPS SA	Goldman Sachs	50	563	Acciona SA	Goldman Sachs	1.504
465	Semapa-Sociedade de Investimento e Gestao	Goldman Sachs	(153)	1.489	Acerinox SA	Bank of America Merrill Lynch	(220)
			(6.862)	10.494	Acerinox SA	Goldman Sachs	(1.541)
				5.898	Acerinox SA	Morgan Stanley	(1.453)
				177	ACS Actividades de Construccion y Servicios SA	Goldman Sachs	146
(94.100)	City Developments Ltd	Goldman Sachs	27.527	1.122	ACS Actividades de Construccion y Servicios SA	Morgan Stanley	876
(7.400)	City Developments Ltd	Morgan Stanley	2.381	(567)	Aedas Homes SAU '144A'	Bank of America Merrill Lynch	(264)
6.600	Frasers Centrepoint Trust (Reit)	Bank of America Merrill Lynch	193	(2.926)	Aedas Homes SAU '144A'	Goldman Sachs	(644)
7.100	Frasers Centrepoint Trust (Reit)	Goldman Sachs	208	2.313	Almirall SA	Bank of America Merrill Lynch	294
800	Hongkong Land Holdings Ltd	Goldman Sachs	88	1.229	Almirall SA	Goldman Sachs	68
8.100	Hongkong Land Holdings Ltd	Morgan Stanley	1.134	(9.332)	Banco Santander SA	Bank of America Merrill Lynch	945
(100)	Jardine Cycle & Carriage Ltd	Goldman Sachs	102	168	Cellnex Telecom SA '144A'	Bank of America Merrill Lynch	157
(300)	Jardine Matheson Holdings Ltd	Bank of America Merrill Lynch	210	575	Cellnex Telecom SA '144A'	Goldman Sachs	507
(1.400)	Jardine Matheson Holdings Ltd	Goldman Sachs	980	772	Cellnex Telecom SA '144A'	Morgan Stanley	1.181
(500)	Jardine Matheson Holdings Ltd	Morgan Stanley	685	1.507	Cia de Distribucion Integral Logista Holdings SA	Goldman Sachs	531
(17.515)	Mandarin Oriental International Ltd	Bank of America Merrill Lynch	(1.882)	133	CIE Automotive SA	Morgan Stanley	23
3.100	Mapletree Commercial Trust (Reit)	Bank of America Merrill Lynch	49	340	Construcciones y Auxiliar de Ferrocarriles SA	Bank of America Merrill Lynch	(729)
(3.010)	Mapletree Commercial Trust (Reit)	Goldman Sachs	(110)	75	Construcciones y Auxiliar de Ferrocarriles SA	Goldman Sachs	(161)
9.800	Mapletree Commercial Trust (Reit)	Goldman Sachs	347	(17)	Corp Financiera Alba SA	Goldman Sachs	(47)
9.200	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	98	(586)	Ebro Foods SA	Bank of America Merrill Lynch	(226)
7.300	Mapletree Industrial Trust (Reit)	Goldman Sachs	19	(6.807)	Ence Energia y Celulosa SA	Bank of America Merrill Lynch	2.095
(88.600)	Mapletree Logistics Trust (Reit)	Bank of America Merrill Lynch	(2.592)	(6.006)	Ence Energia y Celulosa SA	Goldman Sachs	2.009
(669.100)	Mapletree Logistics Trust (Reit)	Goldman Sachs	(19.573)	(1.564)	Ercros SA	Bank of America Merrill Lynch	(279)
(36.600)	Oversea-Chinese Banking Corp Ltd	Bank of America Merrill Lynch	7.908	(2.440)	Ercros SA	Goldman Sachs	(435)
(21.100)	Oversea-Chinese Banking Corp Ltd	Goldman Sachs	3.129	(562)	Euskaltel SA '144A'	Bank of America Merrill Lynch	(136)
(2.600)	Parkway Life Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	—	1.922	Faes Farma SA	Bank of America Merrill Lynch	772
(2.400)	Parkway Life Real Estate Investment Trust (Reit)	Goldman Sachs	—	1.773	Faes Farma SA	Goldman Sachs	657
(43.400)	Sembcorp Marine Ltd	Morgan Stanley	952	(246)	Fluidra SA	Goldman Sachs	87
13.800	SIA Engineering Co Ltd	Bank of America Merrill Lynch	(322)	(1.297)	Gestamp Automocion SA '144A'	Goldman Sachs	68
3.400	SIA Engineering Co Ltd	Goldman Sachs	(70)	348	Grupo Catalana Occidente SA	Bank of America Merrill Lynch	(172)
(500)	Singapore Airlines Ltd	Goldman Sachs	18	1.233	Grupo Catalana Occidente SA	Goldman Sachs	447
(1.600)	Singapore Airlines Ltd	Morgan Stanley	18	(1.856)	Grupo Empresarial San Jose SA	Goldman Sachs	490
				(2.023)	Indra Sistemas SA	Goldman Sachs	(367)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Espagne suite				Suède suite			
(317)	Immobiliaria Colonial Socimi SA (Reit)	Goldman Sachs	77	(1.030)	Bure Equity AB	Bank of America Merrill Lynch	(318)
(1.883)	Melia Hotels International SA	Bank of America Merrill Lynch	202	(590)	Bure Equity AB	Goldman Sachs	(158)
(1.415)	Melia Hotels International SA	Goldman Sachs	265	(881)	Camurus AB	Bank of America Merrill Lynch	65
(822)	Metrovacesa SA '144A'	Bank of America Merrill Lynch	(258)	(574)	Camurus AB	Goldman Sachs	42
(95)	Metrovacesa SA '144A'	Goldman Sachs	(64)	(1.093)	Catena Media Plc	Goldman Sachs	776
63	Miquel y Costas & Miquel SA	Bank of America Merrill Lynch	(25)	3.777	Clas Ohlson AB 'B'	Bank of America Merrill Lynch	(40)
66	Miquel y Costas & Miquel SA	Goldman Sachs	(26)	1.404	Clas Ohlson AB 'B'	Bank of America Merrill Lynch	(15)
(5.092)	Naturgy Energy Group SA	Bank of America Merrill Lynch	798	(883)	Climeon AB	Bank of America Merrill Lynch	538
(885)	Naturgy Energy Group SA	Goldman Sachs	136	(482)	Climeon AB	Goldman Sachs	348
(2.941)	Naturgy Energy Group SA	Morgan Stanley	(518)	4.701	Cloetta AB 'B'	Bank of America Merrill Lynch	(588)
(305)	Neinor Homes SA '144A'	Bank of America Merrill Lynch	(104)	(1.644)	Collector AB	Bank of America Merrill Lynch	(491)
(563)	Neinor Homes SA '144A'	Goldman Sachs	(192)	(4.624)	Collector AB	Goldman Sachs	(1.381)
(3.213)	Prosegur Cash SA '144A'	Goldman Sachs	(102)	1.638	Dios Fastigheter AB	Bank of America Merrill Lynch	223
(9.403)	Sacyr SA	Goldman Sachs	538	(2.407)	Dometic Group AB '144A'	Goldman Sachs	(1.578)
(3.951)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(5.227)	(7.090)	Electrolux AB 'B'	Bank of America Merrill Lynch	5.125
(1.671)	Siemens Gamesa Renewable Energy SA	Goldman Sachs	(2.192)	2.482	Elektta AB 'B'	Bank of America Merrill Lynch	(1.523)
(374)	Siemens Gamesa Renewable Energy SA	Morgan Stanley	(640)	8.401	Elektta AB 'B'	Morgan Stanley	(1.900)
(1.209)	Solaria Energia y Medio Ambiente SA	Bank of America Merrill Lynch	(173)	(2.866)	Eltel AB '144A'	Goldman Sachs	240
(734)	Solaria Energia y Medio Ambiente SA	Goldman Sachs	(105)	(887)	Embracer Group AB	Bank of America Merrill Lynch	168
325	Tecnicas Reunidas SA	Bank of America Merrill Lynch	(665)	374	Evolution Gaming Group AB '144A'	Bank of America Merrill Lynch	235
1.428	Tecnicas Reunidas SA	Goldman Sachs	(2.922)	411	Evolution Gaming Group AB '144A'	Goldman Sachs	258
2.562	Telefonica SA	Bank of America Merrill Lynch	606	607	Fastighets AB Balder 'B'	Bank of America Merrill Lynch	859
2.102	Telefonica SA	Goldman Sachs	497	1.113	Fastighets AB Balder 'B'	Goldman Sachs	2.099
(1.161)	Tubacex SA	Goldman Sachs	96	(2.170)	Fingerprint Cards AB 'B'	Bank of America Merrill Lynch	225
1.258	Zardoya Otis SA	Bank of America Merrill Lynch	63	(1.595)	Fingerprint Cards AB 'B'	Goldman Sachs	165
8.185	Zardoya Otis SA	Goldman Sachs	405	(339)	Getinge AB 'B'	Goldman Sachs	89
1.403	Zardoya Otis SA	Morgan Stanley	(201)	(581)	Hansa Biopharma AB	Bank of America Merrill Lynch	1.187
			(3.548)	(800)	Hansa Biopharma AB	Goldman Sachs	1.634
				(4.436)	Hembla AB	Bank of America Merrill Lynch	—
				(26)	Hembla AB	Goldman Sachs	—
(640)	Adapteo OYJ	Goldman Sachs	43	2.233	Hennes & Mauritz AB 'B'	Bank of America Merrill Lynch	165
(1.491)	AF POYRY AB	Bank of America Merrill Lynch	312	5.620	Hennes & Mauritz AB 'B'	Goldman Sachs	295
(588)	AF POYRY AB	Goldman Sachs	123	912	Hennes & Mauritz AB 'B'	Morgan Stanley	321
(1.877)	Arjo AB 'B'	Goldman Sachs	(267)	1.368	Hexpol AB	Goldman Sachs	(265)
6.698	Assa Abloy AB 'B'	Goldman Sachs	(351)	(674)	Hoist Finance AB '144A'	Goldman Sachs	160
6.470	Assa Abloy AB 'B'	Morgan Stanley	136	(1.597)	Holmen AB 'B'	Bank of America Merrill Lynch	944
(4.401)	Atlas Copco AB 'B'	Bank of America Merrill Lynch	4.703	(1.576)	Holmen AB 'B'	Goldman Sachs	991
(3.338)	Atlas Copco AB 'B'	Goldman Sachs	3.567	(182)	Holmen AB 'B'	Morgan Stanley	76
(1.242)	Atlas Copco AB 'B'	Morgan Stanley	65	1.381	Hufvudstaden AB 'A'	Bank of America Merrill Lynch	495
(3.079)	Attendo AB '144A'	Bank of America Merrill Lynch	490	6.238	Hufvudstaden AB 'A'	Goldman Sachs	3.861
(3.476)	Attendo AB '144A'	Goldman Sachs	553	(425)	Humana AB	Bank of America Merrill Lynch	156
405	Axfood AB	Bank of America Merrill Lynch	21	(475)	Humana AB	Goldman Sachs	174
509	Bilia AB 'A'	Bank of America Merrill Lynch	115	1.535	Husqvarna AB 'B'	Goldman Sachs	(303)
2.732	Bilia AB 'A'	Goldman Sachs	615	582	Indutrade AB	Bank of America Merrill Lynch	183
108	BioGaia AB 'B'	Goldman Sachs	211	688	Indutrade AB	Goldman Sachs	216
(308)	Biotage AB	Goldman Sachs	(16)	368	Inwido AB	Goldman Sachs	(58)
(387)	Bonava AB 'B'	Bank of America Merrill Lynch	(49)	(19.478)	JM AB	Goldman Sachs	(17.634)
(236)	Bufab AB	Goldman Sachs	(109)	(2.561)	JM AB	Morgan Stanley	(854)

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BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Suède suite				Suède suite			
(510)	Karo Pharma AB	Bank of America Merrill Lynch	(3)	459	Scandic Hotels Group AB '144A'	Bank of America Merrill Lynch	(96)
(486)	Karo Pharma AB	Goldman Sachs	(3)	732	Scandic Hotels Group AB '144A'	Goldman Sachs	(153)
(474)	Kindred Group Plc SDR	Bank of America Merrill Lynch	46	(13.061)	Skanska AB 'B'	Morgan Stanley	(684)
602	Kindred Group Plc SDR	Goldman Sachs	(58)	754	SKF AB 'B'	Bank of America Merrill Lynch	(178)
312	Kinnevik AB	Bank of America Merrill Lynch	168	692	SKF AB 'B'	Goldman Sachs	156
2.718	Kinnevik AB	Goldman Sachs	16.742	478	SKF AB 'B'	Morgan Stanley	150
1.858	Kinnevik AB	Morgan Stanley	97	2.602	SSAB AB 'A'	Bank of America Merrill Lynch	(79)
751	Kinnevik AB 'B'	Bank of America Merrill Lynch	271	9.895	SSAB AB 'A'	Goldman Sachs	(301)
2.718	Kinnevik AB 'B'	Goldman Sachs	1.452	(14.078)	SSAB AB 'B'	Bank of America Merrill Lynch	870
1.858	Kinnevik AB 'B'	Morgan Stanley	214	(17.110)	SSAB AB 'B'	Goldman Sachs	820
730	Kungsleden AB	Bank of America Merrill Lynch	65	(46)	Stillfront Group AB	Goldman Sachs	(265)
8.416	Kungsleden AB	Goldman Sachs	749	(475)	Storytel AB	Goldman Sachs	(60)
(1.326)	LeoVegas AB '144A'	Goldman Sachs	(93)	(7.156)	Svenska Cellulosa AB SCA 'B'	Bank of America Merrill Lynch	5.885
(146)	Lifco AB 'B'	Bank of America Merrill Lynch	(259)	(22.354)	Svenska Cellulosa AB SCA 'B'	Goldman Sachs	18.382
(150)	Lifco AB 'B'	Goldman Sachs	(325)	(15.132)	Svenska Cellulosa AB SCA 'B'	Morgan Stanley	5.041
207	Loomis AB 'B'	Goldman Sachs	143	(16.565)	Svenska Handelsbanken AB 'A'	Morgan Stanley	1.492
491	Lundin Petroleum AB	Bank of America Merrill Lynch	(73)	111	Sweco AB 'B'	Bank of America Merrill Lynch	(30)
1.885	Lundin Petroleum AB	Goldman Sachs	(1.647)	412	Sweco AB 'B'	Goldman Sachs	(112)
297	Lundin Petroleum AB	Morgan Stanley	(317)	(56.633)	Telia Co AB	Bank of America Merrill Lynch	5.221
(1.806)	Mekonomen AB	Goldman Sachs	(341)	(20.190)	Telia Co AB	Goldman Sachs	1.861
(2.506)	Modern Times Group MTG AB 'B'	Bank of America Merrill Lynch	(3.717)	(68.572)	Telia Co AB	Morgan Stanley	359
(2.374)	Modern Times Group MTG AB 'B'	Goldman Sachs	(2.986)	(2.973)	Tobii AB	Bank of America Merrill Lynch	411
159	Mycronic AB	Bank of America Merrill Lynch	(33)	(2.470)	Tobii AB	Goldman Sachs	342
319	Mycronic AB	Goldman Sachs	(67)	968	Vitrolife AB	Bank of America Merrill Lynch	132
552	New Wave Group AB 'B'	Bank of America Merrill Lynch	98	208	Vitrolife AB	Goldman Sachs	28
2.990	Nibe Industrier AB 'B'	Bank of America Merrill Lynch	2.224	10.952	Volvo AB 'B'	Bank of America Merrill Lynch	(522)
2.231	Nibe Industrier AB 'B'	Goldman Sachs	1.659	6.646	Volvo AB 'B'	Goldman Sachs	(1.089)
701	Nibe Industrier AB 'B'	Morgan Stanley	106	4.095	Volvo AB 'B'	Morgan Stanley	343
877	Nobia AB	Bank of America Merrill Lynch	(179)	1.408	Wihlborgs Fastigheter AB	Bank of America Merrill Lynch	472
1.994	Nobia AB	Goldman Sachs	(407)	3.731	Wihlborgs Fastigheter AB	Goldman Sachs	1.251
(500)	Nordic Entertainment Group AB 'B'	Bank of America Merrill Lynch	(230)	(811)	Xvivo Perfusion AB	Goldman Sachs	(493)
(1.062)	Nordic Entertainment Group AB 'B'	Goldman Sachs	(470)				51.605
(1.680)	Nyfosä AB	Bank of America Merrill Lynch	(764)	Suisse			
(3.116)	Nyfosä AB	Goldman Sachs	(1.517)	(23)	Allreal Holding AG Reg	Bank of America Merrill Lynch	32
(388)	Oncopeptides AB '144A'	Bank of America Merrill Lynch	(732)	(22)	ALSO Holding AG Reg	Bank of America Merrill Lynch	(98)
(1.312)	Oncopeptides AB '144A'	Goldman Sachs	(2.474)	(10)	APG SGA SA	Goldman Sachs	(25)
74	Pandox AB	Bank of America Merrill Lynch	54	(194)	Ascom Holding AG Reg	Goldman Sachs	19
93	Pandox AB	Goldman Sachs	68	(80)	Autoneum Holding AG	Goldman Sachs	104
(258)	Paradox Interactive AB	Goldman Sachs	(146)	(262)	Bachem Holding AG 'B' Reg	Bank of America Merrill Lynch	196
1.849	Peab AB 'B'	Bank of America Merrill Lynch	174	(178)	Bachem Holding AG 'B' Reg	Goldman Sachs	142
383	Peab AB 'B'	Goldman Sachs	36	(863)	Baloise Holding AG	Bank of America Merrill Lynch	1.724
(290)	RaySearch Laboratories AB	Bank of America Merrill Lynch	(7)	(303)	Baloise Holding AG	Goldman Sachs	605
601	Resurs Holding AB '144A'	Bank of America Merrill Lynch	(20)	(22)	Bell Food Group AG Reg	Bank of America Merrill Lynch	(66)
(229)	Saab AB 'B'	Goldman Sachs	127	(7)	Bell Food Group AG Reg	Goldman Sachs	(21)
1.142	Sagax AB 'D'	Bank of America Merrill Lynch	(36)	290	BKW AG	Bank of America Merrill Lynch	(435)
(3.213)	SAS AB	Goldman Sachs	(485)	524	BKW AG	Goldman Sachs	(729)
412	Scandi Standard AB	Goldman Sachs	(22)	(71)	Bobst Group SA Reg	Goldman Sachs	(4)

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BlackRock Global Long/Short Equity Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Suisse suite				Suisse suite			
72	Bucher Industries AG	Bank of America Merrill Lynch	(128)	(46)	Kardex AG Reg	Bank of America Merrill Lynch	(127)
252	Bucher Industries AG	Goldman Sachs	(618)	2.567	LafargeHolcim Ltd	Bank of America Merrill Lynch	(1.026)
17	Bucher Industries AG	Morgan Stanley	(115)	1.186	LafargeHolcim Ltd	Goldman Sachs	(474)
1.470	Cie Financiere Richemont SA	Goldman Sachs	1.813	19	LEM Holding SA Reg	Goldman Sachs	835
(109)	Coltene Holding AG Reg	Bank of America Merrill Lynch	(316)	(1.125)	Leonteq AG	Goldman Sachs	270
(181)	Coltene Holding AG Reg	Goldman Sachs	(535)	(56)	Liechtensteinische Landesbank AG	Bank of America Merrill Lynch	95
(42)	Comet Holding AG Reg	Bank of America Merrill Lynch	(592)	(115)	Liechtensteinische Landesbank AG	Goldman Sachs	195
(270)	Comet Holding AG Reg	Goldman Sachs	(3.735)	615	Logitech International SA	Bank of America Merrill Lynch	847
(10)	Conzzeta AG Reg	Bank of America Merrill Lynch	(230)	6.646	Logitech International SA	Goldman Sachs	8.091
(33)	Conzzeta AG Reg	Goldman Sachs	(836)	7.326	Logitech International SA	Morgan Stanley	9.660
(665)	COSMO Pharmaceuticals NV	Goldman Sachs	(1.558)	(1.014)	Lonza Group AG	Morgan Stanley	(7.091)
(10.202)	Credit Suisse Group AG	Bank of America Merrill Lynch	(1.839)	(32)	Medartis Holding AG '144A'	Bank of America Merrill Lynch	(58)
(3.244)	Credit Suisse Group AG	Goldman Sachs	(713)	(192)	Medartis Holding AG '144A'	Goldman Sachs	(345)
(8.272)	Credit Suisse Group AG	Morgan Stanley	738	1.890	Novartis AG	Goldman Sachs	6.797
(401)	DKSH Holding AG	Bank of America Merrill Lynch	392	(731)	Orascom Development Holding AG	Goldman Sachs	44
(152)	DKSH Holding AG	Goldman Sachs	23	41	Pargesa Holding SA	Bank of America Merrill Lynch	(33)
(19)	dormakaba Holding AG	Bank of America Merrill Lynch	16	(33)	Partners Group Holding AG	Bank of America Merrill Lynch	(963)
(29)	dormakaba Holding AG	Goldman Sachs	35	(113)	Partners Group Holding AG	Goldman Sachs	(3.552)
1.330	Dufry AG	Bank of America Merrill Lynch	638	1.543	PSP Swiss Property AG	Bank of America Merrill Lynch	1.624
666	Dufry AG	Goldman Sachs	319	2.264	PSP Swiss Property AG	Goldman Sachs	2.091
60	Dufry AG	Morgan Stanley	89	361	PSP Swiss Property AG	Morgan Stanley	505
146	EFG International AG	Bank of America Merrill Lynch	(7)	87	Schindler Holding AG	Bank of America Merrill Lynch	452
2.129	EFG International AG	Goldman Sachs	(106)	20	Schindler Holding AG	Goldman Sachs	104
(79)	Feintool International Holding AG Reg	Goldman Sachs	166	191	Schindler Holding AG	Morgan Stanley	611
117	Flughafen Zurich AG	Bank of America Merrill Lynch	560	(4)	Schweiter Technologies AG	Goldman Sachs	(82)
150	Flughafen Zurich AG	Goldman Sachs	779	(33)	Sensirion Holding AG '144A'	Bank of America Merrill Lynch	2
173	Flughafen Zurich AG	Morgan Stanley	294	(129)	Sensirion Holding AG '144A'	Goldman Sachs	6
(4)	Forbo Holding AG	Bank of America Merrill Lynch	(352)	(1.019)	SFS Group AG	Bank of America Merrill Lynch	1.920
(4)	Forbo Holding AG	Goldman Sachs	(352)	(359)	SFS Group AG	Goldman Sachs	669
371	Galenica AG	Bank of America Merrill Lynch	296	(17)	Siegfried Holding AG Reg	Bank of America Merrill Lynch	(526)
833	Galenica AG	Goldman Sachs	666	(49)	Siegfried Holding AG Reg	Goldman Sachs	(1.517)
(209)	GAM Holding AG	Goldman Sachs	24	642	SIG Combibloc Group AG	Goldman Sachs	39
64	Geberit AG Reg	Bank of America Merrill Lynch	1.087	(8.303)	Stadler Rail AG	Bank of America Merrill Lynch	(4.405)
229	Geberit AG Reg	Morgan Stanley	1.830	(889)	Stadler Rail AG	Goldman Sachs	(497)
(300)	Georg Fischer AG Reg	Bank of America Merrill Lynch	(4.046)	(133)	Stadler Rail AG	Morgan Stanley	(16)
(347)	Georg Fischer AG Reg	Goldman Sachs	(4.680)	114	Straumann Holding AG	Goldman Sachs	7.858
(127)	Georg Fischer AG Reg	Morgan Stanley	(317)	519	Straumann Holding AG	Morgan Stanley	23.849
(5)	Gurit Holding AG	Bank of America Merrill Lynch	240	163	Sulzer AG Reg	Bank of America Merrill Lynch	110
(9)	Gurit Holding AG	Goldman Sachs	432	159	Sulzer AG Reg	Goldman Sachs	215
42	Helvetia Holding AG Reg	Goldman Sachs	(63)	3.291	Sunrise Communications Group AG	Bank of America Merrill Lynch	(5.750)
23	Huber + Suhner AG Reg	Bank of America Merrill Lynch	(18)	6.969	Sunrise Communications Group AG	Goldman Sachs	(12.183)
(1.105)	Idorsia Ltd	Goldman Sachs	(3.665)	6.904	Sunrise Communications Group AG	Morgan Stanley	(8.276)
(12)	Implenia AG Reg	Goldman Sachs	(5)	(1.533)	Swatch Group AG/The	Bank of America Merrill Lynch	(995)
8	Inficon Holding AG Reg	Bank of America Merrill Lynch	144	(2.318)	Swatch Group AG/The	Goldman Sachs	(1.505)
22	Inficon Holding AG Reg	Goldman Sachs	396	(1.768)	Swatch Group AG/The	Morgan Stanley	(530)
(3)	Interroll Holding AG Reg	Goldman Sachs	(285)	(250)	Swissquote Group Holding SA Reg	Bank of America Merrill Lynch	(365)
(70)	Intershop Holding AG	Bank of America Merrill Lynch	(1.269)	(260)	Swissquote Group Holding SA Reg	Goldman Sachs	(379)
(20)	Intershop Holding AG	Goldman Sachs	(440)				

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Suisse suite				Royaume-Uni suite			
5	Tecan Group AG Reg	Bank of America Merrill Lynch	142	(205)	Blue Prism Group Plc	Goldman Sachs	(701)
400	Tecan Group AG Reg	Goldman Sachs	11.348	(2.292)	Bodycote Plc	Bank of America Merrill Lynch	(1.716)
(16)	u-blox Holding AG	Goldman Sachs	(84)	(4.769)	Bodycote Plc	Goldman Sachs	(3.570)
1.384	Valiant Holding AG Reg	Goldman Sachs	(3.876)	1.456	Boohoo Group Plc	Bank of America Merrill Lynch	951
157	Valora Holding AG Reg	Bank of America Merrill Lynch	(2.482)	2.931	Boohoo Group Plc	Goldman Sachs	1.343
90	Valora Holding AG Reg	Goldman Sachs	(1.753)	30.278	Boohoo Group Plc	Morgan Stanley	7.308
74	VAT Group AG '144A'	Bank of America Merrill Lynch	(89)	462	Bovis Homes Group Plc	Bank of America Merrill Lynch	388
166	VAT Group AG '144A'	Goldman Sachs	(199)	30.276	Brewin Dolphin Holdings Plc	Goldman Sachs	2.948
153	VAT Group AG '144A'	Morgan Stanley	474	17.096	Britvic Plc	Bank of America Merrill Lynch	4.965
(80)	Vontobel Holding AG Reg	Bank of America Merrill Lynch	(296)	14.378	Britvic Plc	Goldman Sachs	3.641
(1.179)	Vontobel Holding AG Reg	Goldman Sachs	(4.358)	11.740	Britvic Plc	Morgan Stanley	455
(73)	VZ Holding AG	Bank of America Merrill Lynch	(547)	805	C&C Group Plc	Bank of America Merrill Lynch	19
(124)	VZ Holding AG	Goldman Sachs	(962)	1.916	C&C Group Plc	Goldman Sachs	33
(44)	Zur Rose Group AG	Bank of America Merrill Lynch	(35)	(1.555)	Cairn Energy Plc	Bank of America Merrill Lynch	(88)
(777)	Zur Rose Group AG	Goldman Sachs	(621)	(506)	Cairn Energy Plc	Goldman Sachs	(29)
			(1.543)	(4.267)	Capita Plc	Bank of America Merrill Lynch	(88)
Royaume-Uni				(14.992)	Capita Plc	Goldman Sachs	(310)
1.805	888 Holdings Plc	Bank of America Merrill Lynch	(30)	(114.851)	Capita Plc	Morgan Stanley	(741)
9.173	888 Holdings Plc	Goldman Sachs	(154)	(6.914)	Capital & Counties Properties Plc	Bank of America Merrill Lynch	2.043
(1.203)	AG Barr Plc	Bank of America Merrill Lynch	195	719	Central Asia Metals Plc	Goldman Sachs	(32)
(2.801)	AG Barr Plc	Goldman Sachs	174	123.923	Centrica Plc	Goldman Sachs	11.036
1.816	Antofagasta Plc	Bank of America Merrill Lynch	(119)	4.926	Chemring Group Plc	Bank of America Merrill Lynch	132
845	Antofagasta Plc	Goldman Sachs	(135)	(5.078)	Cineworld Group Plc	Goldman Sachs	(570)
1.414	Antofagasta Plc	Morgan Stanley	(234)	(4.027)	Clinigen Healthcare Ltd	Bank of America Merrill Lynch	(234)
3.029	Ashtead Group Plc	Bank of America Merrill Lynch	(362)	(8)	Close Brothers Group Plc	Bank of America Merrill Lynch	(7)
8.817	Ashtead Group Plc	Goldman Sachs	2.432	(2.124)	Close Brothers Group Plc	Goldman Sachs	(1.754)
1.455	Ashtead Group Plc	Morgan Stanley	676	3.445	Compass Group Plc	Bank of America Merrill Lynch	(5.362)
(33)	ASOS Plc	Goldman Sachs	(27)	5.631	Compass Group Plc	Goldman Sachs	(7.195)
(2.047)	ASOS Plc	Morgan Stanley	(2.800)	3.894	Compass Group Plc	Morgan Stanley	(6.131)
2.298	Auto Trader Group Plc '144A'	Goldman Sachs	884	(1.053)	Computacenter Plc	Goldman Sachs	(1.332)
486	Auto Trader Group Plc '144A'	Morgan Stanley	159	1.205	Costain Group Plc	Bank of America Merrill Lynch	258
307	AVEVA Group Plc	Bank of America Merrill Lynch	634	57	Cranswick Plc	Bank of America Merrill Lynch	(43)
501	AVEVA Group Plc	Goldman Sachs	1.092	1.607	Cranswick Plc	Goldman Sachs	(1.203)
313	AVEVA Group Plc	Morgan Stanley	506	483	Daily Mail & General Trust Plc	Bank of America Merrill Lynch	81
(1.379)	Babcock International Group Plc	Goldman Sachs	(138)	437	Dart Group Plc	Bank of America Merrill Lynch	846
3.293	Balfour Beatty Plc	Bank of America Merrill Lynch	(166)	3.690	DCC Plc	Bank of America Merrill Lynch	(1.810)
11.526	Balfour Beatty Plc	Goldman Sachs	271	162	DCC Plc	Goldman Sachs	(79)
(42.737)	Barclays Plc	Morgan Stanley	(1.390)	(1.712)	De La Rue Plc	Bank of America Merrill Lynch	593
(1.072)	Beazley Plc	Goldman Sachs	(55)	(308)	De La Rue Plc	Goldman Sachs	86
(35.421)	Beazley Plc	Morgan Stanley	(3.200)	1.367	Dechra Pharmaceuticals Plc	Bank of America Merrill Lynch	2.329
611	Bellway Plc	Bank of America Merrill Lynch	457	716	Dechra Pharmaceuticals Plc	Goldman Sachs	1.220
2.266	Bellway Plc	Morgan Stanley	—	4.325	Dechra Pharmaceuticals Plc	Morgan Stanley	2.679
751	Berkeley Group Holdings Plc	Bank of America Merrill Lynch	462	(1.635)	Derwent London Plc (Reit)	Goldman Sachs	(3.166)
3.939	Berkeley Group Holdings Plc	Goldman Sachs	3.984	(795)	Dignity Plc	Bank of America Merrill Lynch	(354)
3.126	Berkeley Group Holdings Plc	Morgan Stanley	4.681	(3.378)	Dignity Plc	Goldman Sachs	(1.504)
(1.205)	BHP Group Plc	Bank of America Merrill Lynch	(192)	2.648	Diploma Plc	Goldman Sachs	5.195
5.287	Biffa Plc '144A'	Bank of America Merrill Lynch	(1.307)	9.679	Dixons Carphone Plc	Bank of America Merrill Lynch	356
1.421	Biffa Plc '144A'	Goldman Sachs	(223)	595	Dixons Carphone Plc	Goldman Sachs	22

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Royaume-Uni suite				Royaume-Uni suite		
(10.979)	Domino's Pizza Group Plc	Bank of America Merrill Lynch	(3.088)	(54.764)	Hays Plc	Morgan Stanley	(1.414)
(43.390)	Domino's Pizza Group Plc	Goldman Sachs	(12.829)	564	Hikma Pharmaceuticals Plc	Bank of America Merrill Lynch	116
(38.766)	Domino's Pizza Group Plc	Morgan Stanley	(9.056)	2.005	Hikma Pharmaceuticals Plc	Goldman Sachs	842
516	Drax Group Plc	Bank of America Merrill Lynch	(55)	251	Hikma Pharmaceuticals Plc	Morgan Stanley	71
(429)	Dunelm Group Plc	Bank of America Merrill Lynch	(114)	(1.294)	Hiscox Ltd	Goldman Sachs	(1.978)
(1.314)	Elementis Plc	Bank of America Merrill Lynch	105	23.405	HomeServe Plc	Bank of America Merrill Lynch	18.825
(15.705)	Elementis Plc	Goldman Sachs	1.257	23.152	HomeServe Plc	Goldman Sachs	19.124
(4.770)	Equiniti Group Plc '144A'	Bank of America Merrill Lynch	1.339	15.498	HomeServe Plc	Morgan Stanley	(5.801)
(10.894)	Equiniti Group Plc '144A'	Goldman Sachs	4.204	2.097	Howden Joinery Group Plc	Goldman Sachs	1.126
(2.238)	Essentra Plc	Bank of America Merrill Lynch	(209)	(9.713)	IMI Plc	Bank of America Merrill Lynch	(1.630)
(4.222)	Essentra Plc	Goldman Sachs	(478)	(4.535)	IMI Plc	Goldman Sachs	(976)
10.344	Experian Plc	Bank of America Merrill Lynch	17.623	(2.090)	IMI Plc	Morgan Stanley	(634)
8.506	Experian Plc	Goldman Sachs	14.491	3.388	Imperial Brands Plc	Bank of America Merrill Lynch	(1.354)
35.515	Experian Plc	Morgan Stanley	27.044	2.059	Imperial Brands Plc	Goldman Sachs	(1.007)
37	Ferguson Plc	Bank of America Merrill Lynch	(28)	160	Imperial Brands Plc	Morgan Stanley	31
100	Ferguson Plc	Goldman Sachs	(238)	(977)	Inchcape Plc	Bank of America Merrill Lynch	32
966	Ferguson Plc	Morgan Stanley	424	(3.773)	Inchcape Plc	Goldman Sachs	122
(2.320)	Ferrexpo Plc	Goldman Sachs	(121)	1.695	IntegraFin Holdings Plc	Bank of America Merrill Lynch	317
936	Forterra Plc '144A'	Goldman Sachs	217	5.072	IntegraFin Holdings Plc	Goldman Sachs	949
68	Frontier Developments Plc	Goldman Sachs	(14)	(3.410)	International Consolidated Airlines Group SA	Morgan Stanley	79
117	Future Plc	Bank of America Merrill Lynch	(248)	(429)	International Personal Finance Plc	Bank of America Merrill Lynch	12
(450)	Galliford Try Plc	Goldman Sachs	(206)	(1.007)	International Personal Finance Plc	Goldman Sachs	29
672	Gamesys Group Plc	Bank of America Merrill Lynch	(17)	16.116	IWG Plc	Bank of America Merrill Lynch	2.680
855	Gamesys Group Plc	Goldman Sachs	(22)	9.160	IWG Plc	Goldman Sachs	1.702
177	GB Group Plc	Bank of America Merrill Lynch	34	11.755	IWG Plc	Morgan Stanley	1.335
721	GB Group Plc	Goldman Sachs	140	(751)	J D Wetherspoon Plc	Bank of America Merrill Lynch	(426)
(15.274)	GCP Student Living Plc (Reit)	Bank of America Merrill Lynch	(1.380)	(967)	J D Wetherspoon Plc	Goldman Sachs	(549)
(24.935)	GCP Student Living Plc (Reit)	Goldman Sachs	(2.253)	51.527	J Sainsbury Plc	Bank of America Merrill Lynch	7.714
(379)	Genus Plc	Bank of America Merrill Lynch	(440)	58.184	J Sainsbury Plc	Goldman Sachs	8.711
(601)	Genus Plc	Goldman Sachs	(698)	60.254	J Sainsbury Plc	Morgan Stanley	1.555
9.550	GlaxoSmithKline Plc	Bank of America Merrill Lynch	7.642	4.447	JD Sports Fashion Plc	Bank of America Merrill Lynch	121
5.247	GlaxoSmithKline Plc	Goldman Sachs	3.348	2.577	JD Sports Fashion Plc	Goldman Sachs	129
13.949	GlaxoSmithKline Plc	Morgan Stanley	6.697	9.877	JD Sports Fashion Plc	Morgan Stanley	(3.034)
(1.687)	Grafton Group Plc (Unit)	Bank of America Merrill Lynch	(9)	(3.537)	John Laing Group Plc '144A'	Bank of America Merrill Lynch	(886)
(1.458)	Grafton Group Plc (Unit)	Goldman Sachs	(56)	(20.143)	John Laing Group Plc '144A'	Goldman Sachs	(5.018)
3.299	Grainger Plc	Bank of America Merrill Lynch	545	379	John Wood Group Plc	Bank of America Merrill Lynch	(49)
581	Greggs Plc	Bank of America Merrill Lynch	343	14.044	John Wood Group Plc	Goldman Sachs	(1.831)
603	Greggs Plc	Goldman Sachs	249	19.326	John Wood Group Plc	Morgan Stanley	(474)
5.160	Greggs Plc	Morgan Stanley	2.531	(3.335)	Jupiter Fund Management Plc	Bank of America Merrill Lynch	(297)
(1.165)	Gulf Keystone Petroleum Ltd	Goldman Sachs	248	(1.699)	Jupiter Fund Management Plc	Goldman Sachs	(151)
1.634	Halma Plc	Goldman Sachs	4.872	(311)	Keywords Studios Plc	Bank of America Merrill Lynch	(538)
5.257	Halma Plc	Morgan Stanley	3.800	(324)	Keywords Studios Plc	Goldman Sachs	(560)
(17.959)	Hammerson Plc (Reit)	Goldman Sachs	(2.920)	(2.057)	Lancashire Holdings Ltd	Bank of America Merrill Lynch	(693)
(5.359)	Hammerson Plc (Reit)	Morgan Stanley	(616)	(2.524)	Lancashire Holdings Ltd	Goldman Sachs	(1.178)
(3.686)	Hastings Group Holdings Plc '144A'	Bank of America Merrill Lynch	(376)	(43.161)	Legal & General Group Plc	Bank of America Merrill Lynch	(3.621)
(31.117)	Hays Plc	Bank of America Merrill Lynch	(1.848)	(143.063)	Legal & General Group Plc	Morgan Stanley	(9.786)
(63.935)	Hays Plc	Goldman Sachs	(4.489)	(22.862)	Lloyds Banking Group Plc	Bank of America Merrill Lynch	(709)

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BlackRock Global Long/Short Equity Fund suite

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
Royaume-Uni suite				Royaume-Uni suite			
(153.292)	Lloyds Banking Group Plc	Morgan Stanley	(2.770)	(320)	Plus500 Ltd	Bank of America	
116	London Stock Exchange Group Plc	Bank of America Merrill Lynch	120	(183)	Plus500 Ltd	Merrill Lynch	(95)
610	London Stock Exchange Group Plc	Goldman Sachs	630	(4.879)	Polypipe Group Plc	Goldman Sachs	(54)
2.421	LondonMetric Property Plc (Reit)	Bank of America Merrill Lynch	(119)	(5.089)	Polypipe Group Plc	Bank of America	(973)
2.472	LondonMetric Property Plc (Reit)	Goldman Sachs	(121)	7.414	Prudential Plc	Merrill Lynch	(1.218)
(36.127)	M&G Plc	Bank of America Merrill Lynch	(3.238)	3.883	Prudential Plc	Bank of America	6.640
(13.097)	M&G Plc	Goldman Sachs	(1.064)	12.551	Prudential Plc	Goldman Sachs	3.818
(76.239)	M&G Plc	Morgan Stanley	(6.986)	(14.321)	PZ Cussons Plc	Morgan Stanley	12.462
(4.044)	Marston's Plc	Bank of America Merrill Lynch	(266)	(8.429)	PZ Cussons Plc	Bank of America	(914)
(4.336)	Marston's Plc	Goldman Sachs	(285)	9.712	QinetiQ Group Plc	Goldman Sachs	(533)
175	McCarthy & Stone Plc '144A'	Goldman Sachs	7	(25.582)	Quilter Plc '144A'	Goldman Sachs	(602)
(4.769)	Mediclinic International Plc	Goldman Sachs	609	(56.821)	Quilter Plc '144A'	Bank of America	(1.783)
(34.697)	Melrose Industries Plc	Bank of America Merrill Lynch	(3.269)	(24.221)	Quilter Plc '144A'	Merrill Lynch	(3.960)
(21.389)	Melrose Industries Plc	Goldman Sachs	(1.675)	(2.365)	RDI Plc (Reit)	Morgan Stanley	(1.610)
(125.265)	Melrose Industries Plc	Bank of America Merrill Lynch	(8.245)	(958)	Reckitt Benckiser Group Plc	Goldman Sachs	232
(7)	Mitie Group Plc	Bank of America Merrill Lynch	1	1.336	Redrow Plc	Bank of America	(3.277)
(3.730)	Mondi Plc	Goldman Sachs	(313)	1.651	Redrow Plc	Merrill Lynch	328
(15.275)	Mondi Plc	Morgan Stanley	(394)	(4.802)	Renishaw Plc	Goldman Sachs	405
12.351	Moneysupermarket.com Group Plc	Bank of America Merrill Lynch	(1.634)	(474)	Renishaw Plc	Bank of America	(2.378)
19.175	Moneysupermarket.com Group Plc	Goldman Sachs	(2.406)	(1.912)	Renishaw Plc	Goldman Sachs	(221)
17.374	Moneysupermarket.com Group Plc	Morgan Stanley	(45)	(5.290)	Restaurant Group Plc/The Rhi Magnesita NV	Morgan Stanley	(5.972)
(889)	Morgan Advanced Materials Plc	Bank of America Merrill Lynch	141	(5.943)	Restaurant Group Plc/The Rhi Magnesita NV	Bank of America	(464)
107	Morgan Sindall Group Plc	Goldman Sachs	(115)	(433)	Royal Bank of Scotland Group Plc	Merrill Lynch	(522)
466	Morgan Sindall Group Plc	Bank of America Merrill Lynch	613	1.844	Royal Dutch Shell Plc 'A'	Bank of America	961
(258)	National Grid Plc	Goldman Sachs	87	(176)	Royal Dutch Shell Plc 'B'	Goldman Sachs	222
(3.637)	NCC Group Plc	Morgan Stanley	(782)	10.379	RPS Group Plc	Goldman Sachs	4.096
(5.814)	NCC Group Plc	Bank of America Merrill Lynch	(380)	(45.540)	Rolls-Royce Holdings Plc	Bank of America	—
1.465	NewRiver Plc (Reit)	Goldman Sachs	(782)	(459.770)	Rolls-Royce Holdings Plc	Merrill Lynch	—
3.809	Northgate Plc	Bank of America Merrill Lynch	140	(62.468)	Rolls-Royce Holdings Plc	Goldman Sachs	—
3.280	Northgate Plc	Goldman Sachs	(1.470)	32.132	Rotork Plc	Morgan Stanley	2.986
(1.170)	Ocado Group Plc	Bank of America Merrill Lynch	(1.324)	(16.195)	Royal Bank of Scotland Group Plc	Bank of America	(422)
(2.517)	Ocado Group Plc	Goldman Sachs	(2.854)	(3.326)	Royal Bank of Scotland Group Plc	Goldman Sachs	(165)
(21.733)	Ocado Group Plc	Morgan Stanley	(60.167)	(22.557)	Royal Bank of Scotland Group Plc	Morgan Stanley	(641)
(1.687)	Oxford Biomedica Plc	Bank of America Merrill Lynch	(873)	1.233	Royal Dutch Shell Plc 'B'	Bank of America	(492)
(1.512)	Oxford Biomedica Plc	Goldman Sachs	(782)	(212)	RPS Group Plc	Merrill Lynch	(923)
(2.043)	Pagegroup Plc	Bank of America Merrill Lynch	(490)	(4.355)	RPS Group Plc	Bank of America	(56)
(3.320)	Pagegroup Plc	Goldman Sachs	(795)	3.020	RWS Holdings Plc	Goldman Sachs	(891)
3.903	Paragon Banking Group Plc	Bank of America Merrill Lynch	(101)	5.573	RWS Holdings Plc	Bank of America	2.418
5.395	Paragon Banking Group Plc	Goldman Sachs	(139)	507	Safestore Holdings Plc (Reit)	Goldman Sachs	4.603
856	Pearson Plc	Morgan Stanley	(113)	4.964	Safestore Holdings Plc (Reit)	Merrill Lynch	156
4.114	Pets at Home Group Plc	Bank of America Merrill Lynch	2.344	(4.250)	Sanne Group Plc	Goldman Sachs	1.228
1.407	Pets at Home Group Plc	Goldman Sachs	803	(3.232)	Sanne Group Plc	Bank of America	(4.729)
(19.257)	Phoenix Group Holdings Plc	Bank of America Merrill Lynch	(5.990)	(1.158)	Savills Plc	Goldman Sachs	(3.395)
(29.332)	Phoenix Group Holdings Plc	Goldman Sachs	(9.124)	(2.425)	Savills Plc	Bank of America	(1.031)
(30.972)	Phoenix Group Holdings Plc	Morgan Stanley	(13.751)	(3.701)	Schroders Plc	Goldman Sachs	(2.160)
				(138)	Schroders Plc	Merrill Lynch	(2.579)
						Goldman Sachs	(96)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Royaume-Uni suite				Royaume-Uni suite			
(2.306)	Schroders Plc	Morgan Stanley	(2.202)	1.731	Vesuvius Plc	Goldman Sachs	697
(27.856)	Segro Plc (Reit)	Bank of America Merrill Lynch	(12.577)	(729)	Victrex Plc	Bank of America Merrill Lynch	669
(34.538)	Segro Plc (Reit)	Goldman Sachs	(16.205)	(2.544)	Victrex Plc	Goldman Sachs	1.190
(25.252)	Segro Plc (Reit)	Morgan Stanley	(9.582)	(314)	Victrex Plc	Morgan Stanley	300
(698)	Serica Energy Plc ^{††}	Bank of America Merrill Lynch	—	692	Virgin Money UK Plc	Bank of America Merrill Lynch	341
(1.679)	Serica Energy Plc ^{††}	Goldman Sachs	—	4.666	Virgin Money UK Plc	Goldman Sachs	2.180
(358)	Smart Metering Systems Plc	Goldman Sachs	(162)	63.132	Vodafone Group Plc	Bank of America Merrill Lynch	(1.043)
544	Softcat Plc	Bank of America Merrill Lynch	(176)	17.694	Vodafone Group Plc	Goldman Sachs	(292)
818	Softcat Plc	Goldman Sachs	(264)	88.418	Vodafone Group Plc	Morgan Stanley	(3.720)
(4.293)	Spectris Plc	Bank of America Merrill Lynch	(8.832)	8.576	Watkin Jones Plc	Bank of America Merrill Lynch	1.153
(7.178)	Spectris Plc	Goldman Sachs	(15.939)	6.767	Watkin Jones Plc	Goldman Sachs	1.049
(869)	Spectris Plc	Morgan Stanley	(1.671)	(8.878)	Weir Group Plc/The	Bank of America Merrill Lynch	1.375
1.665	Spire Healthcare Group Plc '144A'	Bank of America Merrill Lynch	112	(5.264)	Weir Group Plc/The	Goldman Sachs	815
913	Spire Healthcare Group Plc '144A'	Goldman Sachs	61	(12.171)	Weir Group Plc/The	Morgan Stanley	(2.828)
(4.727)	Sports Direct International Plc	Bank of America Merrill Lynch	(952)	423	WH Smith Plc	Bank of America Merrill Lynch	764
(8.689)	Sports Direct International Plc	Goldman Sachs	(1.749)	785	WH Smith Plc	Goldman Sachs	1.359
10.358	SSP Group Plc	Bank of America Merrill Lynch	2.674	3.008	WH Smith Plc	Morgan Stanley	3.960
10.179	SSP Group Plc	Goldman Sachs	2.628	(345)	Whitbread Plc	Bank of America Merrill Lynch	(877)
46.221	SSP Group Plc	Morgan Stanley	9.545	(661)	Whitbread Plc	Goldman Sachs	(2.218)
(34.276)	St James's Place Plc	Bank of America Merrill Lynch	(12.166)	(405)	Whitbread Plc	Morgan Stanley	(899)
(13.036)	St James's Place Plc	Goldman Sachs	(4.627)	4.322	Wm Morrison Supermarkets Plc	Bank of America Merrill Lynch	162
(29.238)	St James's Place Plc	Morgan Stanley	(19.434)	7.855	Wm Morrison Supermarkets Plc	Goldman Sachs	294
(48.950)	Standard Life Aberdeen Plc	Bank of America Merrill Lynch	(3.727)	96.231	Wm Morrison Supermarkets Plc	Morgan Stanley	(994)
(52.666)	Standard Life Aberdeen Plc	Goldman Sachs	(4.010)				(150.910)
(37.114)	Standard Life Aberdeen Plc	Morgan Stanley	(2.826)	États-Unis			
(2.488)	Stobart Group Ltd	Bank of America Merrill Lynch	145	1.368	1-800-Flowers.com Inc 'A'	Bank of America Merrill Lynch	903
(7.603)	Stobart Group Ltd	Goldman Sachs	444	986	1-800-Flowers.com Inc 'A'	Goldman Sachs	651
5.741	Stock Spirits Group Plc	Bank of America Merrill Lynch	78	(906)	2U Inc	Bank of America Merrill Lynch	(1.740)
5.936	Stock Spirits Group Plc	Goldman Sachs	69	(516)	2U Inc	Goldman Sachs	(991)
(3.046)	Synthomer Plc	Bank of America Merrill Lynch	8	(329)	3D Systems Corp	Bank of America Merrill Lynch	224
(3.714)	Synthomer Plc	Goldman Sachs	10	(815)	3D Systems Corp	Goldman Sachs	554
(672)	Ted Baker Plc	Goldman Sachs	84	288	3M Co	Goldman Sachs	(8)
(4.803)	Travis Perkins Plc	Bank of America Merrill Lynch	(3.809)	129	3M Co	Morgan Stanley	262
(4.298)	Travis Perkins Plc	Goldman Sachs	(3.409)	(257)	A10 Networks Inc	Bank of America Merrill Lynch	63
(6.465)	Travis Perkins Plc	Morgan Stanley	(4.255)	(765)	A10 Networks Inc	Goldman Sachs	187
(5.734)	Tritax Big Box REIT Plc (Reit)	Bank of America Merrill Lynch	(52)	(440)	AAON Inc	Bank of America Merrill Lynch	510
(21.042)	Tritax Big Box REIT Plc (Reit)	Goldman Sachs	(190)	(41)	AAON Inc	Goldman Sachs	48
(3.040)	Tullow Oil Plc	Goldman Sachs	616	(129)	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	(74)
16.521	UDG Healthcare Plc	Bank of America Merrill Lynch	7.139	(1.269)	Acadia Healthcare Co Inc	Goldman Sachs	(1.142)
9.227	UDG Healthcare Plc	Goldman Sachs	4.252	(802)	Acadia Healthcare Co Inc	Morgan Stanley	(32)
8.528	UDG Healthcare Plc	Morgan Stanley	7.044	208	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	25
(8.990)	UNITE Group Plc/The (Reit)	Bank of America Merrill Lynch	(6.814)	275	ACADIA Pharmaceuticals Inc	Goldman Sachs	33
(8.205)	UNITE Group Plc/The (Reit)	Goldman Sachs	(6.386)	(81)	Acceleron Pharma Inc	Goldman Sachs	(33)
(11.036)	UNITE Group Plc/The (Reit)	Morgan Stanley	(6.661)	48	ACCO Brands Corp	Bank of America Merrill Lynch	(11)
3.183	Urban & Civic Plc	Bank of America Merrill Lynch	288	(648)	ACI Worldwide Inc	Goldman Sachs	(1.406)
561	Urban & Civic Plc	Goldman Sachs	51	1.414	Activision Blizzard Inc	Bank of America Merrill Lynch	2.291
128	Vesuvius Plc	Bank of America Merrill Lynch	52	913	Activision Blizzard Inc	Goldman Sachs	1.379
				2.169	Activision Blizzard Inc	Morgan Stanley	4.143

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Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
(945)	Actuant Corp 'A'	Bank of America Merrill Lynch	(123)	(237)	Alteryx Inc 'A'	Morgan Stanley	(1.548)
(4.760)	Actuant Corp 'A'	Goldman Sachs	(619)	559	Amalgamated Bank 'A'	Bank of America Merrill Lynch	78
(227)	Adtalem Global Education Inc	Bank of America Merrill Lynch	(61)	406	Amalgamated Bank 'A'	Goldman Sachs	57
(368)	Adtalem Global Education Inc	Goldman Sachs	(99)	(924)	Ambac Financial Group Inc	Bank of America Merrill Lynch	(379)
440	Advance Auto Parts Inc	Bank of America Merrill Lynch	(1.932)	(1.036)	Ambac Financial Group Inc	Goldman Sachs	(425)
1.602	Advanced Drainage Systems Inc	Bank of America Merrill Lynch	2.254	119	Ambarella Inc	Bank of America Merrill Lynch	(421)
2.516	Advanced Drainage Systems Inc	Goldman Sachs	3.609	278	Ambarella Inc	Goldman Sachs	(984)
(609)	Advanced Micro Devices Inc	Goldman Sachs	(420)	337	AMC Networks Inc 'A'	Bank of America Merrill Lynch	(239)
(138)	Advanced Micro Devices Inc	Morgan Stanley	(14)	259	AMC Networks Inc 'A'	Goldman Sachs	(332)
(538)	Aegion Corp	Bank of America Merrill Lynch	30	(259)	Ameresco Inc 'A'	Bank of America Merrill Lynch	(10)
(347)	Aegion Corp	Goldman Sachs	19	(494)	Ameresco Inc 'A'	Goldman Sachs	(20)
(875)	Aerie Pharmaceuticals Inc	Goldman Sachs	(88)	1.355	American Axle & Manufacturing Holdings Inc	Bank of America Merrill Lynch	61
(7.985)	AES Corp/VA	Bank of America Merrill Lynch	(2.954)	684	American Axle & Manufacturing Holdings Inc	Goldman Sachs	31
(2.872)	AES Corp/VA	Goldman Sachs	(1.055)	344	American Campus Communities Inc (Reit)	Bank of America Merrill Lynch	416
(1.415)	AES Corp/VA	Morgan Stanley	14	455	American Campus Communities Inc (Reit)	Goldman Sachs	551
(1.103)	Aflac Inc	Bank of America Merrill Lynch	(672)	(321)	American Finance Trust Inc (Reit)	Bank of America Merrill Lynch	—
(5.353)	Aflac Inc	Goldman Sachs	(2.623)	(456)	American Finance Trust Inc (Reit)	Goldman Sachs	—
(4.863)	Aflac Inc	Morgan Stanley	(4.377)	(1.264)	American Homes 4 Rent (Reit) 'A'	Bank of America Merrill Lynch	(619)
114	Agilysys Inc	Goldman Sachs	67	(3.555)	American Homes 4 Rent (Reit) 'A'	Goldman Sachs	(1.742)
75	Agree Realty Corp (Reit)	Goldman Sachs	10	(44)	American States Water Co	Goldman Sachs	(56)
(103)	Aimmune Therapeutics Inc	Bank of America Merrill Lynch	(133)	(604)	Ameriprise Financial Inc	Bank of America Merrill Lynch	(2.452)
(194)	Aimmune Therapeutics Inc	Goldman Sachs	(250)	(45)	Ameriprise Financial Inc	Goldman Sachs	(183)
(176)	Air Products & Chemicals Inc	Bank of America Merrill Lynch	634	(874)	Ameriprise Financial Inc	Morgan Stanley	(3.898)
(148)	Air Products & Chemicals Inc	Goldman Sachs	(102)	507	Amicus Therapeutics Inc	Bank of America Merrill Lynch	530
(18)	Air Products & Chemicals Inc	Morgan Stanley	14	93	Amkor Technology Inc	Bank of America Merrill Lynch	(72)
(167)	Alamo Group Inc	Goldman Sachs	551	1.540	AMN Healthcare Services Inc	Bank of America Merrill Lynch	593
335	Alarm.com Holdings Inc	Bank of America Merrill Lynch	496	961	AMN Healthcare Services Inc	Goldman Sachs	403
261	Alarm.com Holdings Inc	Goldman Sachs	147	838	AMN Healthcare Services Inc	Morgan Stanley	360
6.422	Alcoa Corp	Bank of America Merrill Lynch	(4.431)	(386)	Andersons Inc/The	Bank of America Merrill Lynch	(171)
2.567	Alcoa Corp	Goldman Sachs	(1.771)	(296)	Andersons Inc/The	Goldman Sachs	(101)
2.346	Alcoa Corp	Morgan Stanley	(853)	2.051	AngioDynamics Inc	Bank of America Merrill Lynch	(123)
12	Alexander's Inc (Reit)	Goldman Sachs	67	1.194	AngioDynamics Inc	Goldman Sachs	(72)
37	Allegiant Travel Co	Bank of America Merrill Lynch	38	(81)	ANI Pharmaceuticals Inc	Bank of America Merrill Lynch	(493)
1.390	Allegion Plc	Bank of America Merrill Lynch	2.029	(54)	ANI Pharmaceuticals Inc	Goldman Sachs	(329)
946	Allegion Plc	Goldman Sachs	1.381	(66)	Anterix Inc	Bank of America Merrill Lynch	(78)
642	Allegion Plc	Morgan Stanley	982	(338)	Anterix Inc	Goldman Sachs	(399)
(193)	Allele Inc	Bank of America Merrill Lynch	(72)	499	AO Smith Corp	Morgan Stanley	210
(797)	Allele Inc	Goldman Sachs	(36)	595	Apogee Enterprises Inc	Bank of America Merrill Lynch	(208)
100	Alliance Data Systems Corp	Goldman Sachs	280	(245)	Apollo Commercial Real Estate Finance Inc (Reit)	Goldman Sachs	(94)
(232)	Allison Transmission Holdings Inc	Goldman Sachs	34	(34)	Appfolio Inc 'A'	Bank of America Merrill Lynch	(179)
472	Allscripts Healthcare Solutions Inc	Goldman Sachs	143				
(108)	Alpha & Omega Semiconductor Ltd	Goldman Sachs	103				
(190)	Altair Engineering Inc 'A'	Bank of America Merrill Lynch	(305)				
(488)	Alteryx Inc 'A'	Bank of America Merrill Lynch	(5.840)				
(111)	Alteryx Inc 'A'	Goldman Sachs	(1.606)				

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(96)	Appfolio Inc 'A'	Goldman Sachs	(1.041)	(1.488)	Atmos Energy Corp	Bank of America	
(94)	Appian Corp	Bank of America				Merrill Lynch	3.140
		Merrill Lynch	68	(1.488)	Atmos Energy Corp	Goldman Sachs	3.108
(704)	Appian Corp	Goldman Sachs	507	(709)	Atmos Energy Corp	Morgan Stanley	(43)
(832)	Appian Corp	Morgan Stanley	(2.105)	65	ATN International Inc	Bank of America	
1.406	Apple Hospitality REIT Inc (Reit)	Bank of America				Merrill Lynch	37
		Merrill Lynch	826	58	ATN International Inc	Goldman Sachs	33
9.958	Apple Hospitality REIT Inc (Reit)	Goldman Sachs	3.466	631	AtriCure Inc	Bank of America	
						Merrill Lynch	644
8.480	Apple Hospitality REIT Inc (Reit)	Morgan Stanley	5.003	1.262	AtriCure Inc	Goldman Sachs	1.287
		Bank of America		(15)	Atrion Corp	Goldman Sachs	403
(328)	AptarGroup Inc	Merrill Lynch	(843)	102	AutoZone Inc	Morgan Stanley	1.957
				(156)	Avanos Medical Inc	Bank of America	
(410)	AptarGroup Inc	Goldman Sachs	(1.140)			Merrill Lynch	(368)
(8.704)	Archer-Daniels-Midland Co	Bank of America		(1.061)	Avanos Medical Inc	Goldman Sachs	(2.504)
		Merrill Lynch	261	(5.907)	Avantor Inc	Bank of America	
(7.667)	Archer-Daniels-Midland Co	Goldman Sachs	212			Merrill Lynch	(4.889)
(10.931)	Archer-Daniels-Midland Co	Morgan Stanley	(840)	(2.743)	Avantor Inc	Morgan Stanley	329
647	Archrock Inc	Bank of America		(56)	Avaya Holdings Corp	Bank of America	
		Merrill Lynch	19			Merrill Lynch	(26)
663	Archrock Inc	Goldman Sachs	20	(102)	Avaya Holdings Corp	Goldman Sachs	(48)
(9.881)	Arconic Inc	Bank of America		229	Avis Budget Group Inc	Bank of America	
		Merrill Lynch	(2.971)			Merrill Lynch	202
(1.944)	Arconic Inc	Goldman Sachs	(571)	1.959	Avista Corp	Bank of America	
(10.816)	Arconic Inc	Morgan Stanley	(6.706)			Merrill Lynch	940
(16)	Arcosa Inc	Bank of America		5.967	Avista Corp	Morgan Stanley	6.146
		Merrill Lynch	(17)	788	Avnet Inc	Bank of America	
(212)	Arcosa Inc	Goldman Sachs	(231)			Merrill Lynch	(55)
979	Ares Commercial Real Estate Corp (Reit)	Bank of America		1.833	Avnet Inc	Goldman Sachs	(69)
		Merrill Lynch	184	2.267	Avnet Inc	Morgan Stanley	1.236
3.343	Ares Commercial Real Estate Corp (Reit)	Goldman Sachs	625	(1.762)	AVX Corp	Bank of America	
		Bank of America				Merrill Lynch	(9.427)
(150)	Argan Inc	Merrill Lynch	624	(760)	AVX Corp	Goldman Sachs	(4.066)
		Goldman Sachs	1.706	(1.815)	Axis Capital Holdings Ltd	Bank of America	
(410)	Argan Inc					Merrill Lynch	(617)
(328)	ARMOUR Residential Inc (Reit)	Goldman Sachs	(102)	(959)	Axis Capital Holdings Ltd	Goldman Sachs	(326)
		Bank of America		(543)	Axis Capital Holdings Ltd	Morgan Stanley	(516)
(151)	Arrow Financial Corp	Merrill Lynch	17	125	Axon Enterprise Inc	Goldman Sachs	964
				(284)	Axsome Therapeutics Inc	Goldman Sachs	(3.235)
(266)	Arrow Financial Corp	Goldman Sachs	29	302	AZZ Inc	Bank of America	
(758)	Ashford Hospitality Trust Inc (Reit)	Bank of America				Merrill Lynch	(181)
		Merrill Lynch	(45)	208	AZZ Inc	Goldman Sachs	(125)
(158)	Ashford Hospitality Trust Inc (Reit)	Goldman Sachs	(9)	54	Badger Meter Inc	Goldman Sachs	158
		Bank of America		(1.405)	Baker Hughes Co	Morgan Stanley	(70)
102	Aspen Technology Inc	Goldman Sachs	710	(429)	Balchem Corp	Bank of America	
(94)	Assembly Biosciences Inc	Goldman Sachs	(276)			Merrill Lynch	511
675	Associated Banc Corp	Bank of America		(225)	Balchem Corp	Goldman Sachs	268
		Merrill Lynch	(44)	252	Bancorp Inc/The	Bank of America	
371	Associated Banc Corp	Goldman Sachs	(24)			Merrill Lynch	(8)
(95)	Associated Capital Group Inc 'A'	Bank of America		96	Bancorp Inc/The	Goldman Sachs	(3)
		Merrill Lynch	172	959	BancorpSouth Bank	Bank of America	
(72)	Associated Capital Group Inc 'A'	Goldman Sachs	131			Merrill Lynch	69
		Bank of America		2.367	BancorpSouth Bank	Goldman Sachs	164
(165)	Assurant Inc	Merrill Lynch	(261)	(3.558)	Bank of America Corp	Goldman Sachs	(1.530)
		Goldman Sachs	(938)	(16.140)	Bank of America Corp	Morgan Stanley	(2.905)
(1.321)	Assurant Inc	Morgan Stanley	(1.127)	280	Bank OZK	Bank of America	
(826)	Assurant Inc	Goldman Sachs	(21)			Merrill Lynch	266
(165)	Astec Industries Inc	Goldman Sachs	(21)	2.779	Bank OZK	Goldman Sachs	2.640
194	Atkore International Group Inc	Bank of America		743	BankUnited Inc	Bank of America	
		Merrill Lynch	364			Merrill Lynch	304
472	Atkore International Group Inc	Goldman Sachs	992	1.006	BankUnited Inc	Goldman Sachs	513
		Bank of America		(650)	Barnes Group Inc	Bank of America	
(573)	Atlantic Union Bankshares Corp	Merrill Lynch	34			Merrill Lynch	195
				(1.438)	Barnes Group Inc	Goldman Sachs	431
(279)	Atlantic Union Bankshares Corp	Goldman Sachs	17	22	Barrett Business Services Inc	Bank of America	
		Bank of America				Merrill Lynch	(66)
282	Atlassian Corp Plc 'A'	Merrill Lynch	762				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.378)	Baxter International Inc	Bank of America Merrill Lynch	182	1.284	Booz Allen Hamilton Holding Corp	Goldman Sachs	(725)
(622)	Baxter International Inc	Goldman Sachs	(57)	(287)	Boston Omaha Corp 'A'	Goldman Sachs	327
(2.686)	Baxter International Inc	Morgan Stanley	(228)	(5.952)	Boston Scientific Corp	Morgan Stanley	(6.964)
372	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(1.737)	364	Bottomline Technologies DE Inc	Goldman Sachs	803
181	Beacon Roofing Supply Inc	Goldman Sachs	(845)	(228)	Box Inc 'A'	Goldman Sachs	(570)
319	Bed Bath & Beyond Inc	Goldman Sachs	41	499	Boyd Gaming Corp	Bank of America Merrill Lynch	95
137	Benefitfocus Inc	Bank of America Merrill Lynch	159	991	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	202
906	Benefitfocus Inc	Goldman Sachs	1.101	13.117	Brandywine Realty Trust (Reit)	Goldman Sachs	4.246
(157)	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	(80)	51	Bridge Bancorp Inc	Bank of America Merrill Lynch	(15)
(120)	Berkshire Hathaway Inc 'B'	Goldman Sachs	(185)	192	Briggs & Stratton Corp	Bank of America Merrill Lynch	(209)
(989)	Berkshire Hathaway Inc 'B'	Morgan Stanley	(1.381)	57	Bright Horizons Family Solutions Inc	Goldman Sachs	154
696	Berkshire Hills Bancorp Inc	Bank of America Merrill Lynch	(167)	(71)	BrightView Holdings Inc	Bank of America Merrill Lynch	182
163	Berkshire Hills Bancorp Inc	Goldman Sachs	(39)	323	Brinker International Inc	Bank of America Merrill Lynch	216
(1.695)	Best Buy Co Inc	Bank of America Merrill Lynch	(6.417)	279	Brinker International Inc	Goldman Sachs	187
(1.035)	Best Buy Co Inc	Goldman Sachs	(4.695)	(488)	Brink's Co/The	Bank of America Merrill Lynch	(2.186)
(1.604)	Best Buy Co Inc	Morgan Stanley	(13.281)	(188)	Brink's Co/The	Goldman Sachs	(843)
(299)	Beyond Meat Inc	Bank of America Merrill Lynch	(1.128)	(644)	Brink's Co/The	Morgan Stanley	(2.196)
(2.601)	Beyond Meat Inc	Goldman Sachs	(6.424)	2.099	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	881
(465)	Beyond Meat Inc	Morgan Stanley	(2.762)	2.940	Bristol-Myers Squibb Co	Morgan Stanley	2.293
(4.386)	BGC Partners Inc 'A'	Bank of America Merrill Lynch	(1.404)	182	Broadridge Financial Solutions Inc	Goldman Sachs	682
(1.890)	BGC Partners Inc 'A'	Goldman Sachs	(605)	593	Broadridge Financial Solutions Inc	Morgan Stanley	1.394
(94)	Big Lots Inc	Bank of America Merrill Lynch	19	(1.017)	Brookdale Senior Living Inc	Bank of America Merrill Lynch	(92)
(242)	Big Lots Inc	Goldman Sachs	48	152	Bruker Corp	Bank of America Merrill Lynch	274
377	BioCryst Pharmaceuticals Inc	Goldman Sachs	320	2.273	Bruker Corp	Goldman Sachs	4.501
(359)	Biohaven Pharmaceutical Holding Co Ltd	Goldman Sachs	(2.438)	66	Bryn Mawr Bank Corp	Goldman Sachs	14
(88)	BJ's Restaurants Inc	Bank of America Merrill Lynch	(90)	1.493	Builders FirstSource Inc	Bank of America Merrill Lynch	896
(102)	BJ's Restaurants Inc	Goldman Sachs	(13)	285	Builders FirstSource Inc	Goldman Sachs	171
229	BJ's Wholesale Club Holdings Inc	Goldman Sachs	(3)	(896)	Bunge Ltd	Bank of America Merrill Lynch	2.633
(186)	Black Hills Corp	Bank of America Merrill Lynch	(268)	(91)	Bunge Ltd	Goldman Sachs	141
(130)	Blackbaud Inc	Bank of America Merrill Lynch	(36)	(397)	Bunge Ltd	Morgan Stanley	365
(61)	Blackbaud Inc	Goldman Sachs	(16)	112	Burlington Stores Inc	Bank of America Merrill Lynch	2.291
304	Blackline Inc	Bank of America Merrill Lynch	459	462	Burlington Stores Inc	Morgan Stanley	9.480
(305)	Blackstone Mortgage Trust Inc 'A' (Reit)	Goldman Sachs	(268)	204	BWX Technologies Inc	Bank of America Merrill Lynch	(196)
(803)	Bloomin' Brands Inc	Goldman Sachs	(610)	1.411	BWX Technologies Inc	Goldman Sachs	(1.355)
509	Blucora Inc	Bank of America Merrill Lynch	987	200	CACI International Inc 'A'	Goldman Sachs	1.635
202	Blucora Inc	Goldman Sachs	392	14	CACI International Inc 'A'	Morgan Stanley	137
26	Bluebird Bio Inc	Bank of America Merrill Lynch	194	(327)	Cactus Inc 'A'	Bank of America Merrill Lynch	39
63	Bluebird Bio Inc	Goldman Sachs	471	(57)	Cactus Inc 'A'	Goldman Sachs	7
957	BMC Stock Holdings Inc	Bank of America Merrill Lynch	815	54	Cadence Design Systems Inc	Bank of America Merrill Lynch	54
1.146	BMC Stock Holdings Inc	Goldman Sachs	988	245	Cadence Design Systems Inc	Goldman Sachs	609
(281)	Boingo Wireless Inc	Bank of America Merrill Lynch	275	261	Cadence Design Systems Inc	Morgan Stanley	630
182	Boise Cascade Co	Bank of America Merrill Lynch	53	1.752	CalAmp Corp	Bank of America Merrill Lynch	272
256	Boise Cascade Co	Goldman Sachs	34	460	CalAmp Corp	Goldman Sachs	(32)
(505)	BOK Financial Corp	Bank of America Merrill Lynch	(672)				
(425)	BOK Financial Corp	Goldman Sachs	(565)				

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BlackRock Global Long/Short Equity Fund suite

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			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
113	Calavo Growers Inc	Bank of America		(951)	CDK Global Inc	Goldman Sachs	(1.388)
		Merrill Lynch	481	(1.997)	CDK Global Inc	Morgan Stanley	(1.697)
176	Calavo Growers Inc	Goldman Sachs	749	148	CenterState Bank Corp	Goldman Sachs	19
320	California Water			(76)	Central Garden & Pet Co 'A'	Goldman Sachs	375
	Service Group	Goldman Sachs	362	463	Century Communities Inc	Bank of America	
(1.994)	Callon Petroleum Co	Goldman Sachs	1.296			Merrill Lynch	181
(1.307)	Cal-Maine Foods Inc	Bank of America		333	Century Communities Inc	Goldman Sachs	130
		Merrill Lynch	235	1.720	Cerus Corp	Bank of America	
(1.759)	Cal-Maine Foods Inc	Goldman Sachs	317			Merrill Lynch	(507)
(368)	Camping World Holdings	Bank of America		3.725	Cerus Corp	Goldman Sachs	(1.099)
	Inc 'A'	Merrill Lynch	48	353	CEVA Inc	Bank of America	
(670)	Cannae Holdings Inc	Bank of America				Merrill Lynch	(561)
		Merrill Lynch	(1.822)	171	CEVA Inc	Goldman Sachs	(272)
(535)	Capri Holdings Ltd	Goldman Sachs	(279)	58	Charles River Laboratories		
(2.945)	Capri Holdings Ltd	Morgan Stanley	(4.123)		International Inc	Goldman Sachs	427
235	Capstead Mortgage			(153)	Charles River Laboratories		
	Corp (Reit)	Goldman Sachs	14		International Inc	Morgan Stanley	(868)
(519)	Cardinal Health Inc	Bank of America		(943)	Charles Schwab Corp/The	Bank of America	
		Merrill Lynch	396			Merrill Lynch	(467)
(3.131)	Cardinal Health Inc	Goldman Sachs	3.113	(285)	Chase Corp	Goldman Sachs	1.955
(63)	Cardinal Health Inc	Morgan Stanley	35	82	Chatham Lodging Trust (Reit)	Goldman Sachs	32
116	Cardiovascular Systems Inc	Bank of America		27	Chemed Corp	Bank of America	
		Merrill Lynch	179			Merrill Lynch	660
265	Cardiovascular Systems Inc	Goldman Sachs	409	125	Chemed Corp	Goldman Sachs	3.054
(380)	Cardtronics Plc 'A'	Goldman Sachs	(798)	354	ChemoCentryx Inc	Bank of America	
510	Care.com Inc	Bank of America				Merrill Lynch	7.565
		Merrill Lynch	250	(7.842)	Cheniery Energy Inc	Bank of America	
247	Care.com Inc	Goldman Sachs	121			Merrill Lynch	2.334
333	Career Education Corp	Bank of America		(1.715)	Cheniery Energy Inc	Goldman Sachs	(84)
		Merrill Lynch	(25)	(8.365)	Cheniery Energy Inc	Morgan Stanley	(2.342)
525	Cargurus Inc	Bank of America		(260)	Chesapeake Utilities Corp	Bank of America	
		Merrill Lynch	(173)			Merrill Lynch	(542)
637	Cargurus Inc	Goldman Sachs	(216)	(96)	Chesapeake Utilities Corp	Goldman Sachs	(174)
182	Carlisle Cos Inc	Bank of America		(580)	Chevron Corp	Bank of America	
		Merrill Lynch	(828)			Merrill Lynch	1.752
819	Carlisle Cos Inc	Goldman Sachs	(3.549)	(129)	Chevron Corp	Goldman Sachs	390
902	Carlisle Cos Inc	Morgan Stanley	1.384	(3.730)	Chewy Inc 'A'	Bank of America	
632	Carnival Corp	Goldman Sachs	228			Merrill Lynch	(5.073)
107	Carriage Services Inc	Goldman Sachs	(67)	(1.572)	Chewy Inc 'A'	Goldman Sachs	(2.138)
(2.578)	Carvana Co	Goldman Sachs	(34.277)	(9.145)	Chewy Inc 'A'	Morgan Stanley	(17.101)
219	Casella Waste Systems			(917)	Chico's FAS Inc	Goldman Sachs	(633)
	Inc 'A'	Goldman Sachs	1.067	47	Children's Place Inc/The	Bank of America	
(86)	Casey's General Stores Inc	Bank of America				Merrill Lynch	(425)
		Merrill Lynch	(360)	115	Children's Place Inc/The	Goldman Sachs	(639)
(273)	Casey's General Stores Inc	Goldman Sachs	(1.290)	123	Chuy's Holdings Inc	Bank of America	
(452)	Cass Information	Bank of America				Merrill Lynch	268
	Systems Inc	Merrill Lynch	624	154	Chuy's Holdings Inc	Goldman Sachs	253
(587)	Cass Information			527	Ciena Corp	Bank of America	
	Systems Inc	Goldman Sachs	810			Merrill Lynch	351
715	Catalent Inc	Goldman Sachs	1.673	3.260	Ciena Corp	Goldman Sachs	195
570	Catalent Inc	Morgan Stanley	410	(351)	Cimarex Energy Co	Bank of America	
(695)	Catalyst Pharmaceuticals Inc	Bank of America				Merrill Lynch	404
		Merrill Lynch	(111)	(1.149)	Cimarex Energy Co	Morgan Stanley	1.126
(153)	Catalyst Pharmaceuticals Inc	Goldman Sachs	(24)	69	Cimpress NV	Bank of America	
(30)	Caterpillar Inc	Bank of America				Merrill Lynch	172
		Merrill Lynch	34	1.237	Cinemark Holdings Inc	Bank of America	
(1.055)	Caterpillar Inc	Goldman Sachs	380			Merrill Lynch	(25)
(838)	Caterpillar Inc	Morgan Stanley	(638)	1.275	Cinemark Holdings Inc	Goldman Sachs	(26)
240	Cathay General Bancorp	Bank of America		762	Cinemark Holdings Inc	Morgan Stanley	800
		Merrill Lynch	73	1.018	Cintas Corp	Bank of America	
324	Cathay General Bancorp	Goldman Sachs	108			Merrill Lynch	2.076
(261)	Cato Corp/The 'A'	Bank of America		1.517	Cintas Corp	Goldman Sachs	3.419
		Merrill Lynch	(318)	1.325	Cintas Corp	Morgan Stanley	5.260
(511)	Cato Corp/The 'A'	Goldman Sachs	(469)	10	Cirrus Logic Inc	Goldman Sachs	(9)
(81)	CBTX Inc	Bank of America		1.543	Cirrus Logic Inc	Morgan Stanley	3.533
		Merrill Lynch	(6)	(2.450)	Cision Ltd	Goldman Sachs	637
(2.237)	CDK Global Inc	Bank of America		10.955	CIT Group Inc	Bank of America	
		Merrill Lynch	(3.266)			Merrill Lynch	7.761

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
10.050	CIT Group Inc	Goldman Sachs	7.077	1.320	Comcast Corp 'A'	Morgan Stanley	(779)
13.505	CIT Group Inc	Morgan Stanley	8.233	739	Comerica Inc	Goldman Sachs	985
1.421	Citizens Financial Group Inc	Bank of America Merrill Lynch	739	(886)	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	(1.418)
6.391	Citizens Financial Group Inc	Morgan Stanley	(447)	(3.026)	Commerce Bancshares Inc/MO	Goldman Sachs	(4.842)
(541)	Clean Energy Fuels Corp	Goldman Sachs	87	(807)	Commercial Metals Co	Bank of America Merrill Lynch	(843)
95	Clean Harbors Inc	Bank of America Merrill Lynch	(123)	(1.304)	Commercial Metals Co	Goldman Sachs	(1.601)
996	Clean Harbors Inc	Goldman Sachs	(1.285)	(434)	CommScope Holding Co Inc	Bank of America Merrill Lynch	90
(230)	Clearway Energy Inc 'A'	Bank of America Merrill Lynch	(60)	(618)	CommScope Holding Co Inc	Goldman Sachs	878
(558)	Clearway Energy Inc 'A'	Goldman Sachs	(145)	(825)	Community Health Systems Inc	Goldman Sachs	58
(138)	Clearway Energy Inc 'C'	Bank of America Merrill Lynch	(11)	(1.346)	Community Healthcare Trust Inc (Reit)	Goldman Sachs	(3.352)
(1.861)	Clearway Energy Inc 'C'	Goldman Sachs	(149)	73	CommVault Systems Inc	Goldman Sachs	101
(67)	Cleveland-Cliffs Inc	Bank of America Merrill Lynch	(60)	(29)	Comtech Telecommunications Corp	Goldman Sachs	(37)
(1.502)	Cleveland-Cliffs Inc	Goldman Sachs	(539)	649	Conduent Inc	Goldman Sachs	391
(22.344)	Cloudflare Inc 'A'	Bank of America Merrill Lynch	(58.721)	217	CONMED Corp	Bank of America Merrill Lynch	28
(10.599)	Cloudflare Inc 'A'	Goldman Sachs	(27.875)	481	CONMED Corp	Goldman Sachs	(20)
(2.285)	Cloudflare Inc 'A'	Morgan Stanley	(3.656)	523	ConnectOne Bancorp Inc	Bank of America Merrill Lynch	(89)
(896)	CMS Energy Corp	Morgan Stanley	125	505	ConnectOne Bancorp Inc	Goldman Sachs	(86)
(358)	CNX Resources Corp	Goldman Sachs	555	262	Conn's Inc	Bank of America Merrill Lynch	(126)
(98)	Coca-Cola Consolidated Inc	Bank of America Merrill Lynch	(36)	39	Conn's Inc Consolidated	Goldman Sachs	(19)
(46)	Coca-Cola Consolidated Inc	Goldman Sachs	(1)	(233)	Communications Holdings Inc	Bank of America Merrill Lynch	89
2.958	Coca-Cola European Partners Plc	Bank of America Merrill Lynch	1.142	(32)	Consolidated Edison Inc	Bank of America Merrill Lynch	12
863	Coca-Cola European Partners Plc	Goldman Sachs	291	(2.157)	Consolidated Edison Inc	Morgan Stanley	(1.605)
510	Coca-Cola European Partners Plc	Morgan Stanley	367	38	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	173
456	Codexis Inc	Bank of America Merrill Lynch	278	669	Constellation Brands Inc 'A'	Goldman Sachs	3.753
578	Codexis Inc	Goldman Sachs	353	170	Constellation Brands Inc 'A'	Morgan Stanley	687
328	Cogent Communications Holdings Inc	Bank of America Merrill Lynch	(205)	397	Constellium NV 'A'	Bank of America Merrill Lynch	(56)
469	Cogent Communications Holdings Inc	Goldman Sachs	(258)	(272)	Constellium NV 'A'	Bank of America Merrill Lynch	38
(523)	Cognizant Technology Solutions Corp 'A'	Bank of America Merrill Lynch	(455)	(140)	Constellium NV 'A'	Goldman Sachs	20
(1.976)	Cognizant Technology Solutions Corp 'A'	Goldman Sachs	(1.639)	161	Container Store Group Inc/The	Goldman Sachs	50
(415)	Cognizant Technology Solutions Corp 'A'	Morgan Stanley	(457)	(14)	Contura Energy Inc	Bank of America Merrill Lynch	34
149	Cohen & Steers Inc	Bank of America Merrill Lynch	238	155	Cooper-Standard Holdings Inc	Bank of America Merrill Lynch	(408)
352	Coherus Biosciences Inc	Bank of America Merrill Lynch	(222)	125	Cooper-Standard Holdings Inc	Goldman Sachs	(329)
666	Coherus Biosciences Inc	Goldman Sachs	(420)	160	Copart Inc	Goldman Sachs	608
(5.886)	Colony Capital Inc (Reit)	Bank of America Merrill Lynch	(177)	2.012	Copart Inc	Morgan Stanley	1.066
(4.385)	Colony Capital Inc (Reit)	Goldman Sachs	(132)	(741)	CorEnergy Infrastructure Trust Inc (Reit)	Bank of America Merrill Lynch	422
303	Colony Credit Real Estate Inc (Reit)	Bank of America Merrill Lynch	148	(1.547)	CorEnergy Infrastructure Trust Inc (Reit)	Goldman Sachs	882
669	Colony Credit Real Estate Inc (Reit)	Goldman Sachs	328	(87)	CorePoint Lodging Inc (Reit)	Goldman Sachs	20
(1.861)	Columbia Financial Inc	Bank of America Merrill Lynch	(651)	83	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	(144)
(3.408)	Columbia Financial Inc	Goldman Sachs	(1.182)	382	CoreSite Realty Corp (Reit)	Goldman Sachs	(661)
76	Columbia Sportswear Co	Bank of America Merrill Lynch	(11)	223	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	585
125	Columbia Sportswear Co	Goldman Sachs	(18)	3.614	Cornerstone OnDemand Inc	Goldman Sachs	14.022
468	Columbus McKinnon Corp/NY	Bank of America Merrill Lynch	337	707	Cornerstone OnDemand Inc	Morgan Stanley	1.096
132	Columbus McKinnon Corp/NY	Goldman Sachs	95	(2.003)	Corteva Inc	Goldman Sachs	(697)
1.459	Comcast Corp 'A'	Goldman Sachs	1.053	(1.796)	Corteva Inc	Morgan Stanley	(557)
				(9.428)	Coty Inc 'A'	Morgan Stanley	(189)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
(268)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	(212)	109	Del Taco Restaurants Inc	Goldman Sachs	(40)
(91)	Cousins Properties Inc (Reit)	Goldman Sachs	(86)	651	Deluxe Corp	Goldman Sachs	436
(600)	Covanta Holding Corp	Bank of America Merrill Lynch	(141)	623	Denny's Corp	Bank of America Merrill Lynch	161
(467)	Covanta Holding Corp	Goldman Sachs	(61)	1.062	Denny's Corp	Goldman Sachs	151
(723)	Covetrus Inc	Bank of America Merrill Lynch	254	291	Designer Brands Inc 'A'	Bank of America Merrill Lynch	161
87	Crane Co	Bank of America Merrill Lynch	16	798	Devon Energy Corp	Goldman Sachs	(455)
1.476	Crane Co	Goldman Sachs	266	(12)	Diamond Hill Investment Group Inc	Bank of America Merrill Lynch	129
530	Crane Co	Morgan Stanley	—	(143)	Diamond Hill Investment Group Inc	Goldman Sachs	1.534
(42)	Credit Acceptance Corp	Bank of America Merrill Lynch	(102)	(197)	Diamondback Energy Inc	Morgan Stanley	(162)
(39)	Credit Acceptance Corp	Morgan Stanley	(172)	1.245	DiamondRock Hospitality Co (Reit)	Bank of America Merrill Lynch	261
(3)	Cree Inc	Bank of America Merrill Lynch	12	9.146	DiamondRock Hospitality Co (Reit)	Goldman Sachs	1.921
(304)	Cree Inc	Goldman Sachs	1.242	79	Digital Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(65)
484	Crocs Inc	Bank of America Merrill Lynch	(692)	(421)	Diplomat Pharmacy Inc	Bank of America Merrill Lynch	(463)
464	Crocs Inc	Goldman Sachs	(664)	2.114	Discovery Inc 'A'	Bank of America Merrill Lynch	6.638
110	Cross Country Healthcare Inc	Goldman Sachs	(12)	2.582	Discovery Inc 'A'	Morgan Stanley	839
(455)	Crowdstrike Holdings Inc 'A'	Bank of America Merrill Lynch	450	(8)	DMC Global Inc	Bank of America Merrill Lynch	(7)
635	CSG Systems International Inc	Bank of America Merrill Lynch	114	162	DocuSign Inc	Bank of America Merrill Lynch	758
285	CSG Systems International Inc	Goldman Sachs	51	1.007	DocuSign Inc	Goldman Sachs	3.706
(21)	CSW Industrials Inc	Bank of America Merrill Lynch	21	885	DocuSign Inc	Morgan Stanley	283
(357)	CSW Industrials Inc	Goldman Sachs	353	(139)	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	(32)
3.189	CubeSmart (Reit)	Bank of America Merrill Lynch	(1.148)	(215)	Dolby Laboratories Inc 'A'	Goldman Sachs	27
2.516	CubeSmart (Reit)	Goldman Sachs	(906)	497	Dollar General Corp	Bank of America Merrill Lynch	(1.332)
170	CubeSmart (Reit)	Morgan Stanley	27	29	Dollar General Corp	Goldman Sachs	(88)
(59)	Cubic Corp	Bank of America Merrill Lynch	806	62	Dollar General Corp	Morgan Stanley	(144)
(98)	Cubic Corp	Goldman Sachs	1.339	(106)	Domino's Pizza Inc	Goldman Sachs	(1.514)
(190)	Cummins Inc	Morgan Stanley	(595)	399	Donnelley Financial Solutions Inc	Bank of America Merrill Lynch	(87)
1.325	Curtiss-Wright Corp	Bank of America Merrill Lynch	(4.979)	(75)	Dorman Products Inc	Bank of America Merrill Lynch	(97)
1.946	Curtiss-Wright Corp	Goldman Sachs	(7.356)	(189)	Dorman Products Inc	Goldman Sachs	(148)
733	Curtiss-Wright Corp	Morgan Stanley	540	(2.530)	Dow Inc	Bank of America Merrill Lynch	2.657
(3.037)	Cushman & Wakefield Plc	Goldman Sachs	(699)	(539)	Dow Inc	Goldman Sachs	625
(128)	CVR Energy Inc	Bank of America Merrill Lynch	358	(660)	Dow Inc	Morgan Stanley	297
(152)	CVR Energy Inc	Goldman Sachs	426	907	DR Horton Inc	Bank of America Merrill Lynch	604
(1.014)	CVR Energy Inc	Morgan Stanley	1.592	3.049	Dropbox Inc 'A'	Bank of America Merrill Lynch	(1.200)
648	Cymbabay Therapeutics Inc	Goldman Sachs	(2.346)	1.450	Dropbox Inc 'A'	Goldman Sachs	(643)
396	Daktronics Inc	Bank of America Merrill Lynch	(238)	2.221	Dropbox Inc 'A'	Morgan Stanley	(800)
238	Daktronics Inc	Goldman Sachs	(143)	69	Ducommun Inc	Bank of America Merrill Lynch	(60)
(1.222)	Darling Ingredients Inc	Bank of America Merrill Lynch	(635)	2.986	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	657
(1.745)	Darling Ingredients Inc	Goldman Sachs	(907)	4.314	Dunkin' Brands Group Inc	Goldman Sachs	863
(1.619)	Datadog Inc 'A'	Bank of America Merrill Lynch	(1.052)	2.103	Dunkin' Brands Group Inc	Morgan Stanley	3.365
(6.653)	Datadog Inc 'A'	Morgan Stanley	(1.188)	546	DuPont de Nemours Inc	Bank of America Merrill Lynch	(493)
(396)	Dave & Buster's Entertainment Inc	Bank of America Merrill Lynch	(255)	229	DuPont de Nemours Inc	Goldman Sachs	(63)
(144)	Dave & Buster's Entertainment Inc	Goldman Sachs	(93)	242	DXC Technology Co	Bank of America Merrill Lynch	(48)
(235)	Deciphera Pharmaceuticals Inc	Goldman Sachs	240	679	DXC Technology Co	Goldman Sachs	(136)
34	Deckers Outdoor Corp	Goldman Sachs	369	407	DXC Technology Co	Morgan Stanley	484
57	Del Taco Restaurants Inc	Bank of America Merrill Lynch	(21)	368	Dycom Industries Inc	Bank of America Merrill Lynch	427
				165	Dycom Industries Inc	Goldman Sachs	167

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États-Unis suite				États-Unis suite			
(1.617)	Dynatrace Inc	Bank of America Merrill Lynch	(7.652)	43	Encore Capital Group Inc	Goldman Sachs	(20)
(2.476)	Dynatrace Inc	Goldman Sachs	(13.271)	(610)	Endo International Plc	Goldman Sachs	(256)
(1.505)	Dynatrace Inc	Morgan Stanley	(3.943)	(250)	EnerSys	Bank of America Merrill Lynch	(331)
(439)	Dynavax Technologies Corp	Goldman Sachs	37	(54)	EnerSys	Goldman Sachs	(126)
60	Eagle Materials Inc	Bank of America Merrill Lynch	142	3.389	EnLink Midstream LLC (Unit)	Bank of America Merrill Lynch	(1.796)
54	Eagle Materials Inc	Goldman Sachs	147	214	Enova International Inc	Bank of America Merrill Lynch	(11)
172	Eagle Materials Inc	Morgan Stanley	412	271	Enova International Inc	Goldman Sachs	92
3.607	East West Bancorp Inc	Bank of America Merrill Lynch	4.399	(3.596)	Enphase Energy Inc	Bank of America Merrill Lynch	(8.199)
4.450	East West Bancorp Inc	Goldman Sachs	5.424	(4.899)	Enphase Energy Inc	Goldman Sachs	(11.170)
7.954	East West Bancorp Inc	Morgan Stanley	8.272	(562)	Enphase Energy Inc	Morgan Stanley	(1.253)
(653)	Easterly Government Properties Inc (Reit)	Goldman Sachs	(300)	122	EnPro Industries Inc	Bank of America Merrill Lynch	321
1.369	Eastman Chemical Co	Goldman Sachs	(1.136)	162	EnPro Industries Inc	Goldman Sachs	426
295	Eastman Chemical Co	Morgan Stanley	369	(883)	Enstar Group Ltd	Goldman Sachs	(3.348)
176	Echo Global Logistics Inc	Goldman Sachs	(125)	992	Entegris Inc	Bank of America Merrill Lynch	(1.816)
(586)	EchoStar Corp 'A'	Bank of America Merrill Lynch	(686)	1.606	Entegris Inc	Goldman Sachs	(2.467)
(320)	EchoStar Corp 'A'	Goldman Sachs	(374)	476	Entegris Inc	Morgan Stanley	514
761	Ecolab Inc	Bank of America Merrill Lynch	(3.622)	832	Entercom Communications Corp 'A'	Bank of America Merrill Lynch	(42)
1.634	Ecolab Inc	Morgan Stanley	7.304	311	Enterprise Financial Services Corp	Bank of America Merrill Lynch	131
(1.078)	Edison International	Bank of America Merrill Lynch	(12)	467	Enterprise Financial Services Corp	Goldman Sachs	177
(318)	Edison International	Goldman Sachs	(10)	39	ePlus Inc	Bank of America Merrill Lynch	11
(605)	Edison International	Morgan Stanley	678	161	ePlus Inc	Goldman Sachs	47
(10)	eHealth Inc	Bank of America Merrill Lynch	(106)	(524)	Equity Bancshares Inc 'A'	Bank of America Merrill Lynch	(495)
85	Elastic NV	Bank of America Merrill Lynch	449	(169)	Equity Bancshares Inc 'A'	Goldman Sachs	(160)
197	Elastic NV	Goldman Sachs	1.040	(88)	Esperion Therapeutics Inc	Goldman Sachs	(952)
(3.049)	Eldorado Resorts Inc	Goldman Sachs	(5.366)	1.070	Essent Group Ltd	Bank of America Merrill Lynch	1.883
(132)	Eldorado Resorts Inc	Morgan Stanley	(108)	2.044	Essent Group Ltd	Goldman Sachs	3.597
845	Electronic Arts Inc	Bank of America Merrill Lynch	3.153	406	Essent Group Ltd	Morgan Stanley	775
93	Electronic Arts Inc	Goldman Sachs	380	(2.837)	Essential Properties Realty Trust Inc (Reit)	Goldman Sachs	1.333
179	Electronic Arts Inc	Morgan Stanley	373	708	Estee Lauder Cos Inc/The 'A'	Morgan Stanley	1.558
(1.305)	Element Solutions Inc	Bank of America Merrill Lynch	483	168	Ethan Allen Interiors Inc	Bank of America Merrill Lynch	(247)
(6.086)	Element Solutions Inc	Goldman Sachs	2.251	61	Etsy Inc	Bank of America Merrill Lynch	113
(799)	Element Solutions Inc	Morgan Stanley	168	62	Etsy Inc	Goldman Sachs	115
378	elf Beauty Inc	Goldman Sachs	34	(214)	Euronet Worldwide Inc	Bank of America Merrill Lynch	(824)
(2.331)	Eli Lilly & Co	Bank of America Merrill Lynch	(10.306)	(299)	Euronet Worldwide Inc	Goldman Sachs	(1.319)
(1.325)	Eli Lilly & Co	Goldman Sachs	(6.241)	(38)	Everbridge Inc	Bank of America Merrill Lynch	(104)
(1.300)	Eli Lilly & Co	Morgan Stanley	(2.210)	(416)	Everbridge Inc	Goldman Sachs	(1.136)
261	EMCOR Group Inc	Bank of America Merrill Lynch	(217)	(194)	Everbridge Inc	Morgan Stanley	(398)
329	EMCOR Group Inc	Goldman Sachs	(273)	(247)	Everest Re Group Ltd	Bank of America Merrill Lynch	(1.095)
133	Emergent BioSolutions Inc	Bank of America Merrill Lynch	(1)	(103)	Everest Re Group Ltd	Goldman Sachs	(424)
151	Emergent BioSolutions Inc	Goldman Sachs	(2)	(295)	Everest Re Group Ltd	Morgan Stanley	(1.289)
(3.390)	Emerson Electric Co	Goldman Sachs	(1.831)	170	Everi Holdings Inc	Goldman Sachs	177
(4.307)	Emerson Electric Co	Morgan Stanley	(1.766)	(563)	Evo Payments Inc 'A'	Bank of America Merrill Lynch	(287)
(1.174)	Empire State Realty Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	317	(712)	Evo Payments Inc 'A'	Goldman Sachs	(363)
(6.690)	Empire State Realty Trust Inc 'A' (Reit)	Goldman Sachs	1.806	2.121	Exantas Capital Corp (Reit)	Bank of America Merrill Lynch	651
182	Enanta Pharmaceuticals Inc	Bank of America Merrill Lynch	226	7.279	Exantas Capital Corp (Reit)	Goldman Sachs	2.389
188	Enanta Pharmaceuticals Inc	Goldman Sachs	233	582	Exelixis Inc	Bank of America Merrill Lynch	41
(406)	Encompass Health Corp	Bank of America Merrill Lynch	(564)				
(135)	Encompass Health Corp	Goldman Sachs	(188)				
318	Encore Capital Group Inc	Bank of America Merrill Lynch	(60)				

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États-Unis suite				États-Unis suite			
795	Exelixis Inc	Goldman Sachs	56	3.092	First Defiance Financial Corp	Goldman Sachs	(425)
(2.589)	Exelon Corp	Bank of America		(1.421)	First Financial Bankshares Inc	Bank of America	(426)
(4.078)	Exelon Corp	Merrill Lynch	1.864	(1.531)	First Financial Bankshares Inc	Merrill Lynch	(426)
(3.546)	Exelon Corp	Goldman Sachs	2.936	75	First Financial Corp/IN	Goldman Sachs	(459)
1.284	Expeditors International of Washington Inc	Morgan Stanley	461	(971)	First Hawaiian Inc	Bank of America	8
1.458	Expeditors International of Washington Inc	Bank of America	(552)	(1.119)	First Hawaiian Inc	Merrill Lynch	(301)
(122)	Express Inc	Merrill Lynch	(1.150)	13.498	First Horizon National Corp	Bank of America	(347)
18.752	Extended Stay America Inc (Unit)	Goldman Sachs	(10)	41.574	First Horizon National Corp	Goldman Sachs	(1.736)
146	EZCORP Inc 'A'	Morgan Stanley	4.782	19.367	First Horizon National Corp	Merrill Lynch	(5.070)
381	EZCORP Inc 'A'	Bank of America	(18)	290	First Industrial Realty Trust Inc (Reit)	Goldman Sachs	2.303
1.540	Facebook Inc 'A'	Merrill Lynch	(46)	953	First Industrial Realty Trust Inc (Reit)	Morgan Stanley	275
939	Facebook Inc 'A'	Goldman Sachs	12.027	(11.377)	First Solar Inc	Bank of America	905
807	Facebook Inc 'A'	Merrill Lynch	7.334	(14.419)	First Solar Inc	Goldman Sachs	(20.396)
365	FactSet Research Systems Inc	Bank of America	3.301	440	FirstCash Inc	Morgan Stanley	(11.186)
695	FactSet Research Systems Inc	Merrill Lynch	1.735	641	FirstCash Inc	Bank of America	402
595	FactSet Research Systems Inc	Goldman Sachs	4.552	451	FirstCash Inc	Merrill Lynch	455
48	Fair Isaac Corp	Morgan Stanley	488	(3.086)	FirstEnergy Corp	Goldman Sachs	1.173
(301)	Farfetch Ltd 'A'	Goldman Sachs	900	(2.855)	FirstEnergy Corp	Bank of America	(2.315)
(89)	Farmer Brothers Co	Goldman Sachs	(123)	(8.832)	FirstEnergy Corp	Merrill Lynch	(2.141)
(105)	FARO Technologies Inc	Bank of America	(43)	(1.545)	Fitbit Inc 'A'	Goldman Sachs	(3.974)
(139)	FARO Technologies Inc	Merrill Lynch	(108)	(577)	Fitbit Inc 'A'	Bank of America	(301)
270	Fate Therapeutics Inc	Goldman Sachs	(171)	81	Five9 Inc	Merrill Lynch	(113)
792	FB Financial Corp	Bank of America	124	302	Five9 Inc	Goldman Sachs	255
749	FB Financial Corp	Merrill Lynch	412	(6.234)	Flex Ltd	Bank of America	951
16	Federal Agricultural Mortgage Corp 'C'	Goldman Sachs	461	(3.244)	Flex Ltd	Goldman Sachs	1.496
489	Federal Signal Corp	Merrill Lynch	(8)	3.319	Fluor Corp	Morgan Stanley	(519)
543	Federal Signal Corp	Bank of America	59	5.749	Fluor Corp	Bank of America	(4.247)
(539)	Federated Investors Inc 'B'	Merrill Lynch	65	2.268	Fluor Corp	Morgan Stanley	(726)
(379)	Federated Investors Inc 'B'	Goldman Sachs	(259)	76	Flushing Financial Corp	Bank of America	(16)
27	Financial Institutions Inc	Merrill Lynch	(182)	(645)	FMC Corp	Merrill Lynch	(955)
(2.285)	FireEye Inc	Goldman Sachs	9	6.786	Ford Motor Co	Bank of America	882
(2.065)	FireEye Inc	Bank of America	846	5.740	Ford Motor Co	Merrill Lynch	746
(1.396)	FireEye Inc	Merrill Lynch	764	7.198	Ford Motor Co	Goldman Sachs	1.368
1.459	First American Financial Corp	Goldman Sachs	328	(265)	ForeScout Technologies Inc	Morgan Stanley	(490)
5.507	First American Financial Corp	Merrill Lynch	12	(55)	Forestar Group Inc	Bank of America	(19)
3.571	First American Financial Corp	Goldman Sachs	(385)	(60)	Forestar Group Inc	Merrill Lynch	(21)
25	First Bancorp/Southern Pines NC	Morgan Stanley	4.357	236	Forrester Research Inc	Bank of America	694
111	First Busey Corp	Bank of America	28	434	Forrester Research Inc	Goldman Sachs	1.276
(36)	First Citizens BancShares Inc/NC 'A'	Merrill Lynch	7	1	Fortive Corp	Bank of America	1
(202)	First Citizens BancShares Inc/NC 'A'	Bank of America	(203)	240	Foundation Building Materials Inc	Merrill Lynch	(132)
(30)	First Citizens BancShares Inc/NC 'A'	Merrill Lynch	(1.137)	373	Foundation Building Materials Inc	Goldman Sachs	(205)
763	First Defiance Financial Corp	Bank of America	(124)	(1.328)	Fox Corp 'A'	Morgan Stanley	292
		Merrill Lynch	(107)	(12.791)	Fox Corp 'B'	Bank of America	(11.194)
				(1.493)	Fox Corp 'B'	Merrill Lynch	343
				(6.878)	Fox Corp 'B'	Goldman Sachs	1.341
				(315)	Franklin Electric Co Inc	Bank of America	(542)
						Merrill Lynch	

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États-Unis suite				États-Unis suite			
(806)	Franklin Electric Co Inc	Goldman Sachs	(1.386)	557	GMS Inc	Bank of America	
(360)	Frank's International NV	Goldman Sachs	79			Merrill Lynch	(340)
(183)	Fresh Del Monte Produce Inc	Bank of America		520	GMS Inc	Goldman Sachs	(317)
324	Freshpet Inc	Merrill Lynch	(130)	4.437	GoDaddy Inc 'A'	Goldman Sachs	(5.990)
(345)	Front Yard Residential Corp (Reit)	Goldman Sachs	(7)	6.481	GoDaddy Inc 'A'	Morgan Stanley	(15.230)
(770)	Front Yard Residential Corp (Reit)	Bank of America		(593)	Golden Entertainment Inc	Bank of America	
(2)	FRP Holdings Inc	Merrill Lynch	(307)			Merrill Lynch	59
		Goldman Sachs	(685)	4.324	Goodyear Tire & Rubber Co/The	Morgan Stanley	692
(155)	FRP Holdings Inc	Bank of America		(1.009)	GoPro Inc 'A'	Goldman Sachs	651
(1.033)	Gardner Denver Holdings Inc	Merrill Lynch	2	(586)	Gorman-Rupp Co/The	Bank of America	
(662)	Gardner Denver Holdings Inc	Goldman Sachs	149	(273)	Gorman-Rupp Co/The	Merrill Lynch	(509)
(1.678)	Gates Industrial Corp Plc	Bank of America	(455)	(447)	Graco Inc	Goldman Sachs	(156)
116	GATX Corp	Merrill Lynch	(261)	(443)	Graco Inc	Goldman Sachs	(453)
(426)	GCI Liberty Inc 'A'	Goldman Sachs	268	(789)	GrafTech International Ltd	Bank of America	
(1.315)	GCI Liberty Inc 'A'	Goldman Sachs	66	(357)	GrafTech International Ltd	Merrill Lynch	(152)
(8.830)	GCI Liberty Inc 'A'	Merrill Lynch	720	(35)	Graham Holdings Co 'B'	Goldman Sachs	(104)
(219)	GCP Applied Technologies Inc	Goldman Sachs	2.222	(60)	Graham Holdings Co 'B'	Bank of America	35
(705)	GCP Applied Technologies Inc	Morgan Stanley	10.154	(155)	Granite Point Mortgage Trust Inc (Reit)	Goldman Sachs	(170)
(55)	Generac Holdings Inc	Bank of America	9	744	Graphic Packaging Holding Co	Bank of America	(12)
(93)	Generac Holdings Inc	Goldman Sachs	28	843	Green Brick Partners Inc	Goldman Sachs	258
(9.773)	General Electric Co	Merrill Lynch	42	147	Green Brick Partners Inc	Bank of America	(7)
791	Genesco Inc	Goldman Sachs	(369)	(91)	Greenhill & Co Inc	Bank of America	
121	Genesco Inc	Goldman Sachs	2.101	(199)	Greenhill & Co Inc	Merrill Lynch	32
295	GenMark Diagnostics Inc	Merrill Lynch	(1.756)	(81)	Greif Inc 'A'	Goldman Sachs	70
986	GenMark Diagnostics Inc	Goldman Sachs	(483)	(438)	Greif Inc 'B'	Goldman Sachs	(24)
703	Gentex Corp	Merrill Lynch	29	1.283	Griffon Corp	Bank of America	(742)
603	Gentex Corp	Goldman Sachs	99	203	Griffon Corp	Merrill Lynch	(1.732)
440	Gentex Corp	Bank of America		(89)	Grocery Outlet Holding Corp	Goldman Sachs	(274)
(502)	Gentherm Inc	Merrill Lynch	140	(583)	Grocery Outlet Holding Corp	Bank of America	
(276)	Gentherm Inc	Goldman Sachs	121	(574)	Grocery Outlet Holding Corp	Merrill Lynch	(112)
(1.073)	Genworth Financial Inc 'A'	Bank of America	238	454	Groupon Inc	Morgan Stanley	(654)
(1.191)	Genworth Financial Inc 'A'	Merrill Lynch	151	1.306	Groupon Inc	Bank of America	
(299)	German American Bancorp Inc	Goldman Sachs	83	(1.257)	Guardant Health Inc	Merrill Lynch	(34)
(368)	German American Bancorp Inc	Bank of America	(7)	(1.866)	Guardant Health Inc	Goldman Sachs	5.418
229	Gibraltar Industries Inc	Merrill Lynch	36	(1.095)	Guardant Health Inc	Morgan Stanley	2.562
577	Gibraltar Industries Inc	Goldman Sachs	44	(219)	Guess? Inc	Bank of America	
29	G-III Apparel Group Ltd	Merrill Lynch	(121)	(110)	Guidewire Software Inc	Bank of America	(350)
205	G-III Apparel Group Ltd	Goldman Sachs	(306)	(478)	Guidewire Software Inc	Merrill Lynch	(290)
(157)	Gladstone Commercial Corp (Reit)	Merrill Lynch	(4)	(90)	Guidewire Software Inc	Goldman Sachs	(1.202)
(281)	Global Blood Therapeutics Inc	Goldman Sachs	(28)	195	H&E Equipment Services Inc	Morgan Stanley	(211)
759	Globe Life Inc	Bank of America	31	208	H&E Equipment Services Inc	Bank of America	(357)
2.451	Globe Life Inc	Merrill Lynch	(3.814)	(90)	Hackett Group Inc/The	Goldman Sachs	(381)
3.358	Globe Life Inc	Goldman Sachs	2.823	238	Haemonetics Corp	Goldman Sachs	(5)
102	Globus Medical Inc 'A'	Merrill Lynch	9.118	(1.029)	Hain Celestial Group Inc/The	Bank of America	395
859	Globus Medical Inc 'A'	Goldman Sachs	6.750	(1.538)	Hain Celestial Group Inc/The	Merrill Lynch	144
(1.550)	Glu Mobile Inc	Merrill Lynch	107	862	Hamilton Lane Inc 'A'	Goldman Sachs	215
		Goldman Sachs	654			Bank of America	
		Goldman Sachs	155			Merrill Lynch	1.207

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États-Unis suite				États-Unis suite			
187	Hancock Whitney Corp	Bank of America Merrill Lynch	36	719	Heritage Commerce Corp	Goldman Sachs	43
283	Hancock Whitney Corp	Goldman Sachs	54	(397)	Heritage-Crystal Clean Inc	Bank of America Merrill Lynch	(1.037)
648	Hanger Inc	Bank of America Merrill Lynch	1.439	(979)	Heritage-Crystal Clean Inc	Goldman Sachs	(2.328)
1.268	Hanger Inc	Goldman Sachs	2.815	(211)	Hertz Global Holdings Inc	Goldman Sachs	171
(81)	Harmonic Inc	Bank of America Merrill Lynch	(20)	122	Heska Corp	Goldman Sachs	310
(160)	Hartford Financial Services Group Inc/The	Goldman Sachs	24	(768)	Hess Corp	Morgan Stanley	1.421
(962)	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(327)	(2.897)	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	3.549
(2.503)	Hawaiian Electric Industries Inc	Goldman Sachs	(851)	(7.683)	Hewlett Packard Enterprise Co	Goldman Sachs	9.412
(572)	Hawaiian Holdings Inc	Bank of America Merrill Lynch	30	(2.037)	Hewlett Packard Enterprise Co	Morgan Stanley	2.271
(232)	Hawaiian Holdings Inc	Goldman Sachs	(59)	46	Hexcel Corp	Goldman Sachs	10
(84)	Hawkins Inc	Bank of America Merrill Lynch	8	2.032	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	2.980
(341)	Hawkins Inc	Goldman Sachs	34	3.120	Hill-Rom Holdings Inc	Goldman Sachs	4.836
332	HCA Healthcare Inc	Goldman Sachs	159	1.226	Hill-Rom Holdings Inc	Morgan Stanley	5.149
627	HCA Healthcare Inc	Morgan Stanley	82	846	Hilltop Holdings Inc	Bank of America Merrill Lynch	214
44	HCI Group Inc	Bank of America Merrill Lynch	72	1.112	Hilltop Holdings Inc	Goldman Sachs	658
304	Healthcare Realty Trust Inc (Reit)	Goldman Sachs	196	(1.418)	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	(5.872)
(150)	Healthcare Services Group Inc	Bank of America Merrill Lynch	(24)	(162)	HMS Holdings Corp	Bank of America Merrill Lynch	85
(421)	Healthcare Services Group Inc	Goldman Sachs	(67)	(781)	HNI Corp	Bank of America Merrill Lynch	(229)
245	HealthEquity Inc	Bank of America Merrill Lynch	(340)	(987)	HNI Corp	Goldman Sachs	(276)
167	HealthEquity Inc	Goldman Sachs	(244)	389	Home BancShares Inc/AR	Goldman Sachs	171
172	HealthEquity Inc	Morgan Stanley	239	821	Home Depot Inc/The	Goldman Sachs	(12.578)
(493)	HealthStream Inc	Bank of America Merrill Lynch	(882)	297	Home Depot Inc/The	Morgan Stanley	1.170
(738)	HealthStream Inc	Goldman Sachs	(1.321)	(251)	HomeTrust Bancshares Inc	Bank of America Merrill Lynch	(70)
908	Heartland Express Inc	Bank of America Merrill Lynch	9	(627)	HomeTrust Bancshares Inc	Goldman Sachs	(176)
1.505	Heartland Express Inc	Goldman Sachs	(102)	1.154	Honeywell International Inc	Goldman Sachs	137
546	Heartland Financial USA Inc	Bank of America Merrill Lynch	131	473	Hooker Furniture Corp	Bank of America Merrill Lynch	(59)
491	Heartland Financial USA Inc	Goldman Sachs	40	2.125	Hooker Furniture Corp	Goldman Sachs	(255)
(18)	Hecla Mining Co	Bank of America Merrill Lynch	—	434	Horizon Bancorp Inc/IN	Bank of America Merrill Lynch	78
110	HEICO Corp	Bank of America Merrill Lynch	38	833	Horizon Bancorp Inc/IN	Goldman Sachs	150
2.533	HEICO Corp	Goldman Sachs	887	(980)	Horizon Therapeutics Plc	Morgan Stanley	(1.186)
1.880	HEICO Corp	Morgan Stanley	1.673	1.021	Hostess Brands Inc	Bank of America Merrill Lynch	102
281	Heidrick & Struggles International Inc	Bank of America Merrill Lynch	407	2.973	Hostess Brands Inc	Goldman Sachs	297
426	Heidrick & Struggles International Inc	Goldman Sachs	618	753	Houlihan Lokey Inc	Goldman Sachs	316
143	Helen of Troy Ltd	Bank of America Merrill Lynch	1.363	(1.612)	Howard Hughes Corp/The	Bank of America Merrill Lynch	(1.622)
181	Helen of Troy Ltd	Goldman Sachs	1.725	(2.875)	Howard Hughes Corp/The	Goldman Sachs	(3.538)
(300)	Helios Technologies Inc	Bank of America Merrill Lynch	(297)	(993)	Howard Hughes Corp/The	Morgan Stanley	(2.530)
(555)	Helios Technologies Inc	Goldman Sachs	(549)	1.061	Hubbell Inc	Goldman Sachs	(944)
(234)	Herbalife Nutrition Ltd	Bank of America Merrill Lynch	(168)	39	HubSpot Inc	Bank of America Merrill Lynch	223
(884)	Herbalife Nutrition Ltd	Goldman Sachs	(1.247)	556	HubSpot Inc	Goldman Sachs	3.180
223	Herc Holdings Inc	Bank of America Merrill Lynch	(314)	836	HubSpot Inc	Morgan Stanley	5.685
234	Herc Holdings Inc	Goldman Sachs	(482)	(692)	Huntington Ingalls Industries Inc	Morgan Stanley	(1.633)
435	Heritage Commerce Corp	Bank of America Merrill Lynch	26	(404)	Huntsman Corp	Bank of America Merrill Lynch	185
				(896)	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	(2.439)
				(3.378)	Hyatt Hotels Corp 'A'	Goldman Sachs	(11.565)
				(2.824)	Hyatt Hotels Corp 'A'	Morgan Stanley	(7.766)
				(287)	Hyster-Yale Materials Handling Inc	Bank of America Merrill Lynch	138

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(349)	Hyster-Yale Materials Handling Inc	Goldman Sachs	(530)	190	InterDigital Inc	Bank of America Merrill Lynch	(314)
(1.231)	IAA Inc	Bank of America Merrill Lynch	(3.225)	(1.693)	International Bancshares Corp	Bank of America Merrill Lynch	(319)
(524)	IAA Inc	Goldman Sachs	(1.373)	(1.502)	International Bancshares Corp	Goldman Sachs	(255)
(268)	IAA Inc	Morgan Stanley	(147)	(2.162)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(4.915)
(375)	ICU Medical Inc	Bank of America	(1.515)	(127)	International Seaways Inc	Goldman Sachs	(52)
(280)	ICU Medical Inc	Goldman Sachs	(3.926)	841	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	50
45	IDACORP Inc	Bank of America Merrill Lynch	(1)	18.309	Interpublic Group of Cos Inc/The	Morgan Stanley	5.493
910	IDACORP Inc	Goldman Sachs	1.447	34	Intersect ENT Inc	Bank of America Merrill Lynch	19
341	IDACORP Inc	Morgan Stanley	95	(225)	Intrepid Potash Inc	Bank of America Merrill Lynch	16
175	IDEXX Laboratories Inc	Bank of America Merrill Lynch	(1.311)	(1.057)	Intrepid Potash Inc	Goldman Sachs	74
145	IDEXX Laboratories Inc	Goldman Sachs	(1.123)	169	Intuit Inc	Bank of America Merrill Lynch	(803)
479	IDEXX Laboratories Inc	Morgan Stanley	(2.266)	717	Intuit Inc	Goldman Sachs	(3.406)
4.092	IHS Markit Ltd	Bank of America Merrill Lynch	4.940	1.276	Intuit Inc	Morgan Stanley	1.901
3.786	IHS Markit Ltd	Goldman Sachs	4.539	(45)	Intuitive Surgical Inc	Goldman Sachs	(1.089)
1.979	IHS Markit Ltd	Morgan Stanley	1.781	4.508	Invesco Ltd	Bank of America Merrill Lynch	744
(478)	II-VI Inc	Goldman Sachs	14	12.323	Invesco Ltd	Goldman Sachs	2.033
(158)	II-VI Inc	Morgan Stanley	(359)	1.075	Invesco Ltd	Morgan Stanley	306
1.091	IMAX Corp	Bank of America Merrill Lynch	611	1.977	Investors Bancorp Inc	Bank of America Merrill Lynch	(138)
1.015	IMAX Corp	Goldman Sachs	568	8.654	Investors Bancorp Inc	Goldman Sachs	(603)
(20)	Independence Holding Co	Bank of America Merrill Lynch	(49)	447	Investors Bancorp Inc	Morgan Stanley	2
(44)	Independence Holding Co	Goldman Sachs	(107)	541	Investors Real Estate Trust (Reit)	Bank of America Merrill Lynch	1.611
(2.390)	Independence Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(1.076)	267	Investors Real Estate Trust (Reit)	Goldman Sachs	774
(4.092)	Independence Realty Trust Inc (Reit)	Goldman Sachs	(1.841)	863	Invitae Corp	Goldman Sachs	709
1.462	Independent Bank Corp/MI	Bank of America Merrill Lynch	(264)	(62)	Iovance Biopharmaceuticals Inc	Goldman Sachs	2
1.211	Independent Bank Corp/MI	Goldman Sachs	(117)	288	iRhythm Technologies Inc	Bank of America Merrill Lynch	893
(591)	Infinera Corp	Goldman Sachs	192	137	iRhythm Technologies Inc	Goldman Sachs	425
(154)	Ingevity Corp	Bank of America Merrill Lynch	(95)	(3.219)	Iridium Communications Inc	Bank of America Merrill Lynch	2.748
(223)	Ingevity Corp	Goldman Sachs	(271)	(1.113)	Iridium Communications Inc	Goldman Sachs	874
(472)	Ingevity Corp	Morgan Stanley	(1.458)	(1.169)	Iridium Communications Inc	Morgan Stanley	1.438
205	Innospec Inc	Goldman Sachs	674	143	Ituran Location and Control Ltd	Bank of America Merrill Lynch	(133)
183	Inovalon Holdings Inc 'A'	Goldman Sachs	84	(131)	J&J Snack Foods Corp	Bank of America Merrill Lynch	39
220	Inphi Corp	Bank of America Merrill Lynch	(640)	(49)	J&J Snack Foods Corp	Goldman Sachs	(40)
237	Inphi Corp	Goldman Sachs	(690)	67	j2 Global Inc	Bank of America Merrill Lynch	(11)
64	Inspire Medical Systems Inc	Bank of America Merrill Lynch	438	723	j2 Global Inc	Goldman Sachs	1.548
116	Inspire Medical Systems Inc	Goldman Sachs	795	292	j2 Global Inc	Morgan Stanley	818
346	Installed Building Products Inc	Bank of America Merrill Lynch	765	(437)	Jabil Inc	Bank of America Merrill Lynch	12
303	Installed Building Products Inc	Goldman Sachs	519	(1.886)	Jabil Inc	Goldman Sachs	(4)
(81)	Insteel Industries Inc	Goldman Sachs	(86)	(590)	Jabil Inc	Morgan Stanley	(239)
(292)	Instructure Inc	Goldman Sachs	(58)	634	Jack Henry & Associates Inc	Bank of America Merrill Lynch	1.693
44	Insulet Corp	Bank of America Merrill Lynch	120	409	Jack Henry & Associates Inc	Goldman Sachs	1.092
52	Insulet Corp	Goldman Sachs	184	287	Jack Henry & Associates Inc	Morgan Stanley	841
57	Insulet Corp	Morgan Stanley	406	131	Jack in the Box Inc	Goldman Sachs	(1.014)
(729)	Intel Corp	Bank of America Merrill Lynch	(131)	(773)	Janus Henderson Group Plc	Goldman Sachs	(526)
(755)	Intel Corp	Morgan Stanley	(400)	(16.943)	JBG SMITH Properties (Reit)	Bank of America Merrill Lynch	(5.083)
307	Intellia Therapeutics Inc	Bank of America Merrill Lynch	1.216				
(618)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	(582)				
(395)	Interactive Brokers Group Inc 'A'	Goldman Sachs	(897)				

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États-Unis suite				États-Unis suite			
(12.816)	JBG SMITH Properties (Reit)	Goldman Sachs	(3.844)	278	Kulicke & Soffa Industries Inc	Bank of America Merrill Lynch	295
(17.203)	JBG SMITH Properties (Reit)	Morgan Stanley	(9.978)	516	Kulicke & Soffa Industries Inc	Goldman Sachs	547
(554)	JELD-WEN Holding Inc	Bank of America Merrill Lynch	(875)	424	Ladder Capital Corp (Reit)	Bank of America Merrill Lynch	170
(166)	JELD-WEN Holding Inc	Goldman Sachs	(262)	42	Lakeland Bancorp Inc	Bank of America Merrill Lynch	(2)
(110)	John B Sanfilippo & Son Inc	Bank of America Merrill Lynch	255	175	Lakeland Bancorp Inc	Goldman Sachs	(7)
(75)	John B Sanfilippo & Son Inc	Goldman Sachs	174	1.041	Lam Research Corp	Bank of America Merrill Lynch	(14.584)
1.885	Johnson & Johnson	Morgan Stanley	245	168	Lam Research Corp	Goldman Sachs	(1.819)
(76)	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	65	925	Lam Research Corp	Morgan Stanley	5.541
(34)	Jones Lang LaSalle Inc	Morgan Stanley	(52)	972	Lamar Advertising Co (Reit) 'A'	Goldman Sachs	1.011
(2.715)	JPMorgan Chase & Co	Bank of America Merrill Lynch	(6.625)	(72)	Lancaster Colony Corp	Bank of America Merrill Lynch	39
(1.864)	JPMorgan Chase & Co	Goldman Sachs	(4.548)	86	Landstar System Inc	Goldman Sachs	(63)
(2.063)	JPMorgan Chase & Co	Morgan Stanley	(2.434)	790	Laredo Petroleum Inc	Bank of America Merrill Lynch	(103)
317	K12 Inc	Bank of America Merrill Lynch	(159)	470	Laredo Petroleum Inc	Goldman Sachs	(61)
461	K12 Inc	Goldman Sachs	(231)	268	Lattice Semiconductor Corp	Bank of America Merrill Lynch	(82)
(129)	Kadant Inc	Bank of America Merrill Lynch	(228)	20	La-Z-Boy Inc	Bank of America Merrill Lynch	(102)
(250)	Kadant Inc	Goldman Sachs	(443)	695	La-Z-Boy Inc	Goldman Sachs	(3.558)
114	Kelly Services Inc 'A'	Bank of America Merrill Lynch	79	91	LCI Industries	Goldman Sachs	(112)
389	Kelly Services Inc 'A'	Goldman Sachs	268	194	Lear Corp	Goldman Sachs	(72)
(681)	Kennametal Inc	Bank of America Merrill Lynch	(640)	214	Legg Mason Inc	Bank of America Merrill Lynch	77
(977)	Kennametal Inc	Goldman Sachs	(918)	(334)	Leidos Holdings Inc	Morgan Stanley	(762)
557	Keysight Technologies Inc	Goldman Sachs	(179)	13	LendingTree Inc	Goldman Sachs	(73)
(209)	Kimball Electronics Inc	Bank of America Merrill Lynch	(33)	1.589	Lennar Corp 'A'	Goldman Sachs	809
(488)	Kimball Electronics Inc	Goldman Sachs	(78)	3.523	Lennar Corp 'A'	Morgan Stanley	3.981
(103)	Kinder Morgan Inc/DE	Goldman Sachs	81	(1)	Lennar Corp 'B'	Bank of America Merrill Lynch	(1)
(9.599)	Kinder Morgan Inc/DE	Morgan Stanley	2.976	(46)	LGI Homes Inc	Bank of America Merrill Lynch	(47)
2.231	KKR Real Estate Finance Trust Inc (Reit)	Bank of America Merrill Lynch	959	(45)	LGI Homes Inc	Goldman Sachs	(46)
1.268	KKR Real Estate Finance Trust Inc (Reit)	Goldman Sachs	545	384	LHC Group Inc	Goldman Sachs	1.859
731	KLA-Tencor Corp	Bank of America Merrill Lynch	(8.881)	(625)	Liberty Broadband Corp 'C'	Bank of America Merrill Lynch	(1.245)
676	KLA-Tencor Corp	Goldman Sachs	(4.189)	(893)	Liberty Broadband Corp 'C'	Goldman Sachs	(1.822)
1.757	KLA-Tencor Corp	Morgan Stanley	7.984	(1.180)	Liberty Broadband Corp 'C'	Morgan Stanley	(1.310)
316	Knoll Inc	Bank of America Merrill Lynch	202	(240)	Liberty Latin America Ltd 'A'	Goldman Sachs	178
730	Kohl's Corp	Bank of America Merrill Lynch	(8.395)	(298)	Liberty Latin America Ltd 'C'	Goldman Sachs	179
154	Kohl's Corp	Morgan Stanley	89	155	Liberty Media Corp-Liberty Braves 'A'	Goldman Sachs	154
(66)	Kontoor Brands Inc	Bank of America Merrill Lynch	9	(481)	Liberty Media Corp-Liberty Braves 'C'	Bank of America Merrill Lynch	(84)
(641)	Kontoor Brands Inc	Goldman Sachs	90	(787)	Liberty Media Corp-Liberty Braves 'C'	Goldman Sachs	(138)
(64)	Koppers Holdings Inc	Goldman Sachs	310	(1.137)	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	(1.580)
391	Korn/Ferry International	Bank of America Merrill Lynch	379	(1.326)	Liberty Media Corp-Liberty SiriusXM 'C'	Morgan Stanley	(517)
367	Korn/Ferry International	Goldman Sachs	356	1	Liberty TripAdvisor Holdings Inc 'A'	Goldman Sachs	—
(462)	Kornit Digital Ltd	Goldman Sachs	28	2.122	Life Storage Inc (Reit)	Bank of America Merrill Lynch	(170)
(898)	Kosmos Energy Ltd	Bank of America Merrill Lynch	916	1.990	Life Storage Inc (Reit)	Goldman Sachs	(159)
(1.793)	Kosmos Energy Ltd	Goldman Sachs	1.829	2.522	Life Storage Inc (Reit)	Morgan Stanley	328
174	Kraton Corp	Bank of America Merrill Lynch	26	(307)	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	(332)
88	Kraton Corp	Goldman Sachs	13	(571)	Lincoln Electric Holdings Inc	Goldman Sachs	(617)
(432)	Kronos Worldwide Inc	Bank of America Merrill Lynch	264	(137)	Lindblad Expeditions Holdings Inc	Goldman Sachs	(22)
(299)	Kronos Worldwide Inc	Goldman Sachs	182				
(96)	Krystal Biotech Inc	Goldman Sachs	(564)				

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États-Unis suite				États-Unis suite			
(315)	Lindsay Corp	Bank of America Merrill Lynch	(501)	(309)	Madison Square Garden Co/The 'A'	Goldman Sachs	(3.282)
(293)	Lindsay Corp	Goldman Sachs	(466)	(450)	Madison Square Garden Co/The 'A'	Morgan Stanley	(2.925)
485	Lions Gate Entertainment Corp 'A'	Bank of America Merrill Lynch	(121)	(53)	Madrigal Pharmaceuticals Inc	Goldman Sachs	(643)
261	Lions Gate Entertainment Corp 'A'	Goldman Sachs	(65)	(3.753)	Magnolia Oil & Gas Corp 'A'	Morgan Stanley	2.064
84	Littelfuse Inc	Bank of America Merrill Lynch	345	1.279	Manhattan Associates Inc	Bank of America Merrill Lynch	8.917
112	Littelfuse Inc	Goldman Sachs	460	1.038	Manhattan Associates Inc	Goldman Sachs	7.399
250	Littelfuse Inc	Morgan Stanley	712	2.037	Manhattan Associates Inc	Morgan Stanley	9.432
(414)	LivaNova Plc	Goldman Sachs	(2.465)	(194)	Manitowoc Co Inc/The	Bank of America Merrill Lynch	72
(271)	Livent Corp	Goldman Sachs	51	221	ManTech International Corp/VA 'A'	Bank of America Merrill Lynch	7
(1.080)	LiveRamp Holdings Inc	Bank of America Merrill Lynch	(4.514)	79	ManTech International Corp/VA 'A'	Goldman Sachs	4
(538)	LiveRamp Holdings Inc	Goldman Sachs	(2.098)	2.095	Marathon Oil Corp	Bank of America Merrill Lynch	(880)
(652)	LiveRamp Holdings Inc	Morgan Stanley	(939)	1.374	Marathon Oil Corp	Goldman Sachs	(462)
128	LKQ Corp	Goldman Sachs	41	2.768	Marathon Oil Corp	Morgan Stanley	(1.439)
(1.000)	Loews Corp	Bank of America Merrill Lynch	(820)	726	Marathon Petroleum Corp	Goldman Sachs	(2.563)
(189)	LogMeIn Inc	Bank of America Merrill Lynch	458	(139)	Marcus & Millichap Inc	Bank of America Merrill Lynch	(129)
(151)	LogMeIn Inc	Goldman Sachs	(67)	(222)	Marcus Corp/The	Bank of America Merrill Lynch	300
(462)	Loral Space & Communications Inc	Bank of America Merrill Lynch	1.890	(403)	Marcus Corp/The	Goldman Sachs	544
(191)	Loral Space & Communications Inc	Goldman Sachs	781	22	MarineMax Inc	Bank of America Merrill Lynch	(6)
(1.431)	Louisiana-Pacific Corp	Bank of America Merrill Lynch	(1.545)	(1.566)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	(7.131)
(979)	Louisiana-Pacific Corp	Goldman Sachs	(1.057)	(4.845)	Marriott International Inc/MD 'A'	Goldman Sachs	(26.998)
(228)	Louisiana-Pacific Corp	Morgan Stanley	(89)	(5.791)	Marriott International Inc/MD 'A'	Morgan Stanley	(28.337)
(977)	LPL Financial Holdings Inc	Bank of America Merrill Lynch	(1.221)	(406)	Marriott Vacations Worldwide Corp	Morgan Stanley	(2.278)
(842)	LPL Financial Holdings Inc	Goldman Sachs	(1.053)	1.284	Marten Transport Ltd	Bank of America Merrill Lynch	(272)
(324)	LTC Properties Inc (Reit)	Bank of America Merrill Lynch	(337)	291	Marten Transport Ltd	Goldman Sachs	(87)
(442)	LTC Properties Inc (Reit)	Goldman Sachs	(460)	557	Masimo Corp	Goldman Sachs	3.153
(87)	Lumentum Holdings Inc	Bank of America Merrill Lynch	(446)	65	Masonite International Corp	Bank of America Merrill Lynch	220
(84)	Lumentum Holdings Inc	Goldman Sachs	(169)	77	Masonite International Corp	Goldman Sachs	260
(188)	Lumentum Holdings Inc	Morgan Stanley	(1.098)	(46)	MasterCraft Boat Holdings Inc	Goldman Sachs	2
(56)	Luminex Corp	Goldman Sachs	(55)	149	Match Group Inc	Bank of America Merrill Lynch	18
155	M/I Homes Inc	Bank of America Merrill Lynch	132	925	Match Group Inc	Morgan Stanley	305
286	M/I Homes Inc	Goldman Sachs	243	71	Materion Corp	Bank of America Merrill Lynch	(21)
1.526	Macerich Co/The (Reit)	Bank of America Merrill Lynch	255	289	Materion Corp	Goldman Sachs	(84)
315	Macerich Co/The (Reit)	Goldman Sachs	(290)	526	Matrix Service Co	Bank of America Merrill Lynch	594
2.404	Macerich Co/The (Reit)	Morgan Stanley	2.452	183	Matson Inc	Goldman Sachs	245
(1.245)	Mack-Cali Realty Corp (Reit)	Bank of America Merrill Lynch	(317)	(112)	Matthews International Corp 'A'	Goldman Sachs	105
(885)	Mack-Cali Realty Corp (Reit)	Goldman Sachs	(226)	2.333	Maxim Integrated Products Inc	Bank of America Merrill Lynch	2.689
(416)	MACOM Technology Solutions Holdings Inc	Bank of America Merrill Lynch	437	322	Maxim Integrated Products Inc	Goldman Sachs	288
(331)	MACOM Technology Solutions Holdings Inc	Goldman Sachs	348	137	Maximus Inc	Goldman Sachs	(373)
(890)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(268)	172	MaxLinear Inc	Bank of America Merrill Lynch	(36)
(2.582)	Macquarie Infrastructure Corp	Goldman Sachs	(678)	(149)	MBIA Inc	Bank of America Merrill Lynch	77
164	MacroGenics Inc	Bank of America Merrill Lynch	121	(1.546)	MBIA Inc	Goldman Sachs	804
4.226	Macy's Inc	Bank of America Merrill Lynch	(6.128)	245	McDonald's Corp	Morgan Stanley	387
3.451	Macy's Inc	Goldman Sachs	(5.004)				
2.112	Macy's Inc	Morgan Stanley	(63)				
(245)	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(2.601)				

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États-Unis suite				États-Unis suite			
(413)	McKesson Corp	Bank of America Merrill Lynch	1.272	(347)	Middlesex Water Co	Bank of America Merrill Lynch	(423)
(839)	McKesson Corp	Goldman Sachs	2.257	(239)	Middlesex Water Co	Goldman Sachs	(510)
(1.857)	McKesson Corp	Morgan Stanley	12.962	893	Midland States Bancorp Inc	Bank of America Merrill Lynch	89
105	MDC Holdings Inc	Bank of America Merrill Lynch	130	999	Midland States Bancorp Inc	Goldman Sachs	100
(6.708)	Medallia Inc	Goldman Sachs	(1.878)	113	Mimecast Ltd	Goldman Sachs	114
(322)	Medallia Inc	Morgan Stanley	238	(89)	Minerals Technologies Inc	Bank of America Merrill Lynch	(107)
686	Media General Inc*	Bank of America Merrill Lynch	(206)	(315)	Minerals Technologies Inc	Goldman Sachs	(378)
1.066	Medical Properties Trust Inc (Reit)	Goldman Sachs	650	(177)	Minerva Neurosciences Inc	Goldman Sachs	(198)
58	MEDNAX Inc	Goldman Sachs	(34)	52	Mirati Therapeutics Inc	Bank of America Merrill Lynch	707
5.838	Melco Resorts & Entertainment Ltd ADR	Bank of America Merrill Lynch	(1.927)	(218)	MKS Instruments Inc	Morgan Stanley	(946)
2.142	Melco Resorts & Entertainment Ltd ADR	Goldman Sachs	(707)	137	Mobile Mini Inc	Bank of America Merrill Lynch	(17)
3.756	Melco Resorts & Entertainment Ltd ADR	Morgan Stanley	(488)	372	Mobile Mini Inc	Goldman Sachs	(78)
368	Mercantile Bank Corp	Bank of America Merrill Lynch	(33)	163	MobileIron Inc	Goldman Sachs	20
371	Mercantile Bank Corp	Goldman Sachs	(3)	298	Model N Inc	Bank of America Merrill Lynch	(135)
(655)	Mercer International Inc	Bank of America Merrill Lynch	131	255	Model N Inc	Goldman Sachs	(252)
125	Merchants Bancorp/IN	Bank of America Merrill Lynch	(18)	470	Moelis & Co 'A'	Bank of America Merrill Lynch	(315)
180	Merchants Bancorp/IN	Goldman Sachs	(25)	69	Moelis & Co 'A'	Goldman Sachs	(46)
(106)	Mercury General Corp	Bank of America Merrill Lynch	(17)	342	Mohawk Industries Inc	Goldman Sachs	(269)
121	Mercury Systems Inc	Goldman Sachs	261	29	Mohawk Industries Inc	Morgan Stanley	18
(967)	Meredith Corp	Bank of America Merrill Lynch	458	(622)	Molina Healthcare Inc	Bank of America Merrill Lynch	(4.489)
(480)	Meredith Corp	Goldman Sachs	210	(51)	Molina Healthcare Inc	Goldman Sachs	(390)
1.073	Meridian Bancorp Inc	Bank of America Merrill Lynch	157	(454)	Molina Healthcare Inc	Morgan Stanley	(1.276)
2.740	Meridian Bancorp Inc	Goldman Sachs	254	3.521	Molson Coors Brewing Co 'B'	Bank of America Merrill Lynch	(7.024)
(289)	Merit Medical Systems Inc	Goldman Sachs	(186)	2.278	Molson Coors Brewing Co 'B'	Goldman Sachs	(4.579)
483	Meritage Homes Corp	Bank of America Merrill Lynch	(1.182)	1.371	Molson Coors Brewing Co 'B'	Morgan Stanley	(2.427)
294	Meritage Homes Corp	Goldman Sachs	(1.061)	(296)	Monarch Casino & Resort Inc	Bank of America Merrill Lynch	(402)
100	Meritor Inc	Bank of America Merrill Lynch	105	(340)	Monarch Casino & Resort Inc	Goldman Sachs	(532)
439	Meritor Inc	Goldman Sachs	461	(431)	MongoDB Inc	Goldman Sachs	(4.858)
92	Methode Electronics Inc	Bank of America Merrill Lynch	87	3.062	Monmouth Real Estate Investment Corp (Reit)	Goldman Sachs	2.021
351	Methode Electronics Inc	Goldman Sachs	333	105	Monolithic Power Systems Inc	Bank of America Merrill Lynch	39
(733)	MGE Energy Inc	Bank of America Merrill Lynch	(1.359)	103	Monolithic Power Systems Inc	Morgan Stanley	504
(1.076)	MGE Energy Inc	Goldman Sachs	(2.833)	(91)	Monro Inc	Goldman Sachs	(95)
95	MGIC Investment Corp	Bank of America Merrill Lynch	36	(1.765)	Monster Beverage Corp	Morgan Stanley	(2.224)
1.044	MGIC Investment Corp	Goldman Sachs	397	1.058	Moody's Corp	Bank of America Merrill Lynch	7.279
1.289	MGIC Investment Corp	Morgan Stanley	503	632	Moody's Corp	Goldman Sachs	4.185
376	MGM Growth Properties LLC 'A' (Reit)	Goldman Sachs	(677)	873	Moody's Corp	Morgan Stanley	3.562
(811)	MGM Resorts International	Bank of America Merrill Lynch	(569)	4.908	Mosaic Co/The	Bank of America Merrill Lynch	(3.534)
(2.055)	MGM Resorts International	Goldman Sachs	(1.894)	515	Motorola Solutions Inc	Bank of America Merrill Lynch	2.817
(4.375)	MGM Resorts International	Morgan Stanley	(1.181)	371	Motorola Solutions Inc	Morgan Stanley	631
(280)	Michaels Cos Inc/The	Bank of America Merrill Lynch	120	(233)	MSA Safety Inc	Bank of America Merrill Lynch	119
(216)	Michaels Cos Inc/The	Goldman Sachs	93	(654)	MSA Safety Inc	Goldman Sachs	334
(3.186)	Micron Technology Inc	Bank of America Merrill Lynch	(313)	3.178	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	(937)
(638)	Micron Technology Inc	Goldman Sachs	(82)	2.778	MSC Industrial Direct Co Inc 'A'	Goldman Sachs	(1.027)
(244)	Micron Technology Inc	Morgan Stanley	(439)	5.279	MSC Industrial Direct Co Inc 'A'	Morgan Stanley	59
1.286	Microsoft Corp	Bank of America Merrill Lynch	2.752	(595)	Murphy Oil Corp	Bank of America Merrill Lynch	522
(247)	MicroStrategy Inc 'A'	Goldman Sachs	1.433				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(451)	Murphy Oil Corp	Goldman Sachs	406	(1.142)	NetApp Inc	Morgan Stanley	628
(136)	Murphy USA Inc	Bank of America		(80)	Netflix Inc	Bank of America	
		Merrill Lynch	(307)			Merrill Lynch	(418)
(432)	Murphy USA Inc	Goldman Sachs	(976)	(45)	Netflix Inc	Goldman Sachs	(163)
18	Mylan NV	Goldman Sachs	20	242	Neurocrine Biosciences Inc	Bank of America	
1.244	Mylan NV	Morgan Stanley	1.816			Merrill Lynch	993
(174)	MyoKardia Inc	Bank of America		77	Neurocrine Biosciences Inc	Goldman Sachs	303
		Merrill Lynch	(1.743)	41	Nevro Corp	Bank of America	
(301)	MyoKardia Inc	Goldman Sachs	(3.016)			Merrill Lynch	257
(430)	Myovant Sciences Ltd	Goldman Sachs	(5.409)	(217)	New Relic Inc	Bank of America	
21	MYR Group Inc	Goldman Sachs	(11)			Merrill Lynch	(244)
(188)	Myriad Genetics Inc	Bank of America		(380)	New Relic Inc	Goldman Sachs	(399)
		Merrill Lynch	(243)	(1.636)	Newell Brands Inc	Goldman Sachs	589
(424)	Myriad Genetics Inc	Goldman Sachs	(547)	(390)	Newmark Group Inc 'A'	Goldman Sachs	(222)
511	NanoString Technologies Inc	Bank of America		(91)	NewMarket Corp	Bank of America	
		Merrill Lynch	1.124			Merrill Lynch	734
415	NanoString Technologies Inc	Goldman Sachs	913	(75)	NewMarket Corp	Goldman Sachs	657
130	Natera Inc	Bank of America		(8.493)	Newmont Mining Corp	Bank of America	
		Merrill Lynch	(273)			Merrill Lynch	(5.181)
95	Natera Inc	Goldman Sachs	(200)	(910)	Newpark Resources Inc	Bank of America	
(127)	National Beverage Corp	Bank of America				Merrill Lynch	209
		Merrill Lynch	(559)	(265)	Newpark Resources Inc	Goldman Sachs	61
(50)	National Beverage Corp	Goldman Sachs	(295)	855	NexPoint Residential Trust Inc (Reit)	Bank of America	
(460)	National Fuel Gas Co	Goldman Sachs	129	413	NexPoint Residential Trust Inc (Reit)	Goldman Sachs	239
1.678	National General Holdings Corp	Bank of America		(47)	Nexstar Media Group Inc 'A'	Goldman Sachs	116
		Merrill Lynch	268			Bank of America	
1.497	National General Holdings Corp	Goldman Sachs	240	(264)	NextEra Energy Inc	Merrill Lynch	53
1.257	National Health Investors Inc (Reit)	Goldman Sachs	2.464			Bank of America	
		Merrill Lynch	(122)	(219)	NextEra Energy Inc	Merrill Lynch	(705)
(382)	National HealthCare Corp	Bank of America		(1.333)	NextEra Energy Inc	Goldman Sachs	(585)
		Merrill Lynch	52	582	NextGen Healthcare Inc	Morgan Stanley	(946)
(509)	National HealthCare Corp	Goldman Sachs				Bank of America	
791	National Instruments Corp	Bank of America		439	NextGen Healthcare Inc	Merrill Lynch	807
		Merrill Lynch	(657)	(194)	Nicolet Bankshares Inc	Goldman Sachs	558
186	National Instruments Corp	Goldman Sachs	(154)			Bank of America	
5.891	National Instruments Corp	Morgan Stanley	3.181	(109)	Nicolet Bankshares Inc	Merrill Lynch	(417)
(28)	National Presto Industries Inc	Goldman Sachs	25	1.845	Nike Inc 'B'	Goldman Sachs	(234)
		Bank of America				Bank of America	
(55)	National Research Corp	Merrill Lynch	(9)	2.436	Nike Inc 'B'	Merrill Lynch	1.697
		Goldman Sachs	(186)	(1.408)	NiSource Inc	Morgan Stanley	1.510
(119)	National Research Corp	Bank of America				Bank of America	
413	National Vision Holdings Inc	Goldman Sachs	1.111	(19.121)	NiSource Inc	Merrill Lynch	(141)
(13)	National Western Life Group Inc 'A'	Bank of America		(255)	nLight Inc	Morgan Stanley	(4.589)
		Merrill Lynch	114	145	NMI Holdings Inc 'A'	Goldman Sachs	61
(16)	National Western Life Group Inc 'A'	Goldman Sachs	141			Bank of America	
(100)	Natus Medical Inc	Bank of America		(78)	Nordson Corp	Merrill Lynch	(28)
		Merrill Lynch	(99)			Bank of America	
(230)	Natus Medical Inc	Goldman Sachs	(228)	(279)	Nordson Corp	Merrill Lynch	(189)
(92)	NBT Bancorp Inc	Goldman Sachs	29	660	Nordstrom Inc	Goldman Sachs	(776)
1.326	NCR Corp	Goldman Sachs	(106)	(338)	Norfolk Southern Corp	Morgan Stanley	(166)
(639)	Neenah Inc	Bank of America				Bank of America	
		Merrill Lynch	(1.252)	(2.166)	Norfolk Southern Corp	Merrill Lynch	(337)
(120)	Nelnet Inc 'A'	Bank of America		(2.064)	Norfolk Southern Corp	Goldman Sachs	(4.844)
		Merrill Lynch	138	(413)	Northern Oil and Gas Inc	Morgan Stanley	(454)
(117)	Nelnet Inc 'A'	Goldman Sachs	135			Bank of America	
(240)	Neogen Corp	Bank of America		(552)	Northwest Natural Holding Co	Merrill Lynch	78
		Merrill Lynch	(537)			Bank of America	
(240)	Neogen Corp	Goldman Sachs	(500)	(781)	Northwest Natural Holding Co	Goldman Sachs	(1.572)
341	NeoGenomics Inc	Bank of America		(436)	NorthWestern Corp	Bank of America	
		Merrill Lynch	569			Merrill Lynch	(2.827)
179	NeoGenomics Inc	Goldman Sachs	299	(581)	NorthWestern Corp	Goldman Sachs	(1.138)
(364)	NetApp Inc	Bank of America		(47)	Novanta Inc	Goldman Sachs	(1.516)
		Merrill Lynch	797	(111)	Novocure Ltd	Goldman Sachs	(113)
(434)	NetApp Inc	Goldman Sachs	950	216	NOW Inc	Goldman Sachs	(911)
						Goldman Sachs	(166)

BlackRock Global Long/Short Equity Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
236	NuVasive Inc	Morgan Stanley	(13)	(967)	Par Pacific Holdings Inc	Bank of America	
(60)	NVE Corp	Bank of America				Merrill Lynch	271
		Merrill Lynch	(60)	(876)	Par Pacific Holdings Inc	Goldman Sachs	245
(1.060)	nVent Electric Plc	Goldman Sachs	183	6.862	Park Hotels & Resorts	Bank of America	
416	NVIDIA Corp	Morgan Stanley	2.870		Inc (Reit)	Merrill Lynch	8.383
(6.238)	Occidental Petroleum Corp	Bank of America		17.622	Park Hotels & Resorts	Goldman Sachs	21.481
		Merrill Lynch	1.083		Inc (Reit)		
(2.924)	Occidental Petroleum Corp	Goldman Sachs	219	26.592	Park Hotels & Resorts	Morgan Stanley	39.356
(5.682)	Occidental Petroleum Corp	Morgan Stanley	3.825		Inc (Reit)	Bank of America	
503	Oceaneering	Bank of America		(134)	Park National Corp	Merrill Lynch	(168)
	International Inc	Merrill Lynch	(60)			Goldman Sachs	(635)
378	Oceaneering			(508)	Park National Corp	Goldman Sachs	
	International Inc	Goldman Sachs	(45)	(289)	Parker-Hannifin Corp	Bank of America	
1.391	OceanFirst Financial Corp	Bank of America				Merrill Lynch	(720)
		Merrill Lynch	(97)	(271)	Parker-Hannifin Corp	Goldman Sachs	(675)
(234)	Odonate Therapeutics Inc	Bank of America		(477)	Parker-Hannifin Corp	Morgan Stanley	(587)
		Merrill Lynch	(449)	145	Park-Ohio Holdings Corp	Bank of America	
(187)	Odonate Therapeutics Inc	Goldman Sachs	(359)			Merrill Lynch	(396)
(191)	Okta Inc	Bank of America		72	Park-Ohio Holdings Corp	Goldman Sachs	(197)
		Merrill Lynch	(2.588)	(3.450)	Pattern Energy Group	Bank of America	
(30)	Okta Inc	Goldman Sachs	(407)		Inc 'A'	Merrill Lynch	—
(88)	Okta Inc	Morgan Stanley	(299)	1.042	Patterson Cos Inc	Goldman Sachs	1.063
(121)	Old Republic International	Bank of America		379	Paychex Inc	Bank of America	
	Corp	Merrill Lynch	14			Merrill Lynch	696
(1.065)	Old Republic International			63	Paychex Inc	Goldman Sachs	36
	Corp	Goldman Sachs	122	4.685	Paychex Inc	Morgan Stanley	9.042
90	Ollie's Bargain Outlet			362	Paylocity Holding Corp	Bank of America	
	Holdings Inc	Goldman Sachs	98			Merrill Lynch	3.888
142	Omnicell Inc	Goldman Sachs	605	195	Paylocity Holding Corp	Goldman Sachs	1.848
(1.260)	ON Semiconductor Corp	Bank of America		3.604	Paylocity Holding Corp	Morgan Stanley	28.183
		Merrill Lynch	(120)	118	PC Connection Inc	Goldman Sachs	(150)
(376)	ON Semiconductor Corp	Goldman Sachs	(323)	353	PDF Solutions Inc	Goldman Sachs	16
(552)	ON Semiconductor Corp	Morgan Stanley	(480)	(3.572)	PDL BioPharma Inc	Goldman Sachs	(143)
(36)	ONE Gas Inc	Bank of America		428	Peapack Gladstone	Bank of America	
		Merrill Lynch	(49)		Financial Corp	Merrill Lynch	(13)
(937)	ONE Gas Inc	Goldman Sachs	(1.284)	790	Peapack Gladstone		
(100)	ONE Gas Inc	Morgan Stanley	(207)		Financial Corp	Goldman Sachs	(24)
(4.512)	ONEOK Inc	Bank of America		206	Pebblebrook Hotel	Bank of America	
		Merrill Lynch	(1.005)		Trust (Reit)	Merrill Lynch	171
(5.067)	ONEOK Inc	Goldman Sachs	11	699	Pebblebrook Hotel		
(865)	ONEOK Inc	Morgan Stanley	112		Trust (Reit)	Morgan Stanley	720
(58)	OneSpan Inc	Goldman Sachs	(26)	(1.343)	Peloton Interactive Inc 'A'	Bank of America	
2.633	OPKO Health Inc	Bank of America				Merrill Lynch	(8.367)
		Merrill Lynch	303	(16.022)	Peloton Interactive Inc 'A'	Goldman Sachs	(97.939)
1.800	OPKO Health Inc	Goldman Sachs	207	(209)	Pennant Group Inc/The	Bank of America	
(79)	Opus Bank	Goldman Sachs	40			Merrill Lynch	17
73	O'Reilly Automotive Inc	Morgan Stanley	541	(1.191)	Pennant Group Inc/The	Goldman Sachs	(3.025)
365	Orthofix Medical Inc	Goldman Sachs	46	(571)	Pennsylvania Real Estate	Bank of America	
230	Oshkosh Corp	Bank of America			Investment Trust (Reit)	Merrill Lynch	91
		Merrill Lynch	31	(63)	Pennsylvania Real Estate		
602	Oshkosh Corp	Goldman Sachs	113		Investment Trust (Reit)	Goldman Sachs	10
176	OSI Systems Inc	Bank of America		(137)	Penske Automotive	Bank of America	
		Merrill Lynch	338		Group Inc	Merrill Lynch	118
37	OSI Systems Inc	Goldman Sachs	71	(64)	Penske Automotive		
274	Outfront Media Inc (Reit)	Bank of America			Group Inc	Goldman Sachs	55
		Merrill Lynch	8	(1.502)	Pentair Plc	Goldman Sachs	(1.307)
394	Owens Corning	Morgan Stanley	185	(4.277)	Pentair Plc	Morgan Stanley	(2.616)
(409)	Owens-Illinois Inc	Bank of America		20	Penumbra Inc	Goldman Sachs	114
		Merrill Lynch	(93)	28	Peoples Bancorp Inc/OH	Goldman Sachs	2
351	Oxford Industries Inc	Goldman Sachs	1.097	3.680	Perficient Inc	Goldman Sachs	6.293
559	Pacific Biosciences of	Bank of America		74	Performance Food	Bank of America	
	California Inc	Merrill Lynch	224		Group Co	Merrill Lynch	94
96	Pacira BioSciences Inc	Goldman Sachs	176	818	Performance Food		
2.898	PacWest Bancorp	Bank of America			Group Co	Goldman Sachs	1.039
		Merrill Lynch	(2.616)	(150)	Perspecta Inc	Bank of America	
9.080	PacWest Bancorp	Goldman Sachs	(9.133)			Merrill Lynch	22
5.828	PacWest Bancorp	Morgan Stanley	(1.632)	(988)	Perspecta Inc	Morgan Stanley	(978)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
177	Pfizer Inc	Bank of America Merrill Lynch	251	93	PROS Holdings Inc	Goldman Sachs	721
2.271	Pfizer Inc	Morgan Stanley	840	627	Prosperity Bancshares Inc	Bank of America Merrill Lynch	438
(61)	PGT Innovations Inc	Bank of America Merrill Lynch	19	197	Prosperity Bancshares Inc	Goldman Sachs	178
(97)	PGT Innovations Inc	Goldman Sachs	30	174	Prosperity Bancshares Inc	Morgan Stanley	77
(46)	PH Glatfelter Co	Bank of America Merrill Lynch	(9)	49	Protective Insurance Corp 'B'	Bank of America Merrill Lynch	31
(213)	PH Glatfelter Co	Goldman Sachs	(40)	(79)	Prothena Corp Plc	Goldman Sachs	(161)
(25)	Phibro Animal Health Corp 'A'	Bank of America Merrill Lynch	(31)	(219)	Proto Labs Inc	Goldman Sachs	42
(35)	Phibro Animal Health Corp 'A'	Goldman Sachs	(43)	(3.392)	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	4.817
230	Pilgrim's Pride Corp	Bank of America Merrill Lynch	(177)	(4.050)	Public Service Enterprise Group Inc	Goldman Sachs	5.751
349	Pilgrim's Pride Corp	Goldman Sachs	(269)	(6.685)	Public Service Enterprise Group Inc	Morgan Stanley	6.217
(815)	Pinterest Inc 'A'	Bank of America Merrill Lynch	(86)	(299)	Puma Biotechnology Inc	Goldman Sachs	(475)
(398)	Pioneer Natural Resources Co	Morgan Stanley	151	(296)	Pure Storage Inc 'A'	Goldman Sachs	1.110
118	Piper Jaffray Cos	Bank of America Merrill Lynch	556	99	PVH Corp	Bank of America Merrill Lynch	(335)
235	Piper Jaffray Cos	Goldman Sachs	1.107	319	Q2 Holdings Inc	Bank of America Merrill Lynch	1.691
65	PJT Partners Inc 'A'	Bank of America Merrill Lynch	46	1.967	Q2 Holdings Inc	Goldman Sachs	10.425
364	PJT Partners Inc 'A'	Goldman Sachs	258	878	Q2 Holdings Inc	Morgan Stanley	1.299
(254)	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(740)	(75)	QAD Inc 'A'	Bank of America Merrill Lynch	(143)
(110)	Planet Fitness Inc 'A'	Goldman Sachs	(303)	49	QCR Holdings Inc	Bank of America Merrill Lynch	29
(514)	Planet Fitness Inc 'A'	Morgan Stanley	(1.527)	1.239	QTS Realty Trust Inc 'A' (Reit)	Goldman Sachs	2.676
(468)	Playa Hotels & Resorts NV	Goldman Sachs	(192)	(128)	Quad/Graphics Inc	Goldman Sachs	(51)
(530)	PlayAGS Inc	Bank of America Merrill Lynch	435	(4)	Quaker Chemical Corp	Bank of America Merrill Lynch	(4)
(307)	PlayAGS Inc	Goldman Sachs	252	(53)	Quaker Chemical Corp	Goldman Sachs	(53)
918	PolyOne Corp	Bank of America Merrill Lynch	(983)	105	Qualys Inc	Goldman Sachs	120
2.853	PolyOne Corp	Goldman Sachs	(2.896)	1.330	Quanex Building Products Corp	Bank of America Merrill Lynch	253
81	Pool Corp	Bank of America Merrill Lynch	74	1.166	Quanex Building Products Corp	Goldman Sachs	222
467	Pool Corp	Goldman Sachs	352	(6.232)	Quanta Services Inc	Goldman Sachs	4.612
321	Pool Corp	Morgan Stanley	94	(7.263)	Quanta Services Inc	Morgan Stanley	1.380
(40)	Portland General Electric Co	Bank of America Merrill Lynch	(11)	(1.187)	Quotient Ltd	Goldman Sachs	85
(456)	Portland General Electric Co	Goldman Sachs	(128)	673	Qurate Retail Inc 'A'	Bank of America Merrill Lynch	(619)
(789)	Post Holdings Inc	Morgan Stanley	(4.931)	3.157	Qurate Retail Inc 'A'	Goldman Sachs	(2.904)
99	Power Integrations Inc	Bank of America Merrill Lynch	(73)	530	Qurate Retail Inc 'A'	Morgan Stanley	85
1.179	Power Integrations Inc	Goldman Sachs	(546)	470	Radian Group Inc	Bank of America Merrill Lynch	179
941	PPG Industries Inc	Goldman Sachs	3.110	2.157	Radian Group Inc	Goldman Sachs	820
77	PPG Industries Inc	Morgan Stanley	269	263	RadNet Inc	Goldman Sachs	85
(133)	PRA Group Inc	Goldman Sachs	(25)	863	Radware Ltd	Bank of America Merrill Lynch	656
(25)	PriceSmart Inc	Bank of America Merrill Lynch	(11)	530	Radware Ltd	Goldman Sachs	403
(460)	PriceSmart Inc	Goldman Sachs	(202)	262	Ralph Lauren Corp	Bank of America Merrill Lynch	(666)
(227)	Primoris Services Corp	Goldman Sachs	20	251	Ralph Lauren Corp	Goldman Sachs	(12)
35	Principia Biopharma Inc	Bank of America Merrill Lynch	173	629	Ralph Lauren Corp	Morgan Stanley	(31)
167	Principia Biopharma Inc	Goldman Sachs	827	103	Rambus Inc	Goldman Sachs	(72)
497	Progress Software Corp	Bank of America Merrill Lynch	183	299	Rapid7 Inc	Bank of America Merrill Lynch	733
1.194	Progress Software Corp	Goldman Sachs	439	391	Rapid7 Inc	Goldman Sachs	838
186	Proofpoint Inc	Bank of America Merrill Lynch	171	(111)	Raven Industries Inc	Goldman Sachs	12
227	Proofpoint Inc	Goldman Sachs	209	(1.180)	Rayonier Inc (Reit)	Bank of America Merrill Lynch	(1.345)
667	Proofpoint Inc	Morgan Stanley	260	(5.347)	Rayonier Inc (Reit)	Goldman Sachs	(6.096)
(228)	ProPetro Holding Corp	Bank of America Merrill Lynch	(25)	(114)	RBC Bearings Inc	Bank of America Merrill Lynch	(310)
(203)	ProQR Therapeutics NV	Goldman Sachs	(416)	(81)	RBC Bearings Inc	Goldman Sachs	(220)
				357	RealPage Inc	Goldman Sachs	518

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(96)	Red Robin Gourmet Burgers Inc	Bank of America Merrill Lynch	(67)	510	RingCentral Inc 'A'	Morgan Stanley	429
(188)	Red Robin Gourmet Burgers Inc	Goldman Sachs	(132)	(393)	RLI Corp	Bank of America Merrill Lynch	1.796
(612)	Red Rock Resorts Inc 'A'	Bank of America Merrill Lynch	(184)	(991)	RLI Corp	Goldman Sachs	4.529
(1.830)	Red Rock Resorts Inc 'A'	Goldman Sachs	(1.289)	13.949	RLJ Lodging Trust (Reit)	Bank of America Merrill Lynch	6.766
21	Redfin Corp	Bank of America Merrill Lynch	(16)	10.662	RLJ Lodging Trust (Reit)	Goldman Sachs	5.232
1.233	Regal Beloit Corp	Bank of America Merrill Lynch	727	13.410	RLJ Lodging Trust (Reit)	Morgan Stanley	10.795
775	Regal Beloit Corp	Goldman Sachs	457	112	RMR Group Inc/The 'A'	Goldman Sachs	10
1.610	Regal Beloit Corp	Morgan Stanley	1.304	(74)	Rocket Pharmaceuticals Inc	Bank of America Merrill Lynch	(235)
2.332	Regions Financial Corp	Bank of America Merrill Lynch	599	(54)	Rocket Pharmaceuticals Inc	Goldman Sachs	(172)
818	Regions Financial Corp	Goldman Sachs	184	(809)	Roku Inc	Bank of America Merrill Lynch	(4.433)
1.082	Regions Financial Corp	Morgan Stanley	81	(274)	Roku Inc	Goldman Sachs	(1.502)
(1.150)	Regis Corp	Goldman Sachs	310	569	Ross Stores Inc	Morgan Stanley	2.134
92	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	406	(518)	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	(840)
278	Reliance Steel & Aluminum Co	Goldman Sachs	1.226	(1.155)	Royal Caribbean Cruises Ltd	Goldman Sachs	(2.943)
454	Reliance Steel & Aluminum Co	Morgan Stanley	540	(292)	Royal Caribbean Cruises Ltd	Morgan Stanley	(420)
(446)	RenaissanceRe Holdings Ltd	Bank of America Merrill Lynch	(2.400)	(443)	Royal Gold Inc	Bank of America Merrill Lynch	(793)
(699)	RenaissanceRe Holdings Ltd	Goldman Sachs	(4.298)	(558)	Royal Gold Inc	Goldman Sachs	(999)
(843)	RenaissanceRe Holdings Ltd	Morgan Stanley	(4.505)	67	RPM International Inc	Bank of America Merrill Lynch	171
129	Renasant Corp	Bank of America Merrill Lynch	64	344	RPM International Inc	Goldman Sachs	435
(147)	Renewable Energy Group Inc	Bank of America Merrill Lynch	31	269	RPT Realty (Reit)	Bank of America Merrill Lynch	54
(46)	Renewable Energy Group Inc	Goldman Sachs	10	117	RPT Realty (Reit)	Goldman Sachs	23
148	Repligen Corp	Bank of America Merrill Lynch	537	(193)	RR Donnelley & Sons Co	Goldman Sachs	(37)
336	Repligen Corp	Goldman Sachs	1.220	141	Rush Enterprises Inc 'A'	Bank of America Merrill Lynch	137
(89)	Republic Services Inc	Bank of America Merrill Lynch	(150)	147	Ruth's Hospitality Group Inc	Bank of America Merrill Lynch	34
(209)	Republic Services Inc	Goldman Sachs	(347)	132	Ryder System Inc	Bank of America Merrill Lynch	5
(189)	Republic Services Inc	Morgan Stanley	(291)	(106)	Ryder System Inc	Bank of America Merrill Lynch	69
551	Resideo Technologies Inc	Goldman Sachs	(281)	(141)	Ryder System Inc	Goldman Sachs	(6)
(544)	Retail Opportunity Investments Corp (Reit)	Bank of America Merrill Lynch	27	4.004	Ryder System Inc	Morgan Stanley	4.565
(556)	Retail Opportunity Investments Corp (Reit)	Goldman Sachs	28	(99)	Ryerson Holding Corp	Goldman Sachs	(78)
(2.215)	Retail Properties of America Inc 'A' (Reit)	Bank of America Merrill Lynch	(598)	131	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	295
(2.412)	Retail Properties of America Inc 'A' (Reit)	Goldman Sachs	(651)	1.455	Ryman Hospitality Properties Inc (Reit)	Goldman Sachs	3.274
564	Retrophin Inc	Goldman Sachs	446	1.719	S&P Global Inc	Bank of America Merrill Lynch	3.576
(119)	Revanche Therapeutics Inc	Bank of America Merrill Lynch	(244)	1.829	S&P Global Inc	Goldman Sachs	3.804
(288)	Revanche Therapeutics Inc	Goldman Sachs	(590)	1.742	S&P Global Inc	Morgan Stanley	(418)
(34)	REX American Resources Corp	Goldman Sachs	(47)	1.159	Sabra Health Care REIT Inc	Bank of America Merrill Lynch	308
125	Rexford Industrial Realty Inc (Reit)	Goldman Sachs	145	1.441	Sabra Health Care REIT Inc	Goldman Sachs	954
372	Rexnord Corp	Bank of America Merrill Lynch	464	468	Sabra Health Care REIT Inc	Morgan Stanley	291
575	Rexnord Corp	Goldman Sachs	729	(236)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(1.133)
(38)	RH	Bank of America Merrill Lynch	(413)	(94)	Sage Therapeutics Inc	Goldman Sachs	(585)
700	RingCentral Inc 'A'	Bank of America Merrill Lynch	445	(154)	SailPoint Technologies Holding Inc	Goldman Sachs	(157)
219	RingCentral Inc 'A'	Goldman Sachs	161	2.267	salesforce.com Inc	Bank of America Merrill Lynch	(2.053)
				251	salesforce.com Inc	Goldman Sachs	76
				5.360	salesforce.com Inc	Morgan Stanley	(2.986)
				(1.585)	Sanderson Farms Inc	Bank of America Merrill Lynch	(2.219)
				(876)	Sanderson Farms Inc	Goldman Sachs	(1.227)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.622)	Sanderson Farms Inc	Morgan Stanley	(12.295)	(599)	Shake Shack Inc 'A'	Bank of America	
425	Sandy Spring Bancorp Inc	Bank of America				Merrill Lynch	318
		Merrill Lynch	44	(1.725)	Shake Shack Inc 'A'	Goldman Sachs	1.380
4.682	Sandy Spring Bancorp Inc	Goldman Sachs	1.306	(65)	Shake Shack Inc 'A'	Morgan Stanley	(139)
169	Sangamo Therapeutics Inc	Goldman Sachs	232	(110)	Shenandoah	Bank of America	
(331)	Schneider National Inc 'B'	Bank of America			Telecommunications Co	Merrill Lynch	(112)
		Merrill Lynch	156	(110)	Shenandoah	Telecommunications Co	
(1.628)	Schneider National Inc 'B'	Goldman Sachs	765		Telecommunications Co	Goldman Sachs	(112)
(354)	Scholastic Corp	Bank of America		660	Sherwin-Williams Co/The	Bank of America	
		Merrill Lynch	(198)		Sherwin-Williams Co/The	Merrill Lynch	(6.541)
(304)	Scholastic Corp	Goldman Sachs	(170)	397	Sherwin-Williams Co/The	Goldman Sachs	(3.265)
(57)	Schweitzer-Mauduit	Bank of America		428	Sherwin-Williams Co/The	Morgan Stanley	3.437
	International Inc	Merrill Lynch	17	11	Shoe Carnival Inc	Goldman Sachs	(14)
(241)	Schweitzer-Mauduit			(91)	Shutterstock Inc	Bank of America	
	International Inc	Goldman Sachs	70		Shutterstock Inc	Merrill Lynch	30
43	Science Applications	Bank of America		(328)	Shutterstock Inc	Goldman Sachs	108
	International Corp	Merrill Lynch	8	(110)	Signet Jewelers Ltd	Bank of America	
(143)	Scientific Games	Bank of America			Signet Jewelers Ltd	Merrill Lynch	(112)
	Corp/DE 'A'	Merrill Lynch	360	771	Silgan Holdings Inc	Bank of America	
(82)	Scientific Games				Silgan Holdings Inc	Merrill Lynch	(146)
	Corp/DE 'A'	Goldman Sachs	207	970	Silgan Holdings Inc	Goldman Sachs	(165)
103	Scotts Miracle-Gro Co/The	Bank of America		420	Silicon Laboratories Inc	Bank of America	
		Merrill Lynch	(510)		Silicon Laboratories Inc	Merrill Lynch	(919)
473	Scotts Miracle-Gro Co/The	Goldman Sachs	(1.314)	798	Silicon Laboratories Inc	Goldman Sachs	(1.747)
329	Scotts Miracle-Gro Co/The	Morgan Stanley	408	340	Silicon Laboratories Inc	Morgan Stanley	1.272
(7)	Seaboard Corp	Bank of America		523	Simon Property Group	Bank of America	
		Merrill Lynch	209		Inc (Reit)	Merrill Lynch	2.244
(4)	Seaboard Corp	Goldman Sachs	128	83	Simon Property Group		
(11)	SEACOR Holdings Inc	Goldman Sachs	5		Inc (Reit)	Goldman Sachs	270
(388)	Seagate Technology Plc	Goldman Sachs	(108)	1.177	Simon Property Group		
207	Sealed Air Corp	Bank of America			Inc (Reit)	Morgan Stanley	3.825
		Merrill Lynch	(46)	(163)	Simpson Manufacturing		
69	Sealed Air Corp	Goldman Sachs	(15)		Co Inc	Goldman Sachs	(54)
259	Sealed Air Corp	Morgan Stanley	269	126	Sinclair Broadcast Group	Bank of America	
(66)	Select Energy Services				Inc 'A'	Merrill Lynch	(387)
	Inc 'A'	Goldman Sachs	(9)	285	Sinclair Broadcast Group		
1.221	Select Medical Holdings	Bank of America			Inc 'A'	Goldman Sachs	(875)
	Corp	Merrill Lynch	2.222	28.945	Sirius XM Holdings Inc	Bank of America	
618	Select Medical Holdings				Sirius XM Holdings Inc	Merrill Lynch	(289)
	Corp	Goldman Sachs	1.125	526	Sirius XM Holdings Inc	Goldman Sachs	7
105	Selective Insurance	Bank of America		23.730	Sirius XM Holdings Inc	Morgan Stanley	2.492
	Group Inc	Merrill Lynch	34	342	SiteOne Landscape	Bank of America	
227	Selective Insurance				Supply Inc	Merrill Lynch	(75)
	Group Inc	Goldman Sachs	93	218	SiteOne Landscape		
(1.300)	SemGroup Corp 'A'	Bank of America			Supply Inc	Goldman Sachs	105
		Merrill Lynch	(261)	170	Skechers U.S.A. Inc 'A'	Bank of America	
(1.314)	SemGroup Corp 'A'	Goldman Sachs	(198)		Skechers U.S.A. Inc 'A'	Merrill Lynch	(10)
(1.325)	Semprea Energy	Bank of America		120	SkyWest Inc	Goldman Sachs	150
		Merrill Lynch	(2.236)	1.011	SL Green Realty Corp (Reit)	Bank of America	
(577)	Semprea Energy	Goldman Sachs	(593)		SL Green Realty Corp (Reit)	Merrill Lynch	1.967
(1.250)	Semprea Energy	Morgan Stanley	(1.588)	745	SL Green Realty Corp (Reit)	Goldman Sachs	1.279
(465)	Senior Housing Properties	Bank of America		1.608	SL Green Realty Corp (Reit)	Morgan Stanley	2.770
	Trust (Reit)	Merrill Lynch	65	(21.332)	Slack Technologies Inc 'A'	Goldman Sachs	2.347
(221)	Senior Housing Properties			(6.910)	SLM Corp	Bank of America	
	Trust (Reit)	Goldman Sachs	31		SLM Corp	Merrill Lynch	898
(681)	Sensient Technologies Corp	Bank of America		(2.714)	SLM Corp	Morgan Stanley	516
		Merrill Lynch	(272)	(444)	SM Energy Co	Bank of America	
(804)	Seritage Growth Properties				SM Energy Co	Merrill Lynch	253
	'A' (Reit)	Goldman Sachs	129	(1.053)	SMART Global Holdings Inc	Goldman Sachs	2.274
(51)	Service Corp	Bank of America		(568)	Smartsheet Inc 'A'	Goldman Sachs	(3.149)
	International/US	Merrill Lynch	(43)	(21.633)	SmileDirectClub Inc	Bank of America	
(1.685)	Service Corp				SmileDirectClub Inc	Merrill Lynch	(28.988)
	International/US	Goldman Sachs	(1.415)	(2.024)	SmileDirectClub Inc	Goldman Sachs	(2.712)
(348)	Service Properties Trust			(20.820)	SmileDirectClub Inc	Morgan Stanley	(20.820)
	(Reit)	Goldman Sachs	97	106	Snap-on Inc	Bank of America	
122	ServiceNow Inc	Morgan Stanley	129		Snap-on Inc	Merrill Lynch	20
(678)	ServisFirst Bancshares Inc	Bank of America		723	Snap-on Inc	Goldman Sachs	(1.453)
		Merrill Lynch	(258)	50	Snap-on Inc	Morgan Stanley	138
(299)	ServisFirst Bancshares Inc	Goldman Sachs	(114)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

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États-Unis suite				États-Unis suite			
(608)	SolarEdge Technologies Inc	Goldman Sachs	(1.010)	685	Stifel Financial Corp	Bank of America	
(294)	SolarEdge Technologies Inc	Morgan Stanley	(1.250)			Merrill Lynch	1.416
(307)	Solaris Oilfield Infrastructure Inc 'A'	Bank of America		2.068	Stifel Financial Corp	Goldman Sachs	4.473
(354)	Sonoco Products Co	Merrill Lynch	138	(276)	Stoneridge Inc	Goldman Sachs	(19)
(828)	South Jersey Industries Inc	Bank of America	(630)	(3.037)	STORE Capital Corp (Reit)	Bank of America	
(835)	South Jersey Industries Inc	Merrill Lynch	(790)	(2.564)	STORE Capital Corp (Reit)	Goldman Sachs	(1.245)
418	South State Corp	Goldman Sachs	(700)	(659)	STORE Capital Corp (Reit)	Morgan Stanley	(428)
(1.301)	Southern Co/The	Goldman Sachs	1.101	50	Strategic Education Inc	Goldman Sachs	160
442	SP Plus Corp	Morgan Stanley	(185)	1.773	Summit Hotel Properties Inc (Reit)	Bank of America	
819	SP Plus Corp	Bank of America	—	3.100	Summit Hotel Properties Inc (Reit)	Merrill Lynch	319
204	Spartan Motors Inc	Goldman Sachs	—	(287)	Sun Communities Inc (Reit)	Goldman Sachs	558
308	Spectrum Brands Holdings Inc	Bank of America	90	(956)	Sun Communities Inc (Reit)	Bank of America	(1.613)
218	Spectrum Brands Holdings Inc	Merrill Lynch	351	(237)	SunPower Corp	Morgan Stanley	(6.090)
51	Spectrum Brands Holdings Inc	Goldman Sachs	249	(367)	SunPower Corp	Bank of America	
(407)	Spirit Airlines Inc	Merrill Lynch	64	(351)	Sunrun Inc	Merrill Lynch	190
(406)	Spirit Airlines Inc	Bank of America	(391)	2.705	Sunstone Hotel Investors Inc (Reit)	Bank of America	129
(217)	Sprouts Farmers Market Inc	Merrill Lynch	(390)	6.887	Sunstone Hotel Investors Inc (Reit)	Merrill Lynch	
171	SPS Commerce Inc	Goldman Sachs	26	2.139	Sunstone Hotel Investors Inc (Reit)	Goldman Sachs	276
1.007	SPS Commerce Inc	Bank of America	352	(77)	Surmodics Inc	Morgan Stanley	791
342	SPX Corp	Goldman Sachs	2.074	659	SVMK Inc	Bank of America	83
804	SPX Corp	Merrill Lynch	96	620	SVMK Inc	Merrill Lynch	138
(108)	SPX FLOW Inc	Goldman Sachs	227	188	Switch Inc 'A'	Goldman Sachs	130
(57)	Square Inc 'A'	Merrill Lynch	112	520	Switch Inc 'A'	Bank of America	(68)
(236)	Square Inc 'A'	Goldman Sachs	(95)	(37)	Sykes Enterprises Inc	Merrill Lynch	(187)
(832)	St Joe Co/The	Morgan Stanley	(373)	(171)	Sykes Enterprises Inc	Bank of America	(10)
(1.599)	St Joe Co/The	Bank of America	(1.244)	(340)	Syneos Health Inc	Merrill Lynch	(44)
4.342	STAG Industrial Inc (Reit)	Goldman Sachs	(2.407)	2	Synnex Corp	Goldman Sachs	(1.150)
5.034	STAG Industrial Inc (Reit)	Merrill Lynch	1.519	112	Synnex Corp	Bank of America	6
2.565	STAG Industrial Inc (Reit)	Goldman Sachs	1.761	1.292	Synopsys Inc	Merrill Lynch	308
(95)	Stamps.com Inc	Morgan Stanley	2.334	157	Synopsys Inc	Bank of America	3.277
(77)	Stamps.com Inc	Merrill Lynch	(220)	649	Synopsys Inc	Merrill Lynch	369
(287)	Standard Motor Products Inc	Goldman Sachs	(179)	9.078	Synovus Financial Corp	Morgan Stanley	4.335
(415)	Starwood Property Trust Inc (Reit)	Goldman Sachs	(195)	3.395	Synovus Financial Corp	Bank of America	908
(657)	State Auto Financial Corp	Bank of America	(427)	1.802	Synovus Financial Corp	Merrill Lynch	339
(564)	State Auto Financial Corp	Merrill Lynch	(321)	24	Tabula Rasa HealthCare Inc	Morgan Stanley	378
1.491	Steelcase Inc 'A'	Goldman Sachs	89	47	Tactile Systems Technology Inc	Goldman Sachs	52
194	Steelcase Inc 'A'	Bank of America	12	227	Tactile Systems Technology Inc	Bank of America	427
(106)	Stemline Therapeutics Inc	Merrill Lynch	(74)	(1.580)	Tailored Brands Inc	Merrill Lynch	2.060
(57)	Stepan Co	Goldman Sachs	(158)	(503)	Tailored Brands Inc	Goldman Sachs	(63)
(68)	Stepan Co	Merrill Lynch	39	487	Take-Two Interactive Software Inc	Bank of America	(20)
(3.554)	Stericycle Inc	Bank of America	(6.291)	101	Take-Two Interactive Software Inc	Merrill Lynch	(492)
(8.088)	Stericycle Inc	Merrill Lynch	(14.316)	280	Take-Two Interactive Software Inc	Goldman Sachs	(102)
(6.352)	Stericycle Inc	Goldman Sachs	4.637	(812)	Tallgrass Energy LP 'A'	Morgan Stanley	932
(44)	STERIS Plc	Morgan Stanley	(5)	(120)	Talos Energy Inc	Goldman Sachs	230
(328)	Stewart Information Services Corp	Bank of America	122	(180)	Tandem Diabetes Care Inc	Bank of America	128
(195)	Stewart Information Services Corp	Merrill Lynch	70			Merrill Lynch	(896)

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BlackRock Global Long/Short Equity Fund suite

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				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(294)	Tandem Diabetes Care Inc	Goldman Sachs	(1.464)	(849)	Toro Co/The	Morgan Stanley	(917)
(1.413)	Tandem Diabetes Care Inc	Morgan Stanley	(1.159)	(1.357)	Tower Semiconductor Ltd	Morgan Stanley	(136)
522	Tanger Factory Outlet Centers Inc (Reit)	Bank of America Merrill Lynch	(527)	219	TPG RE Finance Trust Inc (Reit)	Bank of America Merrill Lynch	15
222	Tanger Factory Outlet Centers Inc (Reit)	Goldman Sachs	(224)	134	TPG RE Finance Trust Inc (Reit)	Goldman Sachs	9
728	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	(1.936)	(55)	Trade Desk Inc/The 'A'	Bank of America Merrill Lynch	(1.235)
527	Taubman Centers Inc (Reit)	Goldman Sachs	(1.402)	(791)	Trade Desk Inc/The 'A'	Morgan Stanley	(18.225)
91	Taylor Morrison Home Corp 'A'	Bank of America Merrill Lynch	52	(2.356)	Tradeweb Markets Inc 'A'	Bank of America Merrill Lynch	(2.668)
270	Taylor Morrison Home Corp 'A'	Goldman Sachs	154	(3.625)	Transocean Ltd	Goldman Sachs	(508)
427	TCF Financial Corp	Bank of America Merrill Lynch	598	(12.198)	Transocean Ltd	Morgan Stanley	(3.171)
2.709	TCF Financial Corp	Goldman Sachs	2.591	1.353	TransUnion	Bank of America Merrill Lynch	1.407
228	TechTarget Inc	Bank of America Merrill Lynch	(397)	1.243	TransUnion	Goldman Sachs	1.293
223	TechTarget Inc	Goldman Sachs	(388)	1.517	TransUnion	Morgan Stanley	4.109
640	TEGNA Inc	Bank of America Merrill Lynch	90	(463)	TreeHouse Foods Inc	Bank of America Merrill Lynch	250
769	TEGNA Inc	Goldman Sachs	108	(431)	TreeHouse Foods Inc	Goldman Sachs	232
2.269	Teledyne Technologies Inc	Bank of America Merrill Lynch	2.099	(27)	Tricida Inc	Bank of America Merrill Lynch	(176)
2.545	Teledyne Technologies Inc	Goldman Sachs	2.381	(106)	Tricida Inc	Goldman Sachs	(691)
895	Teledyne Technologies Inc	Morgan Stanley	(3.419)	(89)	TriMas Corp	Bank of America Merrill Lynch	1
297	Telephone & Data Systems Inc	Bank of America Merrill Lynch	48	(1.491)	TriMas Corp	Goldman Sachs	15
4.222	Telephone & Data Systems Inc	Goldman Sachs	676	(1.167)	Trinity Industries Inc	Bank of America Merrill Lynch	117
1.744	Telephone & Data Systems Inc	Morgan Stanley	628	(2.695)	Trinity Industries Inc	Goldman Sachs	269
686	Tempur Sealy International Inc	Bank of America Merrill Lynch	(935)	(319)	Trinity Industries Inc	Morgan Stanley	64
1.517	Tempur Sealy International Inc	Goldman Sachs	(153)	3.711	TripAdvisor Inc	Bank of America Merrill Lynch	(6.097)
1.224	Tempur Sealy International Inc	Morgan Stanley	599	3.864	TripAdvisor Inc	Goldman Sachs	(3.835)
162	Tenet Healthcare Corp	Goldman Sachs	339	1.137	TripAdvisor Inc	Morgan Stanley	694
(220)	Tennant Co	Bank of America Merrill Lynch	114	1.366	TriState Capital Holdings Inc	Bank of America Merrill Lynch	160
(547)	Tennant Co	Goldman Sachs	284	1.020	TriState Capital Holdings Inc	Goldman Sachs	92
237	Teradata Corp	Bank of America Merrill Lynch	(9)	(1.270)	Triton International Ltd/Bermuda	Goldman Sachs	(673)
155	Teradata Corp	Goldman Sachs	(6)	(121)	Triumph Group Inc	Bank of America Merrill Lynch	113
1.453	Teradyne Inc	Goldman Sachs	(3.078)	(1.015)	Tronox Holdings Plc 'A'	Goldman Sachs	(219)
178	Terex Corp	Bank of America Merrill Lynch	(178)	82	Trupanion Inc	Bank of America Merrill Lynch	157
72	Terex Corp	Goldman Sachs	(72)	438	Trupanion Inc	Goldman Sachs	841
573	Terreno Realty Corp (Reit)	Goldman Sachs	865	(1.288)	Trustmark Corp	Bank of America Merrill Lynch	412
(162)	TFS Financial Corp	Bank of America Merrill Lynch	(102)	(207)	Trustmark Corp	Goldman Sachs	66
(576)	TFS Financial Corp	Goldman Sachs	(344)	74	TTEC Holdings Inc	Bank of America Merrill Lynch	107
413	Third Point Reinsurance Ltd	Bank of America Merrill Lynch	(8)	109	TTEC Holdings Inc	Goldman Sachs	157
448	Third Point Reinsurance Ltd	Goldman Sachs	(9)	(523)	Tupperware Brands Corp	Bank of America Merrill Lynch	84
86	Thor Industries Inc	Bank of America Merrill Lynch	(80)	(1.495)	Tupperware Brands Corp	Goldman Sachs	239
94	Thor Industries Inc	Goldman Sachs	(87)	(16)	Tyler Technologies Inc	Bank of America Merrill Lynch	(81)
(324)	Timken Co/The	Goldman Sachs	405	(237)	Tyler Technologies Inc	Goldman Sachs	(1.204)
35	Titan Machinery Inc	Bank of America Merrill Lynch	(151)	(53)	Tyler Technologies Inc	Morgan Stanley	(148)
205	Titan Machinery Inc	Goldman Sachs	(882)	(2.104)	Tyson Foods Inc 'A'	Bank of America Merrill Lynch	905
466	TiVo Corp	Bank of America Merrill Lynch	210	(68)	Tyson Foods Inc 'A'	Goldman Sachs	29
(2.233)	T-Mobile US Inc	Goldman Sachs	(2.166)	(1.692)	Tyson Foods Inc 'A'	Morgan Stanley	(5.905)
(11.528)	T-Mobile US Inc	Morgan Stanley	(5.188)	(1.458)	Uber Technologies Inc	Goldman Sachs	(4.230)
(132)	Tootsie Roll Industries Inc	Bank of America Merrill Lynch	26	(3.995)	Uber Technologies Inc	Morgan Stanley	(1.079)
				(333)	Ubiquiti Inc	Bank of America Merrill Lynch	(2.711)
				(250)	Ubiquiti Inc	Goldman Sachs	(2.035)
				(855)	Ubiquiti Inc	Morgan Stanley	(2.326)

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États-Unis suite				États-Unis suite			
130	Ultragenyx			(301)	Urban Outfitters Inc	Goldman Sachs	1.655
	Pharmaceutical Inc	Goldman Sachs	422	(196)	UroGen Pharma Ltd	Goldman Sachs	(949)
208	UMB Financial Corp	Bank of America		(134)	US Concrete Inc	Bank of America	
		Merrill Lynch	289			Merrill Lynch	303
864	UMB Financial Corp	Goldman Sachs	1.470	(132)	USANA Health Sciences Inc	Bank of America	
(243)	UMH Properties Inc (Reit)	Bank of America		(78)	USANA Health Sciences Inc	Merrill Lynch	(201)
		Merrill Lynch	(207)	(395)	Valaris Plc	Goldman Sachs	(119)
(286)	UMH Properties Inc (Reit)	Goldman Sachs	(243)	561	Valley National Bancorp	Goldman Sachs	28
2.181	Umpqua Holdings Corp	Bank of America				Bank of America	
		Merrill Lynch	316			Merrill Lynch	(115)
2.554	Umpqua Holdings Corp	Goldman Sachs	407	(344)	Valmont Industries Inc	Bank of America	
1.788	Umpqua Holdings Corp	Morgan Stanley	45			Merrill Lynch	(186)
(98)	Unifi Inc	Bank of America		(399)	Valmont Industries Inc	Goldman Sachs	(215)
		Merrill Lynch	38	374	Valvoline Inc	Goldman Sachs	(78)
(74)	Unifi Inc	Goldman Sachs	29	(275)	Varex Imaging Corp	Bank of America	
79	UniFirst Corp/MA	Bank of America				Merrill Lynch	14
		Merrill Lynch	117	(904)	Vector Group Ltd	Bank of America	
119	UniFirst Corp/MA	Goldman Sachs	176			Merrill Lynch	(518)
(1.359)	Union Pacific Corp	Bank of America		(1.006)	Vector Group Ltd	Goldman Sachs	(1.167)
		Merrill Lynch	457	(132)	Veeco Instruments Inc	Goldman Sachs	207
(364)	Union Pacific Corp	Goldman Sachs	87	1.369	Veeva Systems Inc 'A'	Goldman Sachs	(4.066)
(878)	Union Pacific Corp	Morgan Stanley	(79)	550	Veeva Systems Inc 'A'	Morgan Stanley	(1.694)
(289)	Unit Corp	Goldman Sachs	19	(48)	Veoneer Inc	Bank of America	
(81)	United Fire Group Inc	Bank of America				Merrill Lynch	(24)
		Merrill Lynch	10	(297)	Veoneer Inc	Goldman Sachs	(146)
308	United Insurance		15	107	Veracyte Inc	Bank of America	
	Holdings Corp	Goldman Sachs				Merrill Lynch	362
(223)	United Natural Foods Inc	Bank of America		88	Veracyte Inc	Goldman Sachs	297
		Merrill Lynch	(248)	210	Vericel Corp	Bank of America	
69	United States Cellular Corp	Bank of America				Merrill Lynch	15
		Merrill Lynch	(20)	137	Vericel Corp	Goldman Sachs	10
310	United States Cellular Corp	Goldman Sachs	(90)	208	Verint Systems Inc	Bank of America	
(152)	United States Lime & Minerals Inc	Bank of America				Merrill Lynch	(54)
		Merrill Lynch	(1.049)	97	Verint Systems Inc	Goldman Sachs	(25)
(152)	United States Lime & Minerals Inc	Goldman Sachs	(871)	245	VeriSign Inc	Bank of America	
(1.817)	United States Steel Corp	Goldman Sachs	273			Merrill Lynch	564
192	United Technologies Corp	Goldman Sachs	3	143	VeriSign Inc	Goldman Sachs	381
37	United Therapeutics Corp	Bank of America		199	Verizon Communications Inc	Bank of America	
		Merrill Lynch	87			Merrill Lynch	179
746	United Therapeutics Corp	Goldman Sachs	1.761	1.008	Verizon Communications Inc	Goldman Sachs	907
(3.247)	Uniti Group Inc (Reit)	Bank of America		347	Verra Mobility Corp	Goldman Sachs	139
		Merrill Lynch	1.802	(107)	Verso Corp 'A'	Goldman Sachs	45
(984)	Uniti Group Inc (Reit)	Goldman Sachs	546	2.278	Viacom Inc 'B'	Morgan Stanley	1.002
(75)	Unitil Corp	Bank of America		(20)	ViaSat Inc	Bank of America	
		Merrill Lynch	(74)			Merrill Lynch	(33)
(302)	Unitil Corp	Goldman Sachs	(296)	(178)	ViaSat Inc	Goldman Sachs	(297)
(146)	Universal Corp/VA	Bank of America		(401)	Vicor Corp	Bank of America	
		Merrill Lynch	(101)			Merrill Lynch	(648)
(260)	Universal Corp/VA	Goldman Sachs	(179)	(147)	Vicor Corp	Goldman Sachs	(384)
(441)	Universal Health Realty Income Trust (Reit)	Goldman Sachs	(996)	(247)	ViewRay Inc	Goldman Sachs	(138)
824	Univest Corp of Pennsylvania	Bank of America		(317)	Viking Therapeutics Inc	Goldman Sachs	197
		Merrill Lynch	305	150	Virtus Investment Partners Inc	Bank of America	
1.159	Univest Financial Corp	Goldman Sachs	476			Merrill Lynch	37
4.158	Unum Group	Bank of America		119	Virtus Investment Partners Inc	Goldman Sachs	30
		Merrill Lynch	5.073			Goldman Sachs	6.381
3.213	Unum Group	Goldman Sachs	3.920	1.564	Visa Inc 'A'	Goldman Sachs	
7.122	Unum Group	Morgan Stanley	5.057	5.475	Visa Inc 'A'	Morgan Stanley	23.980
60	Upland Software Inc	Bank of America		(2.517)	Vishay Intertechnology Inc	Bank of America	
		Merrill Lynch	85			Merrill Lynch	(932)
60	Upland Software Inc	Goldman Sachs	85	(5.699)	Vishay Intertechnology Inc	Goldman Sachs	(2.108)
686	Urban Edge Properties (Reit)	Bank of America		(1.492)	Vishay Intertechnology Inc	Morgan Stanley	(1.253)
		Merrill Lynch	89	(180)	Vishay Precision Group Inc	Bank of America	
2.300	Urban Edge Properties (Reit)	Goldman Sachs	337			Merrill Lynch	25
(293)	Urban Outfitters Inc	Bank of America		(83)	Vishay Precision Group Inc	Goldman Sachs	12
		Merrill Lynch	1.611	629	Vivint Solar Inc	Bank of America	
						Merrill Lynch	359

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Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
États-Unis suite				États-Unis suite			
219	Vonage Holdings Corp	Bank of America Merrill Lynch	31	369	Wingstop Inc	Goldman Sachs	1.748
774	Vonage Holdings Corp	Goldman Sachs	257	1.245	Wintrust Financial Corp	Bank of America Merrill Lynch	2.279
(24)	VSE Corp	Goldman Sachs	(39)	989	Wintrust Financial Corp	Goldman Sachs	1.765
403	Vulcan Materials Co	Morgan Stanley	1.693	56	Wintrust Financial Corp	Morgan Stanley	49
2.012	Wabash National Corp	Bank of America Merrill Lynch	1.072	578	WisdomTree Investments Inc	Bank of America Merrill Lynch	(127)
822	Wabash National Corp	Goldman Sachs	493	381	Wix.com Ltd	Bank of America Merrill Lynch	13
589	Walker & Dunlop Inc	Bank of America Merrill Lynch	(430)	65	Wix.com Ltd	Morgan Stanley	(15)
274	Walker & Dunlop Inc	Goldman Sachs	(200)	147	Wolverine World Wide Inc	Goldman Sachs	(5)
(1.629)	Walmart Inc	Morgan Stanley	(700)	55	Woodward Inc	Bank of America Merrill Lynch	265
(1.539)	Walt Disney Co/The - CDI	Bank of America Merrill Lynch	(10.465)	208	Woodward Inc	Goldman Sachs	780
(325)	Warrior Met Coal Inc	Goldman Sachs	(433)	43	Woodward Inc	Morgan Stanley	262
(1.639)	Washington Prime Group Inc (Reit)	Bank of America Merrill Lynch	426	543	Workday Inc 'A'	Bank of America Merrill Lynch	7.382
(427)	Washington Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(231)	194	Workday Inc 'A'	Goldman Sachs	2.407
(786)	Washington Real Estate Investment Trust (Reit)	Goldman Sachs	(424)	450	Workday Inc 'A'	Morgan Stanley	2.983
(2.240)	Waste Management Inc	Bank of America Merrill Lynch	(2.149)	90	Workiva Inc	Bank of America Merrill Lynch	74
(2.655)	Waste Management Inc	Goldman Sachs	(2.056)	112	Workiva Inc	Goldman Sachs	92
(812)	Waste Management Inc	Morgan Stanley	(1.811)	(152)	World Fuel Services Corp	Bank of America Merrill Lynch	11
(76)	Waters Corp	Bank of America Merrill Lynch	(369)	(123)	World Fuel Services Corp	Goldman Sachs	9
(73)	Waters Corp	Goldman Sachs	(420)	(2.220)	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(6.837)
144	Watsco Inc	Bank of America Merrill Lynch	52	(80)	World Wrestling Entertainment Inc 'A'	Goldman Sachs	(321)
173	Watsco Inc	Goldman Sachs	63	(160)	Worthington Industries Inc	Goldman Sachs	(286)
39	Watsco Inc	Morgan Stanley	90	(7.366)	WPX Energy Inc	Bank of America Merrill Lynch	1.989
(332)	WaVe Life Sciences Ltd	Goldman Sachs	(936)	(15.072)	WPX Energy Inc	Goldman Sachs	4.070
(43)	Wayfair Inc 'A'	Bank of America Merrill Lynch	(175)	(18.770)	WPX Energy Inc	Morgan Stanley	(1.126)
(134)	Wayfair Inc 'A'	Goldman Sachs	(508)	(343)	WW International Inc	Goldman Sachs	(2.603)
(145)	Wayfair Inc 'A'	Morgan Stanley	(220)	695	Wyndham Destinations Inc	Bank of America Merrill Lynch	687
(75)	WD-40 Co	Bank of America Merrill Lynch	(226)	963	Wyndham Destinations Inc	Goldman Sachs	1.013
(26)	WD-40 Co	Goldman Sachs	(181)	(5.693)	Wyndham Hotels & Resorts Inc	Bank of America Merrill Lynch	(9.175)
1.644	Webster Financial Corp	Bank of America Merrill Lynch	855	(3.100)	Wyndham Hotels & Resorts Inc	Goldman Sachs	(8.203)
2.468	Webster Financial Corp	Goldman Sachs	1.283	(409)	Wyndham Hotels & Resorts Inc	Morgan Stanley	(425)
4.687	Webster Financial Corp	Morgan Stanley	4.781	(2.069)	Xerox Holdings Corp	Bank of America Merrill Lynch	186
558	Weis Markets Inc	Bank of America Merrill Lynch	(714)	(1.208)	Xerox Holdings Corp	Goldman Sachs	109
282	Weis Markets Inc	Goldman Sachs	(361)	(735)	Xerox Holdings Corp	Morgan Stanley	154
781	Welltower Inc (Reit)	Goldman Sachs	1.677	(203)	Xperi Corp	Bank of America Merrill Lynch	37
121	Wendy's Co/The	Bank of America Merrill Lynch	129	82	XPO Logistics Inc	Bank of America Merrill Lynch	39
1.667	Wendy's Co/The	Goldman Sachs	1.784	269	XPO Logistics Inc	Goldman Sachs	157
5.266	Westrock Co	Morgan Stanley	8.057	117	XPO Logistics Inc	Morgan Stanley	95
(700)	Westwood Holdings Group Inc	Bank of America Merrill Lynch	112	785	Yelp Inc	Bank of America Merrill Lynch	204
(498)	Westwood Holdings Group Inc	Goldman Sachs	80	330	Yelp Inc	Goldman Sachs	63
(334)	WEX Inc	Bank of America Merrill Lynch	(1.064)	1.728	Yelp Inc	Morgan Stanley	(795)
(740)	WEX Inc	Goldman Sachs	(2.311)	184	YETI Holdings Inc	Bank of America Merrill Lynch	385
(20)	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	(247)	140	Yext Inc	Bank of America Merrill Lynch	94
(201)	White Mountains Insurance Group Ltd	Goldman Sachs	(3.224)	1.013	Yext Inc	Goldman Sachs	679
76	WillScot Corp	Bank of America Merrill Lynch	39	29	York Water Co/The	Bank of America Merrill Lynch	53
442	Wingstop Inc	Bank of America Merrill Lynch	2.237	(2.717)	Zillow Group Inc 'C'	Goldman Sachs	1.277
				1.605	Zoetis Inc	Goldman Sachs	5.120

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite			
5.134	Zoetis Inc	Morgan Stanley	6.674
(149)	Zogenix Inc	Bank of America	
		Merrill Lynch	(358)
(197)	Zogenix Inc	Goldman Sachs	(473)
(2.583)	Zoom Video	Bank of America	
	Communications Inc 'A'	Merrill Lynch	(10.435)
(1.722)	Zoom Video		
	Communications Inc 'A'	Goldman Sachs	(6.957)
(1.699)	Zoom Video		
	Communications Inc 'A'	Morgan Stanley	(1.512)
5.215	Zynga Inc 'A'	Goldman Sachs	(130)
7.741	Zynga Inc 'A'	Morgan Stanley	1.277
			(385.611)
Total			(422.713)

* Ces titres ont été évalués en consultation avec le gestionnaire d'investissement. Ces titres ont été évalués à leur juste valeur ou suspendus à la fin de l'exercice comme indiqué en Note 2(a).

** Les montants inférieurs à 0,50 USD ont été arrondis à zéro.

BlackRock Global Long/Short Equity Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
26	EUR	Amsterdam Index	Décembre 2019	12.676
(3)	EUR	CAC 40 Index	Décembre 2019	(913)
(1)	EUR	DAX Index	Décembre 2019	(571)
7	USD	E-Mini S&P 500 Index	Décembre 2019	3.977
(56)	GBP	FTSE 100 Index	Décembre 2019	(59.773)
(7)	EUR	FTSE MIB Index	Décembre 2019	7.932
4	HKD	Hang Seng Index	Décembre 2019	(17.469)
51	EUR	IBEX 35 Index	Décembre 2019	4.567
20	SGD	MSCI Singapore Index	Décembre 2019	(2.841)
90	SEK	OMX Stockholm 30 Index	Décembre 2019	(67)
(37)	CAD	S&P/TSX 60 Index	Décembre 2019	(153.942)
48	AUD	SPI 200 Index	Décembre 2019	136.242
2	JPY	Topix Index	Décembre 2019	(845)
Total				(71.027)

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Moins-value nette non réalisée USD	Valeur de marché USD
152	Put	E-Mini S&P 500 Index	HSBC	USD 3.050,00	20/12/2019	(182.932)	155.040
Total						(182.932)	155.040

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-value nette non réalisée USD	Valeur de marché USD
(152)	Put	E-Mini S&P 500 Index	Bank of America Merrill Lynch	USD 3.000,00	20/12/2019	124.944	(95.608)
Total						124.944	(95.608)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
AUD	2.142.000	USD	1.460.080	Citibank	19/12/2019	(10.354)
AUD	1.689.000	USD	1.144.130	Deutsche Bank	19/12/2019	(999)
CAD	2.109.000	USD	1.587.973	Deutsche Bank	19/12/2019	(1.658)
CAD	1.411.000	USD	1.067.696	HSBC	19/12/2019	(6.391)
CAD	377.000	USD	284.022	JP Morgan	19/12/2019	(456)
CHF	1.741.000	EUR	1.583.758	Deutsche Bank	19/12/2019	(2.861)
CHF	5.525.000	EUR	5.031.875	JP Morgan	19/12/2019	(15.553)
EUR	3.379.250	SEK	36.032.000	Bank of America Merrill Lynch	19/12/2019	(56.538)
EUR	2.330.315	SEK	24.986.000	Goldman Sachs	19/12/2019	(53.511)
EUR	1.863.182	USD	2.058.188	State Street Bank & Trust Company	13/12/2019	(7.005)
EUR	4.286.000	USD	4.722.079	Deutsche Bank	19/12/2019	(1.178)
EUR	1.411.375	USD	1.565.733	JP Morgan	19/12/2019	(11.146)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
GBP	1.641.000	USD	2.120.380	Morgan Stanley	19/12/2019	(1.032)
JPY	192.998.000	USD	1.763.561	Deutsche Bank	19/12/2019	171
NOK	7.524.000	EUR	744.528	Deutsche Bank	19/12/2019	(1.476)
NOK	7.781.000	EUR	764.246	Goldman Sachs	19/12/2019	4.766
NOK	22.323.000	EUR	2.205.566	JP Morgan	19/12/2019	(658)
NOK	2.562.000	EUR	253.650	State Street Bank & Trust Company	19/12/2019	(646)
NZD	1.129.000	USD	724.942	Deutsche Bank	19/12/2019	(97)
NZD	852.000	USD	546.198	Goldman Sachs	19/12/2019	806
SEK	8.055.000	EUR	764.786	Deutsche Bank	19/12/2019	2.340
SGD	140.000	USD	102.932	BNP Paribas	19/12/2019	(536)
USD	371.540	AUD	547.000	Bank of America Merrill Lynch	19/12/2019	1.325

BlackRock Global Long/Short Equity Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	350.415	AUD	513.000	State Street Bank & Trust Company	19/12/2019	3.212
USD	1.368.083	CAD	1.821.000	State Street Bank & Trust Company	19/12/2019	(1.609)
USD	106.442	EUR	96.426	State Street Bank & Trust Company	13/12/2019	285
USD	878.231	EUR	793.000	JP Morgan	19/12/2019	4.765
USD	525.843	GBP	409.000	Bank of America Merrill Lynch	19/12/2019	(2.379)
USD	4.097.934	GBP	3.165.043	Citibank	19/12/2019	10.289
USD	1.057.764	GBP	824.000	JP Morgan	19/12/2019	(6.430)
USD	317.145	JPY	34.401.000	JP Morgan	19/12/2019	2.768
USD	1.208.914	JPY	131.174.000	Morgan Stanley	19/12/2019	10.167
USD	460.702	NZD	717.000	Goldman Sachs	19/12/2019	371
USD	1.838.473	NZD	2.861.000	UBS	19/12/2019	1.642
						(139.606)
Catégorie d'Actions couverte en EUR						
EUR	73.992.093	USD	81.736.021	State Street Bank & Trust Company	13/12/2019	(277.887)
USD	618.618	EUR	559.196	State Street Bank & Trust Company	13/12/2019	2.996
						(274.891)
Catégorie d'Actions couverte en GBP						
GBP	515.539	USD	662.164	State Street Bank & Trust Company	13/12/2019	3.443
USD	3.047	GBP	2.363	State Street Bank & Trust Company	13/12/2019	(5)
						3.438

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en SEK						
SEK	321.227	USD	33.113	State Street Bank & Trust Company	13/12/2019	560
USD	41	SEK	394	State Street Bank & Trust Company	13/12/2019	(1)
						559
Total						(410.500)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	84,05
Portefeuille de titres à la valeur de marché	84,05
Autres éléments de l'actif net	15,95
<hr/>	
	100,00

BlackRock Global Real Asset Securities Fund

Portefeuille de titres au 30 novembre 2019

		Valeur de marché USD	% de l'actif net			Valeur de marché USD	% de l'actif net
Nombre	Description			Nombre	Description		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Australie				Japon suite			
63.013	Atlas Arteria Ltd	326.106	1,76	1.000	West Japan Railway Co [^]	87.965	0,47
71.932	Atlas Arteria Ltd (Unit)	372.264	2,00	156	XYMAX Investment Corp (Reit)	195.222	1,05
35.587	Dexus (Reit)	294.432	1,58			849.562	4,57
20.496	Goodman Group (Reit)	205.487	1,11	Pays-Bas			
11.798	Lendlease Group (Unit)	154.120	0,83	3.192	InterXion Holding NV	271.543	1,46
14.212	New South Resources Ltd	18.556	0,10			271.543	1,46
16.248	Scentre Group (Reit)	43.308	0,23	Norvège			
20.736	Sydney Airport (Unit)	128.776	0,69	21.631	Entra ASA	327.534	1,76
118.205	Transurban Group (Unit)	1.227.473	6,61			327.534	1,76
		2.770.522	14,91	Portugal			
Belgique				136.519	EDP - Energias de Portugal SA	552.404	2,97
3.401	Elia System Operator SA/NV	282.492	1,52			552.404	2,97
972	Warehouses De Pauw CVA (Reit)	172.378	0,93	Singapour			
		454.870	2,45	787.300	Sabana Shari'ah Compliant Industrial Real Estate Investment Trust (Reit)	270.609	1,46
Brésil						270.609	1,46
15.363	LOG Commercial Properties e Participacoes SA	102.208	0,55	Espagne			
		102.208	0,55	8.720	Cellnex Telecom SA '144A'	372.125	2,00
Canada				22.032	Ferrovial SA	653.470	3,52
13.809	RioCan Real Estate Investment Trust (Reit)	282.473	1,52	9.528	Iberdrola SA	93.690	0,50
3.459	TC Energy Corp	176.137	0,95			1.119.285	6,02
		458.610	2,47	Royaume-Uni			
Danemark				194.964	Assura Plc (Reit)	191.994	1,03
5.403	Orsted A/S '144A'	497.106	2,68	12.566	Big Yellow Group Plc (Reit)	179.050	0,96
		497.106	2,68	1.941	Derwent London Plc (Reit) [^]	93.142	0,50
France				140.733	Hansteen Holdings Plc (Reit)	188.903	1,02
4.726	Vinci SA [^]	514.316	2,77	34.171	National Grid Plc [^]	394.852	2,12
		514.316	2,77	32.424	Secure Income Plc (Reit)	176.599	0,95
Allemagne				16.147	Segro Plc (Reit)	187.103	1,01
10.025	alstria office REIT-AG (Reit)	183.081	0,98	121.522	Target Healthcare Plc (Reit)	181.545	0,98
6.087	Hamburger Hafen und Logistik AG	164.603	0,89			1.593.188	8,57
2.812	LEG Immobilien AG	316.013	1,70	États-Unis			
7.019	Vonovia SE [^]	366.098	1,97	1.153	Alexandria Real Estate Equities Inc (Reit)	188.331	1,01
		1.029.795	5,54	208	American Tower Corp (Reit)	44.689	0,24
Hong Kong				2.185	AvalonBay Communities Inc (Reit)	471.304	2,54
110.600	ESR Cayman Ltd	229.441	1,23	2.023	Boston Properties Inc (Reit)	281.197	1,51
33.500	HK Electric Investments & HK Electric Investments Ltd (Unit)	32.823	0,18	7.127	CareTrust Inc (Reit)	150.237	0,81
10.000	Hongkong Land Holdings Ltd	55.000	0,30	5.758	CMS Energy Corp	354.808	1,91
35.500	Link (Reit)	362.784	1,95	2.752	Crown Castle International Corp (Reit)	368.878	1,99
9.500	MTR Corp Ltd	53.274	0,29	2.446	EPR Properties (Reit) [^]	175.598	0,95
		733.322	3,95	251	Equinix Inc (Reit)	142.490	0,77
Italie				2.207	Extra Space Storage Inc (Reit) [^]	234.251	1,26
27.546	Atlantia SpA	609.731	3,28	8.362	Kinder Morgan Inc/DE	164.313	0,88
		609.731	3,28	9.746	Medical Properties Trust Inc (Reit)	203.302	1,09
Japon				1.396	NextEra Energy Inc	326.790	1,76
16	Canadian Solar Infrastructure Fund Inc (Unit)	17.891	0,10	15.302	Plains GP Holdings LP 'A'	271.457	1,46
6	Comforia Residential Inc (Reit) [^]	19.168	0,10	7.506	Plymouth Industrial Inc (Reit)	140.738	0,76
484	Ichigo Office Investment (Reit)	511.590	2,75	6.847	PPL Corp	234.784	1,26
4	Mitsui Fudosan Logistics Park Inc (Reit) [^]	17.726	0,10	4.082	Prologis Inc (Reit)	377.503	2,03
				973	Simon Property Group Inc (Reit)	146.904	0,79
				5.480	Spirit Realty Capital Inc (Reit)	288.741	1,55
				10.226	STAG Industrial Inc (Reit)	320.483	1,73
				1.131	WEC Energy Group Inc	101.077	0,54
				4.347	Welltower Inc (Reit)	372.321	2,00

BlackRock Global Real Asset Securities Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite			
9.614	Williams Cos Inc/The	218.526	1,18
8.083	Xcel Energy Inc	499.368	2,69
		6.078.090	32,71
Total des actions ordinaires		18.232.695	98,12
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		18.232.695	98,12
Portefeuille de titres à la valeur de marché		18.232.695	98,12
Autres éléments de l'actif net		348.730	1,88
Total de l'actif net (USD)		18.581.425	100,00

^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
(2.900)	Call	Plymouth Industrial REIT Inc	Citibank	USD 19,13	06/12/2019	693	(161)
(4)	Call	Alexandria Real Estate Equitiejan	Credit Suisse	USD 160,00	17/01/2020	(820)	(1.820)
(10)	Call	Avalonbay Communities Inc	Credit Suisse	USD 220,00	17/01/2020	4.129	(2.320)
(8)	Call	Boston Properties Inc	Credit Suisse	USD 140,00	17/01/2020	2	(1.860)
(13)	Call	Caretrust REIT Inc	Credit Suisse	USD 25,00	20/12/2019	391	(104)
(19)	Call	Caretrust REIT Inc	Credit Suisse	USD 20,50	17/01/2020	(609)	(1.711)
(11)	Call	CMS Energy Corp	Credit Suisse	USD 65,00	20/12/2019	770	(55)
(16)	Call	CMS Energy Corp	Credit Suisse	USD 62,00	18/12/2019	(460)	(1.260)
(11)	Call	Crown Castle International	Credit Suisse	USD 135,00	20/12/2019	(294)	(1.870)
(5)	Call	EPR Properties	Credit Suisse	USD 73,45	20/12/2019	232	(133)
(5)	Call	EPR Properties	Credit Suisse	USD 73,45	17/01/2020	242	(268)
(1)	Call	Equinix Inc	Credit Suisse	USD 570,00	20/12/2019	(280)	(1.020)
(5)	Call	Extra Space Storage Inc	Credit Suisse	USD 107,28	20/12/2019	280	(420)
(5)	Call	Extra Space Storage Inc	Credit Suisse	USD 107,28	17/01/2020	230	(870)
(4)	Call	InterXion Holding NV	Credit Suisse	USD 90,00	17/01/2020	530	(970)
(7)	Call	InterXion Holding NV	Credit Suisse	USD 85,00	20/12/2019	(525)	(1.575)
(2)	Call	InterXion Holding NV	Credit Suisse	USD 87,40	20/12/2019	492	(255)
(32)	Call	Kinder Morgan Inc	Credit Suisse	USD 20,50	06/12/2019	1.012	(12)
(31)	Call	Medical Properties Trust Inc	Credit Suisse	USD 20,00	20/12/2019	(1.787)	(2.867)
(7)	Call	Medical Properties Trust Inc	Credit Suisse	USD 21,00	20/12/2019	(35)	(140)
(1)	Call	Nextera Energy Inc	Credit Suisse	USD 240,00	20/12/2019	265	(125)
(2)	Call	NextEra Energy Inc	Credit Suisse	USD 222,35	17/01/2020	(1.618)	(2.922)
(29)	Call	Plains GP Holdings Lp 'A'	Credit Suisse	USD 19,00	17/01/2020	261	(725)
(27)	Call	PPL Corp	Credit Suisse	USD 34,00	20/12/2019	(201)	(1.485)
(3)	Call	Prologis Inc	Credit Suisse	USD 90,00	17/01/2020	(204)	(1.035)
(14)	Call	Prologis Inc	Credit Suisse	USD 88,29	20/12/2019	(3.839)	(5.729)
(8)	Call	Riocan Real Estate Investment	Credit Suisse	CAD 27,00	20/12/2019	(119)	(211)
(50)	Call	Riocan Real Estate Investment Trust	Credit Suisse	CAD 27,00	17/01/2020	(843)	(1.598)
(3)	Call	Simon Property Group Inc	Credit Suisse	USD 155,00	17/01/2020	477	(723)
(1)	Call	Simon Property Group Inc	Credit Suisse	USD 153,00	20/12/2019	101	(136)
(12)	Call	Spirit Realty Capital Inc	Credit Suisse	USD 50,00	20/12/2019	(2.330)	(3.510)
(12)	Call	Spirit Realty Capital Inc	Credit Suisse	USD 50,00	17/01/2020	(1.877)	(3.360)
(45)	Call	Stag Industrial Inc	Credit Suisse	USD 30,50	20/12/2019	(1.528)	(4.768)
(5)	Call	TC Energy Corp	Credit Suisse	CAD 70,00	20/12/2019	133	(58)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Global Real Asset Securities Fund suite

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
(8)	Call	TC Energy Corp	Credit Suisse	CAD 68,50	06/12/2019	421	(111)
(2)	Call	WEC Energy Group Inc	Credit Suisse	USD 90,00	20/12/2019	—	(200)
(3)	Call	WEC Energy Group Inc	Credit Suisse	USD 90,00	17/01/2020	(59)	(563)
(18)	Call	Welltower Inc	Credit Suisse	USD 85,00	20/12/2019	(981)	(3.330)
(7)	Call	Williams Cos Inc/The	Credit Suisse	USD 24,00	20/12/2019	259	(42)
(5)	Call	Williams Cos Inc/The	Credit Suisse	USD 24,00	06/12/2019	175	(15)
(6)	Call	Williams Cos Inc/The	Credit Suisse	USD 22,50	13/12/2019	(48)	(330)
(6)	Call	Williams Cos Inc/The	Credit Suisse	USD 22,55	17/01/2020	(48)	(408)
(6)	Call	Williams Cos Inc/The	Credit Suisse	USD 22,55	10/01/2020	(49)	(355)
(28)	Call	Xcel Energy Inc	Credit Suisse	USD 65,00	20/12/2019	3.698	(84)
(9)	Call	Xcel Energy Inc	Credit Suisse	USD 63,00	17/01/2020	303	(660)
(3.900)	Call	alstria office REIT AG	Goldman Sachs	EUR 16,94	07/01/2020	969	(768)
(50.100)	Call	Assura Group Ltd	Goldman Sachs	GBP 0,76	05/12/2019	71	(633)
(25.700)	Call	Assura Group Ltd	Goldman Sachs	GBP 0,76	09/01/2020	(411)	(619)
(2.000)	Call	Atlantia SpA	Goldman Sachs	EUR 22,86	04/12/2019	888	—
(1.900)	Call	Atlantia SpA	Goldman Sachs	EUR 23,15	09/01/2020	1.000	(61)
(1.700)	Call	Elia System Operator SA/NV	Goldman Sachs	EUR 77,54	09/01/2020	1.178	(1.050)
(9.700)	Call	Entra ASA	Goldman Sachs	NOK 139,26	14/01/2020	(1.956)	(4.964)
(57.900)	Call	Hansteen Holdings Plc	Goldman Sachs	GBP 1,00	05/12/2019	(1.601)	(2.854)
(4.500)	Call	Iberdrola SA	Goldman Sachs	EUR 9,05	07/01/2020	103	(400)
(15.000)	Call	National Grid Plc	Goldman Sachs	GBP 9,03	14/01/2020	(1.005)	(4.381)
(12.400)	Call	Secure Income REIT Plc	Goldman Sachs	GBP 4,37	05/12/2019	454	(3)
(8.700)	Call	Segro Plc	Goldman Sachs	GBP 8,39	11/12/2019	(5.091)	(6.760)
(8.900)	Call	Sydney Airport	Goldman Sachs	AUD 8,92	08/01/2020	(476)	(1.410)
(400)	Call	Unibail-Rodamco-Westfield	Goldman Sachs	EUR 139,98	04/12/2019	58	(997)
(900)	Call	West Japan Railway Co	Goldman Sachs	JPY 9.488,22	05/12/2019	(124)	(1.398)
(8.300)	Call	Goodman Group	JP Morgan	AUD 14,77	11/12/2019	246	(1.297)
(10.000)	Call	Link REIT	JP Morgan	HKD 85,19	17/12/2019	1.462	(88)
(300)	Call	NextEra Energy Inc	JP Morgan	USD 233,50	03/12/2019	615	(649)
(36.800)	Call	Transurban Group	JP Morgan	AUD 14,78	11/12/2019	(9.712)	(14.925)
(3.800)	Call	Big Yellow Group Plc	Morgan Stanley	GBP 11,57	17/12/2019	520	(258)
(1.600)	Call	Big Yellow Group Plc	Morgan Stanley	GBP 11,84	08/01/2020	216	(190)
(7.200)	Call	Ferrovial SA	Morgan Stanley	EUR 26,72	18/12/2019	(1.219)	(4.823)
(100)	Call	TC Energy Corp	Morgan Stanley	CAD 68,22	02/12/2019	92	(10)
(1.800)	Call	Vinci SA	Morgan Stanley	EUR 100,35	04/12/2019	3.142	(399)
(47.400)	Call	EDP - Energias de Portugal SA	UBS	EUR 3,61	04/12/2019	(20)	(4.022)
(4.400)	Call	Ferrovial SA	UBS	EUR 27,05	22/01/2020	(554)	(3.319)
(2.500)	Call	Hamburger Hafen und Logistik AG	UBS	EUR 23,95	05/12/2019	(409)	(1.865)
(180)	Call	Ichigo Office REIT Investment	UBS	JPY 115.121,50	05/12/2019	(340)	(2.753)
(1.100)	Call	LEG Immobilien AG	UBS	EUR 100,91	08/01/2020	(860)	(3.270)
(11.900)	Call	Transurban Group	UBS	AUD 14,90	11/12/2019	(2.310)	(4.004)
(3.100)	Call	Vonovia SE	UBS	EUR 48,86	07/01/2020	1.190	(1.437)
Total						(17.342)	(121.781)

BlackRock Global Real Asset Securities Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	4.906	BRL	20.000	Goldman Sachs	15/1/2020	179
USD	90.126	BRL	365.245	UBS	15/1/2020	3.800
						3.979

Catégorie d'Actions couverte en HKD

HKD	40.388	USD	5.152	State Street Bank & Trust Company	13/12/2019	6
USD	40	HKD	314	State Street Bank & Trust Company	13/12/2019	—
						6

Catégorie d'Actions couverte en SGD

SGD	6.955	USD	5.105	State Street Bank & Trust Company	13/12/2019	(17)
USD	40	SGD	54	State Street Bank & Trust Company	13/12/2019	—
						(17)
Total						3.968

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	48,75
Services aux collectivités	18,13
Biens de consommation non cyclique	12,78
Valeurs industrielles	12,33
Énergie	4,57
Technologie	1,46
Matériaux de base	0,10
Portefeuille de titres à la valeur de marché	98,12
Autres éléments de l'actif net	1,88
100,00	

BlackRock Impact World Equity Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				Danemark suite			
				6.434	Orsted A/S '144A'	591.963	0,30
				1.018	SimCorp A/S	108.607	0,06
						1.664.036	0,85
ACTIONS ORDINAIRES / ACTIONS PRIVILÉGIÉS ET DROITS				Finlande			
Australie				18.284	Kone OYJ 'B'	1.142.942	0,58
3.148	Aristocrat Leisure Ltd	72.237	0,04	2.379	Neste OYJ	79.983	0,04
944	Atlassian Corp Plc 'A'	118.916	0,06	14.671	Nordea Bank Abp^	104.418	0,05
3.608	BHP Group Ltd	93.312	0,05	3.311	Sampo OYJ 'A'	134.048	0,07
20.285	Caltex Australia Ltd	474.260	0,24	2.957	Wartsila OYJ Abp	29.734	0,02
13.447	Challenger Ltd^	74.049	0,04			1.491.125	0,76
12.166	Coca-Cola Amatil Ltd	93.661	0,05	France			
8.245	Commonwealth Bank of Australia	450.793	0,23	1.373	Bouygues SA	56.085	0,03
4.425	CSL Ltd	848.601	0,43	524	Christian Dior SE	277.517	0,14
2.385	IDP Education Ltd	29.268	0,02	3.443	CNP Assurances	67.916	0,04
8.908	Independence Group NL	35.254	0,02	2.590	Credit Agricole SA	35.518	0,02
10.769	Macquarie Group Ltd	1.005.725	0,51	594	Danone SA	48.999	0,03
2.427	Magellan Financial Group Ltd	86.181	0,04	1.393	Gaztransport Et Technigaz SA	122.754	0,06
9.432	Oil Search Ltd	47.473	0,02	929	Hermes International^	694.169	0,35
1.634	REA Group Ltd^	115.360	0,06	369	Kering SA	223.275	0,11
208.806	Scentre Group (Reit)	556.553	0,28	1.304	Lagardere SCA	28.534	0,01
9.593	Tabcorp Holdings Ltd	31.085	0,02	4.526	L'Oreal SA	1.289.633	0,66
3.376	Westpac Banking Corp	56.000	0,03	3.238	LVMH Moet Hennessy Louis Vuitton SE	1.456.262	0,74
		4.188.728	2,14	19.510	Natixis SA	81.627	0,04
Autriche				1.045	Pernod Ricard SA	191.993	0,10
2.882	Vienna Insurance Group AG Wiener Versicherung Gruppe^	80.217	0,04	2.626	Peugeot SA	63.731	0,03
		80.217	0,04	1.202	Publicis Groupe SA	52.697	0,03
Belgique				1.717	Renault SA	82.264	0,04
5.098	Groupe Bruxelles Lambert SA	517.110	0,26	22.581	Rexel SA	276.124	0,14
12.146	UCB SA^	988.017	0,51	1.979	Rubis SCA^	112.996	0,06
		1.505.127	0,77	162	Safran SA	26.493	0,01
Canada				2.100	Sanofi	195.661	0,10
5.905	Alimentation Couche-Tard Inc 'B'	194.065	0,10	6.742	Schneider Electric SE	652.715	0,33
10.951	Bank of Montreal^	843.088	0,43	27.822	TOTAL SA^	1.463.539	0,75
2.624	Bank of Nova Scotia/The	147.786	0,08			7.500.502	3,82
19.332	BCE Inc	931.635	0,48	Allemagne			
13.326	CCL Industries Inc 'B'^	578.359	0,29	2.357	adidas AG^	739.798	0,38
307	CGI Inc	25.570	0,01	1.808	alstria office REIT-AG (Reit)	33.019	0,02
1.861	FirstService Corp	177.745	0,09	7.679	Bayerische Motoren Werke AG^	619.834	0,31
2.436	Franco-Nevada Corp	239.881	0,12	2.454	Bayerische Motoren Werke AG (Pref)	151.052	0,08
12.678	Great-West Lifeco Inc	318.833	0,16	338	CompuGroup Medical SE	23.129	0,01
1.762	Lululemon Athletica Inc	399.630	0,20	3.728	CTS Eventim AG & Co KGaA	228.651	0,12
14.992	Manulife Financial Corp^	294.778	0,15	3.806	Daimler AG RegS	215.262	0,11
8.044	Pembina Pipeline Corp^	281.966	0,14	2.306	Deutsche Pfandbriefbank AG '144A'	34.832	0,02
4.405	Quebecor Inc 'B'	109.520	0,06	14.301	Deutsche Post AG Reg	532.492	0,27
4.956	Restaurant Brands International Inc	325.083	0,17	8.113	Freenet AG	188.864	0,10
14.312	Rogers Communications Inc 'B'^	686.700	0,35	154	Rational AG	117.749	0,06
2.816	Royal Bank of Canada	230.202	0,12	509	SAP SE	69.168	0,03
26.815	Toronto-Dominion Bank/The	1.554.209	0,79	8.290	Siemens AG Reg	1.065.609	0,54
21.444	Wheaton Precious Metals Corp	590.085	0,30	509	Stroer SE & Co KGaA	39.590	0,02
		7.929.135	4,04	1.179	Symrise AG^	114.195	0,06
Îles Caïmans				68.531	Telefonica Deutschland Holding AG	208.315	0,10
1.355	Melco Resorts & Entertainment Ltd ADR	29.173	0,01			4.381.559	2,23
		29.173	0,01	Hong Kong			
Danemark				43.800	AIA Group Ltd^	438.652	0,22
5.248	Chr Hansen Holding A/S^	397.837	0,20	90.000	BOC Hong Kong Holdings Ltd	305.811	0,16
670	FLSmidth & Co A/S	24.596	0,01	4.000	CK Asset Holdings Ltd	26.596	0,01
9.608	Novo Nordisk A/S 'B'	541.033	0,28	14.000	CK Hutchison Holdings Ltd^	127.153	0,06
				131.200	Hongkong Land Holdings Ltd^	721.600	0,37
				1.500	Jardine Matheson Holdings Ltd	84.330	0,04
				1.000	Jardine Strategic Holdings Ltd	31.750	0,02

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Hong Kong suite				Japon suite			
36.200	Swire Properties Ltd	112.600	0,06	5.200	Kirin Holdings Co Ltd	115.007	0,06
17.500	Techtronic Industries Co Ltd [^]	131.557	0,07	1.400	Komatsu Ltd [^]	32.804	0,02
12.000	Wharf Real Estate Investment Co Ltd [^]	66.604	0,03	23.700	Lintec Corp	528.061	0,27
10.000	Wheelock & Co Ltd	62.146	0,03	35.000	Marubeni Corp	258.199	0,13
		2.108.799	1,07	6.500	MEIJI Holdings Co Ltd [^]	441.422	0,23
Irlande				11.200	Mitsubishi Estate Co Ltd	205.128	0,10
8.404	Accenture Plc 'A'	1.689.204	0,86	5.800	Mitsubishi Heavy Industries Ltd [^]	221.719	0,11
1.343	Experian Plc	44.547	0,02	241.100	Mitsubishi UFJ Financial Group Inc	1.272.237	0,65
12.134	James Hardie Industries Plc - CDI	237.723	0,12	3.800	Mitsui & Co Ltd [^]	67.273	0,03
948	Kingspan Group Plc	50.791	0,03	4.000	NH Foods Ltd [^]	167.587	0,09
8.414	Medtronic Plc	941.190	0,48	1.200	Nichirei Corp	27.855	0,01
1.352	Smurfit Kappa Group Plc	48.013	0,03	500	Nippon Paint Holdings Co Ltd	26.653	0,01
		3.011.468	1,54	700	Nippon Television Holdings Inc	9.188	0,00
Israël				5.500	Nitto Denko Corp	308.247	0,16
7.143	Bank Leumi Le-Israel BM	51.854	0,03	4.300	ORIX Corp	70.355	0,04
1.510	Check Point Software Technologies Ltd	178.014	0,09	2.400	Otsuka Corp [^]	96.061	0,05
2.291	Teva Pharmaceutical Industries Ltd ADR	24.010	0,01	800	Otsuka Holdings Co Ltd	34.861	0,02
422	Wix.com Ltd	51.170	0,03	6.700	Pola Orbis Holdings Inc	165.000	0,08
		305.048	0,16	23.100	Recruit Holdings Co Ltd [^]	835.400	0,43
Italie				1.100	Relo Group Inc	29.088	0,01
1.944	Ferrari NV	328.610	0,17	30.400	Resona Holdings Inc	128.781	0,07
53.113	Hera SpA [^]	235.365	0,12	2.400	Sanwa Holdings Corp	26.310	0,01
3.251	Interpump Group SpA [^]	100.931	0,05	4.300	Secom Co Ltd [^]	365.297	0,19
28.089	Italgas SpA [^]	177.378	0,09	2.300	Seino Holdings Co Ltd	31.470	0,02
		842.284	0,43	5.500	Seven & i Holdings Co Ltd	204.728	0,10
Japon				1.800	SoftBank Group Corp [^]	69.877	0,04
5.800	Amada Holdings Co Ltd	64.589	0,03	3.700	Subaru Corp [^]	96.810	0,05
44.800	Astellas Pharma Inc [^]	763.671	0,39	1.800	Sumitomo Heavy Industries Ltd [^]	51.426	0,03
2.800	Benesse Holdings Inc [^]	73.811	0,04	25.100	Sumitomo Mitsui Financial Group Inc [^]	913.914	0,47
1.000	Central Japan Railway Co	201.680	0,10	3.100	Sumitomo Mitsui Trust Holdings Inc	118.477	0,06
3.800	COMSYS Holdings Corp	109.780	0,06	2.900	Sundrug Co Ltd	101.648	0,05
1.200	Daikin Industries Ltd [^]	172.461	0,09	3.700	Suntory Beverage & Food Ltd [^]	160.422	0,08
2.600	Daito Trust Construction Co Ltd [^]	317.658	0,16	24.900	T&D Holdings Inc [^]	292.741	0,15
7.600	Daiwa House Industry Co Ltd [^]	232.325	0,12	7.400	Taisei Corp	290.110	0,15
1.200	Denso Corp [^]	53.540	0,03	500	Taisho Pharmaceutical Holdings Co Ltd [^]	36.876	0,02
4.200	DIC Corp [^]	113.861	0,06	17.000	Takeda Pharmaceutical Co Ltd [^]	691.297	0,35
4.800	East Japan Railway Co [^]	441.203	0,22	2.600	Tokyo Electron Ltd [^]	536.352	0,27
1.600	Electric Power Development Co Ltd	38.337	0,02	9.100	Toyota Motor Corp	634.438	0,32
300	FANUC Corp	57.245	0,03	3.400	Trend Micro Inc/Japan	183.415	0,09
800	Fast Retailing Co Ltd [^]	486.988	0,25	500	Yakult Honsha Co Ltd	29.300	0,01
1.800	Fuji Media Holdings Inc	24.333	0,01	7.000	Yamato Holdings Co Ltd	119.611	0,06
6.000	Hino Motors Ltd [^]	58.655	0,03			16.107.341	8,21
17.100	Honda Motor Co Ltd [^]	478.716	0,24	Luxembourg			
1.000	Idemitsu Kosan Co Ltd	27.274	0,01	1.629	APERAM SA	48.854	0,02
7.400	Inpex Corp	72.207	0,04			48.854	0,02
19.300	Isuzu Motors Ltd [^]	225.582	0,12	Macao			
6.700	ITOCHU Corp [^]	146.042	0,07	6.000	Sands China Ltd	28.358	0,01
1.500	Izumi Co Ltd	57.779	0,03			28.358	0,01
16.900	Japan Post Bank Co Ltd [^]	163.516	0,08	Pays-Bas			
62.600	Japan Post Holdings Co Ltd	587.973	0,30	10.888	ABN AMRO Bank NV - CVA '144A'	186.205	0,09
4.000	Japan Post Insurance Co Ltd [^]	68.751	0,04	173.355	Aegon NV	780.221	0,40
53.100	JXTG Holdings Inc	235.849	0,12	41.855	ING Groep NV	481.189	0,25
21.200	Kajima Corp	279.235	0,14	28.658	NN Group NV	1.103.483	0,56
2.700	Kansai Electric Power Co Inc/The [^]	30.757	0,02	9.762	Randstad NV	567.484	0,29
2.100	Kansai Paint Co Ltd [^]	52.867	0,03	23.510	Royal Dutch Shell Plc 'A'	676.653	0,34
14.200	KDDI Corp	406.862	0,21	22.538	Royal Dutch Shell Plc 'B'	643.151	0,33
200	Keyence Corp	68.349	0,03			4.438.386	2,26

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Nouvelle-Zélande				Royaume-Uni suite			
103.747	Mercury NZ Ltd	319.632	0,17	26.698	Auto Trader Group Plc '144A'	194.755	0,10
34.017	Meridian Energy Ltd	102.837	0,05	18.009	Aviva Plc	94.042	0,05
		422.469	0,22	93.803	BP Plc	584.753	0,30
Norvège				232.352	Centrica Plc	241.528	0,12
5.398	DNB ASA	90.749	0,05	2.706	Coca-Cola European Partners Plc	137.708	0,07
19.183	Leroy Seafood Group ASA^	121.654	0,06	24.483	Compass Group Plc	603.857	0,31
4.895	Schibsted ASA 'A'	134.661	0,07	2.771	Croda International Plc	178.534	0,09
		347.064	0,18	9.236	Diageo Plc	378.534	0,19
Portugal				3.482	Fevertree Drinks Plc	100.397	0,05
14.666	Galp Energia SGPS SA	238.392	0,12	66.439	GlaxoSmithKline Plc	1.510.735	0,77
		238.392	0,12	23.438	Hays Plc^	50.669	0,03
Singapour				16.417	IHS Markit Ltd	1.194.337	0,61
7.900	DBS Group Holdings Ltd	145.879	0,07	44.905	J Sainsbury Plc	125.418	0,06
16.900	Singapore Technologies Engineering Ltd	51.044	0,03	9.557	Johnson Matthey Plc^	355.981	0,18
3.600	United Overseas Bank Ltd	67.977	0,03	414.998	Lloyds Banking Group Plc^	327.744	0,17
		264.900	0,13	2.083	Moneysupermarket.com Group Plc	9.194	0,01
Afrique du Sud				30.841	National Grid Plc^	356.374	0,18
17.507	Investec Plc	99.736	0,05	841	Persimmon Plc	27.907	0,01
		99.736	0,05	8.986	Rentokil Initial Plc	51.807	0,03
Espagne				25.197	Royal Mail Plc^	67.773	0,04
3.037	Acciona SA^	313.902	0,16	5.347	SSP Group Plc	46.859	0,02
16.536	Acerinox SA	173.261	0,09	23.785	Standard Life Aberdeen Plc^	97.405	0,05
1.495	ACS Actividades de Construccion y Servicios SA	58.223	0,03	44.921	Subsea 7 SA	472.320	0,24
1.854	Aena SME SA '144A'	340.524	0,17	38.461	Taylor Wimpey Plc	86.745	0,04
19.779	Banco Bilbao Vizcaya Argentaria SA	104.371	0,05	6.068	TechnipFMC Plc	114.867	0,06
10.366	CaixaBank SA	30.495	0,02	267	Unilever NV	15.789	0,01
11.155	Industria de Diseno Textil SA^	347.671	0,18	6.682	Unilever Plc	394.985	0,20
53.055	Telefonica SA	407.062	0,21	232.469	Vodafone Group Plc	460.016	0,23
		1.775.509	0,91	11.368	WPP Plc	146.692	0,08
Suède						10.101.989	5,15
14.968	Assa Abloy AB 'B'	356.099	0,18	États-Unis			
1.249	Atlas Copco AB 'A'	45.782	0,03	5.379	AbbVie Inc^	472.222	0,24
1.954	Hennes & Mauritz AB 'B'	37.972	0,02	723	Activision Blizzard Inc	39.729	0,02
733	Investor AB 'B'	38.778	0,02	3.884	Adobe Inc	1.199.690	0,61
7.662	Lundin Petroleum AB	239.033	0,12	159	Allergan Plc	29.415	0,02
5.013	Skandinaviska Enskilda Banken AB 'A'	42.926	0,02	6.506	Ally Financial Inc	208.843	0,11
76.064	Volvo AB 'B'	1.178.919	0,60	1.707	Alphabet Inc 'A'-CDI	2.233.097	1,14
		1.939.509	0,99	1.059	Alphabet Inc 'C'	1.386.083	0,71
Suisse				2.107	Amazon.com Inc - CDI	3.833.813	1,95
802	Cie Financiere Richemont SA Reg	61.000	0,03	1.044	American Tower Corp (Reit)	224.303	0,11
6.325	Coca-Cola HBC AG	210.941	0,11	299	AmerisourceBergen Corp	26.459	0,01
181	Givaudan SA Reg^	531.763	0,27	1.925	Amgen Inc	452.317	0,23
123.876	Glencore Plc^	393.066	0,20	1.968	AMN Healthcare Services Inc	118.198	0,06
1.918	Kuehne + Nagel International AG Reg^	311.827	0,16	6.034	Analog Devices Inc	682.385	0,35
2.787	Logitech International SA Reg^	122.110	0,06	2.619	Anthem Inc^	757.781	0,39
16.945	Nestle SA Reg	1.763.817	0,90	20.485	Apple Hospitality Inc (Reit)	335.954	0,17
4.394	Novartis AG Reg	405.141	0,21	24.556	Apple Inc^	6.568.484	3,35
2.013	Pargesa Holding SA	158.760	0,08	12.007	Applied Materials Inc	697.126	0,36
6.584	Roche Holding AG	2.028.047	1,03	1.095	AptarGroup Inc	123.450	0,06
871	Schindler Holding AG^	216.999	0,11	25.650	AT&T Inc	967.775	0,49
117	Straumann Holding AG Reg	112.600	0,06	104	AutoZone Inc	123.038	0,06
		6.316.071	3,22	14.094	Avangrid Inc	690.606	0,35
Royaume-Uni				2.379	Avery Dennison Corp	310.864	0,16
72.211	Amcor Plc - CDI	744.974	0,38	8.627	Avnet Inc	353.189	0,18
1	Associated British Foods Plc	33	0,00	4.904	AXA Equitable Holdings Inc	121.668	0,06
9.605	AstraZeneca Plc	929.257	0,47	5.798	Baker Hughes Co^	130.281	0,07
				10.980	Bank of America Corp	366.293	0,19
				2.630	Bank of New York Mellon Corp/The	128.265	0,07
				1.381	Berkshire Hathaway Inc 'B'	304.165	0,16
				188	Biogen Inc	56.737	0,03
				1.232	Boeing Co/The	452.883	0,23
				10.081	Bristol-Myers Squibb Co	576.936	0,29
				1.316	Bristol-Myers Squibb Co (Right) (Right)	2.737	0,00
				1.233	Brown-Forman Corp 'B'	83.807	0,04

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite				États-Unis suite			
1.980	Cadence Design Systems Inc	139.669	0,07	2.424	International Business Machines Corp	323.095	0,16
433	Camden Property Trust (Reit)	48.665	0,02	19.862	Interpublic Group of Cos Inc/The	444.710	0,23
5.991	Capital One Financial Corp	597.482	0,30	5.201	Intuit Inc	1.359.021	0,69
4.425	CBRE Group Inc 'A'	253.995	0,13	14.770	Invesco Ltd	260.174	0,13
1.454	CDW Corp/DE	196.988	0,10	1.798	Investors Bancorp Inc	21.756	0,01
3.673	CH Robinson Worldwide Inc	284.070	0,14	744	ITT Inc	52.043	0,03
214	Chevron Corp	25.171	0,01	225	JM Smucker Co/The	23.780	0,01
1.633	Cigna Corp	326.388	0,17	15.210	Johnson & Johnson	2.102.022	1,07
1.190	Cinemark Holdings Inc	40.579	0,02	6.611	JPMorgan Chase & Co	872.454	0,44
2.851	Cintas Corp	735.729	0,38	2.408	Kellogg Co	157.531	0,08
1.242	Cirrus Logic Inc	89.250	0,05	1.525	Keysight Technologies Inc	161.528	0,08
27.868	Cisco Systems Inc	1.263.256	0,64	4.458	KLA Corp	734.812	0,37
22.643	CIT Group Inc^	1.035.464	0,53	2.227	Kohl's Corp	105.961	0,05
14.108	Citizens Financial Group Inc	543.440	0,28	3.284	Kraft Heinz Co/The	99.440	0,05
11.817	Coca-Cola Co/The	632.682	0,32	1.046	L3Harris Technologies Inc	210.528	0,11
36.708	Comcast Corp 'A'	1.622.861	0,83	4.150	Lam Research Corp	1.112.076	0,57
739	Comerica Inc	52.314	0,03	3.535	Lennar Corp 'A'	211.782	0,11
2.313	ConocoPhillips	137.994	0,07	428	Lennox International Inc	110.283	0,06
4.793	Consolidated Edison Inc	416.656	0,21	2.280	Life Storage Inc (Reit)	250.048	0,13
754	Constellation Brands Inc 'A'	139.686	0,07	3.673	Macy's Inc^	56.564	0,03
1.506	Copart Inc	135.224	0,07	1.096	Manhattan Associates Inc	92.239	0,05
5.461	Costco Wholesale Corp^	1.640.976	0,84	2.157	ManpowerGroup Inc	201.356	0,10
241	Curtiss-Wright Corp	33.099	0,02	3.044	Masco Corp	142.672	0,07
13.658	CVS Health Corp	1.026.399	0,52	2.120	Mastercard Inc 'A'-CDI	617.747	0,32
2.924	Danaher Corp	426.699	0,22	2.169	McCormick & Co Inc/MD 'non-voting share'^	368.687	0,19
1.566	Dell Technologies Inc 'C'	76.797	0,04	4.734	McDonald's Corp	921.804	0,47
11.041	Discovery Inc 'A'	362.807	0,19	24.013	MetLife Inc	1.195.127	0,61
2.427	Discovery Inc 'C'	73.902	0,04	52	Mettler-Toledo International Inc	37.635	0,02
1.352	DocuSign Inc	96.587	0,05	4.779	MGIC Investment Corp	69.104	0,04
1.090	Dollar General Corp	171.631	0,09	38.955	Microsoft Corp	5.925.445	3,02
5.575	Dunkin' Brands Group Inc	426.432	0,22	860	Molson Coors Brewing Co 'B'	43.439	0,02
6.661	East West Bancorp Inc	306.872	0,16	9.382	Mondelez International Inc 'A'	493.681	0,25
6.892	Ecolab Inc	1.288.666	0,66	1.037	Moody's Corp	235.430	0,12
854	Edwards Lifesciences Corp	209.990	0,11	28.278	Morgan Stanley	1.399.195	0,71
3.408	Electronic Arts Inc	345.145	0,18	8.878	MSC Industrial Direct Co Inc 'A'	660.346	0,34
1.174	EMCOR Group Inc	105.284	0,05	6.968	National Instruments Corp	297.046	0,15
4.839	EOG Resources Inc	346.085	0,18	3.611	New Jersey Resources Corp	154.840	0,08
4.609	Essent Group Ltd	255.753	0,13	14.708	NIKE Inc 'B'	1.381.964	0,70
5.834	Estee Lauder Cos Inc/The 'A'^	1.139.847	0,58	4.559	NVIDIA Corp	992.905	0,51
5.478	Eversource Energy	454.948	0,23	325	O'Reilly Automotive Inc	144.843	0,07
14.093	Expeditors International of Washington Inc	1.053.734	0,54	1.303	Oshkosh Corp	118.703	0,06
2.487	Extra Space Storage Inc (Reit)^	263.970	0,13	23.791	PacWest Bancorp	893.114	0,46
14.731	Exxon Mobil Corp	1.005.980	0,51	38.802	Park Hotels & Resorts Inc (Reit)^	924.264	0,47
10.431	Facebook Inc 'A'	2.116.554	1,08	13.902	Paychex Inc	1.203.496	0,61
64	Fidelity National Information Services Inc	8.863	0,00	842	Paylocity Holding Corp	103.137	0,05
984	Fifth Third Bancorp	29.845	0,02	1.182	PBF Energy Inc 'A'	36.890	0,02
4.760	First American Financial Corp	303.831	0,15	5.376	Penske Automotive Group Inc^	273.638	0,14
57.749	First Horizon National Corp^	933.224	0,48	4.819	PepsiCo Inc	656.926	0,33
43.816	Ford Motor Co	397.849	0,20	47.200	Pfizer Inc	1.826.640	0,93
140	Fortinet Inc	14.713	0,01	931	Pinnacle Financial Partners Inc^	57.103	0,03
11.437	General Electric Co	129.295	0,07	3.561	PPG Industries Inc	459.049	0,23
10.387	General Mills Inc	554.562	0,28	16.980	Procter & Gamble Co/The	2.072.918	1,06
10.375	Gilead Sciences Inc	696.266	0,36	944	Prologis Inc (Reit)	87.301	0,04
8.453	GoDaddy Inc 'A'	564.238	0,29	13.219	Prudential Financial Inc	1.244.569	0,63
1.284	Graco Inc	62.479	0,03	2.378	QUALCOMM Inc	201.512	0,10
1.885	HCA Healthcare Inc	262.637	0,13	919	Ralph Lauren Corp	98.848	0,05
1.618	HEICO Corp^	210.000	0,11	1.317	Raytheon Co	287.093	0,15
3.433	Hill-Rom Holdings Inc	365.443	0,19	1.270	Regency Centers Corp (Reit)	82.982	0,04
9.755	Home Depot Inc/The	2.165.317	1,10	7.567	Reliance Steel & Aluminum Co	889.728	0,45
3.255	Honeywell International Inc	581.278	0,30	1.433	RingCentral Inc 'A'	244.498	0,12
11.260	HP Inc	224.581	0,11	1.627	Rockwell Automation Inc	318.209	0,16
962	HubSpot Inc	145.705	0,07	473	Roper Technologies Inc	170.228	0,09
589	Humana Inc	201.485	0,10	461	Ross Stores Inc	53.928	0,03
461	IBERIABANK Corp	33.690	0,02				
2.355	Insperty Inc	183.407	0,09				
18.884	Intel Corp	1.097.916	0,56				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite				États-Unis suite			
619	Ryder System Inc [^]	32.652	0,02	4.864	Veeva Systems Inc 'A'	730.524	0,37
5.008	S&P Global Inc	1.326.970	0,68	532	VeriSign Inc	101.612	0,05
10.717	salesforce.com Inc	1.737.547	0,89	36.316	Verizon Communications Inc	2.193.850	1,12
15.034	Schlumberger Ltd	544.983	0,28	1.667	Vertex Pharmaceuticals Inc	368.024	0,19
1.624	Scotts Miracle-Gro Co/The	164.787	0,08	8.103	Viacom Inc 'B'	195.201	0,10
1.529	ServiceNow Inc [^]	429.710	0,22	13.534	Visa Inc 'A'	2.488.226	1,27
2.181	Sherwin-Williams Co/The	1.271.218	0,65	1.982	Vulcan Materials Co	282.772	0,14
886	Silicon Laboratories Inc	95.041	0,05	7.192	Walgreens Boots Alliance Inc	430.729	0,22
4.830	Simon Property Group Inc (Reit)	729.233	0,37	470	Walmart Inc	56.301	0,03
95.425	Sirius XM Holdings Inc	659.387	0,34	1.650	Walt Disney Co/The - CDI [^]	249.926	0,13
910	Six Flags Entertainment Corp	39.731	0,02	322	Watsco Inc	57.954	0,03
4.670	SL Green Realty Corp (Reit)	400.312	0,20	3.792	Webster Financial Corp	185.050	0,09
2.081	Snap-on Inc	336.414	0,17	4.087	Welltower Inc (Reit)	350.052	0,18
4.170	Southwest Gas Holdings Inc [^]	319.422	0,16	857	Wintrust Financial Corp	58.139	0,03
15.451	Starbucks Corp	1.328.477	0,68	2.480	Workday Inc 'A' [^]	445.086	0,23
4.208	Stryker Corp	860.620	0,44	599	WW Grainger Inc	190.919	0,10
870	Synopsys Inc	123.592	0,06	9.128	Zoetis Inc	1.105.492	0,56
8.136	Synovus Financial Corp	311.446	0,16	4.558	Zynga Inc 'A'	28.510	0,01
923	TCF Financial Corp	39.375	0,02			116.896.018	59,59
2.496	TD Ameritrade Holding Corp	130.441	0,07		Total des actions ordinaires/ actions privilégiées et droits	194.061.797	98,92
1.460	Teledyne Technologies Inc	505.072	0,26		Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	194.061.797	98,92
3.628	Telephone & Data Systems Inc	86.564	0,04		Portefeuille de titres à la valeur de marché	194.061.797	98,92
160	Thermo Fisher Scientific Inc	50.214	0,03		Autres éléments de l'actif net	2.115.297	1,08
6.084	TJX Cos Inc/The	373.071	0,19		Total de l'actif net (USD)	196.177.094	100,00
2.308	TransUnion	200.450	0,10				
667	Travelers Cos Inc/The	91.219	0,05				
3.686	United Technologies Corp	546.671	0,28				
6.312	UnitedHealth Group Inc	1.764.204	0,90				
4.585	Unum Group	141.768	0,07				
506	Vail Resorts Inc	125.862	0,06				
4.755	Valero Energy Corp	458.287	0,23				
16.128	Valvoline Inc	368.847	0,19				
1.968	Varian Medical Systems Inc	263.240	0,13				

[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-value nette non réalisée USD
8	USD	E-Mini S&P 500 Index	Décembre 2019	11.514
5	EUR	EURO STOXX 50 Index	Décembre 2019	572
1	GBP	FTSE 100 Index	Décembre 2019	594
2	JPY	Nikkei 225 Index	Décembre 2019	102
Total				12.782

BlackRock Impact World Equity Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en EUR						
EUR	6.248	USD	6.902	State Street Bank & Trust Company	13/12/2019	(23)
USD	17	EUR	15	State Street Bank & Trust Company	13/12/2019	—
						(23)
Catégorie d'Actions couverte en JPY						
JPY	105.213.530	USD	966.881	State Street Bank & Trust Company	13/12/2019	(5.912)
USD	11.176	JPY	1.216.289	State Street Bank & Trust Company	13/12/2019	67
						(5.845)
Total						(5.868)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Biens de consommation non cyclique	22,46
Finance	18,39
Technologie	15,24
Biens de consommation cyclique	11,99
Communications	11,82
Valeurs industrielles	8,38
Énergie	4,24
Matériaux de base	4,14
Services aux collectivités	2,16
Diversifiés	0,10
Portefeuille de titres à la valeur de marché	98,92
Autres éléments de l'actif net	1,08
	100,00

BlackRock Macro Opportunities Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Argentine							
USD 320.000	Argentine Republic Government International Bond 4,625% 11/1/2023	130.160	0,10	EUR 4.565.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 1,95% 15/6/2029	5.744.701	4,49
USD 1.800.000	Argentine Republic Government International Bond 5,875% 11/1/2028	719.550	0,56	EUR 1.182.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,10% 15/2/2045	2.069.648	1,61
USD 2.725.000	Bonos De La Nacion Argentina En Moneda Dua 4,50% 13/2/2020*	902.230	0,71			7.814.349	6,10
		1.751.940	1,37	Arabie Saoudite			
Chine				USD 400.000	Saudi Government International Bond RegS 4,50% 26/10/2046	446.200	0,35
EUR 935.000	China Government International Bond RegS 1,00% 12/11/2039	1.013.211	0,79			446.200	0,35
		1.013.211	0,79	Espagne			
Grèce				EUR 6.175.000	Spain Government Bond RegS '144A' 0,25% 30/7/2024	6.903.683	5,39
EUR 3.961.000	Hellenic Republic Government Bond RegS '144A' 3,375% 15/2/2025	4.934.653	3,85	EUR 4.600.000	Spain Government Bond RegS '144A' 4,65% 30/7/2025	6.382.188	4,98
EUR 730.000	Hellenic Republic Government Bond RegS '144A' 1,875% 23/7/2026	846.999	0,66	EUR 7.180.000	Spain Government Bond RegS '144A' 5,90% 30/7/2026	10.915.852	8,53
EUR 1.249.000	Hellenic Republic Government Bond RegS 3,75% 30/1/2028	1.632.828	1,28			24.201.723	18,90
		7.414.480	5,79	Suisse			
Guernesey				USD 200.000	UBS AG/London '144A' 2,45% 1/12/2020	200.815	0,16
USD 250.000	Credit Suisse Group Funding Guernsey Ltd 2,75% 26/3/2020	250.619	0,20			200.815	0,16
		250.619	0,20	États-Unis			
Indonésie				USD 200.000	Air Lease Corp 2,125% 15/1/2020	200.016	0,16
USD 1.395.000	Indonesia Government International Bond 4,45% 11/2/2024	1.503.984	1,18	USD 100.000	AT&T Inc 2,45% 30/6/2020	100.191	0,08
USD 590.000	Indonesia Government International Bond 4,10% 24/4/2028	638.767	0,50	USD 200.000	Bank of America Corp 2,625% 19/4/2021	201.887	0,16
USD 580.000	Indonesia Government International Bond 5,35% 11/2/2049*	748.291	0,58	USD 300.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3,579% 23/7/2020	302.190	0,24
		2.891.042	2,26	USD 14.264	Citigroup Commercial Mortgage Trust '2016-GC36' 1,613% 10/2/2049	14.264	0,01
Italie				USD 300.000	Citizens Bank NA/Providence RI 2,25% 2/3/2020	300.107	0,23
EUR 4.670.000	Italy Buoni Poliennali Del Tesoro RegS 1,35% 1/4/2030	5.147.025	4,02	USD 149.024	COMM '2012-CCRE5' Mortgage Trust 2,388% 10/12/2045	150.342	0,12
EUR 3.140.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,10% 1/3/2040	4.013.905	3,13	USD 73.752	COMM '2014-CCRE15' Mortgage Trust 2,928% 10/2/2047	73.928	0,06
EUR 2.114.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,85% 1/9/2049	3.071.888	2,40	USD 153.084	COMM '2016-DC2' Mortgage Trust 1,82% 10/2/2049	153.102	0,12
USD 2.200.000	Republic of Italy Government International Bond 2,875% 17/10/2029	2.110.559	1,65	USD 13.778	COMM Mortgage Trust '2012-CR2 ASB' 2,752% 15/8/2045	13.896	0,01
		14.343.377	11,20	USD 57.657	Commercial Mortgage Pass Through Certificates 1,77% 10/2/2049	57.660	0,04
Luxembourg				USD 250.000	CVS Health Corp 2,80% 20/7/2020	250.255	0,20
USD 220.000	Allergan Funding SCS 3,00% 12/3/2020	220.380	0,17	USD 350.000	General Motors Financial Co Inc FRN 9/4/2021	350.288	0,27
		220.380	0,17	USD 193.950	GS Mortgage Securities Corp II '2013-KING A' '144A' 2,706% 10/12/2027	194.573	0,15
				USD 44.579	GS Mortgage Securities Trust '2012-GC6' 3,314% 10/1/2045	45.215	0,03
				USD 14.222	Honda Auto Receivables Owner Trust '2016-4 A3' 1,21% 18/12/2020	14.205	0,01

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Macro Opportunities Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite				Autres valeurs mobilières et instruments du marché monétaire			
USD 200.000	Kinder Morgan Energy Partners LP 6,85% 15/2/2020	201.798	0,16	OBLIGATIONS			
USD 13.045	Mercedes-Benz Auto Receivables Trust '2016-1A3' 1,26% 16/2/2021	13.037	0,01	États-Unis			
USD 250.000	Ryder System Inc 2,65% 2/3/2020	250.285	0,20	USD 60.864	Banc of America Commercial Mortgage Trust '2016-UBS10' 1,559% 15/7/2049	60.774	0,05
USD 664.345	SMB Private Education Loan Trust '2015-B A2A' '144A' 2,98% 15/7/2027	670.522	0,52	USD 34.019	Citigroup Commercial Mortgage Trust '2016-GC37' 1,635% 10/4/2049	34.028	0,03
USD 5.978	Sofi Professional Loan Program '2017-C A2A' LLC '144A' 1,75% 25/7/2040	5.976	0,00	USD 18.102	Morgan Stanley Bank of America Merrill Lynch Trust '2015-C22 A1' 1,433% 15/4/2048	18.104	0,01
USD 20.725	Sofi Professional Loan Program '2017-F' LLC '144A' 2,05% 25/1/2041	20.715	0,02			112.906	0,09
USD 45.799	Springleaf Funding Trust '2016-A' '144A' 2,90% 15/11/2029	45.877	0,04	Total des obligations		112.906	0,09
USD 15.000.000	United States Treasury Bill 26/12/2019 (Zero Coupon)	14.983.263	11,70	Total des autres valeurs mobilières et instruments du marché monétaire		112.906	0,09
USD 12.000.000	United States Treasury Bill-When Issued 31/12/2019 (Zero Coupon)	11.984.087	9,36	Portefeuille de titres à la valeur de marché		103.880.939	81,14
USD 21.753	WFRBS Commercial Mortgage Trust '2014-LC14 A2' 2,862% 15/3/2047	21.764	0,02	Autres éléments de l'actif net		24.143.251	18,86
USD 38.002	Wheels SPV 2 LLC 'A2' '144A' 1,88% 20/4/2026	37.970	0,03	Total de l'actif net (USD)		128.024.190	100,00
USD 200.000	Williams Cos Inc/The 5,25% 15/3/2020	201.747	0,16				
		30.859.160	24,11				
Total des obligations		91.407.296	71,40				
EXCHANGE TRADED FUNDS							
Irlande							
USD 56.000	iShares JP Morgan EM Local Government Bond UCITS ETF~	3.349.920	2,61				
USD 88.350	iShares USD High Yield Corp Bond UCITS ETF~^	9.010.817	7,04				
		12.360.737	9,65				
Total des Exchange Traded Funds		12.360.737	9,65				
Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé						103.768.033	81,05

^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

~ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CCCDs	USD 18.480.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2022	(30.500)	(412.795)
CCCDs	USD 16.550.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/6/2024	(64.227)	(411.214)
CCCDs	USD 63.745.000	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(174.150)	(1.543.133)
CCCDs	USD 9.200.000	Fund receives Fixed 1,000% and provides default protection on Markit CDX.NA.IG.30	Bank of America Merrill Lynch	20/6/2029	28.731	49.176
CCCDs	USD 6.500.000	Fund receives Fixed 1,000% and provides default protection on Markit CDX.NA.IG.30	Bank of America Merrill Lynch	20/12/2029	9.336	13.450

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Macro Opportunities Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CCDS	EUR 30.796.000	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	Bank of America Merrill Lynch	20/12/2024	22.080	897.275
CCIRS	USD 27.000.000	Fund receives Fixed 1,566% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	13/10/2026	(59.841)	(59.452)
CCIRS	USD 1.290.000	Fund receives Fixed 1,722% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/8/2049	(45.287)	(45.238)
CCIRS	USD 860.000	Fund receives Fixed 1,840% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/5/2045	(5.542)	(4.898)
CCIRS	USD 14.940.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,660%	Bank of America Merrill Lynch	15/8/2029	29.948	26.197
CCIRS	USD 5.665.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,696%	Bank of America Merrill Lynch	29/10/2029	357	466
CCIRS	USD 5.500.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,856%	Bank of America Merrill Lynch	13/10/2051	35.300	35.509
CCIRS	USD 3.400.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,320%	Bank of America Merrill Lynch	15/6/2050	(360.731)	(360.602)
IRS	EUR 61.000.000	Fund receives Fixed 0,000% and pays Floating EUR 1 Month EONIA	Bank of America Merrill Lynch	5/11/2021	(26.553)	(25.991)
IRS	EUR 59.698.000	Fund receives Fixed 0,000% and pays Floating EUR 1 Month Euro Overnight Index Average	Bank of America Merrill Lynch	24/10/2021	(22.869)	(22.321)
IRS	BRL 24.500.000	Fund receives Fixed 5,430% and pays Floating BRL 3 Month BRCDI	Goldman Sachs	2/1/2023	(55.327)	(55.327)
IRS	KRW 4.243.400.000	Fund receives Floating KRW 3 Month KSDA and pays Fixed 1,358%	Goldman Sachs	18/12/2029	(6.199)	(6.198)
IRS	CNY 15.400.000	Fund receives Fixed 2,932% and pays Floating CNY 3 Month 7D China Fixing Repo Rates	JP Morgan	18/3/2025	(2.091)	(2.091)
TRS	USD 8.250.000	Fund receives iBoxx USD Liquid High Yield Index and pays 3 Month LIBOR	BNP Paribas	20/12/2019	20.773	20.773
TRS	USD 6.600.000	Fund receives iBoxx USD Liquid High Yield Index and pays 3 Month LIBOR	Goldman Sachs	20/12/2019	14.397	14.397
Total					(692.395)	(1.892.017)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-value nette non réalisée/ (-verlust) USD
(75)	USD	90 Day Euro	Juin 2022	4.062
77	CAD	Canadian 10 Year Bond	Mars 2020	(1.162)
(200)	USD	E-Mini S&P 500 Index	Décembre 2019	(1.008.475)
(190)	EUR	Euro BOBL	Décembre 2019	82.236
(73)	EUR	Euro Bund	Décembre 2019	(4.592)
(26)	EUR	Euro BUXL	Décembre 2019	1.757
48	USD	FTSE China A50	Décembre 2019	(15.142)
37	KRW	Korean 10 Year Bond	Décembre 2019	36.007
556	USD	MSCI Emerging Markets Index	Décembre 2019	(194.245)
(15)	USD	MSCI Taiwan Index	Décembre 2019	11.200
52	USD	Russell 2000 Mini Index	Décembre 2019	125.060
93	USD	US Long Bond	Mars 2020	(47.500)
(218)	USD	US Treasury 10 Year Note	Mars 2020	74.417
129	USD	US Treasury 10 Year Note	Mars 2020	(57.708)
(172)	USD	US Treasury 5 Year Note	Mars 2020	9.774
(7)	USD	US Ultra Bond	Mars 2020	(219)
Total				(984.530)

BlackRock Macro Opportunities Fund suite

Options achetées au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
4.600.000	Call	OTC USD/JPY	Bank of America Merrill Lynch	USD 111,00	19/03/2024	5.570	78.849
4.600.000	Call	OTC USD/JPY	Bank of America Merrill Lynch	USD 111,00	26/03/2024	2.282	78.922
12.000.000	Put	OTC EUR/GBP	Deutsche Bank	EUR 0,85	03/02/2020	14.544	125.562
150	Put	90 Day Euro Futures	HSBC	USD 98,25	13/12/2019	(8.906)	2.344
28	Call	E-Mini S&P 500 Index	HSBC	USD 3.150,00	20/12/2019	39.760	79.800
28	Call	E-Mini S&P 500 Index	HSBC	USD 3.175,00	20/12/2019	4.362	42.700
37	Put	E-Mini S&P 500 Index	HSBC	USD 2.930,00	20/12/2019	(99.650)	12.580
26	Put	E-Mini S&P 500 Index	HSBC	USD 3.020,00	20/12/2019	(66.800)	20.280
1.725	Put	iPath Series B S&P 500 VIX Short-Term Futures ETN	HSBC	USD 16,50	29/11/2019	4.334	32.775
45.000	Put	OTC USD/CNH	HSBC	USD 6,90	22/01/2020	(520)	4.723
1.340.000	Put	OTC USD/MXN	HSBC	USD 19,15	03/01/2020	(9.339)	2.837
28	Call	US Long Bond	HSBC	USD 161,50	27/12/2019	(2.188)	12.687
20	Call	US Treasury 10 Year Note	HSBC	USD 130,50	21/02/2020	2.344	11.094
3.505.000	Call	OTC USD/JPY	JP Morgan	USD 100,00	25/09/2028	9.467	160.743
2.550.000	Put	OTC EUR/USD	Morgan Stanley	EUR 1,25	25/09/2028	69.046	219.103
Total						(35.694)	884.999

Options vendues au 30 novembre 2019

Nombre de contrats	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-value nette non réalisée USD	Valeur de marché USD
(4.030.000)	Put	OTC AUD/NZD	Bank of America Merrill Lynch	AUD 1,04	27/02/2020	850	(7.800)
(12.000.000)	Put	OTC EUR/GBP	Deutsche Bank	EUR 0,81	03/02/2020	2.190	(20.885)
(2.010.000)	Put	OTC USD/MXN	HSBC	USD 18,70	03/01/2020	4.835	(750)
Total						7.875	(29.435)

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
134.500.000	Call	Fund purchases an option to enter into an Interest Rate Cap. If exercised Fund receives Max USD 0 - 5 Year Constant Maturity Swap - 0,2% annually from 4/2/2020; and pays 0,2% on 4/2/2020	Bank of America Merrill Lynch	USD 0,20	04/02/2020	(33.356)	17.082
7.083.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,6% Fixed semi-annually from 15/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Bank of America Merrill Lynch	USD 1,60	11/06/2020	(164.341)	138.103
13.250.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,82% Fixed semi-annually from 15/9/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/12/2021	Citibank	USD 1,82	13/09/2021	23.413	465.300
13.250.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/12/2021; and pays 1,82% Fixed semi-annually from 15/9/2021	Citibank	USD 1,82	13/09/2021	(47.945)	393.942

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Macro Opportunities Fund suite

Swaptions achetées au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
8.500.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 31/3/2020; and pays 1,73% Fixed semi-annually from 31/12/2019	Citibank	USD 1,73	27/12/2019	(7.780)	40.670
218.100.000	Call	Fund purchases an option to enter into an Interest Rate Cap. If exercised Fund receives Max USD 0 - 5 Year Constant Maturity Swap - 0,3% annually from 7/1/2020; and pays 0,3% on 7/1/2020	JP Morgan	USD 0,30	07/01/2020	(79.825)	51.035
Total						(309.834)	1.106.132

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
(8.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,85% Fixed semi-annually from 15/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Bank of America Merrill Lynch	USD 2,85	11/06/2020	89.629	(14.921)
(4.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,65% Fixed semi-annually from 1/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/12/2020	Bank of America Merrill Lynch	USD 1,65	27/08/2020	(38.818)	(107.818)
(18.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,55% Fixed semi-annually from 9/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/12/2020	Bank of America Merrill Lynch	USD 1,55	04/09/2020	(222.888)	(552.188)
(18.500.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/12/2020; and pays 1,15% Fixed semi-annually from 9/9/2020	Bank of America Merrill Lynch	USD 1,15	04/09/2020	244.124	(107.376)
(9.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,2% Fixed annually from 10/3/2020; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/9/2020	Bank of America Merrill Lynch	EUR 0,20	06/03/2020	(17.981)	(30.843)
(9.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,2% Fixed annually from 11/3/2020; and pays Floating EUR EURIBOR 6 Month semi-annually from 11/9/2020	Bank of America Merrill Lynch	EUR 0,20	09/03/2020	(18.812)	(31.415)
(34.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 18/6/2020; and pays 1,95% Fixed semi-annually from 18/3/2020	Morgan Stanley	USD 1,95	16/03/2020	41.052	(6.548)
(10.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,95% Fixed semi-annually from 23/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/12/2020	Citibank	USD 1,95	21/09/2020	(2.500)	(125.300)
(218.100.000)	Call	Fund writes an option to enter into an Interest Rate Cap. If exercised Fund receives 0,4% on 7/1/2020; and pays Max USD 0 - 5 Year Constant Maturity Swap - 0,4% annually from 7/1/2020	JP Morgan	USD 0,40	07/01/2020	57.578	(4.580)

BlackRock Macro Opportunities Fund suite

Swaptions vendues au 30 novembre 2019

Valeur nominale	Achat/vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
(19.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,2% Fixed semi-annually from 6/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/7/2020	Bank of America Merrill Lynch	EUR 0,20	02/04/2020	(39.426)	(73.436)
(20.300.000)	Call	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Series 32 Version 1 from 18/12/2019; and provides 1% Fixed quarterly from 20/12/2019	Bank of America Merrill Lynch	EUR 60,00	18/12/2019	(54.797)	(136.477)
(18.000.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 20/1/2021; and pays 1,688% Fixed semi-annually from 20/10/2020	BNP Paribas	USD 1,69	16/10/2020	73.440	(388.260)
(18.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,688% Fixed semi-annually from 20/10/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/1/2021	BNP Paribas	USD 1,69	16/10/2020	25.034	(436.666)
(20.300.000)	Put	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed quarterly from 20/12/2019; and provides default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020	Bank of America Merrill Lynch	EUR 60,00	15/01/2020	39.253	(8.090)
(20.300.000)	Call	Fund writes an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Series 32 Version 1 from 15/1/2020; and provides 1% Fixed quarterly from 10/12/2019	Bank of America Merrill Lynch	EUR 60,00	15/01/2020	(45.832)	(131.992)
(6.610.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/2/2022; and pays 1,73% Fixed semi-annually from 3/11/2021	Morgan Stanley	USD 1,73	01/11/2021	7.836	(211.286)
(6.610.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,73% Fixed semi-annually from 3/11/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/2/2022	Morgan Stanley	USD 1,73	01/11/2021	(14.694)	(233.816)
(9.250.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,6725% Fixed semi-annually from 4/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021	Morgan Stanley	USD 1,67	02/11/2020	(18.074)	(238.224)
(9.250.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021; and pays 1,6725% Fixed semi-annually from 4/11/2020	Morgan Stanley	USD 1,67	02/11/2020	21.328	(198.822)
(19.000.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 6/10/2020; and pays 0,35% Fixed annually from 6/4/2020	Bank of America Merrill Lynch	EUR 0,35	02/04/2020	912	(17.107)
Total						126.364	(3.055.165)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Macro Opportunities Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées) USD
AUD	2.060.000	NZD	2.219.547	JP Morgan	10/2/2020	(30.013)
BRL	2.793.018	USD	655.000	Deutsche Bank	3/1/2020	5.468
BRL	10.983.040	USD	2.620.000	Deutsche Bank	15/1/2020	(24.137)
BRL	10.908.480	USD	2.640.000	HSBC	15/1/2020	(61.760)
CAD	368.000	USD	278.481	Goldman Sachs	4/12/2019	(1.727)
CAD	2.481.336	USD	1.865.000	UBS	26/2/2020	2.019
CNH	10.460.906	USD	1.465.000	JP Morgan	31/12/2019	21.439
EUR	48.509.000	USD	53.359.900	Citibank	4/12/2019	10.530
EUR	567.000	USD	626.710	Deutsche Bank	4/12/2019	(2.887)
EUR	200.000	USD	221.125	JP Morgan	4/12/2019	(1.081)
EUR	7.325.000	USD	8.106.592	State Street Bank & Trust Company	4/12/2019	(47.503)
EUR	4.372	USD	4.830	State Street Bank & Trust Company	13/12/2019	(16)
GBP	5.917.000	USD	7.662.420	State Street Bank & Trust Company	4/12/2019	(25.437)
HKD	50.047.179	USD	6.370.000	Natwest Markets	19/8/2020	16.108
IDR	20.917.366.189	USD	1.470.000	Citibank	23/1/2020	4.628
IDR	8.362.070.000	USD	590.000	JP Morgan	29/1/2020	(890)
JPY	144.591.200	NZD	2.080.000	JP Morgan	6/1/2020	(12.217)
KRW	981.073.051	USD	825.423	Citibank	18/12/2019	5.938
MXN	84.638.505	USD	4.242.000	Morgan Stanley	7/1/2020	76.357
NZD	2.218.509	AUD	2.050.000	JP Morgan	3/1/2020	36.607
NZD	2.229.270	AUD	2.060.000	JP Morgan	10/2/2020	36.260
NZD	2.118.719	AUD	1.980.000	JP Morgan	17/2/2020	19.345
NZD	2.080.000	JPY	143.816.088	JP Morgan	6/1/2020	19.312
RUB	171.362.400	USD	2.640.000	Bank of America Merrill Lynch	15/1/2020	12.566
TWD	44.670.375	USD	1.475.000	JP Morgan	15/1/2020	(6.888)
USD	91.698	CAD	122.000	State Street Bank & Trust Company	4/12/2019	(52)
USD	123.854	CAD	162.000	UBS	4/12/2019	2.022
USD	1.465.000	CNH	10.463.762	Citibank	31/12/2019	(21.845)
USD	320.356	EUR	289.000	Deutsche Bank	4/12/2019	2.393
USD	999.905	EUR	897.000	JP Morgan	4/12/2019	13.011
USD	101.350	EUR	91.000	Natwest Markets	4/12/2019	1.230
USD	265.960	EUR	238.000	State Street Bank & Trust Company	4/12/2019	4.108
USD	61.628.928	EUR	55.333.000	UBS	4/12/2019	750.617
USD	72	EUR	65	State Street Bank & Trust Company	13/12/2019	—
USD	53.599.340	EUR	48.509.000	Citibank	5/2/2020	(12.174)
USD	6.193.060	GBP	4.807.000	JP Morgan	4/12/2019	(11.262)
USD	1.456.402	GBP	1.122.000	State Street Bank & Trust Company	4/12/2019	8.254

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées) USD
USD	6.370.000	HKD	49.859.901	HSBC	19/8/2020	7.789
USD	5.000.000	JPY	541.386.500	Deutsche Bank	30/1/2020	37.542
USD	5.000.000	JPY	542.416.000	UBS	31/1/2020	27.828
USD	1.410.000	KRW	1.675.883.700	Citibank	18/12/2019	(10.144)
USD	1.475.000	TWD	45.145.325	Deutsche Bank	15/1/2020	(8.721)
USD	590.000	TWD	17.856.350	JP Morgan	7/2/2020	1.936
USD	1.470.000	TWD	44.452.800	JP Morgan	24/2/2020	3.912
						848.465
Catégorie d'Actions couverte en BRL						
BRL	10.590.470	USD	2.630.096	State Street Bank & Trust Company	3/12/2019	(121.844)
BRL	244.454.137	USD	57.208.640	State Street Bank & Trust Company	3/1/2020	597.652
USD	2.573.516	BRL	10.590.471	State Street Bank & Trust Company	3/12/2019	65.263
USD	3.281.714	BRL	13.987.093	State Street Bank & Trust Company	3/1/2020	(25.826)
						515.245
Catégorie d'Actions couverte en CHF						
CHF	4.619	USD	4.652	State Street Bank & Trust Company	13/12/2019	(34)
USD	61	CHF	60	State Street Bank & Trust Company	13/12/2019	—
						(34)
Catégorie d'Actions couverte en EUR						
EUR	33.835.183	USD	37.376.452	State Street Bank & Trust Company	13/12/2019	(127.189)
USD	3.154.759	EUR	2.850.032	State Street Bank & Trust Company	13/12/2019	17.152
						(110.037)
Catégorie d'Actions couverte en GBP						
GBP	18.820.005	USD	24.171.133	State Street Bank & Trust Company	13/12/2019	127.241
USD	425.157	GBP	330.538	State Street Bank & Trust Company	13/12/2019	(1.599)
						125.642
Total						1.379.281

BlackRock Macro Opportunities Fund suite

Contrats sur titres à déterminer (TBAs) au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
	États-Unis		
USD 4.670.000	4.000 TBA Fannie Mae or Freddie Mac	4.844.033	3,78
USD 14.330.000	4.000 TBA Fannie Mae or Freddie Mac	14.876.338	11,62
USD 16.000.000	3.000 TBA Fannie Mae or Freddie Mac	16.220.000	12,67
USD 6.200.000	4.000 TBA Fannie Mae or Freddie Mac	6.421.064	5,02
USD (6.200.000)	4.000 TBA	(6.421.064)	(5,02)
		<u>35.940.371</u>	<u>28,07</u>
Total		<u>35.940.371</u>	<u>28,07</u>

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	67,82
<i>Exchange Traded Funds</i>	9,65
Finance	0,91
Titres hypothécaires	0,65
Titres adossés à des actifs	0,63
Biens de consommation non cyclique	0,37
Communications	0,32
Énergie	0,32
Biens de consommation cyclique	0,27
Valeurs industrielles	0,20
Portefeuille de titres à la valeur de marché	81,14
Autres éléments de l'actif net	18,86
	<u>100,00</u>

BlackRock Managed Index Portfolios – Conservative

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
EXCHANGE TRADED FUNDS							
Allemagne							
EUR 38.529	iShares SLI UCITS ETF (DE) (Dist) ^{-^}	3.839.800	2,62				
		3.839.800	2,62				
Irlande							
EUR 167.980	iShares \$ Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	15.166.914	10,36	EUR 7.018	iShares Euro Inflation Linked Government Bond UCITS ETF (Acc) ⁻	1.542.135	1,05
GBP 10.479	iShares Core FTSE 100 UCITS ETF GBP (Acc) ⁻	1.486.780	1,02	EUR 55.613	iShares France Government Bond UCITS ETF (Acc) ⁻	8.869.161	6,06
GBP 4.986	iShares Core GBP Corp Bond UCITS ETF ⁻	887.335	0,61	EUR 46.552	iShares JP Morgan EM Local Government Bond UCITS ETF ⁻	2.531.032	1,73
EUR 264.958	iShares Core MSCI EM IMI UCITS ETF USD (Acc) ⁻	6.787.429	4,64	EUR 14.320	iShares MSCI Canada UCITS ETF (Acc) ⁻	1.779.690	1,22
EUR 35.123	iShares Core MSCI EMU UCITS ETF 'A' ⁻	4.362.277	2,98	EUR 11.272	iShares MSCI USA UCITS ETF (Acc) ⁻	3.102.843	2,12
EUR 95.938	iShares Core S&P 500 UCITS ETF ⁻	27.268.458	18,63	USD 140.914	iShares Physical Gold ETC ⁻	3.653.978	2,50
USD 54.602	iShares Edge MSCI World Minimum Volatility UCITS ETF (Acc) ⁻	2.571.404	1,76	GBP 1.751.184	iShares US Mortgage Backed Securities UCITS ETF ⁻	7.862.254	5,37
USD 26.986	iShares Edge MSCI World Momentum Factor UCITS ETF (Acc) ⁻	1.103.686	0,75	EUR 23.538	iShares USD Corp Bond UCITS ETF 'D' ^{-^}	2.634.844	1,80
USD 118.803	iShares Edge MSCI World Quality Factor UCITS ETF USD (Acc) ⁻	4.308.732	2,94	EUR 39.628	iShares USD High Yield Corporate Bond UCITS ETF ⁻	3.675.497	2,51
USD 34.836	iShares Edge MSCI World Size Factor UCITS ETF (Acc) ⁻	1.123.466	0,77	EUR 25.921	iShares USD TIPS UCITS ETF ⁻	5.175.646	3,53
EUR 77.157	iShares Edge MSCI World Value Factor UCITS ETF (Acc) ⁻	2.238.325	1,53	EUR 5.814	iShares USD Treasury Bond 1-3yr UCITS ETF 'D' ⁻	700.529	0,48
EUR 8.209	iShares EUR Covered Bond UCITS ETF (Dist) ⁻	1.300.347	0,89	EUR 6.121	iShares USD Treasury Bond 3-7yr UCITS ETF ⁻	737.948	0,50
EUR 8.450	iShares EUR Government Bond 15-30yr UCITS ETF EUR (Dist) ⁻	2.270.937	1,55			130.137.794	88,90
EUR 459.056	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	2.963.665	2,02			133.977.594	91,52
EUR 16.512	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	101.483	0,07	Total des Exchange Traded Funds			
EUR 54.090	iShares EUR High Yield Corporate Bond UCITS ETF ⁻	5.648.078	3,86	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			133.977.594 91,52
EUR 77.288	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	7.469.885	5,10	Organismes de placement collectif			
EUR 3.605	iShares Euro Government Bond 7-10yr UCITS ETF (Dist) ⁻	813.036	0,55	Luxembourg			
				33.339	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD) ⁻	4.197.409	2,87
				28.957	BlackRock Global Index Funds - iShares Euro Government Bond Index Fund (LU) X2 (EUR) ⁻	3.934.453	2,69
				32.246	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR) ⁻	5.234.482	3,57
						13.366.344	9,13
				Total des organismes de placement collectif			13.366.344 9,13
				Portefeuille de titres à la valeur de marché			147.343.938 100,65
				Autres éléments du passif net			(948.845) (0,65)
				Total de l'actif net (EUR)			146.395.093 100,00
				~ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			
				^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.			

BlackRock Managed Index Portfolios – Conservative suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
CAD	1.976.584	EUR	1.353.814	Goldman Sachs	4/12/2019	(2.727)
EUR	195.961	AUD	317.690	State Street Bank & Trust Company	4/12/2019	615
EUR	3.412.271	CAD	5.013.230	State Street Bank & Trust Company	4/12/2019	(14.504)
EUR	3.494.779	CHF	3.846.388	State Street Bank & Trust Company	4/12/2019	2.180
EUR	868.249	GBP	749.316	Goldman Sachs	4/12/2019	(10.788)
EUR	762.672	USD	853.549	Bank of New York Company	4/12/2019	(13.128)
EUR	727.140	USD	811.413	Morgan Stanley	4/12/2019	(10.362)
EUR	904.716	USD	1.003.539	Natwest Markets	4/12/2019	(7.412)
EUR	68.219.693	USD	76.258.770	State Street Bank & Trust Company	4/12/2019	(1.092.782)
USD	1.662.707	EUR	1.504.878	Goldman Sachs	4/12/2019	6.375
						(1.142.533)
Catégorie d'Actions couverte en GBP						
GBP	5.432	EUR	6.317	State Street Bank & Trust Company	13/12/2019	55
						55

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en USD						
USD	14.703.160	EUR	13.310.227	State Street Bank & Trust Company	13/12/2019	45.309
						45.309
Total						(1.097.169)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Exchange Traded Funds	91,52
Organismes de placement collectif	9,13
Portefeuille de titres à la valeur de marché	100,65
Autres éléments du passif net	(0,65)
<hr/>	
	100,00

BlackRock Managed Index Portfolios – Defensive

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				Irlande suite			
EXCHANGE TRADED FUNDS							
Allemagne							
EUR 15.467	iShares SLI UCITS ETF (DE) (Dist) ⁻	1.541.441	0,85	EUR 27.583	iShares Euro Government Bond 7-10yr UCITS ETF (Dist) ⁻	6.220.794	3,45
		1.541.441	0,85	EUR 39.393	iShares France Government Bond UCITS ETF (Acc) ⁻	6.282.396	3,49
Irlande				EUR 55.907	iShares JP Morgan EM Local Government Bond UCITS ETF ⁻	3.039.664	1,69
EUR 266.943	iShares \$ Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	24.102.283	13,37	EUR 14.597	iShares MSCI Canada UCITS ETF (Acc) ⁻	1.814.115	1,01
GBP 9.721	iShares Core FTSE 100 UCITS ETF GBP (Acc) ⁻	1.379.233	0,76	USD 175.045	iShares Physical Gold ETC ⁻	4.539.014	2,52
GBP 16.281	iShares Core GBP Corp Bond UCITS ETF ^{-A}	2.897.452	1,61	GBP 2.329.926	iShares US Mortgage Backed Securities UCITS ETF ⁻	10.460.620	5,80
EUR 164.653	iShares Core MSCI EM IMI UCITS ETF USD (Acc) ⁻	4.217.916	2,34	EUR 56.855	iShares USD Corp Bond UCITS ETF 'D' ^{-A}	6.364.349	3,53
EUR 15.397	iShares Core MSCI EMU UCITS ETF 'A' ⁻	1.912.307	1,06	EUR 56.737	iShares USD High Yield Corporate Bond UCITS ETF ⁻	5.262.357	2,92
EUR 54.595	iShares Core S&P 500 UCITS ETF ⁻	15.517.537	8,61	EUR 32.237	iShares USD TIPS UCITS ETF ⁻	6.436.762	3,57
USD 38.139	iShares Edge MSCI World Minimum Volatility UCITS ETF (Acc) ⁻	1.796.102	1,00	EUR 39.396	iShares USD Treasury Bond 1-3yr UCITS ETF 'D' ⁻	4.746.824	2,63
USD 22.093	iShares Edge MSCI World Momentum Factor UCITS ETF (Acc) ⁻	903.570	0,50	EUR 209.061	iShares USD Treasury Bond 20+yr UCITS ETF ⁻	1.005.416	0,56
USD 81.489	iShares Edge MSCI World Quality Factor UCITS ETF USD (Acc) ⁻	2.955.433	1,64	EUR 9.663	iShares USD Treasury Bond 7-10yr UCITS ETF ⁻	1.794.322	1,00
USD 27.955	iShares Edge MSCI World Size Factor UCITS ETF (Acc) ⁻	901.553	0,50			163.397.039	90,65
EUR 62.734	iShares Edge MSCI World Value Factor UCITS ETF (Acc) ⁻	1.819.913	1,01	Total des Exchange Traded Funds		164.938.480	91,50
EUR 18.696	iShares EUR Government Bond 10-15yr UCITS ETF (Dist) ⁻	3.608.141	2,00	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
EUR 7.261	iShares EUR Government Bond 15-30yr UCITS ETF EUR (Dist) ⁻	1.951.394	1,08				
EUR 739.162	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	4.772.030	2,65	Organismes de placement collectif			
EUR 139.065	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	854.693	0,47	Luxembourg			
EUR 95.843	iShares EUR High Yield Corporate Bond UCITS ETF ⁻	10.007.926	5,55	54.704	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD) ⁻	6.887.301	3,82
EUR 200.129	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	19.342.468	10,73	32.876	BlackRock Global Index Funds - iShares Euro Government Bond Index Fund (LU) X2 (EUR) ⁻	4.466.809	2,48
EUR 52.486	iShares Euro Government Bond 0-1yr UCITS ETF (Dist) ⁻	5.167.772	2,87	19.334	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR) ⁻	3.138.457	1,74
EUR 13.446	iShares Euro Government Bond 0-1yr UCITS ETF (Dist) ⁻	1.322.683	0,73	12.050	BlackRock Global Index Funds - iShares Pacific ex Japan Equity Index Fund (LU) X2 (EUR) ⁻	1.528.042	0,85
						16.020.609	8,89
				Total des organismes de placement collectif		16.020.609	8,89
				Portefeuille de titres à la valeur de marché		180.959.089	100,39
				Autres éléments du passif net		(708.527)	(0,39)
				Total de l'actif net (EUR)		180.250.562	100,00
				⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			
				^A Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.			

BlackRock Managed Index Portfolios – Defensive suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	293.855	AUD	476.395	State Street Bank & Trust Company	4/12/2019	922
EUR	1.774.082	CAD	2.606.441	State Street Bank & Trust Company	4/12/2019	(7.541)
EUR	1.349.862	CHF	1.485.672	State Street Bank & Trust Company	4/12/2019	842
EUR	1.402.055	GBP	1.210.000	Bank of America Merrill Lynch	4/12/2019	(17.418)
EUR	1.150.717	GBP	993.092	Goldman Sachs	4/12/2019	(14.297)
EUR	4.030.993	USD	4.484.928	JP Morgan	4/12/2019	(45.409)
EUR	975.834	USD	1.081.459	Morgan Stanley	4/12/2019	(7.117)
EUR	75.429.328	USD	84.308.231	State Street Bank & Trust Company	4/12/2019	(1.199.396)
						(1.289.414)
Catégorie d'Actions couverte en CHF						
CHF	1.347.023	EUR	1.228.153	State Street Bank & Trust Company	13/12/2019	(4.915)
EUR	2.929	CHF	3.211	State Street Bank & Trust Company	13/12/2019	13
						(4.902)
Catégorie d'Actions couverte en GBP						
EUR	371	GBP	319	State Street Bank & Trust Company	13/12/2019	(1)
GBP	8.384.431	EUR	9.748.459	State Street Bank & Trust Company	13/12/2019	84.449
						84.448

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en USD						
EUR	170.326	USD	188.213	State Street Bank & Trust Company	13/12/2019	(636)
USD	73.349.542	EUR	66.394.612	State Street Bank & Trust Company	13/12/2019	232.049
						231.413
Total						(978.455)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Exchange Traded Funds	91,50
Organismes de placement collectif	8,89
Portefeuille de titres à la valeur de marché	100,39
Autres éléments du passif net	(0,39)
<hr/>	
	100,00

BlackRock Managed Index Portfolios – Growth

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				Irlande suite					
EXCHANGE TRADED FUNDS									
Allemagne									
EUR 72.675	iShares SLI UCITS ETF (DE) (Dist)	7.242.791	2,80	EUR 72.353	iShares France Government Bond UCITS ETF (Acc) ⁻	11.538.856	4,46		
		7.242.791	2,80	GBP 168.416	iShares FTSE 250 UCITS ETF ⁻	3.955.526	1,53		
Irlande									
GBP 27.621	iShares Core FTSE 100 UCITS ETF GBP (Acc) ⁻	3.918.918	1,51	GBP 147.410	iShares GBP Index-Linked Gilts UCITS ETF ⁻	3.244.959	1,25		
GBP 10.276	iShares Core GBP Corp Bond UCITS ETF ⁻	1.828.771	0,71	EUR 24.082	iShares JP Morgan EM Local Government Bond UCITS ETF ⁻	1.309.338	0,51		
EUR 946.852	iShares Core MSCI EM IMI UCITS ETF USD (Acc) ⁻	24.255.508	9,38	EUR 22.532	iShares MSCI Canada UCITS ETF (Acc) ⁻	2.800.277	1,08		
EUR 143.386	iShares Core MSCI EMU UCITS ETF 'A' ⁻	17.808.541	6,88	EUR 181.626	iShares MSCI USA UCITS ETF (Acc) ⁻	49.996.189	19,33		
EUR 170.317	iShares Core S&P 500 UCITS ETF ⁻	48.409.201	18,71	USD 353.570	iShares Physical Gold ETC ⁻	9.168.267	3,54		
USD 193.533	iShares Edge MSCI World Minimum Volatility UCITS ETF (Acc) ⁻	9.114.162	3,52	EUR 15.143	iShares USD Treasury Bond 1-3yr UCITS ETF 'D' ⁻	1.824.580	0,71		
USD 95.880	iShares Edge MSCI World Momentum Factor UCITS ETF (Acc) ⁻	3.921.345	1,52	EUR 448.812	iShares USD Treasury Bond 20+yr UCITS ETF ⁻	2.158.427	0,83		
USD 319.908	iShares Edge MSCI World Quality Factor UCITS ETF USD (Acc) ⁻	11.602.383	4,48			234.107.542	90,50		
USD 99.923	iShares Edge MSCI World Size Factor UCITS ETF (Acc) ⁻	3.222.532	1,25	Total des Exchange Traded Funds			241.350.333	93,30	
EUR 222.025	iShares Edge MSCI World Value Factor UCITS ETF (Acc) ⁻	6.440.945	2,49	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				241.350.333	93,30
EUR 106.535	iShares Edge S&P 500 Minimum Volatility UCITS ETF (Acc) ⁻	5.922.280	2,29	Organismes de placement collectif					
EUR 12.947	iShares EUR Government Bond 10-15yr UCITS ETF (Dist) ⁻	2.498.641	0,97	Luxembourg					
EUR 900.526	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	5.813.796	2,25	24.897	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD) ⁻	3.134.505	1,21		
EUR 112.539	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	691.665	0,27	83.852	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR) ⁻	13.611.765	5,26		
EUR 13.492	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	1.304.002	0,50	16.151	BlackRock Global Index Funds - iShares Pacific ex Japan Equity Index Fund (LU) X2 (EUR) ⁻	2.048.122	0,79		
EUR 6.182	iShares Euro Inflation Linked Government Bond UCITS ETF (Acc) ⁻	1.358.433	0,53			18.794.392	7,26		
				Total des organismes de placement collectif				18.794.392	7,26
				Portefeuille de titres à la valeur de marché				260.144.725	100,56
				Autres éléments du passif net				(1.458.520)	(0,56)
				Total de l'actif net (EUR)				258.686.205	100,00
				- Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.					

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
CAD	3.153.865	EUR	2.160.145	JP Morgan	4/12/2019	(4.332)
EUR	1.339.644	AUD	2.173.257	Bank of America Merrill Lynch	4/12/2019	3.318
EUR	528.234	AUD	856.367	State Street Bank & Trust Company	4/12/2019	1.658

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	5.829.858	CAD	8.565.093	State Street Bank & Trust Company	4/12/2019	(24.780)
EUR	6.460.189	CHF	7.110.149	State Street Bank & Trust Company	4/12/2019	4.029
EUR	1.299.696	CHF	1.428.282	UBS	4/12/2019	2.787

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Growth suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	2.844.665	GBP	2.455.000	Bank of America Merrill Lynch	4/12/2019	(35.341)
EUR	2.331.291	GBP	2.011.951	Goldman Sachs	4/12/2019	(28.965)
EUR	1.370.760	USD	1.507.868	Bank of America Merrill Lynch	4/12/2019	241
EUR	1.426.319	USD	1.580.129	JP Morgan	4/12/2019	(9.879)
EUR	1.982.041	USD	2.198.541	Natwest Markets	4/12/2019	(16.239)
EUR	1.411.775	USD	1.579.988	Royal Bank of Canada	4/12/2019	(24.294)
EUR	114.040.589	USD	127.479.246	State Street Bank & Trust Company	4/12/2019	(1.826.767)
USD	12.519.719	EUR	11.331.293	JP Morgan	4/12/2019	48.024
						(1.910.540)

Catégorie d'Actions couverte en CHF

CHF	1.705.739	EUR	1.555.107	State Street Bank & Trust Company	13/12/2019	(6.116)
EUR	3.495	CHF	3.832	State Street Bank & Trust Company	13/12/2019	15
						(6.101)

Catégorie d'Actions couverte en GBP

EUR	66.522	GBP	57.049	State Street Bank & Trust Company	13/12/2019	(384)
GBP	10.442.086	EUR	12.144.177	State Street Bank & Trust Company	13/12/2019	101.861
						101.477

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en USD						
EUR	728.713	USD	803.488	State Street Bank & Trust Company	13/12/2019	(1.132)
USD	54.286.451	EUR	49.144.149	State Street Bank & Trust Company	13/12/2019	166.658
						165.526
Total						(1.649.638)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Exchange Traded Funds	93,30
Organismes de placement collectif	7,26
Portefeuille de titres à la valeur de marché	100,56
Autres éléments du passif net	(0,56)
	100,00

BlackRock Managed Index Portfolios – Moderate

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				Irlande suite			
EXCHANGE TRADED FUNDS				EUR 6.457	iShares Euro Government Bond 0-1yr UCITS ETF (Dist) ⁻	635.175	0,09
Allemagne				EUR 88.999	iShares France Government Bond UCITS ETF (Acc) ⁻	14.193.561	2,12
EUR 153.677	iShares SLI UCITS ETF (DE) (Dist) ⁻	15.315.450	2,28	GBP 291.273	iShares FTSE 250 UCITS ETF ⁻	6.841.024	1,02
		15.315.450	2,28	EUR 135.482	iShares JP Morgan EM Local Government Bond UCITS ETF ⁻	7.366.156	1,10
Irlande				EUR 29.583	iShares MSCI Canada UCITS ETF (Acc) ⁻	3.676.575	0,55
EUR 531.983	iShares \$ Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	48.032.745	7,16	EUR 234.738	iShares MSCI USA UCITS ETF (Acc) ⁻	64.616.329	9,63
GBP 48.007	iShares Core FTSE 100 UCITS ETF GBP (Acc) ⁻	6.811.321	1,02	USD 777.847	iShares Physical Gold ETC ⁻	20.170.005	3,01
EUR 1.841.626	iShares Core MSCI EM IMI UCITS ETF USD (Acc) ⁻	47.176.933	7,03	GBP 8.223.969	iShares US Mortgage Backed Securities UCITS ETF ⁻	36.922.980	5,51
EUR 260.337	iShares Core MSCI EMU UCITS ETF 'A' ⁻	32.333.855	4,82	EUR 163.420	iShares USD Corp Bond UCITS ETF 'D' ⁻	18.293.235	2,73
EUR 433.343	iShares Core S&P 500 UCITS ETF ⁻	123.169.081	18,37	EUR 205.209	iShares USD High Yield Corporate Bond UCITS ETF ⁻	19.033.135	2,84
USD 358.054	iShares Edge MSCI World Minimum Volatility UCITS ETF (Acc) ⁻	16.862.045	2,51	EUR 84.898	iShares USD TIPS UCITS ETF ⁻	16.951.584	2,53
USD 165.038	iShares Edge MSCI World Momentum Factor UCITS ETF (Acc) ⁻	6.749.802	1,01	EUR 1.389.058	iShares USD Treasury Bond 20+yr UCITS ETF ⁻	6.680.258	1,00
USD 623.420	iShares Edge MSCI World Quality Factor UCITS ETF USD (Acc) ⁻	22.610.118	3,37	EUR 18.091	iShares USD Treasury Bond 7-10yr UCITS ETF ⁻	3.359.318	0,50
USD 183.703	iShares Edge MSCI World Size Factor UCITS ETF (Acc) ⁻	5.924.449	0,88			612.432.190	91,33
EUR 466.649	iShares Edge MSCI World Value Factor UCITS ETF (Acc) ⁻	13.537.488	2,02			627.747.640	93,61
EUR 40.707	iShares EUR Covered Bond UCITS ETF (Dist) ⁻	6.448.192	0,96	Total des Exchange Traded Funds			
EUR 35.956	iShares EUR Government Bond 15-30yr UCITS ETF EUR (Dist) ⁻	9.663.175	1,44	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
EUR 1.444.970	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	9.328.726	1,39				
EUR 193.659	iShares EUR Government Bond 20yr Target Duration UCITS ETF (Dist) ⁻	1.190.228	0,18	Organismes de placement collectif			
EUR 180.982	iShares EUR High Yield Corporate Bond UCITS ETF ⁻	18.898.141	2,82	Luxembourg			
EUR 195.126	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist) ⁻	18.858.928	2,81	116.155	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD) ⁻	14.624.062	2,18
EUR 61.930	iShares Euro Government Bond 0-1yr UCITS ETF (Dist) ⁻	6.097.628	0,91	193.048	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR) ⁻	31.337.397	4,68
						45.961.459	6,86
				Total des organismes de placement collectif			
				Portefeuille de titres à la valeur de marché			
				Autres éléments du passif net			
				Total de l'actif net (EUR)			
				- Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers. ^ Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.			

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
CAD	8.353.793	EUR	5.721.678	JP Morgan	4/12/2019	(11.474)
				State Street Bank & Trust Company		
EUR	930.889	AUD	1.509.147		4/12/2019	2.922

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	11.077.777	CAD	16.275.216	State Street Bank & Trust Company	4/12/2019	(47.086)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Moderate suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	13.939.115	CHF	15.341.529	State Street Bank & Trust Company	4/12/2019	8.693
EUR	4.251.980	USD	4.677.279	Bank of America Merrill Lynch	4/12/2019	747
EUR	10.915.781	USD	12.157.177	JP Morgan	4/12/2019	(134.018)
EUR	3.930.299	USD	4.359.610	Natwest Markets	4/12/2019	(32.200)
EUR	343.101.560	USD	383.532.991	State Street Bank & Trust Company	4/12/2019	(5.495.997)
USD	19.367.095	EUR	17.528.687	JP Morgan	4/12/2019	74.290
						(5.634.123)

Catégorie d'Actions couverte en CHF

CHF	3.518.301	EUR	3.207.731	State Street Bank & Trust Company	13/12/2019	(12.746)
EUR	6.934	CHF	7.603	State Street Bank & Trust Company	13/12/2019	30
						(12.716)

Catégorie d'Actions couverte en GBP

EUR	164.465	GBP	140.969	State Street Bank & Trust Company	13/12/2019	(858)
GBP	74.922.615	EUR	87.120.931	State Street Bank & Trust Company	13/12/2019	745.142
						744.284

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
Catégorie d'Actions couverte en USD						
EUR	237.050	USD	262.476	State Street Bank & Trust Company	13/12/2019	(1.370)
USD	166.009.582	EUR	150.284.598	State Street Bank & Trust Company	13/12/2019	509.321
						507.951
Total						(4.394.604)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Exchange Traded Funds	93,61
Organismes de placement collectif	6,86
Portefeuille de titres à la valeur de marché	100,47
Autres éléments du passif net	(0,47)
<hr/>	
	100,00

BlackRock Style Advantage Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé				États-Unis suite			
OBLIGATIONS				USD 31.000.000	International Bank for Reconstruction & Development 2,125% 1/11/2020	31.095.137	0,94
USD 80.000.000	Allemagne Kreditanstalt fuer Wiederaufbau 1,75% 31/3/2020	80.001.624	2,43	USD 144.000.000	United States Treasury Bill 5/12/2019 (Zero Coupon)	143.956.787	4,37
USD 105.000.000	Kreditanstalt fuer Wiederaufbau 1,625% 29/5/2020	104.957.612	3,19	USD 135.000.000	United States Treasury Bill 2/1/2020 (Zero Coupon)	134.694.213	4,09
USD 30.000.000	Kreditanstalt fuer Wiederaufbau 1,875% 30/6/2020	30.028.203	0,91	USD 117.000.000	United States Treasury Bill 27/2/2020 (Zero Coupon)	116.300.942	3,53
USD 25.000.000	Kreditanstalt fuer Wiederaufbau 2,75% 15/7/2020	25.157.031	0,76	USD 107.000.000	United States Treasury Bill 26/3/2020 (Zero Coupon)	106.209.793	3,22
USD 87.000.000	Kreditanstalt fuer Wiederaufbau 2,75% 1/10/2020	87.720.776	2,66	USD 193.000.000	United States Treasury Bill 23/4/2020 (Zero Coupon)	191.367.874	5,81
USD 27.000.000	Kreditanstalt fuer Wiederaufbau 1,875% 30/11/2020	27.041.429	0,82	USD 170.000.000	United States Treasury Bill 21/5/2020 (Zero Coupon)	168.426.884	5,11
		354.906.675	10,77	USD 150.000.000	United States Treasury Bill 18/6/2020 (Zero Coupon)	148.434.597	4,51
	Luxembourg			USD 185.000.000	United States Treasury Bill 16/7/2020 (Zero Coupon)	182.948.415	5,55
USD 107.610.000	European Investment Bank 1,75% 15/5/2020	107.586.789	3,27	USD 115.000.000	United States Treasury Bill 10/9/2020 (Zero Coupon)	113.419.022	3,44
USD 50.000.000	European Investment Bank 1,375% 15/6/2020	49.894.602	1,51	USD 190.000.000	United States Treasury Bill-When Issued 13/2/2020 (Zero Coupon)	189.316.187	5,75
USD 52.879.000	European Investment Bank 1,625% 14/8/2020	52.834.294	1,60			1.779.639.742	54,02
		210.315.685	6,38	Total des obligations		2.854.435.338	86,64
	Philippines			Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		2.854.435.338	86,64
USD 150.000.000	Asian Development Bank 1,75% 10/1/2020	149.984.323	4,55	Portefeuille de titres à la valeur de marché		2.854.435.338	86,64
USD 224.000.000	Asian Development Bank 1,625% 5/5/2020	223.869.592	6,80	Autres éléments de l'actif net		439.994.090	13,36
		373.853.915	11,35	Total de l'actif net (USD)		3.294.429.428	100,00
	Royaume-Uni						
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				
		135.719.321	4,12				
	États-Unis						
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				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées
			USD				USD
Australie				Australie suite			
(357.499)	Adelaide Brighton Ltd	Bank of America		(82.085)	Atlas Arteria Ltd	HSBC	5.553
		Merrill Lynch	(67.717)	(15.635)	Atlas Arteria Ltd	HSBC	(7.933)
(278.290)	Adelaide Brighton Ltd	Barclays Bank	(62.127)	720.661	Aurizon Holdings Ltd	Bank of America	
(493.042)	Adelaide Brighton Ltd	Credit Suisse	(46.696)			Merrill Lynch	39.002
(8.600)	Adelaide Brighton Ltd	Goldam Sachs	(1.629)	864.100	Aurizon Holdings Ltd	Barclays Bank	40.919
(558.092)	Adelaide Brighton Ltd	HSBC	(52.857)	648.719	Aurizon Holdings Ltd	Credit Suisse	26.332
(117.925)	Adelaide Brighton Ltd	JP Morgan	(11.169)	2.739.610	Aurizon Holdings Ltd	Goldam Sachs	148.268
(18.870)	Afterpay Touch Group Ltd	Bank of America		1.025.443	Aurizon Holdings Ltd	HSBC	41.623
		Merrill Lynch	16.723	1.495.151	Aurizon Holdings Ltd	JP Morgan	61.194
(189.760)	Afterpay Touch Group Ltd	Barclays Bank	(142.494)	974.450	AusNet Services	Bank of America	
(103.790)	Afterpay Touch Group Ltd	Goldam Sachs	91.980			Merrill Lynch	(46.732)
(22.505)	Afterpay Touch Group Ltd	HSBC	(70.490)	278.930	AusNet Services	Barclays Bank	6.604
58.740	AGL Energy Ltd	Bank of America		275.820	AusNet Services	Citibank	6.531
		Merrill Lynch	13.751	1.513.341	AusNet Services	Credit Suisse	(112.615)
90.900	AGL Energy Ltd	Barclays Bank	31.977	3.919.501	AusNet Services	Goldam Sachs	(224.549)
18.210	AGL Energy Ltd	Credit Suisse	2.589	2.014.069	AusNet Services	HSBC	(149.877)
155.890	AGL Energy Ltd	Goldam Sachs	29.529	187.050	AusNet Services	JP Morgan	(13.919)
77.230	AGL Energy Ltd	HSBC	25.601	(30.560)	Australia & New Zealand Banking Group Ltd	Bank of America	
(108.530)	ALS Ltd	Bank of America				Merrill Lynch	11.784
		Merrill Lynch	(55.800)	(157.050)	Australia & New Zealand Banking Group Ltd	Barclays Bank	2.125
(156.800)	ALS Ltd	Barclays Bank	(35.005)	(791.560)	Bank of Queensland Ltd	Goldam Sachs	423.037
(470.845)	ALS Ltd	Credit Suisse	(264.377)	(340.300)	Beach Energy Ltd	Bank of America	
(176.970)	ALS Ltd	Goldam Sachs	(90.987)			Merrill Lynch	(7.815)
(56.070)	ALS Ltd	HSBC	(31.483)	(136.530)	Beach Energy Ltd	Barclays Bank	(7.389)
(148.294)	ALS Ltd	JP Morgan	(83.266)	(135.580)	Beach Energy Ltd	Goldam Sachs	(7.573)
31.620	Altium Ltd	Barclays Bank	20.535	(59.200)	Bendigo & Adelaide Bank Ltd	Merrill Lynch	24.612
11.569	Altium Ltd	HSBC	25.984	247.576	BHP Billiton Ltd	Bank of America	
279.810	Alumina Ltd	Bank of America				Merrill Lynch	157.004
		Merrill Lynch	(32.180)	176.700	BHP Billiton Ltd	Barclays Bank	124.319
960.700	Alumina Ltd	Barclays Bank	(51.993)	175.634	BHP Billiton Ltd	Credit Suisse	110.499
201.540	Alumina Ltd	Citibank	(10.907)	113.330	BHP Billiton Ltd	Goldam Sachs	73.875
339.710	Alumina Ltd	Goldam Sachs	(35.090)	10.950	BHP Billiton Ltd	HSBC	6.889
139.550	Alumina Ltd	JP Morgan	(14.226)	(219.670)	BlueScope Steel Ltd	Barclays Bank	10.402
(663.400)	AMP Ltd	Bank of America		(48.126)	BlueScope Steel Ltd	HSBC	(14.000)
		Merrill Lynch	29.171	(62.270)	Boral Ltd	Bank of America	
(661.006)	AMP Ltd	Credit Suisse	(4.472)	(215.860)	Boral Ltd	Merrill Lynch	(9.183)
(75.000)	AMP Ltd	Goldam Sachs	3.298	(510.320)	Boral Ltd	Barclays Bank	(35.047)
(3.319.338)	AMP Ltd	HSBC	(22.455)	(315.317)	Boral Ltd	Goldam Sachs	(41.428)
108.428	Ansell Ltd	Bank of America		(325.100)	Brambles Ltd	HSBC	(34.130)
		Merrill Lynch	48.412	(121.920)	Brambles Ltd	Barclays Bank	(39.587)
101.830	Ansell Ltd	Barclays Bank	57.177	(30.280)	Caltex Australia Ltd	Goldam Sachs	(11.547)
450	Ansell Ltd	Citibank	253			Bank of America	
59.910	Ansell Ltd	Credit Suisse	65.252	(241.370)	Caltex Australia Ltd	Merrill Lynch	(141.652)
277.060	Ansell Ltd	Goldam Sachs	123.704	(75.294)	Caltex Australia Ltd	Barclays Bank	(1.095.654)
130.967	Ansell Ltd	HSBC	142.645	(660.998)	Challenger Ltd	Goldam Sachs	(22.358)
847	Ansell Ltd	JP Morgan	923	214.543	CIMIC Group Ltd	Goldam Sachs	(36.285)
374.831	APA Group (Unit)	Bank of America		4.303	CIMIC Group Ltd	HSBC	(2.154)
		Merrill Lynch	(20.537)	(1.284.480)	Cleanaway Waste Management Ltd	Bank of America	
343.570	APA Group (Unit)	Barclays Bank	39.512	(840.990)	Cleanaway Waste Management Ltd	Merrill Lynch	(184.372)
89.919	APA Group (Unit)	Goldam Sachs	(9.125)			Barclays Bank	(96.718)
368.579	APA Group (Unit)	HSBC	(34.908)	(1.753.943)	Cleanaway Waste Management Ltd	Goldam Sachs	(257.740)
29.130	Aristocrat Leisure Ltd	Bank of America		(690.989)	Cleanaway Waste Management Ltd	HSBC	(140.236)
		Merrill Lynch	50.251	31.300	Coca-Cola Amatil Ltd	Bank of America	
111.160	Aristocrat Leisure Ltd	Barclays Bank	(42.864)			Merrill Lynch	10.164
2.540	Aristocrat Leisure Ltd	Citibank	(979)	516.210	Coca-Cola Amatil Ltd	Barclays Bank	(20.953)
51.570	Aristocrat Leisure Ltd	Goldam Sachs	88.962	237.880	Coca-Cola Amatil Ltd	Credit Suisse	120.978
77.237	ASX Ltd	Bank of America		829.450	Coca-Cola Amatil Ltd	Goldam Sachs	269.339
		Merrill Lynch	71.770	293.600	Coca-Cola Amatil Ltd	HSBC	177.414
110.570	ASX Ltd	Barclays Bank	77.045	72.250	Coca-Cola Amatil Ltd	JP Morgan	43.501
8.850	ASX Ltd	Credit Suisse	7.843	37.730	Cochlear Ltd	Barclays Bank	233.548
37.240	ASX Ltd	Goldam Sachs	36.782	81.740	Coles Group Ltd	Bank of America	
43.660	ASX Ltd	HSBC	38.692			Merrill Lynch	33.731
26.100	ASX Ltd	JP Morgan	23.130	117.630	Coles Group Ltd	Barclays Bank	50.133
(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				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Australie suite				Australie suite		
22.840	Coles Group Ltd	Credit Suisse	9.731	130.970	Incitec Pivot Ltd	HSBC	(35.440)
18.380	Coles Group Ltd	HSBC	12.558	(1.963.400)	Insurance Australia Group Ltd	Barclays Bank	(212.518)
(12.053)	Commonwealth Bank of Australia	Bank of America Merrill Lynch	(1.060)	(79.230)	Insurance Australia Group Ltd	Goldam Sachs	(1.608)
(178.240)	Commonwealth Bank of Australia	Barclays Bank	(147.107)	(103.130)	Insurance Australia Group Ltd	HSBC	(1.395)
(16.930)	Commonwealth Bank of Australia	Credit Suisse	(18.898)	(86.750)	IOOF Holdings Ltd	Barclays Bank	9.977
(21.800)	Commonwealth Bank of Australia	Goldam Sachs	(4.482)	(1.407.462)	IOOF Holdings Ltd	Goldam Sachs	(65.764)
(6.680)	Commonwealth Bank of Australia	HSBC	(7.456)	(527.167)	IOOF Holdings Ltd	HSBC	42.795
(220.640)	Computershare Ltd	Goldam Sachs	(138.815)	(69)	IOOF Holdings Ltd	JP Morgan	6
(108.510)	Computershare Ltd	HSBC	(80.014)	(79.609)	James Hardie Industries Plc - CDI	Goldam Sachs	(5.924)
230.860	Crown Resorts Ltd	Barclays Bank	34.359	(7.555)	James Hardie Industries Plc - CDI	HSBC	(6.644)
36.790	Crown Resorts Ltd	Credit Suisse	10.702	(50.492)	LendLease Group (Unit)	Bank of America Merrill Lynch	6.148
24.230	Crown Resorts Ltd	JP Morgan	7.048	(76.633)	LendLease Group (Unit)	Credit Suisse	(2.074)
(80.843)	Domain Holdings Australia Ltd	Bank of America Merrill Lynch	(1.566)	(291.760)	LendLease Group (Unit)	Goldam Sachs	35.528
(327.811)	Domain Holdings Australia Ltd	Barclays Bank	—	(21.120)	LendLease Group (Unit)	HSBC	(572)
(10.350)	Domino's Pizza Enterprises Ltd	Barclays Bank	(2.941)	(7.480)	Macquarie Group Ltd	Bank of America Merrill Lynch	(8.490)
(7.460)	Domino's Pizza Enterprises Ltd	Barclays Bank	(2.941)	(4.800)	Macquarie Group Ltd	Barclays Bank	(10.294)
(226.663)	Domino's Pizza Enterprises Ltd	Credit Suisse	(19.783)	(5.590)	Macquarie Group Ltd	Goldam Sachs	(340)
(44.579)	Domino's Pizza Enterprises Ltd	HSBC	(601.083)	(61.904)	Magellan Financial Group Ltd	Bank of America Merrill Lynch	(70.255)
(85.264)	Downer EDI Ltd	JP Morgan	(118.218)	(212.536)	Magellan Financial Group Ltd	Barclays Bank	(439.969)
(234.719)	Downer EDI Ltd	Goldam Sachs	(16.728)	(15.860)	Magellan Financial Group Ltd	Goldam Sachs	(18.562)
64.960	Evolution Mining Ltd	HSBC	(60.339)	(3.589)	Magellan Financial Group Ltd	HSBC	(7.672)
190.980	Evolution Mining Ltd	Citibank	1.758	(899.376)	Medibank Pvt Ltd	Bank of America Merrill Lynch	(60.746)
331.560	Evolution Mining Ltd	Goldam Sachs	(10.336)	(619.560)	Medibank Pvt Ltd	Barclays Bank	(58.679)
13.030	Flight Centre Travel Group Ltd	HSBC	(4.486)	(240.600)	Medibank Pvt Ltd	HSBC	(8.138)
77.290	Flight Centre Travel Group Ltd	Bank of America Merrill Lynch	15.778	741.747	Metcash Ltd	Bank of America Merrill Lynch	(10.036)
37.471	Flight Centre Travel Group Ltd	Barclays Bank	83.136	51.778	Metcash Ltd	Credit Suisse	1.051
37.210	Flight Centre Travel Group Ltd	Citibank	40.305	1.644.573	Metcash Ltd	Goldam Sachs	(22.251)
68.510	Flight Centre Travel Group Ltd	Credit Suisse	84.895	335.681	Metcash Ltd	HSBC	6.813
22.930	Flight Centre Travel Group Ltd	Goldam Sachs	81.289	(171.540)	National Australia Bank Ltd	Bank of America Merrill Lynch	203.082
(41.190)	Fortescue Metals Group Ltd	HSBC	67.012	(449.927)	National Australia Bank Ltd	Barclays Bank	118.706
(807.260)	Fortescue Metals Group Ltd	Bank of America Merrill Lynch	(18.670)	(34.940)	National Australia Bank Ltd	Credit Suisse	60.983
(119.350)	Fortescue Metals Group Ltd	Barclays Bank	(125.606)	(60.940)	National Australia Bank Ltd	Goldam Sachs	72.145
(459.320)	Harvey Norman Holdings Ltd	Bank of America Merrill Lynch	(9.322)	(108.400)	National Australia Bank Ltd	HSBC	189.198
(688.842)	Harvey Norman Holdings Ltd	JP Morgan	(12.111)	131.690	Newcrest Mining Ltd	Bank of America Merrill Lynch	(41.342)
(853.981)	Harvey Norman Holdings Ltd	Barclays Bank	(125.606)	136.500	Newcrest Mining Ltd	Barclays Bank	14.775
(93.906)	Harvey Norman Holdings Ltd	JP Morgan	758	199.480	Newcrest Mining Ltd	Goldam Sachs	(62.076)
64.849	IDP Education Ltd	Credit Suisse	(44.791)	13.530	Newcrest Mining Ltd	HSBC	7.139
(22.245)	Iluka Resources Ltd	Goldam Sachs	(17.332)	40.700	Newcrest Mining Ltd	JP Morgan	21.476
(1.317.700)	Iluka Resources Ltd	Credit Suisse	(10.283)	(35.830)	Northern Star Resources Ltd	Bank of America Merrill Lynch	(7.514)
(33.780)	Iluka Resources Ltd	Goldam Sachs	(17.332)	(502.670)	Northern Star Resources Ltd	Barclays Bank	(142.824)
(90.750)	Iluka Resources Ltd	JP Morgan	758	(70.470)	Northern Star Resources Ltd	HSBC	(28.127)
(150.930)	Iluka Resources Ltd	HSBC	(45.947)	(2.075.216)	Nufarm Ltd/Australia	Bank of America Merrill Lynch	2.049.670
1.090.207	Incitec Pivot Ltd	Bank of America Merrill Lynch	(132.754)	(19.600)	Nufarm Ltd/Australia	Goldam Sachs	19.359
1.232.020	Incitec Pivot Ltd	Barclays Bank	(41.673)	(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

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Australie suite				Australie suite		
138.990	Orica Ltd	Bank of America		(11.100)	Sims Metal Management Ltd	Goldam Sachs	150
257.150	Orica Ltd	Merrill Lynch	(6.582)	(28.086)	Sims Metal Management Ltd	HSBC	(13.110)
129.970	Orica Ltd	Barclays Bank	15.657	(61.890)	Sonic Healthcare Ltd	Bank of America	
156.530	Orica Ltd	Citibank	7.913	(57.740)	Sonic Healthcare Ltd	Merrill Lynch	(18.340)
342.646	Orica Ltd	Credit Suisse	(42.357)	127.710	South32 Ltd	Barclays Bank	(13.671)
(105.550)	Origin Energy Ltd	Goldam Sachs	(16.226)	199.422	South32 Ltd	Bank of America	
(73.860)	Origin Energy Ltd	Bank of America	(33.026)	387.738	South32 Ltd	Merrill Lynch	864
(75.080)	Origin Energy Ltd	Merrill Lynch	(11.492)	497.390	South32 Ltd	Citibank	8.095
603.186	Orora Ltd	Goldam Sachs	(21.332)	1.072.970	South32 Ltd	Credit Suisse	(10.492)
78.805	Orora Ltd	Bank of America	(32.644)	263.800	Star Entertainment Grp Ltd/The	Goldam Sachs	3.365
1.584.174	Orora Ltd	Merrill Lynch	3.199	1.216.740	Star Entertainment Grp Ltd/The	HSBC	(29.035)
794.894	Orora Ltd	Credit Suisse	(85.735)	50.890	Star Entertainment Grp Ltd/The	Bank of America	
24.571	Orora Ltd	Goldam Sachs	32.265	136.240	Star Entertainment Grp Ltd/The	Merrill Lynch	1.785
(42.820)	OZ Minerals Ltd	HSBC	997	311.510	Star Entertainment Grp Ltd/The	Barclays Bank	8.231
(43.928)	Perpetual Ltd	JP Morgan	8.690	58.610	Suncorp Group Ltd	Citibank	344
(6.540)	Perpetual Ltd	Bank of America	(3.230)	334.552	Suncorp Group Ltd	Credit Suisse	(2.765)
(39.454)	Perpetual Ltd	Merrill Lynch	(24.822)	20.810	Suncorp Group Ltd	Goldam Sachs	2.107
(15.410)	Perpetual Ltd	Barclays Bank	(43)	19.280	Suncorp Group Ltd	Bank of America	
(32.011)	Perpetual Ltd	Credit Suisse	(20.140)	18.650	Suncorp Group Ltd	Merrill Lynch	6.681
(13.162)	Perpetual Ltd	Goldam Sachs	(8.281)	472.990	Sydney Airport (Unit)	Barclays Bank	43.002
(76.722)	Platinum Asset Management Ltd	HSBC	3.061	615.710	Sydney Airport (Unit)	Citibank	2.675
(499.197)	Platinum Asset Management Ltd	JP Morgan	(3.377)	(557.378)	Tabcorp Holdings Ltd	Credit Suisse	3.048
(264.515)	Platinum Asset Management Ltd	Merrill Lynch	19.684	624.070	Telstra Corp Ltd	JP Morgan	2.282
(82.510)	Platinum Asset Management Ltd	Bank of America	6.140	1.224.871	Telstra Corp Ltd	Bank of America	
259.890	Qantas Airways Ltd	Merrill Lynch	91.424	468.198	Telstra Corp Ltd	Merrill Lynch	109.768
99.240	Qantas Airways Ltd	Barclays Bank	10.742	369.392	Telstra Corp Ltd	Barclays Bank	248.587
290.540	Qantas Airways Ltd	Goldam Sachs	102.206	(73.302)	TPG Telecom Ltd	Credit Suisse	106.672
60.560	QBE Insurance Group Ltd	Barclays Bank	19.255	(434.727)	TPG Telecom Ltd	HSBC	87.463
164.380	QBE Insurance Group Ltd	Goldam Sachs	—	(203.726)	TPG Telecom Ltd	Goldam Sachs	(84.347)
141.737	QBE Insurance Group Ltd	HSBC	(22.054)	(160.200)	Transurban Group (Unit)	HSBC	(53.750)
675.710	Qube Holdings Ltd	Barclays Bank	45.712	274.530	Treasury Wine Estates Ltd	Goldam Sachs	(23.843)
150.183	Qube Holdings Ltd	Credit Suisse	15.240	29.100	Treasury Wine Estates Ltd	Barclays Bank	1.857
107.169	Qube Holdings Ltd	Goldam Sachs	(1.450)	101.470	Treasury Wine Estates Ltd	Credit Suisse	18.308
495.682	Qube Holdings Ltd	HSBC	50.299	(265.343)	Vocus Group Ltd	HSBC	63.839
(88.850)	Ramsay Health Care Ltd	Barclays Bank	(30.655)	(47.940)	Washington H Soul Pattinson & Co Ltd	Bank of America	
5.510	REA Group Ltd	Bank of America	1.084	(380.546)	Washington H Soul Pattinson & Co Ltd	Merrill Lynch	45.012
21.790	REA Group Ltd	Merrill Lynch	10.908	(124.607)	Vocus Group Ltd	Barclays Bank	28.318
17.260	REA Group Ltd	Barclays Bank	10.908	(81.140)	Vocus Group Ltd	Goldam Sachs	15.299
17.260	REA Group Ltd	Credit Suisse	13.766	(56.425)	Washington H Soul Pattinson & Co Ltd	HSBC	10.978
29.900	REA Group Ltd	Goldam Sachs	13.957	137.913	Wesfarmers Ltd	Bank of America	(18.112)
6.060	REA Group Ltd	HSBC	6.190	287.850	Wesfarmers Ltd	Merrill Lynch	33.587
12.450	REA Group Ltd	JP Morgan	12.718	99.191	Wesfarmers Ltd	Goldam Sachs	70.103
116.650	Rio Tinto Ltd	Bank of America		(69.930)	Westpac Banking Corp	HSBC	104.680
27.600	Rio Tinto Ltd	Merrill Lynch	265.150	(163.850)	Westpac Banking Corp	Bank of America	
30.350	Rio Tinto Ltd	Barclays Bank	53.213	(73.190)	Westpac Banking Corp	Merrill Lynch	85.366
30.764	Rio Tinto Ltd	Goldam Sachs	68.987	(359.120)	Westpac Banking Corp	Barclays Bank	27.711
639.759	Santos Ltd	HSBC	34.756	(41.680)	Westpac Banking Corp	Credit Suisse	143.588
(55.991)	SEEK Ltd	Barclays Bank	69.247			Goldam Sachs	512.613
(113.442)	Seven Group Holdings Ltd	Bank of America	(14.394)			HSBC	81.770
(20.220)	Seven Group Holdings Ltd	Merrill Lynch	(3.333)				
(192.249)	Seven Group Holdings Ltd	Bank of America	(3.913)				
(16.645)	Seven Group Holdings Ltd	Merrill Lynch	27.312				
(962)	Sims Metal Management Ltd	Goldam Sachs	2.365				
(152.926)	Sims Metal Management Ltd	JP Morgan	13				
		Bank of America	(71.384)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie suite				Autriche suite			
(480)	Westpac Banking Corp	JP Morgan	942	(34.607)	Verbund AG	Credit Suisse	(102.797)
355.980	Whitehaven Coal Ltd	Bank of America Merrill Lynch	6.227	10.116	Vienna Insurance Group AG Wiener Versicherung Gruppe	HSBC	6.121
871.210	Whitehaven Coal Ltd	Barclays Bank	53.044	(61.927)	Voestalpine AG	Bank of America	
256.400	Whitehaven Coal Ltd	Credit Suisse	(16.271)	(122.640)	Voestalpine AG	Merrill Lynch	(10.219)
90.600	Whitehaven Coal Ltd	Goldam Sachs	—	(30.408)	Voestalpine AG	Barclays Bank	(17.540)
(145.080)	WiseTech Global Ltd	Bank of America Merrill Lynch	125.837	(62.300)	Voestalpine AG	Citibank	(4.349)
(90.080)	WiseTech Global Ltd	Goldam Sachs	115.175	(37.770)	Voestalpine AG	Goldam Sachs	(10.281)
(64.061)	WiseTech Global Ltd	HSBC	9.534	(25.088)	Voestalpine AG	HSBC	34.489
(15.680)	Woodside Petroleum Ltd	Bank of America Merrill Lynch	(5.556)			JP Morgan	22.908
(22.390)	Woodside Petroleum Ltd	Barclays Bank	(7.725)				(700.525)
(14.610)	Woodside Petroleum Ltd	HSBC	(8.698)	Barbade			
53.390	Woolworths Group Ltd	Bank of America Merrill Lynch	28.895	1	Brookfield Property Partners LP ^{II}	JP Morgan	—
160.960	Woolworths Group Ltd	Barclays Bank	74.045				—
11.780	Woolworths Group Ltd	Citibank	5.419	Belgique			
27.787	Woolworths Group Ltd	Credit Suisse	39.100	3.187	Ackermans & van Haaren NV	Bank of America Merrill Lynch	(14.726)
147.610	Woolworths Group Ltd	Goldam Sachs	79.887	4.479	Ackermans & van Haaren NV	Barclays Bank	(9.362)
148.036	Woolworths Group Ltd	HSBC	208.304	6.659	Ackermans & van Haaren NV	Citibank	(13.919)
49.358	Woolworths Group Ltd	JP Morgan	69.453	4.582	Ackermans & van Haaren NV	Credit Suisse	(27.149)
(85.900)	Worley Ltd	Bank of America Merrill Lynch	(54.837)	1.800	Ackermans & van Haaren NV	Goldam Sachs	(7.000)
(234.700)	Worley Ltd	Barclays Bank	(173.064)	8.184	Ackermans & van Haaren NV	HSBC	(51.581)
(32.520)	Worley Ltd	Credit Suisse	(15.400)	1.780	Ackermans & van Haaren NV	JP Morgan	(10.415)
(192.730)	Worley Ltd	Goldam Sachs	(127.218)	61.618	Ageas	Bank of America Merrill Lynch	126.088
(31.380)	Worley Ltd	HSBC	(14.860)	17.510	Ageas	Barclays Bank	28.510
(24.160)	Worley Ltd	JP Morgan	(11.441)	53.000	Ageas	Goldam Sachs	108.453
9.980	Xero Ltd	Barclays Bank	11.410	(80.970)	Anheuser-Busch InBev SA/NV	Bank of America Merrill Lynch	10.690
6.880	Xero Ltd	Goldam Sachs	17.407	(52.440)	Anheuser-Busch InBev SA/NV	Barclays Bank	(34.615)
16.110	Xero Ltd	HSBC	60.704	(1.930)	Anheuser-Busch InBev SA/NV	HSBC	(1.975)
			2.284.636	(28.190)	Argenx SE	HSBC	(654.379)
				21.029	Colruyt SA	Bank of America Merrill Lynch	(24.060)
Autriche				4.611	Colruyt SA	JP Morgan	(7.406)
4.980	ANDRITZ AG	Bank of America Merrill Lynch	(16.768)	8.930	Groupe Bruxelles Lambert SA	Bank of America Merrill Lynch	(4.716)
7.510	ANDRITZ AG	Goldam Sachs	(26.754)	18.385	Groupe Bruxelles Lambert SA	Barclays Bank	5.259
3.940	ANDRITZ AG	HSBC	(16.711)	10.489	Groupe Bruxelles Lambert SA	Citibank	3.000
53.850	Erste Group Bank AG	Bank of America Merrill Lynch	(32.620)	10.106	Groupe Bruxelles Lambert SA	Credit Suisse	(9.562)
105.430	Erste Group Bank AG	Barclays Bank	(96.271)	40.189	Groupe Bruxelles Lambert SA	Goldam Sachs	(21.223)
37.360	Erste Group Bank AG	Credit Suisse	(46.034)	34.375	Groupe Bruxelles Lambert SA	HSBC	(32.523)
89.370	Erste Group Bank AG	Goldam Sachs	(57.806)	2.413	Groupe Bruxelles Lambert SA	JP Morgan	(2.283)
71.630	Erste Group Bank AG	HSBC	(88.260)	5.770	KBC Group NV	Bank of America Merrill Lynch	(6.348)
3.329	OMV AG	Bank of America Merrill Lynch	(6.519)	17.250	KBC Group NV	Barclays Bank	(13.664)
105.210	OMV AG	Barclays Bank	(141.211)	(93.480)	Proximus SADP	Barclays Bank	7.199
72.011	OMV AG	Citibank	(96.652)	(25.570)	Proximus SADP	Goldam Sachs	—
19.657	OMV AG	Credit Suisse	(41.089)	(24.150)	Proximus SADP	HSBC	6.376
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)				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Canada suite				Canada suite			
26.510	Imperial Oil Ltd	Credit Suisse	(38.478)	204.870	Suncor Energy Inc	Goldam Sachs	(166.398)
196.190	Imperial Oil Ltd	Goldam Sachs	(100.330)	120.255	Suncor Energy Inc	HSBC	(70.541)
104.362	Imperial Oil Ltd	HSBC	(151.477)	4.590	TC Energy Corp	Bank of America	
37.170	Imperial Oil Ltd	JP Morgan	(53.951)			Merrill Lynch	(1.253)
(76.910)	Intact Financial Corp	Bank of America		12.920	TC Energy Corp	Goldam Sachs	(1.032)
		Merrill Lynch	(119.030)	12.510	TC Energy Corp	HSBC	11.478
(49.290)	Intact Financial Corp	HSBC	—	(64.572)	Teck Resources Ltd 'B'	Bank of America	
(373.680)	Inter Pipeline Ltd	Goldam Sachs	(64.636)			Merrill Lynch	46.619
(157.239)	Inter Pipeline Ltd	HSBC	(53.213)	(4.510)	Teck Resources Ltd 'B'	Goldam Sachs	3.256
(33.370)	Loblaw Cos Ltd	Bank of America		(32.350)	Teck Resources Ltd 'B'	HSBC	42.332
		Merrill Lynch	(44.888)	(6.098)	Teck Resources Ltd 'B'	JP Morgan	7.980
(13.890)	Loblaw Cos Ltd	Goldam Sachs	(11.475)	50.767	TELUS Corp	Citibank	14.126
(50.960)	Loblaw Cos Ltd	HSBC	(36.791)	26.660	TELUS Corp	Credit Suisse	6.817
68.630	Manulife Financial Corp	Bank of America		124.020	Toronto-Dominion Bank/The	HSBC	48.500
		Merrill Lynch	(8.516)	(25.750)	Wheaton Precious	Bank of America	
29.270	Manulife Financial Corp	Goldam Sachs	(3.632)		Metals Corp	Merrill Lynch	(11.997)
232.290	Manulife Financial Corp	HSBC	2.620	(11.815)	Wheaton Precious Metals		
76.930	Manulife Financial Corp	JP Morgan	868		Corp	Citibank	(1.777)
(58.910)	Metro Inc/CN	Bank of America		(176.442)	Wheaton Precious Metals	HSBC	(241.501)
		Merrill Lynch	(127.624)		Corp		(681.021)
(172.900)	Metro Inc/CN	Goldam Sachs	(322.034)	Danemark			
125.061	National Bank of Canada	Bank of America		(115.425)	Ambu A/S 'B'	Bank of America	
		Merrill Lynch	114.835			Merrill Lynch	87.535
17.473	National Bank of Canada	Citibank	3.154	(122.401)	Ambu A/S 'B'	Citibank	(4.506)
118.072	National Bank of Canada	Credit Suisse	132.926	(153.387)	Ambu A/S 'B'	Credit Suisse	(318.504)
61.320	National Bank of Canada	Goldam Sachs	57.645	(38.505)	Ambu A/S 'B'	HSBC	(90.721)
93.578	National Bank of Canada	HSBC	108.378	(83.721)	Ambu A/S 'B'	JP Morgan	(197.255)
55.180	National Bank of Canada	JP Morgan	63.907	815	AP Moller - Maersk A/S 'A'	Barclays Bank	(2.400)
4.690	Pembina Pipeline Corp	Citibank	(1.728)	75	AP Moller - Maersk A/S 'A'	Citibank	(221)
8.910	Pembina Pipeline Corp	Goldam Sachs	(4.804)	136	AP Moller - Maersk A/S 'A'	Credit Suisse	6.409
(41.620)	Power Corp of Canada	Bank of America		633	AP Moller - Maersk A/S 'A'	Goldam Sachs	(9.321)
		Merrill Lynch	(7.544)	664	AP Moller - Maersk A/S 'A'	HSBC	31.289
(61.850)	Power Financial Corp	HSBC	(465)	252	AP Moller - Maersk A/S 'A'	JP Morgan	1.734
56.906	Rogers Communications	Bank of America		19.540	Carlsberg A/S 'B'	Bank of America	
	Inc 'B'	Merrill Lynch	2.568			Merrill Lynch	31.541
9.140	Rogers Communications	Citibank	4.056	19.092	Carlsberg A/S 'B'	Barclays Bank	41.047
	Inc 'B'			26.000	Carlsberg A/S 'B'	Citibank	55.898
8.630	Rogers Communications	Credit Suisse	694	2.130	Carlsberg A/S 'B'	Credit Suisse	5.888
	Inc 'B'			4.630	Carlsberg A/S 'B'	Goldam Sachs	7.909
17.630	Rogers Communications	Goldam Sachs	796	40.410	Carlsberg A/S 'B'	HSBC	132.104
	Inc 'B'			37.329	Carlsberg A/S 'B'	JP Morgan	122.032
63.629	Rogers Communications	HSBC	64.600	(40.491)	Chr Hansen Holding A/S	Bank of America	
	Inc 'B'					Merrill Lynch	(5.122)
22.333	Rogers Communications	JP Morgan	22.674	(43.820)	Chr Hansen Holding A/S	Barclays Bank	(59.365)
	Inc 'B'			(18.334)	Chr Hansen Holding A/S	Citibank	(24.838)
45.360	Royal Bank of Canada	Bank of America		(5.235)	Chr Hansen Holding A/S	Credit Suisse	10.947
		Merrill Lynch	(3.752)	(34.037)	Chr Hansen Holding A/S	HSBC	71.173
85.663	Royal Bank of Canada	Credit Suisse	16.750	4.350	Coloplast A/S 'B'	Bank of America	
2.780	Royal Bank of Canada	Goldam Sachs	(95)			Merrill Lynch	5.893
69.113	Royal Bank of Canada	HSBC	13.514	3.290	Coloplast A/S 'B'	Barclays Bank	1.938
2.170	Royal Bank of Canada	JP Morgan	41	1.840	Coloplast A/S 'B'	Citibank	1.084
(120.213)	Saputo Inc	Bank of America		3.600	Coloplast A/S 'B'	Credit Suisse	3.046
		Merrill Lynch	(51.796)	1.650	Coloplast A/S 'B'	Goldam Sachs	(1.167)
(131.400)	Saputo Inc	Goldam Sachs	(55.329)	18.634	Coloplast A/S 'B'	HSBC	26.342
(68.660)	Saputo Inc	HSBC	(12.909)	(39.410)	Danske Bank A/S	Bank of America	
(46.810)	Shaw Communications	Bank of America				Merrill Lynch	4.178
	Inc 'B'	Merrill Lynch	(6.458)	(264.840)	Danske Bank A/S	Barclays Bank	6.240
(9.500)	Shaw Communications	Goldam Sachs	(2.484)	(12.300)	Danske Bank A/S	HSBC	8.042
	Inc 'B'			56.670	Demant A/S	Barclays Bank	52.573
(11.300)	Shopify Inc 'A'	Bank of America		10.240	Demant A/S	Citibank	9.500
		Merrill Lynch	(344.175)	8.070	Demant A/S	Credit Suisse	27.392
(1.648)	Shopify Inc 'A'	Citibank	(43.911)	6.420	Demant A/S	Goldam Sachs	15.693
(8.080)	Shopify Inc 'A'	HSBC	(364.229)	23.110	Demant A/S	HSBC	78.441
3.587	Sun Life Financial Inc	Bank of America		(32.010)	DSV A/S	Bank of America	
		Merrill Lynch	(1.565)			Merrill Lynch	21.163
133.380	Sun Life Financial Inc	Goldam Sachs	(58.179)	(7.410)	DSV A/S	Credit Suisse	(12.003)
362.240	Suncor Energy Inc	Bank of America		(19.201)	DSV A/S	HSBC	(31.102)
		Merrill Lynch	(251.154)				
17.710	Suncor Energy Inc	Credit Suisse	(10.389)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Danemark suite				Finlande			
2.340	Genmab A/S	HSBC	29.806	(26.550)	Elisa OYJ	Bank of America	
70.740	GN Store Nord A/S	Bank of America				Merrill Lynch	6.426
		Merrill Lynch	107.294	(970)	Elisa OYJ	Barclays Bank	(320)
32.420	GN Store Nord A/S	Barclays Bank	63.017	(50.820)	Elisa OYJ	Goldam Sachs	12.300
11.279	GN Store Nord A/S	Citibank	21.924	7.180	Fortum OYJ	Bank of America	
14.716	GN Store Nord A/S	Credit Suisse	30.772			Merrill Lynch	948
23.899	GN Store Nord A/S	JP Morgan	49.974	12.410	Fortum OYJ	Citibank	1.502
11.130	H Lundbeck A/S	Bank of America		17.530	Fortum OYJ	Goldam Sachs	2.314
		Merrill Lynch	39.171	(38.032)	Huhtamaki OYJ	Bank of America	
28.350	H Lundbeck A/S	Barclays Bank	26.301			Merrill Lynch	48.092
4.850	H Lundbeck A/S	Citibank	4.499	(29.460)	Huhtamaki OYJ	Barclays Bank	18.474
38.250	H Lundbeck A/S	Credit Suisse	98.006	(21.009)	Kesko OYJ 'B'	Goldam Sachs	43.453
10.140	H Lundbeck A/S	JP Morgan	35.473	8.670	Kone OYJ 'B'	Goldam Sachs	4.901
12.030	ISS A/S	Bank of America		103	Metsa Board OYJ	Bank of America	
		Merrill Lynch	8.946			Merrill Lynch	(65)
97.060	ISS A/S	Barclays Bank	23.583	1	Metsa Board OYJ ^{tr}	Citibank	—
61.930	ISS A/S	HSBC	39.670	1	Metsa Board OYJ	Credit Suisse	(1)
(17.599)	Jyske Bank A/S	Bank of America		50	Metsa Board OYJ	HSBC	(27)
		Merrill Lynch	5.122	1	Metsa Board OYJ	JP Morgan	(1)
(41.071)	Jyske Bank A/S	Barclays Bank	22.982	64.890	Metso OYJ	Barclays Bank	97.089
25.820	Maersk Drilling A/S	Bank of America		19.189	Neste OYJ	Bank of America	
		Merrill Lynch	6.669			Merrill Lynch	(10.344)
59.416	Maersk Drilling A/S	Barclays Bank	27.998	(617.485)	Nokia OYJ	Bank of America	
10.256	Maersk Drilling A/S	Citibank	4.833			Merrill Lynch	(57.403)
18.984	Maersk Drilling A/S	Credit Suisse	25.232	(232.220)	Nokia OYJ	Goldam Sachs	(21.588)
68.619	Maersk Drilling A/S	Goldam Sachs	6.063	(62.410)	Nokian Renkaat OYJ	Bank of America	
9.770	Novo Nordisk A/S 'B'	Bank of America				Merrill Lynch	102.991
		Merrill Lynch	(11.581)	(433.410)	Nokian Renkaat OYJ	Barclays Bank	715.224
22.700	Novo Nordisk A/S 'B'	Barclays Bank	48.135	(24.840)	Nokian Renkaat OYJ	Goldam Sachs	40.992
8.733	Novo Nordisk A/S 'B'	Citibank	18.518	(64.615)	Nokian Renkaat OYJ	HSBC	186.957
30.024	Novo Nordisk A/S 'B'	Credit Suisse	(29.180)	(164.002)	Nordea Bank Abp	Bank of America	
8.870	Novo Nordisk A/S 'B'	Goldam Sachs	10.469			Merrill Lynch	27.708
19.992	Novo Nordisk A/S 'B'	HSBC	(19.430)	(952.627)	Nordea Bank Abp	Barclays Bank	77.554
36.585	Novo Nordisk A/S 'B'	JP Morgan	(37.337)	(2.381)	Nordea Bank Abp	Credit Suisse	830
(12.490)	Novozymes A/S 'B'	Barclays Bank	(11.403)	(68.516)	Nordea Bank Abp	Goldam Sachs	12.437
(20.455)	Orsted A/S '144A'	Bank of America		(110.341)	Nordea Bank Abp	HSBC	38.481
		Merrill Lynch	(55.050)	(18.973)	Orion OYJ 'B'	Barclays Bank	2.087
(20.380)	Orsted A/S '144A'	Barclays Bank	(49.818)	(7.820)	Orion OYJ 'B'	HSBC	10.066
(38.666)	Orsted A/S '144A'	Credit Suisse	(169.675)	(14.520)	Sampo OYJ 'A'	Bank of America	
(22.920)	Orsted A/S '144A'	HSBC	(100.578)			Merrill Lynch	1.625
(33.509)	Orsted A/S '144A'	JP Morgan	(147.045)	(105.500)	Sampo OYJ 'A'	Barclays Bank	52.230
5.950	Pandora A/S	Bank of America		(9.450)	Sampo OYJ 'A'	Goldam Sachs	1.699
		Merrill Lynch	(526)	(36.160)	Sampo OYJ 'A'	HSBC	22.675
96.260	Pandora A/S	Barclays Bank	15.592	(27.260)	Stora Enso OYJ 'R'	Bank of America	
15.914	Pandora A/S	Credit Suisse	(31.273)			Merrill Lynch	18.594
27.270	Pandora A/S	Goldam Sachs	(2.409)	(110.940)	Stora Enso OYJ 'R'	Barclays Bank	1.221
27.740	Pandora A/S	HSBC	(61.273)	(12.810)	Stora Enso OYJ 'R'	Goldam Sachs	8.738
7.880	Pandora A/S	JP Morgan	(2.340)	132.126	UPM-Kymmene OYJ	Barclays Bank	—
9.844	Rockwool International A/S 'B'	Bank of America		(153.000)	Wartsila OYJ Abp	Bank of America	
		Merrill Lynch	112.576			Merrill Lynch	33.652
9.223	Rockwool International A/S 'B'	Barclays Bank	127.665	(525.840)	Wartsila OYJ Abp	Barclays Bank	(70.577)
1.572	Rockwool International A/S 'B'	Credit Suisse	20.834	(46.858)	Wartsila OYJ Abp	Citibank	(6.289)
191	Rockwool International A/S 'B'	Goldam Sachs	2.278	(106.854)	Wartsila OYJ Abp	Credit Suisse	65.596
831	Rockwool International A/S 'B'	HSBC	11.013	(215.980)	Wartsila OYJ Abp	Goldam Sachs	60.353
84.370	Tryg A/S	Barclays Bank	85.725	(214.284)	Wartsila OYJ Abp	HSBC	131.545
5.750	Tryg A/S	Credit Suisse	6.689	(62.951)	Wartsila OYJ Abp	JP Morgan	38.645
7.270	Tryg A/S	Goldam Sachs	12.204				1.720.784
44.891	Tryg A/S	HSBC	52.223	(25.660)	Accor SA	Bank of America	
(5.120)	Vestas Wind Systems A/S	Bank of America		(163.017)	Accor SA	Merrill Lynch	(8.840)
		Merrill Lynch	151	(11.753)	Accor SA	Barclays Bank	(2.258)
(11.790)	Vestas Wind Systems A/S	Barclays Bank	(23.264)	(37.647)	Accor SA	Citibank	(14.347)
			559.731			Credit Suisse	9.827
						HSBC	31.477

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
France suite				France suite			
(3.517)	Aéroports de Paris	Bank of America Merrill Lynch	(12.382)	(5.430)	Bouygues SA	Goldam Sachs	9.379
(1.290)	Aéroports de Paris	Barclays Bank	993	4.470	Bureau Veritas SA	Bank of America Merrill Lynch	3.246
(1.262)	Aéroports de Paris	Citibank	972	73.840	Bureau Veritas SA	Barclays Bank	(21.933)
(6.346)	Aéroports de Paris	Credit Suisse	(37.002)	13.270	Bureau Veritas SA	Credit Suisse	12.993
(2.833)	Aéroports de Paris	HSBC	(16.519)	203.140	Bureau Veritas SA	Goldam Sachs	147.500
(22.457)	Aéroports de Paris	JP Morgan	(130.942)	38.180	Bureau Veritas SA	HSBC	35.922
(61.490)	Air France-KLM	Bank of America Merrill Lynch	(4.397)	1.680	Capgemini SE	Bank of America Merrill Lynch	3.050
(286.070)	Air France-KLM	Barclays Bank	(59.797)	40.820	Capgemini SE	Barclays Bank	8.982
(16.800)	Air France-KLM	Goldam Sachs	(1.201)	4.020	Capgemini SE	Citibank	885
(85.200)	Air France-KLM	HSBC	(36.087)	1.610	Capgemini SE	Credit Suisse	4.450
(87.472)	Air France-KLM	JP Morgan	(37.049)	10.570	Capgemini SE	Goldam Sachs	19.187
(1.340)	Air Liquide SA	Bank of America Merrill Lynch	(2.211)	56.740	Carrefour SA	Bank of America Merrill Lynch	(23.096)
(19.310)	Air Liquide SA	Barclays Bank	(20.182)	128.730	Carrefour SA	Barclays Bank	(55.941)
(1.380)	Air Liquide SA	Credit Suisse	(3.151)	51.800	Carrefour SA	Credit Suisse	(28.779)
(1.970)	Airbus SE	Barclays Bank	1.474	42.750	Carrefour SA	Goldam Sachs	(17.402)
(99.943)	ALD SA '144A'	Bank of America Merrill Lynch	4.398	69.132	Carrefour SA	HSBC	(32.072)
(63.888)	ALD SA '144A'	Citibank	2.811	531	Carrefour SA	JP Morgan	(295)
(299.105)	ALD SA '144A'	Credit Suisse	65.812	307.840	Cie de Saint-Gobain	Barclays Bank	172.722
(9.448)	ALD SA '144A'	HSBC	2.079	9.859	Cie de Saint-Gobain	Citibank	5.532
(65.803)	ALD SA '144A'	JP Morgan	14.479	31.280	Cie de Saint-Gobain	Credit Suisse	(24.949)
79.830	Alstom SA	Bank of America Merrill Lynch	88.334	4.560	Cie de Saint-Gobain	JP Morgan	(3.637)
134.440	Alstom SA	Barclays Bank	(48.808)	(36.470)	Cie Generale des Etablissements Michelin SCA	Barclays Bank	104.318
12.690	Alstom SA	Citibank	(4.607)	(7.550)	Cie Generale des Etablissements Michelin SCA	HSBC	56.897
13.060	Alstom SA	Credit Suisse	11.925	(57.736)	Cie Plastic Omnium SA	Bank of America Merrill Lynch	18.479
161.576	Alstom SA	Goldam Sachs	190.201	(13.730)	Cie Plastic Omnium SA	Goldam Sachs	2.264
65.270	Alstom SA	HSBC	59.600	(81.360)	CNP Assurances	Barclays Bank	(2.685)
12.080	Alstom SA	JP Morgan	11.031	(17.510)	CNP Assurances	Credit Suisse	5.972
(7.176)	Amundi SA '144A'	Bank of America Merrill Lynch	5.526	(91.860)	Credit Agricole SA	Bank of America Merrill Lynch	13.981
(6.050)	Amundi SA '144A'	Credit Suisse	8.320	(131.250)	Credit Agricole SA	Barclays Bank	27.435
(23.420)	Amundi SA '144A'	Goldam Sachs	13.502	(20.070)	Credit Agricole SA	Goldam Sachs	123
(60.889)	Amundi SA '144A'	HSBC	83.734	53.810	Danone SA	Barclays Bank	41.439
3.660	Arkema SA	Barclays Bank	(3.060)	21.163	Danone SA	Citibank	16.298
7.202	Arkema SA	Citibank	(6.022)	6.868	Danone SA	Credit Suisse	8.160
27.738	Arkema SA	Credit Suisse	(93.989)	2.673	Danone SA	HSBC	3.176
2.762	Arkema SA	HSBC	(9.359)	466	Danone SA	JP Morgan	554
(5.857)	Atos SE	Bank of America Merrill Lynch	(26.032)	270	Dassault Aviation SA	Bank of America Merrill Lynch	(4.075)
(29.150)	Atos SE	Barclays Bank	(87.870)	4.054	Dassault Aviation SA	Barclays Bank	(22.300)
(22.420)	Atos SE	Goldam Sachs	(99.648)	190	Dassault Aviation SA	Citibank	(1.045)
(36.900)	AXA SA	Bank of America Merrill Lynch	10.932	140	Dassault Aviation SA	Credit Suisse	(5.581)
(121.620)	AXA SA	Barclays Bank	40.809	1.241	Dassault Aviation SA	Goldam Sachs	(24.556)
(24.660)	BioMerieux	Bank of America Merrill Lynch	(118.812)	260	Dassault Aviation SA	HSBC	(10.011)
(57.814)	BioMerieux	Barclays Bank	(159.010)	120	Dassault Aviation SA	JP Morgan	(4.621)
(5.700)	BioMerieux	Goldam Sachs	(34.176)	2.320	Dassault Systemes SE	Bank of America Merrill Lynch	7.657
(29.514)	BioMerieux	HSBC	(245.147)	22.585	Dassault Systemes SE	Barclays Bank	75.783
(7.670)	BNP Paribas SA	Bank of America Merrill Lynch	(2.282)	4.898	Dassault Systemes SE	Credit Suisse	34.487
(97.840)	BNP Paribas SA	Barclays Bank	54.896	38.515	Dassault Systemes SE	HSBC	265.225
(13.200)	BNP Paribas SA	Goldam Sachs	(5.954)	1.060	Dassault Systemes SE	JP Morgan	7.463
(16.860)	BNP Paribas SA	HSBC	(6.121)	(26.760)	Edenred	Goldam Sachs	50.048
(493.413)	Bollere SA	Bank of America Merrill Lynch	89.024	(10.595)	Edenred	HSBC	13.405
(1.203)	Bollere SA	Bank of America Merrill Lynch	294	13.670	Eiffage SA	Bank of America Merrill Lynch	(8.178)
(87.930)	Bollere SA	Barclays Bank	3.289	36.440	Eiffage SA	Barclays Bank	(22.450)
(555.310)	Bollere SA	Citibank	20.771	10.120	Eiffage SA	Citibank	(6.235)
(6.033)	Bollere SA	Citibank	730	28.388	Eiffage SA	Credit Suisse	47.471
(377)	Bollere SA	JP Morgan	41	19.580	Eiffage SA	Goldam Sachs	—
(8.520)	Bouygues SA	Bank of America Merrill Lynch	6.343	11.529	Eiffage SA	JP Morgan	16.249
(15.900)	Bouygues SA	Barclays Bank	(2.974)	(6.511)	Electricite de France SA	Bank of America Merrill Lynch	(1.089)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
France suite				France suite			
(1.150)	Electricite de France SA	Barclays Bank	(53)	246.935	Orange SA	Citibank	46.183
(255.034)	Electricite de France SA	HSBC	(44.331)	179.569	Orange SA	Credit Suisse	140.263
(30.060)	Engie SA	Bank of America		140.100	Orange SA	HSBC	109.433
		Merrill Lynch	(3.759)	57.481	Orange SA	JP Morgan	44.899
(11.600)	Engie SA	Goldam Sachs	(3.645)	(5.280)	Orpea	Citibank	(9.875)
(6.720)	EssilorLuxottica SA	Bank of America		(5.810)	Orpea	Credit Suisse	(19.176)
		Merrill Lynch	(10.123)	(8.275)	Orpea	Goldam Sachs	(21.849)
(46.580)	EssilorLuxottica SA	Barclays Bank	(117.863)	(25.067)	Orpea	HSBC	(82.732)
(29.575)	EssilorLuxottica SA	HSBC	(188.714)	(920)	Pernod Ricard SA	Bank of America	
17.152	Eurazeo SE	Bank of America			Pernod Ricard SA	Merrill Lynch	3.711
		Merrill Lynch	(943)	(900)	Peugeot SA	Barclays Bank	(495)
43.808	Eurazeo SE	Barclays Bank	57.834	72.940	Peugeot SA	Bank of America	
193	Eurazeo SE	Credit Suisse	(64)			Merrill Lynch	(114.766)
39.501	Eurazeo SE	Goldam Sachs	(2.173)	509.160	Peugeot SA	Barclays Bank	(274.475)
(7.768)	Eurofins Scientific SE	Credit Suisse	(176.047)	147.558	Peugeot SA	HSBC	(334.412)
(9.132)	Eurofins Scientific SE	HSBC	(206.959)	3.880	Publicis Groupe SA	Bank of America	
(948)	Eurofins Scientific SE	JP Morgan	(21.485)			Merrill Lynch	2.452
(20.090)	Euronext NV '144A'	Bank of America		74.390	Publicis Groupe SA	Barclays Bank	63.017
		Merrill Lynch	46.681	7.480	Publicis Groupe SA	JP Morgan	3.472
(25.980)	Euronext NV '144A'	Barclays Bank	(10.004)	(2.930)	Remy Cointreau SA	Bank of America	
(46.894)	Eutelsat Communications SA	Bank of America				Merrill Lynch	22.242
		Merrill Lynch	90.799	(12.411)	Remy Cointreau SA	Citibank	28.673
(44.706)	Eutelsat Communications SA	Credit Suisse	90.251	(10.333)	Remy Cointreau SA	Credit Suisse	56.839
				(4.340)	Remy Cointreau SA	Goldam Sachs	26.777
(19.233)	Eutelsat Communications SA	JP Morgan	38.827	(14.469)	Remy Cointreau SA	HSBC	79.590
(71.950)	Faurecia SA	Barclays Bank	(159.103)	(3.073)	Remy Cointreau SA	JP Morgan	16.904
(1.550)	Faurecia SA	HSBC	1.722	(21.400)	Renault SA	Bank of America	
77.330	Getlink SE	Barclays Bank	7.657	(123.530)	Renault SA	Merrill Lynch	17.917
4.714	Hermes International	Bank of America		(43.370)	Rexel SA	Barclays Bank	79.502
		Merrill Lynch	106.561			Bank of America	
7.660	Hermes International	Barclays Bank	197.195	(16.570)	Rexel SA	Merrill Lynch	17.569
5.830	Hermes International	Goldam Sachs	133.409	(24.410)	Rexel SA	Barclays Bank	5.104
2.526	Hermes International	HSBC	85.037	(65.623)	Rubis SCA	Goldam Sachs	3.260
290	Hermes International	JP Morgan	9.763			Bank of America	
(4.967)	Iliad SA	Bank of America		(7.759)	Rubis SCA	Merrill Lynch	186.887
		Merrill Lynch	(12.568)	(79.964)	Rubis SCA	Citibank	9.390
(7.030)	Iliad SA	Barclays Bank	(8.121)	(78.748)	Rubis SCA	Credit Suisse	312.302
(48.609)	Ingenico Group SA	Bank of America		(3.948)	Rubis SCA	Goldam Sachs	224.430
		Merrill Lynch	(14.974)	13.730	Rubis SCA	HSBC	15.419
(24.960)	Ingenico Group SA	Barclays Bank	(12.082)	3.420	Safran SA	Citibank	(9.063)
(13.757)	Ingenico Group SA	Credit Suisse	13.924	25.620	Safran SA	Goldam Sachs	(779)
(5.445)	Ingenico Group SA	HSBC	5.511	33.020	Sanofi	HSBC	88.785
(39.644)	Ipsen SA	Barclays Bank	(224.614)	7.750	Sartorius Stedim Biotech	Barclays Bank	25.066
(2.130)	Ipsen SA	HSBC	(4.921)	7.860	Schneider Electric SE	Barclays Bank	77.588
(60.619)	JCDecaux SA	Bank of America				Bank of America	
		Merrill Lynch	34.679	49.660	Schneider Electric SE	Merrill Lynch	(1.211)
(49.027)	JCDecaux SA	Goldam Sachs	28.047	39.009	Schneider Electric SE	Barclays Bank	87.414
(3.060)	Kering SA	Barclays Bank	(28.952)	(46.503)	SCOR SE	Citibank	68.665
(2.880)	Kering SA	HSBC	(96.320)	(11.462)	SEB SA	Goldam Sachs	(58.323)
69.034	Lagardere SCA	Barclays Bank	—			Bank of America	
10.202	Lagardere SCA	Goldam Sachs	(9.765)	(11.127)	SEB SA	Merrill Lynch	(3.130)
212.062	Lagardere SCA	HSBC	(165.643)	(3.951)	SEB SA	Barclays Bank	(44.069)
5.820	Legrand SA	Bank of America		(6.960)	SEB SA	Citibank	(15.648)
		Merrill Lynch	256	(3.292)	SEB SA	Goldam Sachs	—
4.870	Legrand SA	Barclays Bank	1.929	(175.860)	SES SA	JP Morgan	(7.606)
27.697	Legrand SA	Credit Suisse	34.737			Bank of America	
88.215	Legrand SA	HSBC	110.637	(209.420)	SES SA	Merrill Lynch	186.741
20.223	Legrand SA	JP Morgan	25.363	(3.120)	SES SA	Barclays Bank	101.373
2.050	L'Oreal SA	Bank of America		(74.356)	SES SA	Credit Suisse	16.733
		Merrill Lynch	(5.638)	(97.110)	SES SA	Goldam Sachs	222.912
550	L'Oreal SA	Citibank	2.178	12.670	Societe BIC SA	HSBC	520.823
9.730	L'Oreal SA	HSBC	(56.734)			Bank of America	
(14.460)	LVMH Moet Hennessy Louis Vuitton SE	Barclays Bank	(199.648)	14.710	Societe BIC SA	Merrill Lynch	7.354
		Barclays Bank	68.502	3.160	Societe BIC SA	Barclays Bank	(4.855)
(309.780)	Natixis SA	HSBC	82.977	16.800	Societe BIC SA	Credit Suisse	3.074
(344.398)	Natixis SA	Barclays Bank	25.740	15.829	Societe BIC SA	Goldam Sachs	8.317
137.630	Orange SA	Barclays Bank				HSBC	(73.140)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées
			USD				USD
France suite				Allemagne suite			
(63.440)	Societe Generale SA	Bank of America Merrill Lynch	(10.658)	5.390	Allianz SE	Bank of America Merrill Lynch	(9.191)
(86.110)	Societe Generale SA	Barclays Bank	1.421	11.910	Allianz SE	Barclays Bank	(15.723)
(44.599)	Societe Generale SA	Citibank	736	1.390	Allianz SE	Credit Suisse	(196)
(12.510)	Societe Generale SA	Goldam Sachs	(2.064)	73.316	Allianz SE	HSBC	(137.120)
(31.788)	Societe Generale SA	HSBC	(8.218)	740	Allianz SE	JP Morgan	(1.384)
(67.022)	Societe Generale SA	JP Morgan	(17.328)	44.790	Aroundtown SA	Barclays Bank	17.739
6.160	Sodexo SA	Bank of America Merrill Lynch	(1.355)	42.040	Aroundtown SA	Citibank	16.650
21.370	Sodexo SA	Barclays Bank	(19.984)	51.560	Aroundtown SA	Goldam Sachs	15.769
1.760	Sodexo SA	Goldam Sachs	(387)	20.280	Aroundtown SA	JP Morgan	2.346
7.090	Sodexo SA	HSBC	14.430	(35.364)	Axel Springer SE	Barclays Bank	(23.343)
3.730	Sodexo SA	JP Morgan	5.137	(30.400)	Axel Springer SE	Barclays Bank	—
256.710	STMicroelectronics NV	Barclays Bank	169.452	(1.163)	Axel Springer SE	JP Morgan	(761)
4.320	STMicroelectronics NV	HSBC	3.469	12.080	BASF SE	Bank of America	
35.830	Suez	Bank of America Merrill Lynch	12.220	32.900	BASF SE	Merrill Lynch	(30.168)
42.240	Suez	Barclays Bank	13.476	14.890	BASF SE	Barclays Bank	(52.845)
11.100	Suez	Credit Suisse	1.404	13.620	BASF SE	Credit Suisse	(38.892)
43.350	Suez	Goldam Sachs	14.784	(8.918)	Bayer AG	HSBC	(34.683)
38.680	Suez	HSBC	4.894	(11.960)	Bayer AG	Bank of America Merrill Lynch	16.039
(13.504)	Teleperformance	Bank of America Merrill Lynch	(50.512)	(10.674)	Bayer AG	Barclays Bank	(4.342)
(5.854)	Teleperformance	Credit Suisse	(25.761)	(7.999)	Bayer AG	Citibank	(3.875)
(5.989)	Teleperformance	Goldam Sachs	(22.402)	(31.883)	Bayer AG	Credit Suisse	15.576
(2.531)	Teleperformance	HSBC	(11.138)	(7.430)	Bayerische Motoren Werke AG	JP Morgan	62.085
12.520	TOTAL SA	Bank of America Merrill Lynch	(20.110)	(71.660)	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	6.731
44.250	TOTAL SA	Barclays Bank	(62.799)	(24.104)	Bayerische Motoren Werke AG (Pref)	Barclays Bank	55.186
55.947	TOTAL SA	HSBC	(90.131)	(23.435)	Bayerische Motoren Werke AG (Pref)	Bank of America Merrill Lynch	13.607
4.345	Ubisoft Entertainment SA	Bank of America Merrill Lynch	22.084	(2.620)	Bayerische Motoren Werke AG (Pref)	Barclays Bank	7.735
15.760	Ubisoft Entertainment SA	Barclays Bank	44.733	(200)	Beiersdorf AG	Goldam Sachs	4.756
8.670	Ubisoft Entertainment SA	Credit Suisse	46.547	(10.000)	Beiersdorf AG	Barclays Bank	(550)
(9.623)	Valeo SA	Bank of America Merrill Lynch	(3.705)	24.200	Brenntag AG	Goldam Sachs	(1.650)
(70.130)	Valeo SA	Barclays Bank	(27.004)	31.010	Brenntag AG	Bank of America Merrill Lynch	16.100
(56.728)	Valeo SA	Citibank	(21.843)	3.080	Brenntag AG	Barclays Bank	12.282
(24.680)	Valeo SA	Credit Suisse	(5.702)	21.652	Brenntag AG	Citibank	1.220
(40.843)	Valeo SA	HSBC	(9.436)	24.780	Brenntag AG	Credit Suisse	5.955
(24.752)	Valeo SA	JP Morgan	(5.718)	5.184	Brenntag AG	Goldam Sachs	20.011
116.450	Veolia Environnement SA	Barclays Bank	60.213	9.810	Brenntag AG	HSBC	1.426
58.740	Veolia Environnement SA	Goldam Sachs	27.142	7.650	Brenntag AG	JP Morgan	1.020
107.080	Veolia Environnement SA	HSBC	61.258	(253.650)	Carl Zeiss Meditec AG	Barclays Bank	36.189
29.110	Vinci SA	Barclays Bank	(23.058)	(415.110)	Commerzbank AG	Bank of America Merrill Lynch	(17.284)
36.036	Vivendi SA	Bank of America Merrill Lynch	5.550	(117.760)	Commerzbank AG	Barclays Bank	(15.527)
290.310	Vivendi SA	Barclays Bank	—	(431.326)	Commerzbank AG	Goldam Sachs	(15.360)
40.730	Vivendi SA	Credit Suisse	3.137	(3.610)	Continental AG	HSBC	145.679
84.150	Vivendi SA	Goldam Sachs	12.961	(7.610)	Continental AG	Bank of America Merrill Lynch	22.479
14.993	Vivendi SA	HSBC	1.155	(5.226)	Continental AG	Barclays Bank	21.098
4.714	Wendel SA	Bank of America Merrill Lynch	(4.340)	(3.430)	Continental AG	Credit Suisse	70.142
760	Wendel SA	Barclays Bank	(1.254)	16.600	Covestro AG '144A'	Goldam Sachs	21.358
1.760	Wendel SA	Goldam Sachs	(3.047)	(24.490)	Daimler AG	Bank of America Merrill Lynch	(38.716)
2.390	Wendel SA	HSBC	(3.155)	(334.860)	Daimler AG	Barclays Bank	(19.668)
(76.430)	Worldline SA/France '144A'	Barclays Bank	(235.436)	(250)	Daimler AG	HSBC	561
(21.282)	Worldline SA/France '144A'	Credit Suisse	(83.118)	(22.950)	Delivery Hero SE	Bank of America Merrill Lynch	(109.326)
(13.161)	Worldline SA/France '144A'	HSBC	(51.401)	(35.991)	Delivery Hero SE	Barclays Bank	(117.995)
			1.488.775				
Allemagne							
(106.989)	1&1 Drillisch AG	Bank of America Merrill Lynch	21.187	(334.860)	Daimler AG	Barclays Bank	228.406
(23.990)	1&1 Drillisch AG	Barclays Bank	32.727	(250)	Daimler AG	HSBC	561
(176.602)	1&1 Drillisch AG	JP Morgan	37.924	(22.950)	Delivery Hero SE	Bank of America Merrill Lynch	(109.326)
19.553	adidas AG	Barclays Bank	264.588	(35.991)	Delivery Hero SE	Barclays Bank	(117.995)
11.616	adidas AG	Credit Suisse	169.965				
8.670	adidas AG	HSBC	126.859				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Allemagne suite				Allemagne suite			
(212.730)	Delivery Hero SE	HSBC	(915.076)	7.070	Hannover Rueck SE	Barclays Bank	17.890
(191.246)	Deutsche Bank AG	Bank of America		1.054	Hannover Rueck SE	Credit Suisse	3.595
		Merrill Lynch	842	4.340	Hannover Rueck SE	Goldam Sachs	3.902
(394.330)	Deutsche Bank AG	Barclays Bank	48.588	17.728	Hannover Rueck SE	HSBC	60.461
(43.969)	Deutsche Bank AG	Citibank	5.418	1.360	Hannover Rueck SE	JP Morgan	2.158
(205.840)	Deutsche Bank AG	Goldam Sachs	906	(14.422)	Hapag-Lloyd AG	JP Morgan	(93.612)
(1.547.001)	Deutsche Bank AG	HSBC	561.638	(40.733)	Hapag-Lloyd AG '144A'	Bank of America	
(83.165)	Deutsche Bank AG	JP Morgan	30.193			Merrill Lynch	183.780
(16.950)	Deutsche Boerse AG	Barclays Bank	(48.484)	(10.095)	Hapag-Lloyd AG '144A'	Barclays Bank	8.885
(1.390)	Deutsche Boerse AG	Goldam Sachs	(3.441)	(6.880)	Hapag-Lloyd AG '144A'	HSBC	(44.657)
(28.612)	Deutsche Boerse AG	HSBC	(124.336)	28.710	HeidelbergCement AG	Bank of America	
6	Deutsche EuroShop AG	HSBC	(4)			Merrill Lynch	8.212
(64.270)	Deutsche Lufthansa AG	Barclays Bank	4.242	93.745	HeidelbergCement AG	Barclays Bank	4.125
200.134	Deutsche Post AG	Bank of America		11.257	HeidelbergCement AG	Credit Suisse	27.246
		Merrill Lynch	(109.927)	34.580	HeidelbergCement AG	Goldam Sachs	9.891
109.800	Deutsche Post AG	Barclays Bank	(7.248)	14.268	HeidelbergCement AG	HSBC	34.533
18.730	Deutsche Post AG	Credit Suisse	12.945	11.873	HeidelbergCement AG	JP Morgan	28.737
56.140	Deutsche Post AG	Goldam Sachs	(30.264)	25.726	Hella GmbH & Co KGaA	Barclays Bank	28.302
107.690	Deutsche Post AG	HSBC	122.233	26.602	Hella GmbH & Co KGaA	HSBC	1.756
167.070	Deutsche Telekom AG	Bank of America		10.295	Henkel AG & Co KGaA	Bank of America	
		Merrill Lynch	15.439			Merrill Lynch	5.097
507.470	Deutsche Telekom AG	Barclays Bank	100.493	4.990	Henkel AG & Co KGaA	Barclays Bank	5.764
223.804	Deutsche Telekom AG	Citibank	44.319	58	Henkel AG & Co KGaA	Goldam Sachs	29
588.619	Deutsche Telekom AG	Credit Suisse	(104.906)	2.729	Henkel AG & Co KGaA	HSBC	(2.402)
151.990	Deutsche Telekom AG	Goldam Sachs	14.046	8.030	Henkel AG & Co KGaA	Bank of America	
7.730	Deutsche Wohnen SE	Goldam Sachs	8.419		(Pref)	Merrill Lynch	6.426
12.840	DWS Group GmbH & Co KGaA '144A'	Bank of America		96.360	Henkel AG & Co KGaA		
		Merrill Lynch	(2.849)		(Pref)	Barclays Bank	156.895
4.458	DWS Group GmbH & Co KGaA '144A'	Goldam Sachs	(1.030)	11.000	Henkel AG & Co KGaA		
		Bank of America			(Pref)	HSBC	7.745
(126.280)	E.ON SE	Bank of America		5.306	Hochtief AG	Bank of America	
		Merrill Lynch	(58.965)			Merrill Lynch	1.167
(467.670)	E.ON SE	Barclays Bank	(250.565)	28.428	Hochtief AG	Citibank	100.080
(5)	E.ON SE	JP Morgan	(4)	3.130	Hochtief AG	Credit Suisse	4.625
6.390	Evonik Industries AG	Bank of America		22.588	Hochtief AG	HSBC	(42.245)
		Merrill Lynch	2.109	59.279	HOCHTIEF AG	Barclays Bank	208.691
51.691	Evonik Industries AG	Credit Suisse	6.255	7.040	HOCHTIEF AG	Goldam Sachs	1.549
6.030	Evonik Industries AG	Goldam Sachs	1.990	59.490	Hugo Boss AG	Barclays Bank	62.830
160.773	Evonik Industries AG	HSBC	19.456	4.870	Hugo Boss AG	Citibank	5.143
6.093	Fielmann AG	Goldam Sachs	(5.418)	9.960	Hugo Boss AG	Credit Suisse	28.671
19.570	Fraport AG Frankfurt Airport Services Worldwide	Bank of America		6.990	Hugo Boss AG	Goldam Sachs	7.229
		Merrill Lynch	20.828	45.220	Hugo Boss AG	HSBC	150.739
36.294	Fraport AG Frankfurt Airport Services Worldwide	Barclays Bank	(18.367)	5.140	Hugo Boss AG	JP Morgan	6.111
7.870	Fraport AG Frankfurt Airport Services Worldwide	Citibank	(3.983)	(13.060)	Infineon Technologies AG	Bank of America	
4.110	Fraport AG Frankfurt Airport Services Worldwide	Credit Suisse	15.464	(127.010)	Infineon Technologies AG	Merrill Lynch	2.184
23.828	Fraport AG Frankfurt Airport Services Worldwide	Goldam Sachs	50.856	(74.939)	Infineon Technologies AG	Barclays Bank	(39.683)
12.110	Fresenius Medical Care AG & Co KGaA	Bank of America		(23.860)	Infineon Technologies AG	Credit Suisse	(52.270)
		Merrill Lynch	13.056	(18.138)	Infineon Technologies AG	Goldam Sachs	3.990
13.530	Fresenius Medical Care AG & Co KGaA	Barclays Bank	4.168	21.340	K+S AG	HSBC	(12.651)
9.770	Fresenius SE & Co KGaA	Barclays Bank	6.557	41.110	K+S AG	Bank of America	(22.773)
12.480	Fresenius SE & Co KGaA	Credit Suisse	16.339	11.370	K+S AG	Merrill Lynch	(7.010)
(33.683)	FUCHS PETROLUB SE (Pref)	Barclays Bank	3.706	18.620	K+S AG	Citibank	(1.939)
(10)	FUCHS PETROLUB SE (Pref)	HSBC	18	59.090	K+S AG	Goldam Sachs	(4.488)
(6.930)	GEA Group AG	Bank of America		(3.670)	KION Group AG	HSBC	(189.498)
		Merrill Lynch	(2.537)	(12.542)	KION Group AG	Barclays Bank	(3.553)
(5.530)	GEA Group AG	Barclays Bank	(4.259)	(17.148)	KION Group AG	Citibank	(12.142)
(54)	Grenke AG	Bank of America		(27.053)	KION Group AG	Credit Suisse	(18.111)
		Merrill Lynch	416	26.260	Knorr-Bremse AG	HSBC	(28.572)
(10.242)	Grenke AG	Barclays Bank	23.099	1.830	Knorr-Bremse AG	Barclays Bank	56.046
(412)	Grenke AG	Credit Suisse	2.561	5.380	Knorr-Bremse AG	Citibank	3.906
(40.163)	Grenke AG	HSBC	249.647	23.220	Knorr-Bremse AG	Credit Suisse	(10.476)
(27.960)	Grenke AG	JP Morgan	173.795	1.830	Knorr-Bremse AG	Goldam Sachs	36.019
				15.455	Lanxess AG	HSBC	4.834
				2.980	Lanxess AG	Barclays Bank	(5.101)
				8.520	Lanxess AG	Citibank	(984)
				(3.770)	LEG Immobilien AG	JP Morgan	(14.060)
						Barclays Bank	(7.880)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Allemagne suite				Allemagne suite			
(1.970)	LEG Immobilien AG	HSBC	(3.034)	(3.630)	SAP SE	Bank of America	
20.563	Merck KGaA	Bank of America				Merrill Lynch	(5.508)
		Merrill Lynch	(38.458)	(3.690)	SAP SE	Barclays Bank	(2.923)
65.450	Merck KGaA	Barclays Bank	(21.601)	(4.873)	Sartorius AG (Pref)	Bank of America	
1.570	Merck KGaA	Citibank	(518)			Merrill Lynch	(60.580)
2.090	Merck KGaA	Credit Suisse	(7.473)	(4.622)	Sartorius AG (Pref)	HSBC	(43.730)
11.340	Merck KGaA	Goldam Sachs	(23.214)	24.547	Scout24 AG '144A'	Bank of America	
3.840	Merck KGaA	HSBC	(13.730)			Merrill Lynch	118.311
1.950	Merck KGaA	JP Morgan	(6.972)	52.740	Scout24 AG '144A'	Barclays Bank	223.384
11.500	Metro AG	Bank of America		8.400	Scout24 AG '144A'	Credit Suisse	39.737
		Merrill Lynch	(1.771)	21.614	Scout24 AG '144A'	Goldam Sachs	107.004
115.730	Metro AG	Barclays Bank	(10.186)	21.640	Scout24 AG '144A'	HSBC	102.371
113.888	Metro AG	HSBC	(31.950)	6.100	Siemens AG	HSBC	20.401
20.350	Muenchener			11.150	Siemens Healthineers AG '144A'	Bank of America	
	Rueckversicherungs- Gesellschaft AG in Muenchen	Barclays Bank	138.806	8.510	Siemens Healthineers AG '144A'	Goldam Sachs	7.209
6.920	Muenchener			6.690	Siemens Healthineers AG '144A'	HSBC	5.284
	Rueckversicherungs- Gesellschaft AG in Muenchen	Goldam Sachs	35.781	5.090	Siemens Healthineers AG '144A'	JP Morgan	4.571
10.475	Muenchener			(138.059)	Societe Generale SA	Bank of America	
	Rueckversicherungs- Gesellschaft AG in Muenchen	HSBC	88.735	(195.562)	Societe Generale SA	Merrill Lynch	(81.259)
2.379	Muenchener			(3.030)	Societe Generale SA	Credit Suisse	(45.181)
	Rueckversicherungs- Gesellschaft AG in Muenchen	JP Morgan	20.153	(15.813)	Suedzucker AG	Goldam Sachs	(1.783)
(21.820)	Nemetschek SE	Barclays Bank	2.401	(32.192)	Suedzucker AG	HSBC	(15.135)
(3.236)	Nemetschek SE	Goldam Sachs	1.319	(2.269)	Symrise AG	JP Morgan	(30.812)
(52.373)	OSRAM Licht AG	Bank of America		(4.432)	Symrise AG	Credit Suisse	(5.741)
		Merrill Lynch	57.618	(25.900)	Talanx AG	JP Morgan	(11.214)
(36.320)	OSRAM Licht AG	Barclays Bank	41.955	(9.970)	Talanx AG	Barclays Bank	(14.817)
(820)	OSRAM Licht AG	Citibank	947	(14.740)	Talanx AG	Citibank	(5.704)
(37.239)	OSRAM Licht AG	JP Morgan	47.428	264.040	Telefonica Deutschland Holding AG	HSBC	(18.486)
(15.520)	Porsche Automobil Holding SE (Pref)	Bank of America				Bank of America	
(97.620)	Porsche Automobil Holding SE (Pref)	Merrill Lynch	10.424	331.150	Telefonica Deutschland Holding AG	Merrill Lynch	1.444
19.700	Puma SE	Barclays Bank	(27.923)	69.940	Telefonica Deutschland Holding AG	Barclays Bank	22.223
(1.010)	Qiagen NV	Barclays Bank	45.513	106.520	Telefonica Deutschland Holding AG	Citibank	4.694
(10.970)	QIAGEN NV	JP Morgan	(11.356)	195.940	Telefonica Deutschland Holding AG	Credit Suisse	1.014
		Bank of America		87.140	Telefonica Deutschland Holding AG	Goldam Sachs	(2.371)
(26.030)	QIAGEN NV	Merrill Lynch	(57.447)	(161.454)	thyssenkrupp AG	HSBC	(1.450)
(53.180)	QIAGEN NV	Goldam Sachs	(136.312)	(240.780)	thyssenkrupp AG	Bank of America	
(680)	Rational AG	HSBC	(597.931)	(194.021)	thyssenkrupp AG	Merrill Lynch	314.394
		Bank of America		(100.149)	thyssenkrupp AG	Barclays Bank	135.096
(1.879)	Rational AG	Merrill Lynch	11.964	(304.694)	thyssenkrupp AG	Credit Suisse	463.191
(1.000)	Rational AG	Barclays Bank	7.235	(14.540)	Uniper SE	HSBC	239.088
(1.010)	Rational AG	HSBC	22.553			JP Morgan	687.651
7.260	Rheinmetall AG	JP Morgan	22.779			Bank of America	
		Bank of America		(48.324)	Uniper SE	Merrill Lynch	(19.035)
35.060	Rheinmetall AG	Merrill Lynch	(35.712)	(17.220)	Uniper SE	Barclays Bank	15.949
1.390	Rheinmetall AG	Barclays Bank	83.314	(21.982)	Uniper SE	Credit Suisse	(24.249)
5.710	Rheinmetall AG	Citibank	3.303	(25.587)	Uniper SE	Goldam Sachs	(28.778)
6.290	Rheinmetall AG	Credit Suisse	(48.307)	(15.605)	Uniper SE	HSBC	(36.031)
3.540	Rheinmetall AG	Goldam Sachs	(42.834)		United Internet AG	Bank of America	
3.880	Rheinmetall AG	HSBC	(29.949)	(19.735)	United Internet AG	Merrill Lynch	(9.442)
17.527	RTL Group SA	JP Morgan	(32.825)	(16.048)	United Internet AG	Citibank	(14.764)
78.583	RTL Group SA	Barclays Bank	15.812	(30.786)	United Internet AG	Credit Suisse	(20.480)
56.448	RTL Group SA	Goldam Sachs	(25.936)	(17.900)	United Internet AG	Deutsche Bank	(18.628)
29.280	RWE AG	HSBC	(132.897)	(52.036)	United Internet AG	Goldam Sachs	(10.831)
		Bank of America		(34.694)	United Internet AG	HSBC	(66.407)
48.700	RWE AG	Merrill Lynch	41.232	9.450	United Internet AG	JP Morgan	(44.276)
5.850	RWE AG	Barclays Bank	32.146	(3.890)	Volkswagen AG (Pref)	Barclays Bank	(12.476)
32.310	RWE AG	Goldam Sachs	4.405		Vonovia SE	Bank of America	
8.370	RWE AG	HSBC	28.792	(41.880)	Vonovia SE	Merrill Lynch	(2.311)
		JP Morgan	4.782			Barclays Bank	(17.047)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Allemagne suite				Hong Kong suite			
(4.970)	Vonovia SE	Goldam Sachs	2.196	(3.173)	FIH Mobile Ltd	JP Morgan	(73)
(26.130)	Wacker Chemie AG	Bank of America		(120.000)	First Pacific Co Ltd	Citibank	1.686
		Merrill Lynch	22.572	(140.000)	First Pacific Co Ltd	HSBC	2.861
(71.707)	Wacker Chemie AG	JP Morgan	646.885	(820.000)	First Pacific Co Ltd	JP Morgan	16.760
(4.580)	Wirecard AG	Barclays Bank	(10.077)	(849.000)	FIT Hon Teng Ltd '144A'	Goldam Sachs	65.071
(13.175)	Wirecard AG	Citibank	(28.989)	(848.000)	Galaxy Entertainment		
(1.560)	Wirecard AG	Credit Suisse	(5.406)		Group Ltd	Barclays Bank	173.319
(5.710)	Wirecard AG	HSBC	(19.788)	(244.000)	Galaxy Entertainment		
(15.640)	Wirecard AG	JP Morgan	(45.453)		Group Ltd	Citibank	49.870
(37.123)	Zalando SE	Credit Suisse	(74.739)	(192.000)	Galaxy Entertainment		
(63.851)	Zalando SE	JP Morgan	(128.550)		Group Ltd	Goldam Sachs	40.644
(13.330)	Zalando SE '144A'	Bank of America		(31.000)	Galaxy Entertainment		
		Merrill Lynch	(6.895)		Group Ltd	HSBC	16.038
(4.650)	Zalando SE '144A'	Barclays Bank	(4.706)	(497)	GOME Retail Holdings Ltd	JP Morgan	2
(49.369)	Zalando SE '144A'	Goldam Sachs	(20.096)	(457.000)	Guotai Junan International		
					Holdings Ltd	Citibank	(1.751)
			2.767.618	(2.726.000)	Guotai Junan International		
					Holdings Ltd	Credit Suisse	31.340
				(8.471.469)	Haitong International		
(430.100)	ASM Pacific Technology Ltd	Goldam Sachs	104.389		Securities Group Ltd	Citibank	21.643
(24.200)	ASM Pacific Technology Ltd	HSBC	4.328	181.000	Hang Lung Group Ltd	Barclays Bank	(2.775)
(155.600)	Bank of East Asia Ltd/The	Barclays Bank	3.578	106.000	Hang Lung Group Ltd	Credit Suisse	(6.772)
(591.400)	Bank of East Asia Ltd/The	Citibank	13.598	184.000	Hang Lung Group Ltd	Goldam Sachs	(5.210)
(334.825)	Bank of East Asia Ltd/The	Goldam Sachs	14.542	66.000	Hang Lung Group Ltd	JP Morgan	(2.379)
(235.600)	Bank of East Asia Ltd/The	HSBC	41.532	400.000	Hang Lung Properties Ltd	Barclays Bank	(4.088)
(92.199)	Bank of East Asia Ltd/The	JP Morgan	16.253	201.000	Hang Lung Properties Ltd	Credit Suisse	(29.271)
218.000	BOC Hong Kong Holdings			418.000	Hang Lung Properties Ltd	HSBC	(60.871)
	Ltd	Barclays Bank	(5.570)	255.000	Hang Seng Bank Ltd	Barclays Bank	(39.089)
1.165.000	BOC Hong Kong Holdings			14.500	Hang Seng Bank Ltd	Citibank	(2.223)
	Ltd	Credit Suisse	(238.109)	12.900	Hang Seng Bank Ltd	Credit Suisse	(17.138)
681.000	BOC Hong Kong Holdings			67.000	Hang Seng Bank Ltd	Goldam Sachs	(17.562)
	Ltd	HSBC	(139.186)	87.600	Hang Seng Bank Ltd	HSBC	(116.377)
739.900	Budweiser Brewing Co			(439.500)	Health & Happiness H&H		
	APAC Ltd '144A'	Barclays Bank	(132.322)		International Holdings Ltd	Citibank	(193.690)
341.200	Budweiser Brewing Co			(181.500)	Health & Happiness H&H		
	APAC Ltd '144A'	Goldam Sachs	(69.662)		International Holdings Ltd	Credit Suisse	20.866
108.400	Budweiser Brewing Co			(146.500)	Health & Happiness H&H		
	APAC Ltd '144A'	HSBC	(9.001)		International Holdings Ltd	Goldam Sachs	(52.765)
109.100	Budweiser Brewing Co			(7.000)	Health & Happiness H&H		
	APAC Ltd '144A'	JP Morgan	(9.059)		International Holdings Ltd	HSBC	805
156.000	Cafe de Coral Holdings Ltd	Citibank	2.391	(5.000)	Health & Happiness H&H		
332.000	Cafe de Coral Holdings Ltd	Credit Suisse	(76.338)		International Holdings Ltd	JP Morgan	575
238.000	Cafe de Coral Holdings Ltd	Goldam Sachs	6.080	163.000	Henderson Land		
338.000	Cafe de Coral Holdings Ltd	JP Morgan	(77.718)		Development Co Ltd	HSBC	(38.520)
(132.000)	Cathay Pacific Airways Ltd	Barclays Bank	(10.117)	(1.330.000)	Hong Kong & China Gas		
(1.000)	Cathay Pacific Airways Ltd	Citibank	(77)		Co Ltd	Barclays Bank	13.592
(745.000)	Cathay Pacific Airways Ltd	Goldam Sachs	(60.907)	(1.370.600)	Hong Kong & China Gas		
816	Cathay Pacific Airways Ltd	JP Morgan	31		Co Ltd	Citibank	14.007
(866)	China Everbright Bank Co			(1.584.700)	Hong Kong & China Gas		
	Ltd 'H'	Citibank	15		Co Ltd	HSBC	101.215
(1.401.800)	Chow Tai Fook Jewellery			(21.600)	Hong Kong Exchanges &		
	Group Ltd	Goldam Sachs	(112.812)		Clearing Ltd	Citibank	(3.863)
58.000	CK Asset Holdings Ltd	Barclays Bank	(5.557)	(122.800)	Hong Kong Exchanges &		
62.500	CK Asset Holdings Ltd	Citibank	(5.988)		Clearing Ltd	Goldam Sachs	(100.394)
181.000	CK Asset Holdings Ltd	Credit Suisse	(61.754)	312.000	Hysan Development Co Ltd	Barclays Bank	23.913
22.500	CK Asset Holdings Ltd	Goldam Sachs	575	301.000	Hysan Development Co Ltd	Citibank	23.070
753.500	CK Asset Holdings Ltd	HSBC	(322.447)	235.000	Hysan Development Co Ltd	Credit Suisse	(30.635)
98.500	CK Asset Holdings Ltd	JP Morgan	(42.151)	155.000	Hysan Development Co Ltd	Goldam Sachs	(19.385)
86.500	CK Hutchison Holdings Ltd	Barclays Bank	(7.182)	105.000	Hysan Development Co Ltd	HSBC	(23.472)
19.500	CK Hutchison Holdings Ltd	Credit Suisse	(10.088)	252.000	Hysan Development Co Ltd	JP Morgan	(42.741)
28.500	CK Hutchison Holdings Ltd	Goldam Sachs	546	(176.500)	Johnson Electric Holdings Ltd	Citibank	6.313
189.000	CK Hutchison Holdings Ltd	HSBC	(97.779)	(89.000)	Kerry Logistics Network Ltd	Goldam Sachs	1.592
80.000	CK Hutchison Holdings Ltd	JP Morgan	(26.761)	330.000	Kerry Properties Ltd	Barclays Bank	(25.293)
558.500	CLP Holdings Ltd	Barclays Bank	35.672	59.000	Kerry Properties Ltd	Credit Suisse	(4.305)
24.000	CLP Holdings Ltd	Goldam Sachs	1.380	184.000	Kerry Properties Ltd	Goldam Sachs	8.227
91.500	CLP Holdings Ltd	HSBC	(35.649)	(9.752.000)	Li & Fung Ltd	Citibank	24.915
(7.287.000)	FIH Mobile Ltd	Citibank	(102.393)	(4.378.000)	Li & Fung Ltd	Goldam Sachs	(27.962)
(687.000)	FIH Mobile Ltd	Credit Suisse	(15.796)	(1.578.000)	Li & Fung Ltd	JP Morgan	6.047
(7.442.000)	FIH Mobile Ltd	Goldam Sachs	(171.117)				
(2.370.000)	FIH Mobile Ltd	HSBC	(54.494)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées USD				Plus-values/ (moins-values) nettes non réalisées USD
Nombre	Description	Contrepartie		Nombre	Description	Contrepartie	
Hong Kong suite				Hong Kong suite			
504.000	Lifestyle International Holdings Ltd	Citibank	22.533	12.000	Sun Hung Kai Properties Ltd	Citibank	4.599
380.000	Lifestyle International Holdings Ltd	Goldam Sachs	37.862	38.500	Sun Hung Kai Properties Ltd	Credit Suisse	(33.443)
109.000	Lifestyle International Holdings Ltd	HSBC	(2.228)	198.000	Sun Hung Kai Properties Ltd	HSBC	(171.990)
169.500	Lifestyle International Holdings Ltd	JP Morgan	(3.464)	153.000	Swire Pacific Ltd 'A'	Barclays Bank	12.704
(818.000)	Melco International Development Ltd	Goldam Sachs	41.797	307.500	Swire Pacific Ltd 'A'	Citibank	25.532
(538.000)	Melco International Development Ltd	HSBC	82.469	92.000	Swire Pacific Ltd 'A'	Credit Suisse	(45.254)
(310.800)	MGM China Holdings Ltd	Bank of America Merrill Lynch	8.734	17.500	Swire Pacific Ltd 'A'	Goldam Sachs	4.583
(2.643.329)	MGM China Holdings Ltd	Citibank	(27.013)	223.500	Swire Pacific Ltd 'A'	HSBC	(177.010)
(1.319.600)	MGM China Holdings Ltd	Credit Suisse	107.883	98.000	Swire Pacific Ltd 'A'	JP Morgan	(77.615)
(668.000)	MGM China Holdings Ltd	Goldam Sachs	18.773	(91.400)	Swire Properties Ltd	Bank of America	(17.513)
(440.800)	MGM China Holdings Ltd	JP Morgan	36.037	(12.800)	Swire Properties Ltd	Citibank	(30.310)
(685.750)	Minth Group Ltd	Citibank	70.079	(381.000)	Techtronic Industries Co Ltd	Barclays Bank	17.034
(392.000)	Minth Group Ltd	Goldam Sachs	77.939	(736.000)	Techtronic Industries Co Ltd	Goldam Sachs	2.904
(322.000)	Minth Group Ltd	HSBC	90.492	(75.500)	Techtronic Industries Co Ltd	HSBC	36.649
(1.000.786)	Minth Group Ltd	JP Morgan	281.251	(604.000)	Vitasoy International Holdings Ltd	Barclays Bank	(165.884)
71.000	MTR Corp Ltd	Barclays Bank	9.523	(338.000)	Vitasoy International Holdings Ltd	Goldam Sachs	79.469
(109)	MTR Corp Ltd	HSBC	16	(46.000)	Vitasoy International Holdings Ltd	HSBC	21.154
182.000	NagaCorp Ltd	Barclays Bank	(1.860)	100.900	VTech Holdings Ltd	Citibank	(23.845)
1.462.000	NagaCorp Ltd	Citibank	(14.941)	59.500	VTech Holdings Ltd	Credit Suisse	19.381
454.000	NagaCorp Ltd	Credit Suisse	(34.797)	3.400	VTech Holdings Ltd	Goldam Sachs	(956)
354.000	NagaCorp Ltd	Goldam Sachs	2.713	16.700	VTech Holdings Ltd	HSBC	5.440
114.000	NagaCorp Ltd	HSBC	(8.737)	114.000	VTech Holdings Ltd	JP Morgan	37.134
90.000	NagaCorp Ltd	JP Morgan	(6.898)	(427.000)	WH Group Ltd '144A'	Citibank	8.727
124.000	New World Development Co Ltd	Barclays Bank	(1.901)	(962.000)	WH Group Ltd '144A'	Goldam Sachs	47.811
(253.000)	NWS Holdings Ltd	Citibank	5.817	(331.500)	WH Group Ltd '144A'	HSBC	29.219
(2.290.000)	NWS Holdings Ltd	Goldam Sachs	211.517	952.000	Wharf Holdings Ltd/The	Barclays Bank	60.805
(50.000)	NWS Holdings Ltd	JP Morgan	10.347	93.000	Wharf Holdings Ltd/The	Citibank	5.940
1.110.000	PCCW Ltd	Barclays Bank	18.433	128.000	Wharf Holdings Ltd/The	Credit Suisse	12.775
782.000	PCCW Ltd	Credit Suisse	3.591	430.000	Wharf Holdings Ltd/The	Goldam Sachs	39.813
1.233.000	PCCW Ltd	HSBC	—	88.000	Wharf Holdings Ltd/The	JP Morgan	(3.148)
(1.000)	PICC Property & Casualty Co Ltd 'H'	JP Morgan	138	183.000	Wharf Real Estate Investment Co Ltd	HSBC	(70.130)
56.500	Power Assets Holdings Ltd	Credit Suisse	(12.270)	213.000	Wheelock & Co Ltd	Barclays Bank	1.360
552.500	Power Assets Holdings Ltd	Goldam Sachs	10.587	178.000	Wheelock & Co Ltd	Citibank	1.137
72.500	Power Assets Holdings Ltd	HSBC	(15.744)	278.000	Wheelock & Co Ltd	Credit Suisse	(19.101)
68.000	Power Assets Holdings Ltd	JP Morgan	(14.767)	27.000	Wheelock & Co Ltd	Goldam Sachs	2.587
(400.500)	PRADA SpA	Barclays Bank	(97.204)	463.000	Wheelock & Co Ltd	HSBC	(58.686)
(162.700)	PRADA SpA	Citibank	(39.489)	63.000	Wheelock & Co Ltd	JP Morgan	(8.852)
(353.500)	PRADA SpA	Goldam Sachs	(76.766)	151.600	Wynn Macau Ltd	Barclays Bank	3.873
(521.500)	PRADA SpA	HSBC	(196.520)	600.000	Wynn Macau Ltd	HSBC	(19.928)
(66.300)	PRADA SpA	JP Morgan	(24.984)	(1.600)	Xinyi Energy Holdings Ltd	Citibank	14
53.600	Sands China Ltd	Barclays Bank	(2.054)	(2.310.000)	Xinyi Glass Holdings Ltd	Citibank	67.869
158.800	Sands China Ltd	Citibank	(6.086)	(3.386.000)	Xinyi Glass Holdings Ltd	Goldam Sachs	(4.325)
333.600	Sands China Ltd	Credit Suisse	(153.412)	(586.000)	Yue Yuen Industrial Holdings Ltd	Citibank	18.714
592.000	Sands China Ltd	HSBC	(272.241)	(414.000)	Yue Yuen Industrial Holdings Ltd	Goldam Sachs	(27.231)
231.600	Sands China Ltd	JP Morgan	(106.505)	(1.268.000)	Yue Yuen Industrial Holdings Ltd	HSBC	(72.889)
(11)	Semiconductor Manufacturing International Corp [™]	JP Morgan	—	(445.500)	Yue Yuen Industrial Holdings Ltd	JP Morgan	(25.609)
(794.000)	Shangri-La Asia Ltd	Goldam Sachs	—				(2.278.066)
(294.000)	Shangri-La Asia Ltd	JP Morgan	7.136	Italie			
(145)	Shenzhen International Holdings Ltd	JP Morgan	8	1.737.923	A2A SpA	Bank of America Merrill Lynch	(93.687)
(692.000)	Sino Land Co Ltd	Citibank	(15.911)	847.664	A2A SpA	Citibank	5.129
(1.500.000)	Sino Land Co Ltd	Goldam Sachs	(103.470)	1.919.195	A2A SpA	Credit Suisse	(180.525)
(46.000)	Sino Land Co Ltd	JP Morgan	2.350	2.161.291	A2A SpA	JP Morgan	(203.297)
(1)	Sisram Medical Ltd '144A' [™]	JP Morgan	—	(186.380)	Amplifon SpA	HSBC	(553.624)
(167.000)	SJM Holdings Ltd	Barclays Bank	3.627	46.420	Assicurazioni Generali SpA	Bank of America Merrill Lynch	(28.599)
(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				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Italie suite				Italie suite			
59.143	Assicurazioni Generali SpA	Credit Suisse	(37.088)	(17.460)	FinecoBank Banca Fineco SpA	JP Morgan	(7.299)
422.059	Assicurazioni Generali SpA	HSBC	(264.667)	241.931	Hera SpA	Bank of America Merrill Lynch	12.243
(22.280)	Atlantia SpA	Barclays Bank	33.826	114.568	Hera SpA	Citibank	7.563
(56.765)	Atlantia SpA	HSBC	167.366	627.709	Hera SpA	Deutsche Bank	31.766
6	Autogrill SpA	Citibank	3	433.355	Hera SpA	HSBC	85.816
3	Autogrill SpA	JP Morgan	2	175.960	Hera SpA	JP Morgan	34.845
340.100	Banca Mediolanum SpA	Bank of America Merrill Lynch	188.366	(94.198)	Infrastrutture Wireless Italiane SpA	Bank of America Merrill Lynch	(14.394)
227.850	Banca Mediolanum SpA	Barclays Bank	32.587	(327.182)	Infrastrutture Wireless Italiane SpA '144A'	Barclays Bank	(122.383)
35.550	Banca Mediolanum SpA	JP Morgan	24.525	(54.011)	Infrastrutture Wireless Italiane SpA '144A'	Goldam Sachs	(10.880)
(476.830)	Banco BPM SpA	Barclays Bank	32.000	(112.600)	Infrastrutture Wireless Italiane SpA '144A'	HSBC	(42.118)
(315.339)	Banco BPM SpA	Credit Suisse	17.346	(789.040)	Intesa Sanpaolo SpA	Barclays Bank	31.684
(1.865.362)	Banco BPM SpA	Goldam Sachs	15.931	357.870	Italgas SpA	Credit Suisse	(61.419)
(222.020)	Banco BPM SpA	JP Morgan	12.213	518.353	Italgas SpA	HSBC	(88.962)
56.940	Buzzi Unicem SpA	Bank of America Merrill Lynch	(31.429)	195.333	Italgas SpA	JP Morgan	(33.524)
63.640	Buzzi Unicem SpA	Barclays Bank	(21.004)	468.357	Mediaset SpA	Bank of America Merrill Lynch	51.526
17.510	Buzzi Unicem SpA	Citibank	(5.779)	83.150	Mediaset SpA	Barclays Bank	4.940
7.849	Buzzi Unicem SpA	Credit Suisse	4.318	1.026.609	Mediaset SpA	Citibank	60.989
14.355	Buzzi Unicem SpA	Deutsche Bank	(8.054)	337.373	Mediaset SpA	Credit Suisse	20.043
23.990	Buzzi Unicem SpA	Goldam Sachs	(13.460)	63.730	Mediaset SpA	Goldam Sachs	9.211
25.607	Buzzi Unicem SpA	JP Morgan	6.999	851.417	Mediaset SpA	HSBC	50.581
(71.437)	CNH Industrial NV	Bank of America Merrill Lynch	29.210	24.081	Mediaset SpA	JP Morgan	1.431
(50.160)	CNH Industrial NV	Barclays Bank	8.278	(44.830)	Mediobanca Banca di Credito Finanziario SpA	Bank of America Merrill Lynch	3.466
(70.561)	CNH Industrial NV	Credit Suisse	30.042	(62.140)	Mediobanca Banca di Credito Finanziario SpA	Barclays Bank	8.545
(68.032)	CNH Industrial NV	JP Morgan	28.965	20.370	Moncler SpA	Bank of America Merrill Lynch	79.556
(85.981)	Davide Campari-Milano SpA	Bank of America Merrill Lynch	(1.749)	117.100	Moncler SpA	Barclays Bank	360.717
(97.510)	Davide Campari-Milano SpA	Barclays Bank	(6.437)	56.282	Moncler SpA	Credit Suisse	152.939
(106.842)	Davide Campari-Milano SpA	Citibank	(7.053)	21.959	Moncler SpA	HSBC	59.671
(150.251)	Davide Campari-Milano SpA	JP Morgan	(10.744)	(66.859)	Pirelli & C SpA '144A'	Bank of America Merrill Lynch	9.268
(2.980)	DiaSorin SpA	Bank of America Merrill Lynch	(33.768)	(35.310)	Pirelli & C SpA '144A'	Barclays Bank	(622)
(1.830)	DiaSorin SpA	Barclays Bank	(3.825)	(89.914)	Pirelli & C SpA '144A'	Citibank	(1.583)
(6.100)	DiaSorin SpA	Citibank	(12.751)	(351.768)	Pirelli & C SpA '144A'	HSBC	97.523
(5.150)	DiaSorin SpA	Credit Suisse	(92.919)	(8.647)	Pirelli & C SpA '144A'	JP Morgan	2.397
(29.410)	DiaSorin SpA	Goldam Sachs	(333.261)	(24.050)	Poste Italiane SpA '144A'	Bank of America Merrill Lynch	14.288
(570)	DiaSorin SpA	JP Morgan	(10.284)	(426.590)	Poste Italiane SpA '144A'	Barclays Bank	145.487
(24.840)	Enel SpA	Bank of America Merrill Lynch	(309.938)	(16.390)	Poste Italiane SpA '144A'	HSBC	3.967
(31.490)	Enel SpA	Barclays Bank	(4.885)	(110.920)	Prysmian SpA	Bank of America Merrill Lynch	(131.181)
(48.500)	Enel SpA	Goldam Sachs	(3.534)	(18.370)	Prysmian SpA	Barclays Bank	(17.886)
698.252	Eni SpA	Bank of America Merrill Lynch	(309.938)	(22.990)	Prysmian SpA	Goldam Sachs	(27.189)
131.480	Eni SpA	Barclays Bank	(30.087)	(307.430)	Prysmian SpA	HSBC	199.549
366.000	Eni SpA	Citibank	(83.752)	(37.810)	Recordati SpA	Bank of America Merrill Lynch	(4.739)
81.692	Eni SpA	Credit Suisse	(36.129)	(85.610)	Recordati SpA	Barclays Bank	(32.023)
3.030	Eni SpA	Goldam Sachs	(1.440)	(6.280)	Recordati SpA	Credit Suisse	(1.935)
110.945	Eni SpA	HSBC	(49.067)	(5.580)	Recordati SpA	Goldam Sachs	859
65.746	Eni SpA	JP Morgan	(29.077)	(18.910)	Recordati SpA	HSBC	(5.825)
11.370	EXOR NV	Barclays Bank	2.502	507.260	Saipem SpA	Bank of America Merrill Lynch	(119.456)
2.680	EXOR NV	Citibank	590	990.737	Saipem SpA	Barclays Bank	(132.975)
12.560	EXOR NV	Goldam Sachs	(27.577)	77.090	Saipem SpA	Credit Suisse	(13.965)
32.730	Ferrari NV	Barclays Bank	151.233	107.220	Saipem SpA	Goldam Sachs	(7.153)
69.710	Fiat Chrysler Automobiles NV	Barclays Bank	7.976	254.090	Saipem SpA	HSBC	(77.152)
13.590	Fiat Chrysler Automobiles NV	Citibank	1.555	(37.283)	Salvatore Ferragamo SpA	Bank of America Merrill Lynch	(8.203)
22.710	Fiat Chrysler Automobiles NV	Credit Suisse	(26.769)	(15.580)	Salvatore Ferragamo SpA	Barclays Bank	(13.712)
(65.160)	FinecoBank Banca Fineco SpA	Bank of America Merrill Lynch	2.871	(15.886)	Salvatore Ferragamo SpA	Credit Suisse	(10.836)
(64.050)	FinecoBank Banca Fineco SpA	Credit Suisse	(26.777)	(20.850)	Salvatore Ferragamo SpA	Goldam Sachs	(4.588)
(292.850)	FinecoBank Banca Fineco SpA	Goldam Sachs	24.163				
(101.530)	FinecoBank Banca Fineco SpA	HSBC	(42.445)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Italie suite				Japon suite			
(26.120)	Salvatore Ferragamo SpA	HSBC	(17.816)	(6.200)	Air Water Inc	Bank of America	
(2.292)	Salvatore Ferragamo SpA	JP Morgan	(1.563)			Merrill Lynch	18.223
160.800	Snam SpA	Bank of America		(12.600)	Air Water Inc	Citibank	33.583
		Merrill Lynch	(14.722)	(4.000)	Air Water Inc	Credit Suisse	10.041
149.920	Snam SpA	Goldam Sachs	(15.999)	(23.400)	Aisin Seiki Co Ltd	Bank of America	
265.160	Snam SpA	HSBC	(16.920)			Merrill Lynch	1.767
(72)	Societa Iniziative	Bank of America		(10.100)	Aisin Seiki Co Ltd	Barclays Bank	(5.992)
	Autostradali e Servizi SpA	Merrill Lynch	57	(2.700)	Aisin Seiki Co Ltd	Citibank	(1.602)
1.632.166	Telecom Italia SpA/Milano - RSP	Barclays Bank	(26.934)	(6.100)	Aisin Seiki Co Ltd	Credit Suisse	16.982
49.220	Tenaris SA	Bank of America		(4.900)	Aisin Seiki Co Ltd	Deutsche Bank	1.565
		Merrill Lynch	(1.600)	(35.200)	Aisin Seiki Co Ltd	HSBC	97.996
223.850	Tenaris SA	Barclays Bank	(41.866)	(9.000)	Aisin Seiki Co Ltd	JP Morgan	25.056
58.920	Tenaris SA	Credit Suisse	(7.641)	54.900	Ajinomoto Co Inc	Bank of America	
351.670	Tenaris SA	Goldam Sachs	(83.568)			Merrill Lynch	2.255
219.297	Tenaris SA	HSBC	(80.581)	15.900	Ajinomoto Co Inc	Barclays Bank	1.451
112.850	Terna Rete Elettrica Nazionale SpA	HSBC	(14.650)	73.100	Ajinomoto Co Inc	Credit Suisse	(16.681)
(7)	Tod's SpA	Citibank	(4)	198.700	Ajinomoto Co Inc	Goldam Sachs	6.741
(57.890)	UniCredit SpA	Goldam Sachs	(10.317)	32.000	Ajinomoto Co Inc	HSBC	(7.302)
(1.250.822)	Unione di Banche Italiane SpA	Bank of America		70.100	Alfresa Holdings Corp	Bank of America	
		Merrill Lynch	(267.198)			Merrill Lynch	(120.114)
(137.340)	Unione di Banche Italiane SpA	Barclays Bank	5.893	188.300	Alfresa Holdings Corp	Barclays Bank	(402.193)
(794.134)	Unione di Banche Italiane SpA	Credit Suisse	(167.744)	7.300	Alfresa Holdings Corp	Citibank	(15.592)
(2.029.820)	Unione di Banche Italiane SpA	HSBC	(428.756)	11.500	Alfresa Holdings Corp	Credit Suisse	(22.254)
94.712	UnipolSai Assicurazioni SpA	Bank of America		900	Alfresa Holdings Corp	Deutsche Bank	(1.339)
		Merrill Lynch	625	11.900	Alfresa Holdings Corp	Goldam Sachs	(17.705)
7.758	UnipolSai Assicurazioni SpA	Citibank	324	20.900	Alfresa Holdings Corp	HSBC	(40.444)
999.196	UnipolSai Assicurazioni SpA	Goldam Sachs	6.596	80.800	Alfresa Holdings Corp	JP Morgan	(156.356)
			(2.433.257)	(9.900)	Alps Electric Co Ltd	Barclays Bank	(6.416)
				(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)

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(15.300)	Asahi Kasei Corp	Bank of America Merrill Lynch	(768)	55.000	Canon Marketing Japan Inc	Citibank	27.110
(20.400)	Asahi Kasei Corp	Barclays Bank	(3.631)	43.000	Canon Marketing Japan Inc	Credit Suisse	59.419
(89.900)	Asahi Kasei Corp	Goldam Sachs	(4.513)	10.200	Canon Marketing Japan Inc	Deutsche Bank	10.521
(16.800)	Asahi Kasei Corp	HSBC	6.747	8.500	Canon Marketing Japan Inc	HSBC	11.191
(16.300)	Asahi Kasei Corp	JP Morgan	6.546	61.000	Canon Marketing Japan Inc	JP Morgan	94.656
10.800	Asics Corp	Bank of America Merrill Lynch	10.852	11.000	Capcom Co Ltd	Citibank	904
12.600	Asics Corp	HSBC	12.302	16.500	Capcom Co Ltd	Credit Suisse	17.053
284.800	Astellas Pharma Inc	Bank of America Merrill Lynch	161.176	18.300	Capcom Co Ltd	Goldam Sachs	18.058
197.100	Astellas Pharma Inc	Barclays Bank	50.375	19.100	Capcom Co Ltd	JP Morgan	14.702
456.900	Astellas Pharma Inc	Credit Suisse	202.270	(23.800)	Casio Computer Co Ltd	Bank of America Merrill Lynch	(13.007)
105.200	Astellas Pharma Inc	HSBC	46.572	(18.900)	Casio Computer Co Ltd	Barclays Bank	(2.760)
231.500	Astellas Pharma Inc	JP Morgan	102.485	4.200	Central Japan Railway Co	Bank of America Merrill Lynch	(10.734)
485.000	Autobacs Seven Co Ltd	JP Morgan	(234.631)	(273.800)	Chiba Bank Ltd/The	Bank of America Merrill Lynch	(1.803)
150.700	Azbil Corp	Bank of America Merrill Lynch	(197.768)	(38.400)	Chiba Bank Ltd/The	Barclays Bank	(1.402)
9.000	Azbil Corp	Citibank	(5.751)	(299.400)	Chiba Bank Ltd/The	Goldam Sachs	—
57.300	Azbil Corp	Credit Suisse	(20.921)	(119.200)	Chiba Bank Ltd/The	HSBC	(13.056)
88.800	Azbil Corp	Goldam Sachs	(125.636)	(157.300)	Chubu Electric Power Co Inc	Bank of America Merrill Lynch	(20.892)
108.200	Azbil Corp	HSBC	(39.505)	(347.900)	Chubu Electric Power Co Inc	Barclays Bank	(15.878)
56.600	Azbil Corp	JP Morgan	(20.665)	(57.200)	Chubu Electric Power Co Inc	HSBC	27.411
(3.200)	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	(3.067)	(7.700)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(24.262)
(13.400)	Bandai Namco Holdings Inc	Barclays Bank	21.282	(21.000)	Chugai Pharmaceutical Co Ltd	Barclays Bank	(21.085)
(7.000)	Bank of Kyoto Ltd/The	Bank of America Merrill Lynch	319	(7.700)	Chugai Pharmaceutical Co Ltd	HSBC	(28.817)
(14.000)	Bank of Kyoto Ltd/The	Citibank	(8.306)	(9.100)	Chugoku Bank Ltd/The	Bank of America Merrill Lynch	(748)
(36.100)	Bank of Kyoto Ltd/The	Credit Suisse	3.295	1.800	Chugoku Bank Ltd/The	Citibank	690
(10.400)	Bank of Kyoto Ltd/The	Deutsche Bank	475	(82.600)	Chugoku Electric Power Co Inc/The	Bank of America Merrill Lynch	3.045
(4.500)	Bank of Kyoto Ltd/The	HSBC	411	(60.700)	Chugoku Electric Power Co Inc/The	Barclays Bank	(1.662)
(26.600)	Bank of Kyoto Ltd/The	JP Morgan	2.428	(23.100)	Chugoku Electric Power Co Inc/The	Goldam Sachs	(740)
(53.900)	Benefit One Inc	Barclays Bank	(16.728)	100.900	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(1.842)
(41.900)	Benefit One Inc	Goldam Sachs	(87.965)	264.800	Citizen Watch Co Ltd	Barclays Bank	31.422
(11.400)	Benefit One Inc	HSBC	(43.600)	155.600	Citizen Watch Co Ltd	Citibank	18.464
34.300	Benesse Holdings Inc	Bank of America Merrill Lynch	(20.617)	137.000	Citizen Watch Co Ltd	Credit Suisse	(25.010)
209.000	Benesse Holdings Inc	Barclays Bank	(125.909)	31.200	Citizen Watch Co Ltd	Deutsche Bank	(570)
25.000	Benesse Holdings Inc	Citibank	(15.061)	37.400	Citizen Watch Co Ltd	Goldam Sachs	(683)
5.500	Benesse Holdings Inc	Goldam Sachs	(7.380)	223.800	Citizen Watch Co Ltd	JP Morgan	(40.856)
67.000	Benesse Holdings Inc	HSBC	(80.727)	(43.600)	Coca-Cola Bottlers Japan Holdings Inc	Bank of America Merrill Lynch	18.079
78.100	Bridgestone Corp	Barclays Bank	(2.852)	(36.900)	Coca-Cola Bottlers Japan Holdings Inc	Citibank	28.966
73.900	Bridgestone Corp	Citibank	(2.698)	(57.800)	Coca-Cola Bottlers Japan Holdings Inc	Credit Suisse	(7.914)
67.900	Bridgestone Corp	Credit Suisse	(166.721)	(52.500)	Coca-Cola Bottlers Japan Holdings Inc	HSBC	(7.188)
130.500	Brother Industries Ltd	Bank of America Merrill Lynch	(91.295)	(61.700)	COMSYS Holdings Corp	Barclays Bank	61.951
41.700	Brother Industries Ltd	Barclays Bank	761	(40.900)	COMSYS Holdings Corp	HSBC	9.333
96.300	Brother Industries Ltd	Citibank	1.758	(160.100)	Concordia Financial Group Ltd	Bank of America Merrill Lynch	14.001
160.200	Brother Industries Ltd	Credit Suisse	(54.104)	(51.100)	Concordia Financial Group Ltd	Credit Suisse	8.396
64.700	Brother Industries Ltd	Deutsche Bank	(47.246)	(9.200)	Concordia Financial Group Ltd	Deutsche Bank	924
33.900	Brother Industries Ltd	Goldam Sachs	(24.755)	(76.100)	Concordia Financial Group Ltd	Goldam Sachs	191
48.700	Brother Industries Ltd	HSBC	(16.447)	(32.900)	Concordia Financial Group Ltd	JP Morgan	5.406
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				
36.900	Canon Marketing Japan Inc	Bank of America Merrill Lynch	35.337				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Japon suite				Japon suite		
16.200	Cosmo Energy Holdings Co Ltd	Barclays Bank	13.308	(17.800)	Daiwa House Industry Co Ltd	HSBC	60.116
36.100	Cosmo Energy Holdings Co Ltd	Credit Suisse	(4.284)	(279.900)	Daiwa Securities Group Inc	Bank of America Merrill Lynch	(75.198)
38.400	Cosmo Energy Holdings Co Ltd	HSBC	(4.557)	(458.700)	Daiwa Securities Group Inc	Barclays Bank	(72.434)
(4.500)	Cosmos Pharmaceutical Corp	Bank of America Merrill Lynch	24.234	(35.300)	Daiwa Securities Group Inc	Goldam Sachs	(12.373)
(39.200)	CyberAgent Inc	Bank of America Merrill Lynch	(85.666)	(25.800)	DeNA Co Ltd	Bank of America Merrill Lynch	(8.713)
(123.700)	CyberAgent Inc	Barclays Bank	(299.215)	(48.300)	DeNA Co Ltd	JP Morgan	(5.290)
(11.100)	CyberAgent Inc	Goldam Sachs	(21.784)	17.000	Denka Co Ltd	Bank of America Merrill Lynch	(14.741)
(5.600)	CyberAgent Inc	HSBC	256	33.600	Denka Co Ltd	Citibank	(4.600)
(4.000)	CyberAgent Inc	JP Morgan	183	13.300	Denka Co Ltd	Credit Suisse	(12.140)
112.200	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	(56.163)	6.100	Denka Co Ltd	JP Morgan	(5.568)
77.600	Dai Nippon Printing Co Ltd	Barclays Bank	(58.791)	19.800	Denso Corp	Bank of America Merrill Lynch	(12.622)
42.000	Dai Nippon Printing Co Ltd	Credit Suisse	(16.102)	68.600	Denso Corp	Barclays Bank	(31.308)
38.700	Dai Nippon Printing Co Ltd	Goldam Sachs	(20.628)	1.900	Denso Corp	Citibank	(867)
56.700	Dai Nippon Printing Co Ltd	HSBC	(21.737)	17.900	Denso Corp	Credit Suisse	(22.138)
32.300	Dai Nippon Printing Co Ltd	JP Morgan	(12.383)	9.600	Denso Corp	Goldam Sachs	(8.149)
108.400	Daicel Corp	Bank of America Merrill Lynch	(51.452)	5.900	Denso Corp	HSBC	(12.386)
58.200	Daicel Corp	Citibank	(12.219)	4.200	Denso Corp	JP Morgan	(8.817)
185.700	Daicel Corp	Credit Suisse	(93.227)	(24.600)	Dentsu Inc	Bank of America Merrill Lynch	43.786
88.900	Daicel Corp	Deutsche Bank	(42.196)	(8.500)	Dentsu Inc	Credit Suisse	4.655
89.000	Daicel Corp	Goldam Sachs	(42.244)	(12.800)	Dentsu Inc	Goldam Sachs	22.783
100.600	Daicel Corp	JP Morgan	(50.504)	25.100	DIC Corp	Bank of America Merrill Lynch	(34.366)
(12.800)	Daido Steel Co Ltd	Bank of America Merrill Lynch	13.831	16.000	DIC Corp	Credit Suisse	(42.353)
(13.600)	Daido Steel Co Ltd	Barclays Bank	8.069	5.200	DIC Corp	Deutsche Bank	(7.120)
(8.900)	Daido Steel Co Ltd	Citibank	5.280	2.200	DIC Corp	JP Morgan	(5.824)
(20.300)	Daido Steel Co Ltd	Credit Suisse	25.015	(1.700)	Disco Corp	Bank of America Merrill Lynch	2.302
(8.600)	Daido Steel Co Ltd	Deutsche Bank	11.382	(4.600)	Disco Corp	Barclays Bank	(60.463)
(5.200)	Daido Steel Co Ltd	JP Morgan	6.408	(2.300)	Disco Corp	Citibank	(30.231)
(21.200)	Daifuku Co Ltd	Bank of America Merrill Lynch	(27.408)	(2.900)	Disco Corp	Credit Suisse	(12.971)
(12.600)	Daifuku Co Ltd	Barclays Bank	(26.452)	(1.100)	Disco Corp	Deutsche Bank	(301)
(53.800)	Daifuku Co Ltd	Citibank	(112.948)	(800)	Disco Corp	Goldam Sachs	(5.045)
(49.300)	Daifuku Co Ltd	Credit Suisse	(162.001)	(3.300)	Disco Corp	HSBC	(14.760)
(4.700)	Daifuku Co Ltd	Goldam Sachs	(6.006)	(7.500)	Disco Corp	JP Morgan	(33.545)
(12.500)	Daifuku Co Ltd	HSBC	(41.075)	62.400	DMG Mori Co Ltd	Bank of America Merrill Lynch	(7.027)
(15.800)	Daifuku Co Ltd	JP Morgan	(51.919)	20.800	DMG Mori Co Ltd	Barclays Bank	6.835
(373.600)	Dai-ichi Life Holdings Inc	Goldam Sachs	265.992	36.700	DMG Mori Co Ltd	Credit Suisse	(29.144)
(81.700)	Dai-ichi Life Holdings Inc	HSBC	79.049	29.200	DMG Mori Co Ltd	HSBC	(23.188)
(16.700)	Daiichi Sankyo Co Ltd	Bank of America Merrill Lynch	(29.115)	15.800	DMG Mori Co Ltd	JP Morgan	(4.564)
(17.800)	Daiichi Sankyo Co Ltd	Barclays Bank	(12.998)	(91.900)	Don Quijote Holdings Co Ltd	Credit Suisse	20.132
(6.000)	Daiichi Sankyo Co Ltd	Goldam Sachs	(10.461)	(140.400)	Don Quijote Holdings Co Ltd	Goldam Sachs	(12.815)
(10.200)	Daiichi Sankyo Co Ltd	HSBC	(15.735)	(16.300)	Dowa Holdings Co Ltd	Bank of America Merrill Lynch	8.183
(9.400)	Daiichi Sankyo Co Ltd	JP Morgan	(14.500)	(5.500)	Dowa Holdings Co Ltd	Citibank	(2.008)
38.200	Daiichikoshi Co Ltd	Bank of America Merrill Lynch	(20.921)	25.000	East Japan Railway Co	Bank of America Merrill Lynch	13.692
37.300	Daiichikoshi Co Ltd	Credit Suisse	88.522	3.800	East Japan Railway Co	Barclays Bank	(347)
20.200	Daiichikoshi Co Ltd	HSBC	47.939	9.200	East Japan Railway Co	Citibank	(840)
58.400	Daiichikoshi Co Ltd	JP Morgan	138.597	21.000	East Japan Railway Co	Credit Suisse	10.543
(4.000)	Daikin Industries Ltd	Bank of America Merrill Lynch	(11.136)	25.700	East Japan Railway Co	Goldam Sachs	14.075
(1.300)	Daikin Industries Ltd	Barclays Bank	(1.127)	2.000	East Japan Railway Co	HSBC	1.004
(11.400)	Daikin Industries Ltd	Goldam Sachs	(31.737)	17.500	East Japan Railway Co	JP Morgan	8.786
(3.400)	Daito Trust Construction Co Ltd	Barclays Bank	2.948	(20.000)	Ebara Corp	Bank of America Merrill Lynch	19.168
(58.100)	Daiwa House Industry Co Ltd	Barclays Bank	(4.773)	(37.100)	Ebara Corp	Citibank	(3.386)
(11.300)	Daiwa House Industry Co Ltd	Citibank	(928)	(20.500)	Ebara Corp	Credit Suisse	936
(5.800)	Daiwa House Industry Co Ltd	Credit Suisse	19.588	(25.700)	Electric Power Development Co Ltd	Bank of America Merrill Lynch	(17.258)

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(57.300)	Electric Power Development Co Ltd	Barclays Bank	(42.365)	(46.900)	Fujitsu General Ltd	Bank of America	(27.629)
35.700	Ezaki Glico Co Ltd	Bank of America		(17.400)	Fujitsu General Ltd	Credit Suisse	(10.006)
10.700	Ezaki Glico Co Ltd	Merrill Lynch	(42.362)	(22.800)	Fujitsu General Ltd	Goldam Sachs	(15.400)
7.000	Ezaki Glico Co Ltd	Barclays Bank	(5.860)	(51.500)	Fujitsu General Ltd	HSBC	(29.615)
39.200	Ezaki Glico Co Ltd	Citibank	(3.834)	(10.500)	Fujitsu General Ltd	JP Morgan	(6.038)
23.100	Ezaki Glico Co Ltd	Credit Suisse	(37.237)	11.300	Fujitsu Ltd	Bank of America	
22.200	Ezaki Glico Co Ltd	Goldam Sachs	(27.411)			Merrill Lynch	24.881
4.700	Ezaki Glico Co Ltd	HSBC	(20.264)	7.800	Fujitsu Ltd	Barclays Bank	498
(106.600)	FamilyMart Co Ltd	JP Morgan	(4.970)	3.800	Fujitsu Ltd	Credit Suisse	14.813
(40.800)	FamilyMart Co Ltd	Bank of America		12.400	Fujitsu Ltd	Goldam Sachs	28.413
(19.900)	FamilyMart Co Ltd	Merrill Lynch	169.307	34.900	Fujitsu Ltd	HSBC	176.802
(18.900)	FamilyMart Co Ltd	Citibank	9.683	2.000	Fujitsu Ltd	JP Morgan	10.132
(76.300)	FamilyMart UNY Holdings Co Ltd	Credit Suisse	26.883	(13.600)	Fukuoka Financial Group Inc	Bank of America	
(47.000)	FamilyMart UNY Holdings Co Ltd	HSBC	25.532	(12.100)	Fukuoka Financial Group Inc	Merrill Lynch	(2.263)
81.800	Fanci Corp	Barclays Bank	18.108	(16.700)	Fukuoka Financial Group Inc	Barclays Bank	(5.081)
(7.100)	Fanuc Corp	Goldam Sachs	74.647	(24.700)	Fukuyama Transporting Co Ltd	Goldam Sachs	(7.657)
(7.100)	Fanuc Corp	Barclays Bank	(73.172)	(3.800)	Fukuyama Transporting Co Ltd	Bank of America	19.164
(9.100)	Fanuc Corp	Merrill Lynch	9.509	(17.900)	Fukuyama Transporting Co Ltd	Merrill Lynch	173
(16.600)	Fanuc Corp	Barclays Bank	(19.118)	41.500	Furukawa Electric Co Ltd	Citibank	1.634
(17.700)	Fanuc Corp	Citibank	(24.504)	20.900	Furukawa Electric Co Ltd	Credit Suisse	2.656
(1.100)	Fanuc Corp	Credit Suisse	103.793	13.400	Furukawa Electric Co Ltd	Barclays Bank	6.295
(300)	Fast Retailing Co Ltd	HSBC	110.670	33.400	Furukawa Electric Co Ltd	Citibank	4.036
(1.300)	Fast Retailing Co Ltd	JP Morgan	6.878	9.700	Fuyo General Lease Co Ltd	Goldam Sachs	(24.390)
(300)	Fast Retailing Co Ltd	Barclays Bank	(1.013)			Bank of America	
(6.500)	FP Corp	Credit Suisse	17.562	3.200	Fuyo General Lease Co Ltd	Merrill Lynch	2.656
(18.700)	FP Corp	HSBC	4.053	5.700	Fuyo General Lease Co Ltd	Barclays Bank	(1.460)
(14.700)	FP Corp	Bank of America		9.800	Fuyo General Lease Co Ltd	Credit Suisse	520
(10.400)	FP Corp	Merrill Lynch	10.680	70.100	Glory Ltd	Goldam Sachs	2.684
247.800	Fuji Media Holdings Inc	Citibank	15.362	58.300	Glory Ltd	Bank of America	
264.100	Fuji Media Holdings Inc	Credit Suisse	14.760	53.700	Glory Ltd	Merrill Lynch	(28.794)
92.700	Fuji Media Holdings Inc	JP Morgan	10.442	26.700	Glory Ltd	Citibank	(10.643)
13.000	Fuji Media Holdings Inc	Bank of America	(44.676)	46.500	Glory Ltd	Credit Suisse	(26.959)
91.400	Fuji Media Holdings Inc	Barclays Bank	(57.856)	67.300	GMO internet Inc	HSBC	(13.404)
47.500	Fuji Media Holdings Inc	Credit Suisse	(13.428)	50.200	GMO internet Inc	JP Morgan	(23.344)
(42.400)	Fuji Oil Holdings Inc	Goldam Sachs	(1.661)	12.400	GMO internet Inc	Bank of America	
(16.400)	Fuji Oil Holdings Inc	HSBC	(8.343)	(23.800)	GMO internet Inc	Merrill Lynch	86.678
(18.300)	Fuji Oil Holdings Inc	JP Morgan	(4.336)	(38.800)	GMO Payment Gateway Inc	Barclays Bank	25.202
(33.200)	Fuji Oil Holdings Inc	Bank of America		(3.200)	GMO Payment Gateway Inc	HSBC	21.525
(30.700)	Fuji Oil Holdings Inc	Merrill Lynch	45.142	(10.900)	GMO Payment Gateway Inc	Bank of America	
(36.100)	Fuji Oil Holdings Inc	Citibank	11.227	(10.200)	GMO Payment Gateway Inc	Merrill Lynch	(199.863)
(7.500)	Fuji Seal International Inc	Barclays Bank	11.227	(74.900)	GMO Payment Gateway Inc	Barclays Bank	(148.747)
(13.200)	Fuji Seal International Inc	Credit Suisse	12.528	(28.600)	Goldwin Inc	Citibank	(12.268)
(26.600)	Fuji Seal International Inc	Deutsche Bank	65.154	(15.400)	Goldwin Inc	Goldam Sachs	(91.534)
(16.800)	Fuji Seal International Inc	JP Morgan	28.022	45.700	GS Yuasa Corp	HSBC	9.310
31.100	Fujifilm Holdings Corp	JP Morgan	70.846	13.700	GS Yuasa Corp	JP Morgan	68.367
7.000	Fujifilm Holdings Corp	Bank of America		377.400	GS Yuasa Corp	Barclays Bank	(109.644)
19.400	Fujifilm Holdings Corp	Merrill Lynch	411	38.500	GS Yuasa Corp	Goldam Sachs	(59.039)
39.800	Fujifilm Holdings Corp	Citibank	2.289	10.900	GS Yuasa Corp	Bank of America	
30.200	Fujifilm Holdings Corp	Credit Suisse	2.289	7.900	GungHo Online Entertainment Inc	Merrill Lynch	(9.967)
69.700	Fujifilm Holdings Corp	Goldam Sachs	1.457	9.400	GungHo Online Entertainment Inc	Citibank	(3.251)
206.900	Fujikura Ltd	HSBC	2.914	111.800	Gunma Bank Ltd/The	Credit Suisse	(151.573)
79.000	Fujikura Ltd	Bank of America		20.300	Gunma Bank Ltd/The	Goldam Sachs	(18.266)
94.900	Fujikura Ltd	Merrill Lynch	(1.419)	48.300	Gunma Bank Ltd/The	HSBC	(4.378)
432.700	Fujikura Ltd	Barclays Bank	7.476			Barclays Bank	288
129.300	Fujikura Ltd	Citibank	7.476			Credit Suisse	998
83.900	Fujikura Ltd	Credit Suisse	20.718			Bank of America	(21.430)
		Deutsche Bank	114.436			Merrill Lynch	
		JP Morgan	(1.378)			Citibank	185
		Goldam Sachs	180.708			Credit Suisse	5.731
		Barclays Bank	(15.642)				
		Citibank	10.095				
		Credit Suisse	12.127				
		Goldam Sachs	(63.194)				
		JP Morgan	2.559				
			(12.253)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
45.300 (103.600)	Gunma Bank Ltd/The H2O Retailing Corp	JP Morgan Bank of America Merrill Lynch	5.375 18.913	(12.000)	Hisamitsu Pharmaceutical Co Inc	JP Morgan	(28.479)
(89.700) (139.800)	H2O Retailing Corp H2O Retailing Corp	Goldam Sachs HSBC	16.375 70.184	42.300	Hitachi Capital Corp	Bank of America Merrill Lynch	49.808
(76.100) (59.300)	Hachijuni Bank Ltd/The Hachijuni Bank Ltd/The	Deutsche Bank JP Morgan	14.587 8.119	28.500	Hitachi Capital Corp	Barclays Bank	26.014
37.500	Hakuhodo DY Holdings Inc	Bank of America Merrill Lynch	(20.195)	6.500	Hitachi Capital Corp	Citibank	5.933
59.000	Hakuhodo DY Holdings Inc	Barclays Bank	(7.540)	7.200	Hitachi Capital Corp	Goldam Sachs	8.478
23.000	Hakuhodo DY Holdings Inc	Citibank	(2.939)	25.900	Hitachi Capital Corp	HSBC	43.500
14.900	Hakuhodo DY Holdings Inc	Credit Suisse	7.344	(5.500)	Hitachi Chemical Co Ltd	Bank of America Merrill Lynch	(27.422)
15.800	Hakuhodo DY Holdings Inc	Deutsche Bank	(8.509)	(74.000)	Hitachi Chemical Co Ltd	Barclays Bank	(297.202)
15.300	Hakuhodo DY Holdings Inc	Goldam Sachs	(8.240)	(5.700)	Hitachi Chemical Co Ltd	HSBC	(28.876)
14.300	Hakuhodo DY Holdings Inc	HSBC	7.049	(60.900)	Hitachi Construction Machinery Co Ltd	Bank of America Merrill Lynch	(46.182)
36.100	Hakuhodo DY Holdings Inc	JP Morgan	17.794	(15.200)	Hitachi Construction Machinery Co Ltd	Barclays Bank	(28.442)
9.100	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	5.399	(133.400)	Hitachi Construction Machinery Co Ltd	Goldam Sachs	(96.195)
49.700	Hankyu Hanshin Holdings Inc	Barclays Bank	(24.951)	(151.400)	Hitachi Construction Machinery Co Ltd	HSBC	13.820
8.300	Hankyu Hanshin Holdings Inc	Citibank	(4.167)	(17.000)	Hitachi Construction Machinery Co Ltd	JP Morgan	1.552
1.100	Hankyu Hanshin Holdings Inc	Credit Suisse	1.104	(16.600)	Hitachi High-Technologies Corp	Bank of America Merrill Lynch	(51.235)
100	Hankyu Hanshin Holdings Inc	Deutsche Bank	59	(74.900)	Hitachi High-Technologies Corp	Barclays Bank	(232.449)
7.200	Hankyu Hanshin Holdings Inc	Goldam Sachs	4.272	(5.000)	Hitachi High-Technologies Corp	HSBC	(16.887)
10.600	Hankyu Hanshin Holdings Inc	JP Morgan	10.643	5.200	Hitachi Ltd	Bank of America Merrill Lynch	9.391
(13.700)	Haseko Corp	Bank of America Merrill Lynch	4.252	9.800	Hitachi Ltd	Credit Suisse	15.342
(210.100)	Haseko Corp	Barclays Bank	(26.849)	79.200	Hitachi Ltd	HSBC	25.302
(42.200)	Haseko Corp	Citibank	(5.393)	(173.100)	Hitachi Metals Ltd	Bank of America Merrill Lynch	(170.442)
(29.200)	Haseko Corp	Goldam Sachs	(1.965)	(51.700)	Hitachi Metals Ltd	Barclays Bank	(32.562)
(24.800)	Haseko Corp	HSBC	9.055	(304.200)	Hitachi Metals Ltd	Citibank	(191.591)
(17.900)	Heiwa Corp	Credit Suisse	—	(83.100)	Hitachi Metals Ltd	Credit Suisse	(71.301)
(19.100)	Heiwa Corp	JP Morgan	—	(67.900)	Hitachi Metals Ltd	Goldam Sachs	(64.943)
(5.500)	Hikari Tsushin Inc	Bank of America Merrill Lynch	(85.436)	(96.500)	Hitachi Metals Ltd	HSBC	(82.799)
(14.400)	Hikari Tsushin Inc	Goldam Sachs	(245.794)	(108.100)	Hitachi Metals Ltd	JP Morgan	(92.752)
(7.600)	Hikari Tsushin Inc	HSBC	(54.804)	(600)	Hitachi Transport System Ltd	Citibank	82
(28.600)	Hino Motors Ltd	Bank of America Merrill Lynch	(1.566)	(1.300)	Hitachi Transport System Ltd	Deutsche Bank	1.780
(104.200)	Hino Motors Ltd	Barclays Bank	12.365	(16.700)	Hitachi Transport System Ltd	JP Morgan	9.146
(12.300)	Hino Motors Ltd	Credit Suisse	(225)	241.100	Hokkaido Electric Power Co Inc	Bank of America Merrill Lynch	(28.609)
(20.200)	Hino Motors Ltd	HSBC	(369)	37.600	Hokkaido Electric Power Co Inc	Barclays Bank	343
2.835	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(13.197)	26.600	Hokkaido Electric Power Co Inc	Credit Suisse	(6.798)
4.415	Hirose Electric Co Ltd	Citibank	(13.702)	66.700	Hokkaido Electric Power Co Inc	HSBC	(17.047)
85	Hirose Electric Co Ltd	Deutsche Bank	(396)	(21.200)	Hokuhoku Financial Group Inc	Credit Suisse	(1.742)
4.305	Hirose Electric Co Ltd	JP Morgan	(12.182)	(42.400)	Hokuhoku Financial Group Inc	HSBC	(3.483)
(8.000)	Hiroshima Bank Ltd/The	Bank of America Merrill Lynch	1.533	(2.500)	Hokuhoku Financial Group Inc	JP Morgan	(205)
(55.300)	Hiroshima Bank Ltd/The	Citibank	—	22.800	Hokuriku Electric Power Co	Bank of America Merrill Lynch	832
(45.300)	Hiroshima Bank Ltd/The	Credit Suisse	11.164	33.900	Hokuriku Electric Power Co	Citibank	4.332
(51.700)	Hiroshima Bank Ltd/The	Deutsche Bank	9.910	52.800	Hokuriku Electric Power Co	JP Morgan	(20.724)
(44.500)	Hiroshima Bank Ltd/The	JP Morgan	10.967	25.700	Honda Motor Co Ltd	Barclays Bank	(9.618)
28.400	HIS Co Ltd	Bank of America Merrill Lynch	32.183	7.900	Honda Motor Co Ltd	Goldam Sachs	(5.985)
97.200	HIS Co Ltd	Barclays Bank	117.114	(1.900)	Horiba Ltd	Citibank	(173)
13.700	HIS Co Ltd	Credit Suisse	25.510	(5.300)	Horiba Ltd	HSBC	16.448
(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)				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Japon suite				Japon suite		
(8.300)	Hoshizaki Corp	Barclays Bank	6.818	(126.900)	Itoham Yonekyu Holdings Inc	Bank of America	
39.900	House Foods Group Inc	Bank of America Merrill Lynch	(54.630)	(20.100)	Itoham Yonekyu Holdings Inc	Merrill Lynch	2.317
23.100	House Foods Group Inc	Barclays Bank	(31.628)			Citibank	(2.018)
20.800	House Foods Group Inc	Citibank	(28.479)	(88.500)	Itoham Yonekyu Holdings Inc	Credit Suisse	(5.655)
30.100	House Foods Group Inc	Credit Suisse	(45.559)	(66.700)	Itoham Yonekyu Holdings Inc	HSBC	(4.262)
48.400	House Foods Group Inc	Goldam Sachs	(66.268)	(206.600)	Itoham Yonekyu Holdings Inc	JP Morgan	(13.201)
6.500	House Foods Group Inc	HSBC	(8.951)	(52.000)	Iyo Bank Ltd/The	Bank of America Merrill Lynch	4.272
17.400	Hoya Corp	Credit Suisse	133.254	(1.400)	Iyo Bank Ltd/The	Citibank	(102)
(21.700)	Hulic Co Ltd	Bank of America Merrill Lynch	(9.920)	(106.200)	Iyo Bank Ltd/The	Credit Suisse	(5.816)
(130.700)	Hulic Co Ltd	Barclays Bank	(63.229)	(19.600)	Iyo Bank Ltd/The	Deutsche Bank	1.610
(10.900)	Hulic Co Ltd	Credit Suisse	(5.373)	(27.000)	Iyo Bank Ltd/The	JP Morgan	(1.479)
(71.600)	Hulic Co Ltd	Deutsche Bank	(39.213)	10.200	Izumi Co Ltd	Bank of America Merrill Lynch	(2.539)
(90.500)	Hulic Co Ltd	HSBC	(44.608)	30.800	Izumi Co Ltd	Barclays Bank	(15.463)
(58.600)	Ibiden Co Ltd	Bank of America Merrill Lynch	(54.681)	8.900	Izumi Co Ltd	Credit Suisse	(10.015)
(8.000)	Ibiden Co Ltd	Barclays Bank	(8.763)	8.800	Izumi Co Ltd	Goldam Sachs	(11.647)
(37.600)	Ibiden Co Ltd	Credit Suisse	(32.605)	80.000	J Front Retailing Co Ltd	Bank of America Merrill Lynch	4.501
(164.800)	Ibiden Co Ltd	HSBC	(142.905)	108.800	J Front Retailing Co Ltd	Barclays Bank	(8.938)
(237.300)	Ichigo Inc	Bank of America Merrill Lynch	(28.158)	17.000	J Front Retailing Co Ltd	Goldam Sachs	(1.794)
(455.400)	Ichigo Inc	Barclays Bank	(70.666)	16.900	J Front Retailing Co Ltd	HSBC	982
(38.200)	Ichigo Inc	Citibank	(5.928)	21.400	J Front Retailing Co Ltd	JP Morgan	(3.125)
(155.200)	Ichigo Inc	Credit Suisse	(2.833)	(12.200)	Japan Airlines Co Ltd	Barclays Bank	(9.800)
(53.000)	Ichigo Inc	HSBC	(968)	(8.000)	Japan Airport Terminal Co Ltd	Goldam Sachs	(18.256)
(46.000)	Idemitsu Kosan Co Ltd	Bank of America Merrill Lynch	24.743	(63.500)	Japan Airport Terminal Co Ltd	HSBC	(127.516)
(94.500)	Idemitsu Kosan Co Ltd	Barclays Bank	(37.091)	23.300	Japan Aviation Electronics Industry Ltd	Goldam Sachs	(6.593)
(16.000)	Idemitsu Kosan Co Ltd	Citibank	(6.280)	(33.800)	Japan Exchange Group Inc	Bank of America Merrill Lynch	841
(29.100)	Idemitsu Kosan Co Ltd	Credit Suisse	62.952	(25.300)	Japan Exchange Group Inc	Barclays Bank	11.547
(54.000)	Idemitsu Kosan Co Ltd	Goldam Sachs	45.347	(372.000)	Japan Exchange Group Inc	Goldam Sachs	(105.262)
(83.100)	Idemitsu Kosan Co Ltd	HSBC	179.770	66.600	Japan Petroleum Exploration Co Ltd	Bank of America Merrill Lynch	(68.174)
(31.300)	Idemitsu Kosan Co Ltd	JP Morgan	67.711	2.400	Japan Petroleum Exploration Co Ltd	Citibank	(570)
(7.900)	IHI Corp	Citibank	(3.029)	26.800	Japan Petroleum Exploration Co Ltd	Credit Suisse	(40.010)
(22.500)	IHI Corp	Credit Suisse	3.902	122.900	Japan Petroleum Exploration Co Ltd	Goldam Sachs	(144.714)
(14.800)	IHI Corp	Goldam Sachs	8.241	15.600	Japan Petroleum Exploration Co Ltd	HSBC	(27.340)
(28.400)	IHI Corp	JP Morgan	4.925	(212.700)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	(7.766)
(122.300)	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	(106.618)	(80.900)	Japan Post Bank Co Ltd	Citibank	(8.861)
(22.100)	Iida Group Holdings Co Ltd	Barclays Bank	(10.691)	(85.900)	Japan Post Bank Co Ltd	Credit Suisse	20.386
(5.100)	Iida Group Holdings Co Ltd	Citibank	(2.467)	(76.900)	Japan Post Bank Co Ltd	Goldam Sachs	(5.650)
(169.300)	Iida Group Holdings Co Ltd	Credit Suisse	(160.716)	(100.400)	Japan Post Bank Co Ltd	HSBC	23.827
(71.100)	Iida Group Holdings Co Ltd	JP Morgan	(67.495)	(31.300)	Japan Post Bank Co Ltd	JP Morgan	7.428
(64.600)	Inpex Corp	Bank of America Merrill Lynch	(26.346)	(266.600)	Japan Post Insurance Co Ltd	Goldam Sachs	(58.404)
(76.200)	Inpex Corp	Barclays Bank	(34.429)	(39.300)	Japan Steel Works Ltd/The	Bank of America Merrill Lynch	11.120
(35.400)	Inpex Corp	Goldam Sachs	(20.345)	(46.800)	Japan Steel Works Ltd/The	Barclays Bank	11.534
(65.800)	Inpex Corp	HSBC	2.102	(34.200)	Japan Steel Works Ltd/The	Citibank	8.429
(11.900)	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	4.345	(38.600)	Japan Steel Works Ltd/The	Credit Suisse	23.959
(364.000)	Isetan Mitsukoshi Holdings Ltd	Goldam Sachs	132.901	(45.000)	Japan Steel Works Ltd/The	HSBC	27.931
(212.800)	Isetan Mitsukoshi Holdings Ltd	HSBC	91.293	(64.000)	Japan Tobacco Inc	Bank of America Merrill Lynch	(14.804)
(27.200)	Isuzu Motors Ltd	Bank of America Merrill Lynch	1.493	(149.600)	Japan Tobacco Inc	Barclays Bank	(15.704)
(98.500)	Isuzu Motors Ltd	Barclays Bank	7.642	(168.200)	JFE Holdings Inc	Bank of America Merrill Lynch	(125.973)
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				
(44.400)	Itochu Techno-Solutions Corp	Barclays Bank	35.259				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(288.000)	JFE Holdings Inc	Barclays Bank	(281.283)	14.200	Kandenko Co Ltd	Citibank	(4.407)
(11.100)	JGC Corp	Barclays Bank	3.546	101.900	Kandenko Co Ltd	Credit Suisse	(986)
(269.700)	JGC Corp	Goldam Sachs	307.722	147.000	Kandenko Co Ltd	Goldam Sachs	(72.457)
(340.300)	JGC Holdings Corp	HSBC	167.735	88.400	Kandenko Co Ltd	HSBC	5.648
(13.300)	JSR Corp	Citibank	2.428	19.400	Kandenko Co Ltd	JP Morgan	1.240
(14.400)	JSR Corp	Credit Suisse	21.819	197.800	Kaneka Corp	Citibank	(54.165)
(150.400)	JSR Corp	HSBC	227.889	2.100	Kaneka Corp	Credit Suisse	(6.613)
(11.500)	JSR Corp	JP Morgan	17.425	(107.400)	Kansai Electric Power Co Inc/The	Bank of America Merrill Lynch	(22.038)
121.600	JTEKT Corp	Bank of America Merrill Lynch	(58.002)	(410.600)	Kansai Electric Power Co Inc/The	Barclays Bank	(35.605)
17.900	JTEKT Corp	Barclays Bank	(817)	(37.500)	Kansai Electric Power Co Inc/The	HSBC	4.279
73.000	JTEKT Corp	Citibank	(3.332)	(24.200)	Kansai Mirai Financial Group Inc	Bank of America Merrill Lynch	2.430
52.000	JTEKT Corp	Credit Suisse	(52.686)	(34.800)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(15.083)
21.300	JTEKT Corp	Deutsche Bank	(15.943)	(15.800)	Kansai Paint Co Ltd	Barclays Bank	4.759
14.100	JTEKT Corp	Goldam Sachs	(10.554)	(88.400)	Kansai Paint Co Ltd	Credit Suisse	(41.152)
16.400	JTEKT Corp	HSBC	(11.385)	(147.600)	Kansai Paint Co Ltd	JP Morgan	(68.711)
48.500	JTEKT Corp	JP Morgan	(49.140)	135.800	Kawasaki Heavy Industries Ltd	Bank of America Merrill Lynch	(79.565)
(6.000)	Justsystems Corp	Bank of America Merrill Lynch	548	21.000	Kawasaki Heavy Industries Ltd	Barclays Bank	3.450
(25.400)	Justsystems Corp	Barclays Bank	(11.592)	39.300	Kawasaki Heavy Industries Ltd	Citibank	6.457
(3.300)	Justsystems Corp	Goldam Sachs	(1.739)	41.000	Kawasaki Heavy Industries Ltd	Credit Suisse	(46.948)
(54.300)	Justsystems Corp	HSBC	(188.344)	32.400	Kawasaki Heavy Industries Ltd	Goldam Sachs	(27.800)
(98.400)	JXTG Holdings Inc	Bank of America Merrill Lynch	11.646	43.600	Kawasaki Heavy Industries Ltd	HSBC	(54.522)
(143.800)	JXTG Holdings Inc	Citibank	(8.926)	33.000	Kawasaki Heavy Industries Ltd	JP Morgan	(41.267)
(199.100)	JXTG Holdings Inc	Goldam Sachs	23.252	(246.101)	Kawasaki Kisen Kaisha Ltd	Credit Suisse	(60.652)
(548.200)	JXTG Holdings Inc	HSBC	193.650	(112.200)	Kawasaki Kisen Kaisha Ltd	JP Morgan	(27.652)
(148.300)	JXTG Holdings Inc	JP Morgan	52.387	(14.200)	KDDI Corp	Bank of America Merrill Lynch	6.837
25.400	Kagome Co Ltd	Bank of America Merrill Lynch	(13.911)	(58.200)	KDDI Corp	Barclays Bank	10.094
57.500	Kagome Co Ltd	Barclays Bank	(25.718)	(73.000)	KDDI Corp	Credit Suisse	26.653
40.900	Kagome Co Ltd	Citibank	(18.293)	(22.900)	KDDI Corp	Goldam Sachs	6.055
7.400	Kagome Co Ltd	Credit Suisse	(405)	(1.600)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	1.168
39.900	Kagome Co Ltd	Goldam Sachs	(20.692)	(28.000)	Keihan Holdings Co Ltd	Citibank	15.335
17.600	Kagome Co Ltd	HSBC	(964)	(47.000)	Keihan Holdings Co Ltd	Credit Suisse	12.870
16.200	Kagome Co Ltd	JP Morgan	(887)	(3.700)	Keihan Holdings Co Ltd	JP Morgan	1.013
(112.700)	Kajima Corp	Bank of America Merrill Lynch	21.603	72.600	Keikyu Corp	Bank of America Merrill Lynch	19.772
(31.300)	Kajima Corp	Barclays Bank	(3.143)	10.200	Keikyu Corp	Barclays Bank	(1.117)
(96.700)	Kajima Corp	Credit Suisse	68.848	12.800	Keikyu Corp	Citibank	(1.402)
(55.000)	Kajima Corp	Goldam Sachs	10.543	12.400	Keikyu Corp	Credit Suisse	3.396
(31.900)	Kakaku.com Inc	Bank of America Merrill Lynch	(40.720)	10.200	Keikyu Corp	Goldam Sachs	(2.146)
(60.100)	Kakaku.com Inc	Barclays Bank	47.178	12.700	Keikyu Corp	HSBC	5.523
(25.100)	Kakaku.com Inc	Goldam Sachs	(35.970)	(8.300)	Keio Corp	Citibank	7.576
(25.900)	Kakaku.com Inc	HSBC	(51.065)	(23.500)	Keio Corp	Credit Suisse	(23.595)
(31.600)	Kakaku.com Inc	JP Morgan	(62.303)	(31.000)	Keio Corp	JP Morgan	(31.126)
43.400	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	23.769	(69.600)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	8.941
34.100	Kaken Pharmaceutical Co Ltd	Citibank	12.450	(9.500)	Keisei Electric Railway Co Ltd	Credit Suisse	(867)
18.900	Kaken Pharmaceutical Co Ltd	Credit Suisse	6.761	(40.200)	Keisei Electric Railway Co Ltd	HSBC	(3.669)
18.700	Kaken Pharmaceutical Co Ltd	Deutsche Bank	10.241	85.200	Kewpie Corp	Bank of America Merrill Lynch	(25.664)
31.100	Kaken Pharmaceutical Co Ltd	JP Morgan	11.355	31.100	Kewpie Corp	Barclays Bank	(12.774)
90.600	Kamigumi Co Ltd	Bank of America Merrill Lynch	(148.857)	46.300	Kewpie Corp	Citibank	(19.018)
21.000	Kamigumi Co Ltd	Barclays Bank	(9.009)	11.700	Kewpie Corp	Credit Suisse	(4.699)
58.100	Kamigumi Co Ltd	Citibank	(24.925)	48.500	Kewpie Corp	Goldam Sachs	(14.609)
29.700	Kamigumi Co Ltd	Credit Suisse	(19.248)	39.000	Kewpie Corp	HSBC	(15.663)
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)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Japon suite				Japon suite		
(4.600)	Keyence Corp	Bank of America Merrill Lynch	(21.414)	70.100	Kokuyo Co Ltd	Bank of America Merrill Lynch	24.315
(5.400)	Keyence Corp	Citibank	(16.759)	23.500	Kokuyo Co Ltd	Barclays Bank	7.722
(7.000)	Keyence Corp	Credit Suisse	(31.628)	44.300	Kokuyo Co Ltd	Citibank	14.557
(12.600)	Keyence Corp	HSBC	(56.930)	29.900	Kokuyo Co Ltd	Credit Suisse	6.277
(5.600)	Keyence Corp	JP Morgan	(25.302)	219.900	Kokuyo Co Ltd	Goldam Sachs	76.274
(17.700)	Kikkoman Corp	Bank of America Merrill Lynch	6.134	40.000	Kokuyo Co Ltd	HSBC	8.398
(4.300)	Kikkoman Corp	Barclays Bank	1.570	47.800	Kokuyo Co Ltd	JP Morgan	11.656
73.500	Kinden Corp	Bank of America Merrill Lynch	(36.228)	(9.900)	Komatsu Ltd	Bank of America Merrill Lynch	4.699
44.600	Kinden Corp	Barclays Bank	(19.948)	(19.400)	Komatsu Ltd	Barclays Bank	(3.984)
127.000	Kinden Corp	Citibank	(56.803)	(78.600)	Komatsu Ltd	Credit Suisse	80.354
97.600	Kinden Corp	Credit Suisse	9.800	(50.700)	Komatsu Ltd	HSBC	51.832
53.600	Kinden Corp	Goldam Sachs	(26.420)	(72.900)	Komatsu Ltd	JP Morgan	74.527
11.800	Kinden Corp	HSBC	1.185	7.900	Konami Holdings Corp	Bank of America Merrill Lynch	(1.082)
131.100	Kinden Corp	JP Morgan	13.163	7.800	Konami Holdings Corp	Barclays Bank	(1.068)
58.700	Kintetsu Group Holdings Co Ltd	Barclays Bank	(53.580)	11.600	Konami Holdings Corp	Citibank	(1.588)
3.900	Kintetsu Group Holdings Co Ltd	Citibank	(3.560)	1.700	Konami Holdings Corp	Credit Suisse	2.871
3.900	Kintetsu Group Holdings Co Ltd	HSBC	3.204	19.000	Konami Holdings Corp	HSBC	27.623
22.000	Kirin Holdings Co Ltd	Bank of America Merrill Lynch	(21.587)	400	Konica Minolta Inc	Credit Suisse	(47)
17.900	Kirin Holdings Co Ltd	Citibank	(8.088)	46.300	Konica Minolta Inc	Goldam Sachs	(7.607)
1.200	Kirin Holdings Co Ltd	Credit Suisse	(1.046)	32.800	Konica Minolta Inc	JP Morgan	(3.892)
8.400	Kirin Holdings Co Ltd	Goldam Sachs	(8.242)	(3.700)	Kose Corp	Bank of America Merrill Lynch	(11.483)
42.000	Kirin Holdings Co Ltd	JP Morgan	(36.612)	(5.300)	Kose Corp	Barclays Bank	3.386
9.600	Kissei Pharmaceutical Co Ltd	Bank of America Merrill Lynch	14.108	(4.000)	Kose Corp	Credit Suisse	(365)
9.600	Kissei Pharmaceutical Co Ltd	Citibank	11.041	(1.700)	Kose Corp	Goldam Sachs	6.236
4.400	Kissei Pharmaceutical Co Ltd	Credit Suisse	4.297	(1.500)	Kose Corp	JP Morgan	(137)
1.800	Kissei Pharmaceutical Co Ltd	Deutsche Bank	2.645	31.400	K's Holdings Corp	Bank of America Merrill Lynch	(483)
13.800	Kissei Pharmaceutical Co Ltd	JP Morgan	13.478	15.400	K's Holdings Corp	Credit Suisse	3.218
(3.900)	Kobayashi Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(7.137)	12.600	K's Holdings Corp	HSBC	(3.439)
(3.500)	Kobayashi Pharmaceutical Co Ltd	Barclays Bank	(7.028)	(341.100)	Kubota Corp	Bank of America Merrill Lynch	(56.273)
(3.500)	Kobayashi Pharmaceutical Co Ltd	Citibank	(7.028)	(8.800)	Kubota Corp	Barclays Bank	1.245
(20.100)	Kobayashi Pharmaceutical Co Ltd	Goldam Sachs	(67.884)	(39.100)	Kubota Corp	Credit Suisse	18.916
(2.600)	Kobayashi Pharmaceutical Co Ltd	HSBC	(4.035)	(23.600)	Kubota Corp	Goldam Sachs	(3.985)
(7.500)	Kobayashi Pharmaceutical Co Ltd	JP Morgan	(11.638)	(64.900)	Kubota Corp	HSBC	31.397
(125.100)	Kobe Bussan Co Ltd	Bank of America Merrill Lynch	(222.669)	17.300	Kuraray Co Ltd	Bank of America Merrill Lynch	(2.842)
(54.800)	Kobe Bussan Co Ltd	Barclays Bank	(15.006)	13.900	Kuraray Co Ltd	Barclays Bank	2.538
(27.400)	Kobe Bussan Co Ltd	Goldam Sachs	(48.770)	146.400	Kurita Water Industries Ltd	Bank of America Merrill Lynch	(6.682)
(113.800)	Kobe Bussan Co Ltd	HSBC	(342.787)	12.700	Kurita Water Industries Ltd	Barclays Bank	(6.955)
146.500	Kobe Steel Ltd	Bank of America Merrill Lynch	(5.349)	15.300	Kurita Water Industries Ltd	Citibank	(8.379)
236.800	Kobe Steel Ltd	Goldam Sachs	(8.646)	28.100	Kurita Water Industries Ltd	Credit Suisse	(41.039)
(60.000)	Koei Tecmo Holdings Co Ltd	Bank of America Merrill Lynch	(34.215)	5.400	Kurita Water Industries Ltd	Deutsche Bank	(246)
(93.000)	Koei Tecmo Holdings Co Ltd	Barclays Bank	(61.969)	36.900	Kurita Water Industries Ltd	Goldam Sachs	(1.684)
(24.400)	Koei Tecmo Holdings Co Ltd	HSBC	(26.504)	35.800	Kurita Water Industries Ltd	JP Morgan	(52.284)
(11.200)	Koei Tecmo Holdings Co Ltd	JP Morgan	(12.166)	(11.700)	Kusuri no Aoki Holdings Co Ltd	Bank of America Merrill Lynch	14.951
(6.100)	Koito Manufacturing Co Ltd	Bank of America Merrill Lynch	(5.760)	(3.700)	Kusuri no Aoki Holdings Co Ltd	Citibank	17.562
(34.200)	Koito Manufacturing Co Ltd	Barclays Bank	(40.582)	(11.000)	Kusuri no Aoki Holdings Co Ltd	Credit Suisse	(20.081)
(5.900)	Koito Manufacturing Co Ltd	Goldam Sachs	(4.145)	(66.700)	Kusuri no Aoki Holdings Co Ltd	Goldam Sachs	85.236
(16.200)	Koito Manufacturing Co Ltd	HSBC	63.584	(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

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
3.500	Kyocera Corp	JP Morgan	8.722	(123.800)	Maeda Corp	JP Morgan	101.702
3.200	KYORIN Holdings Inc	Bank of America		7.700	Maeda Road Construction Co Ltd	Bank of America Merrill Lynch	10.051
(25.800)	Kyoritsu Maintenance Co Ltd	Bank of America Merrill Lynch	(35.325)	27.000	Maeda Road Construction Co Ltd	Barclays Bank	18.237
(3.300)	Kyoritsu Maintenance Co Ltd	Citibank	—	11.100	Maeda Road Construction Co Ltd	Citibank	7.498
(55.900)	Kyoritsu Maintenance Co Ltd	Credit Suisse	(201.547)	7.700	Maeda Road Construction Co Ltd	Goldam Sachs	10.051
(41.900)	Kyoritsu Maintenance Co Ltd	JP Morgan	(151.070)	23.000	Maeda Road Construction Co Ltd	HSBC	35.589
(45.600)	Kyowa Exeo Corp	Barclays Bank	29.969	(32.200)	Makita Corp	Bank of America	
(24.200)	Kyowa Exeo Corp	HSBC	(20.543)	(20.100)	Makita Corp	Merrill Lynch	6.054
1.200	Kyowa Kirin Co Ltd	Citibank	515	(35.300)	Makita Corp	Citibank	(9.173)
13.000	Kyowa Kirin Co Ltd	Credit Suisse	7.683	(120.300)	Makita Corp	Credit Suisse	48.332
85.100	Kyowa Kirin Co Ltd	Goldam Sachs	180.989	(76.400)	Makita Corp	Goldam Sachs	27.452
24.800	Kyowa Kirin Co Ltd	JP Morgan	40.222	(30.200)	Makita Corp	HSBC	104.605
87.200	Kyudenko Corp	HSBC	(147.250)	(26.900)	Mani Inc	JP Morgan	41.349
(101.700)	Kyushu Electric Power Co Inc	Bank of America Merrill Lynch	(30.531)	(89.000)	Mani Inc	Bank of America Merrill Lynch	123
(99.500)	Kyushu Electric Power Co Inc	Barclays Bank	(14.532)	(10.900)	Mani Inc	Barclays Bank	(38.994)
(295.000)	Kyushu Financial Group Inc	Bank of America Merrill Lynch	(3.331)	(7.800)	Mani Inc	Goldam Sachs	284
(183.800)	Kyushu Financial Group Inc	Barclays Bank	(11.744)	132.800	Marubeni Corp	HSBC	1.709
(56.500)	Kyushu Financial Group Inc	Citibank	(3.610)	5.800	Maruha Nichiro Corp	Bank of America Merrill Lynch	(3.394)
(103.800)	Kyushu Financial Group Inc	Credit Suisse	(30.319)	9.400	Maruha Nichiro Corp	Citibank	1.324
(104.200)	Kyushu Financial Group Inc	Deutsche Bank	—	5.600	Maruha Nichiro Corp	Credit Suisse	(3.573)
(45.000)	Kyushu Financial Group Inc	Goldam Sachs	—	19.800	Maruha Nichiro Corp	Goldam Sachs	(3.476)
(100.100)	Kyushu Financial Group Inc	HSBC	(29.238)	(9.800)	Marui Group Co Ltd	JP Morgan	(9.217)
(130.800)	Kyushu Financial Group Inc	JP Morgan	(38.205)	(34.100)	Marui Group Co Ltd	Bank of America Merrill Lynch	(4.920)
(107.900)	Kyushu Railway Co	Bank of America Merrill Lynch	54.169	(23.600)	Marui Group Co Ltd	Goldam Sachs	(17.119)
(95.500)	Kyushu Railway Co	Credit Suisse	26.151	(5.700)	Maruichi Steel Tube Ltd	JP Morgan	(22.403)
(120.700)	Kyushu Railway Co	HSBC	33.052	(75.300)	Matsui Securities Co Ltd	Barclays Bank	1.561
49.200	Lawson Inc	Bank of America Merrill Lynch	(12.825)	(106.600)	Matsui Securities Co Ltd	Bank of America Merrill Lynch	5.499
45.500	Lawson Inc	Barclays Bank	(41.532)	(49.500)	Matsumotokiyoshi Holdings Co Ltd	Barclays Bank	(5.838)
15.500	Lawson Inc	Citibank	(14.148)	87.400	Mazda Motor Corp	Goldam Sachs	15.446
18.700	Lawson Inc	JP Morgan	(30.724)	26.300	Mazda Motor Corp	Bank of America Merrill Lynch	(2.393)
(40.855)	Line Corp	Bank of America Merrill Lynch	(41.021)	200.000	Mazda Motor Corp	Citibank	3.361
(30.800)	Line Corp	Credit Suisse	(231.938)	55.000	Mazda Motor Corp	Credit Suisse	(73.023)
(158.748)	Line Corp	JP Morgan	(1.195.446)	153.000	Mazda Motor Corp	Goldam Sachs	(1.506)
68.200	Lintec Corp	Bank of America Merrill Lynch	23.656	52.800	Mazda Motor Corp	HSBC	(55.862)
26.200	Lintec Corp	Citibank	12.436	(24.200)	Mebuki Financial Group Inc	JP Morgan	(19.278)
23.300	Lintec Corp	Credit Suisse	8.082	(529.700)	Mebuki Financial Group Inc	Bank of America Merrill Lynch	1.767
101.700	Lintec Corp	HSBC	35.275	(316.600)	Mebuki Financial Group Inc	Citibank	(4.835)
43.500	Lintec Corp	JP Morgan	15.088	(1.244.600)	Mebuki Financial Group Inc	Credit Suisse	5.780
(8.000)	Lion Corp	Goldam Sachs	(3.578)	143.700	Medipal Holdings Corp	JP Morgan	22.721
(114.300)	M3 Inc	Barclays Bank	(92.855)	31.900	Medipal Holdings Corp	Bank of America	
(195.700)	M3 Inc	HSBC	(553.758)	133.200	Medipal Holdings Corp	Merrill Lynch	(183.682)
23.200	Mabuchi Motor Co Ltd	Bank of America Merrill Lynch	(72.000)	60.200	Medipal Holdings Corp	Barclays Bank	(57.071)
14.100	Mabuchi Motor Co Ltd	Barclays Bank	(30.245)	326.400	Medipal Holdings Corp	Citibank	(238.302)
13.700	Mabuchi Motor Co Ltd	Citibank	(29.387)	46.000	Medipal Holdings Corp	Credit Suisse	(67.588)
100	Mabuchi Motor Co Ltd	Credit Suisse	(443)	63.500	Medipal Holdings Corp	Goldam Sachs	(411.147)
2.400	Mabuchi Motor Co Ltd	Deutsche Bank	(7.448)	80.300	Megmilk Snow Brand Co Ltd	HSBC	(51.645)
6.500	Mabuchi Motor Co Ltd	Goldam Sachs	(13.259)	31.800	Megmilk Snow Brand Co Ltd	JP Morgan	(71.293)
20.100	Mabuchi Motor Co Ltd	JP Morgan	(88.983)	24.600	Megmilk Snow Brand Co Ltd	Bank of America Merrill Lynch	(40.331)
(331.400)	Maeda Corp	Bank of America Merrill Lynch	124.024	42.000	Megmilk Snow Brand Co Ltd	Barclays Bank	(16.835)
(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				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
13.000	Megmilk Snow Brand Co Ltd	Deutsche Bank	(8.069)	(161.700)	Mitsubishi Tanabe Pharma Corp	Bank of America Merrill Lynch	(1.018.420)
75.300	Megmilk Snow Brand Co Ltd	Goldam Sachs	(46.738)	(64.600)	Mitsubishi Tanabe Pharma Corp	Barclays Bank	(590)
18.900	Megmilk Snow Brand Co Ltd	JP Morgan	(20.184)	(29.800)	Mitsubishi Tanabe Pharma Corp	Credit Suisse	(180.070)
15.800	MEIJI Holdings Co Ltd	Bank of America Merrill Lynch	(41.824)	(23.300)	Mitsubishi Tanabe Pharma Corp	HSBC	(140.793)
16.100	MEIJI Holdings Co Ltd	Barclays Bank	—	(282.800)	Mitsubishi UFJ Financial Group Inc	Bank of America Merrill Lynch	(1.505)
12.400	MEIJI Holdings Co Ltd	Citibank	—	(917.100)	Mitsubishi UFJ Financial Group Inc	Barclays Bank	(45.204)
11.700	MEIJI Holdings Co Ltd	Credit Suisse	(50.235)	(52.500)	Mitsubishi UFJ Lease & Finance Co Ltd	Bank of America Merrill Lynch	(3.481)
50.700	MEIJI Holdings Co Ltd	Goldam Sachs	(121.184)	(90.900)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	(14.935)
12.700	MEIJI Holdings Co Ltd	HSBC	(83.465)	(310.800)	Mitsubishi UFJ Lease & Finance Co Ltd	HSBC	(51.065)
15.200	MEIJI Holdings Co Ltd	JP Morgan	(99.895)	(113.600)	Mitsui & Co Ltd	Bank of America Merrill Lynch	(15.574)
(13.600)	Minebea Mitsumi Inc	Bank of America Merrill Lynch	(4.846)	(35.100)	Mitsui & Co Ltd	Barclays Bank	(1.282)
(71.800)	Minebea Mitsumi Inc	Barclays Bank	(28.181)	74.500	Mitsui Chemicals Inc	Bank of America Merrill Lynch	(52.362)
(109.100)	Minebea Mitsumi Inc	HSBC	36.846	48.200	Mitsui Chemicals Inc	Citibank	(12.319)
47.000	Miraca Holdings Inc	Bank of America Merrill Lynch	6.373	28.800	Mitsui Chemicals Inc	Credit Suisse	(40.221)
12.400	Miraca Holdings Inc	Barclays Bank	(4.414)	7.200	Mitsui Chemicals Inc	Deutsche Bank	(5.060)
(8.100)	Misumi Group Inc	Bank of America Merrill Lynch	4.584	21.900	Mitsui Chemicals Inc	Goldam Sachs	(15.392)
(6.700)	Misumi Group Inc	Citibank	(1.774)	27.900	Mitsui Chemicals Inc	HSBC	(38.964)
(18.300)	Misumi Group Inc	Credit Suisse	26.726	23.100	Mitsui Chemicals Inc	JP Morgan	(32.261)
(18.800)	Misumi Group Inc	Deutsche Bank	10.639	(29.600)	Mitsui Fudosan Co Ltd	Barclays Bank	3.512
(77.800)	Misumi Group Inc	Goldam Sachs	44.029	(8.800)	Mitsui Fudosan Co Ltd	Citibank	1.044
(80.000)	Misumi Group Inc	JP Morgan	116.836	(7.800)	Mitsui Fudosan Co Ltd	Credit Suisse	6.550
239.500	Mitsubishi Chemical Holdings Corp	Bank of America Merrill Lynch	(116.739)	(62.600)	Mitsui Fudosan Co Ltd	HSBC	52.569
217.000	Mitsubishi Chemical Holdings Corp	Goldam Sachs	(105.772)	(8.200)	Mitsui Fudosan Co Ltd	JP Morgan	6.886
11.800	Mitsubishi Corp	Bank of America Merrill Lynch	862	(7.100)	Mitsui Mining & Smelting Co Ltd	Bank of America Merrill Lynch	(1.750)
12.500	Mitsubishi Corp	Credit Suisse	(1.198)	(87.900)	Mitsui Mining & Smelting Co Ltd	Barclays Bank	(32.896)
8.200	Mitsubishi Corp	Goldam Sachs	599	(7.100)	Mitsui Mining & Smelting Co Ltd	HSBC	33.635
46.700	Mitsubishi Electric Corp	Bank of America Merrill Lynch	(8.263)	41.200	Mitsui OSK Lines Ltd	Bank of America Merrill Lynch	(58.290)
47.800	Mitsubishi Electric Corp	Citibank	654	9.900	Mitsui OSK Lines Ltd	Barclays Bank	1.265
(59.100)	Mitsubishi Estate Co Ltd	Bank of America Merrill Lynch	(1.349)	27.400	Mitsui OSK Lines Ltd	Goldam Sachs	(38.766)
(53.100)	Mitsubishi Estate Co Ltd	Barclays Bank	5.816	7.300	Mitsui OSK Lines Ltd	HSBC	(10.994)
(19.300)	Mitsubishi Estate Co Ltd	Credit Suisse	11.539	(25.100)	Miura Co Ltd	Barclays Bank	(11.455)
(2.200)	Mitsubishi Estate Co Ltd	HSBC	1.315	(19.500)	Miura Co Ltd	Credit Suisse	3.560
79.200	Mitsubishi Gas Chemical Co Inc	HSBC	21.688	(24.800)	Miura Co Ltd	HSBC	4.527
20.400	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	(28.490)	(11.800)	Miura Co Ltd	JP Morgan	2.154
32.100	Mitsubishi Heavy Industries Ltd	Credit Suisse	(54.792)	1.916.800	Mizuho Financial Group Inc	HSBC	(48.989)
89.900	Mitsubishi Heavy Industries Ltd	Goldam Sachs	(125.551)	6.600	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	2.109
97.600	Mitsubishi Heavy Industries Ltd	HSBC	(166.594)	4.000	Mochida Pharmaceutical Co Ltd	Barclays Bank	(913)
10.900	Mitsubishi Heavy Industries Ltd	JP Morgan	(18.605)	6.400	Mochida Pharmaceutical Co Ltd	Credit Suisse	2.337
37.500	Mitsubishi Logistics Corp	Barclays Bank	(8.557)	19.400	Mochida Pharmaceutical Co Ltd	JP Morgan	7.083
7.200	Mitsubishi Logistics Corp	Citibank	(1.643)	(42.100)	MonotaRO Co Ltd	Bank of America Merrill Lynch	(41.887)
17.600	Mitsubishi Logistics Corp	Credit Suisse	(7.914)	(215.200)	MonotaRO Co Ltd	Barclays Bank	—
42.300	Mitsubishi Logistics Corp	HSBC	(24.601)	(68.800)	MonotaRO Co Ltd	Citibank	—
59.800	Mitsubishi Materials Corp	Bank of America Merrill Lynch	(59.405)	(16.200)	MonotaRO Co Ltd	Goldam Sachs	(16.118)
75.300	Mitsubishi Materials Corp	Barclays Bank	(12.372)	(13.800)	MonotaRO Co Ltd	HSBC	3.149
11.800	Mitsubishi Materials Corp	Citibank	(1.939)	19.100	Morinaga & Co Ltd/Japan	Bank of America Merrill Lynch	(36.612)
32.500	Mitsubishi Materials Corp	Credit Suisse	(68.527)	9.800	Morinaga & Co Ltd/Japan	Citibank	(6.262)
20.400	Mitsubishi Materials Corp	Goldam Sachs	(26.255)	33.200	Morinaga & Co Ltd/Japan	Credit Suisse	21.213
17.600	Mitsubishi Materials Corp	JP Morgan	(37.110)	75.800	Morinaga & Co Ltd/Japan	Goldam Sachs	(145.297)
442.500	Mitsubishi Motors Corp	Bank of America Merrill Lynch	(6.373)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
26.200	Morinaga & Co Ltd/Japan	HSBC	16.740	(21.700)	Nidec Corp	JP Morgan	28.721
8.700	Morinaga & Co Ltd/Japan	JP Morgan	5.559	9.600	Nifco Inc/Japan	Bank of America	
57.100	MS&AD Insurance Group Holdings Inc	Citibank	25.539			Merrill Lynch	—
160.400	MS&AD Insurance Group Holdings Inc	HSBC	(20.497)	9.400	Nifco Inc/Japan	Barclays Bank	(1.716)
(22.100)	Murata Manufacturing Co Ltd	Bank of America	(32.679)	30.600	Nifco Inc/Japan	HSBC	3.631
(16.400)	Murata Manufacturing Co Ltd	Merrill Lynch	(45.358)	34.600	Nihon Kohden Corp	Bank of America	
(29.900)	Murata Manufacturing Co Ltd	Barclays Bank	(28.384)			Merrill Lynch	5.107
(14.900)	Murata Manufacturing Co Ltd	Credit Suisse	(14.144)	55.400	Nihon Kohden Corp	Barclays Bank	(24.273)
(40.900)	Murata Manufacturing Co Ltd	HSBC	(38.826)	14.500	Nihon Kohden Corp	Citibank	(6.353)
(15.500)	Nabtesco Corp	JP Morgan	4.244	10.100	Nihon Kohden Corp	Credit Suisse	(8.574)
(6.900)	Nabtesco Corp	Bank of America	630	58.200	Nihon Kohden Corp	Deutsche Bank	7.969
(125.800)	Nabtesco Corp	Merrill Lynch	34.448	40.800	Nihon Kohden Corp	Goldam Sachs	8.244
(30.000)	Nabtesco Corp	Credit Suisse	2.738	6.400	Nihon Kohden Corp	HSBC	(5.433)
18.000	Nagase & Co Ltd	HSBC	(1.150)	32.800	Nihon Kohden Corp	JP Morgan	(17.192)
19.000	Nagase & Co Ltd	Citibank	(2.775)	(21.700)	Nihon M&A Center Inc	Barclays Bank	(6.933)
20.600	Nagase & Co Ltd	JP Morgan	(3.761)	(58.200)	Nihon M&A Center Inc	HSBC	(188.590)
10.600	Nagoya Railroad Co Ltd	Barclays Bank	(13.062)	5.400	Nihon Unisys Ltd	Credit Suisse	1.513
13.600	Nagoya Railroad Co Ltd	Citibank	(16.759)	154.900	Nihon Unisys Ltd	HSBC	141.390
1.200	Nagoya Railroad Co Ltd	Credit Suisse	(767)	139.300	Nikon Corp	Bank of America	
5.500	Nagoya Railroad Co Ltd	Deutsche Bank	(5.020)			Merrill Lynch	(25.678)
6.400	Nagoya Railroad Co Ltd	JP Morgan	(4.089)	188.200	Nikon Corp	Barclays Bank	25.768
97.400	NEC Corp	Bank of America	(6.649)	59.800	Nikon Corp	Credit Suisse	(5.458)
18.700	NEC Corp	Merrill Lynch	5.974	50.200	Nikon Corp	Goldam Sachs	(5.675)
51.800	NEC Corp	Credit Suisse	16.549	500	Nintendo Co Ltd	Bank of America	
20.600	NET One Systems Co Ltd	HSBC	17.890			Merrill Lynch	4.883
13.100	NET One Systems Co Ltd	Barclays Bank	(2.989)	3.900	Nintendo Co Ltd	Barclays Bank	30.615
6.400	NET One Systems Co Ltd	Credit Suisse	8.001	900	Nintendo Co Ltd	Credit Suisse	3.204
21.900	NET One Systems Co Ltd	Goldam Sachs	23.227	1.400	Nintendo Co Ltd	HSBC	4.984
9.500	NET One Systems Co Ltd	HSBC	14.252	8.000	Nippon Electric Glass Co Ltd	Barclays Bank	(4.235)
(178.400)	Nexon Co Ltd	Barclays Bank	(11.399)	11.600	Nippon Express Co Ltd	Bank of America	
(20.900)	Nexon Co Ltd	Citibank	(1.335)			Merrill Lynch	14.824
(35.400)	Nexon Co Ltd	Credit Suisse	(32.313)	10.900	Nippon Express Co Ltd	Citibank	25.868
(44.000)	NGK Insulators Ltd	Citibank	(4.418)	7.500	Nippon Express Co Ltd	Credit Suisse	7.530
(33.500)	NGK Insulators Ltd	Credit Suisse	16.818	10.100	Nippon Express Co Ltd	JP Morgan	10.141
(31.700)	NGK Insulators Ltd	Deutsche Bank	1.447	(77.500)	Nippon Gas Co Ltd	Bank of America	
(30.500)	NGK Insulators Ltd	HSBC	15.312			Merrill Lynch	(254.667)
(73.400)	NGK Spark Plug Co Ltd	Bank of America	7.816	154.800	Nippon Kayaku Co Ltd	Goldam Sachs	(45.676)
(25.100)	NGK Spark Plug Co Ltd	Merrill Lynch	(7.790)			Bank of America	
(13.400)	NGK Spark Plug Co Ltd	Barclays Bank	(4.159)	32.100	Nippon Kayaku Co Ltd	Merrill Lynch	(63.585)
(49.700)	NGK Spark Plug Co Ltd	Citibank	51.716	183.500	Nippon Kayaku Co Ltd	Barclays Bank	2.051
(66.700)	NGK Spark Plug Co Ltd	Credit Suisse	16.438	62.100	Nippon Kayaku Co Ltd	Citibank	11.725
(30.200)	NGK Spark Plug Co Ltd	Goldam Sachs	31.425	67.100	Nippon Kayaku Co Ltd	Credit Suisse	(18.706)
(33.900)	NGK Spark Plug Co Ltd	HSBC	35.275	56.200	Nippon Kayaku Co Ltd	Goldam Sachs	(27.562)
4.000	NH Foods Ltd	JP Morgan	(9.493)	98.700	Nippon Kayaku Co Ltd	HSBC	(16.928)
8.800	NH Foods Ltd	Credit Suisse	(20.884)	(65.100)	Nippon Paint Holdings Co Ltd	JP Morgan	(29.730)
8.900	NH Foods Ltd	Goldam Sachs	(21.122)			Bank of America	
91.300	NHK Spring Co Ltd	HSBC	(3.333)	43.000	Nippon Paper Industries Co Ltd	Merrill Lynch	291.169
(24.900)	Nichirei Corp	JP Morgan	(12.273)			Bank of America	
(35.800)	Nichirei Corp	Goldam Sachs	(5.228)	12.800	Nippon Paper Industries Co Ltd	Merrill Lynch	2.747
(17.700)	Nidec Corp	HSBC	(52.107)			Barclays Bank	4.089
(2.400)	Nidec Corp	Bank of America	9.529	36.100	Nippon Paper Industries Co Ltd	Citibank	11.533
(2.800)	Nidec Corp	Merrill Lynch	11.118	67.600	Nippon Paper Industries Co Ltd	Credit Suisse	14.809
(22.700)	Nidec Corp	Barclays Bank	30.044	169.700	Nippon Paper Industries Co Ltd	Credit Suisse	14.809
(13.600)	Nidec Corp	Citibank	18.000			Credit Suisse	14.809
		Credit Suisse		48.700	Nippon Paper Industries Co Ltd	Goldam Sachs	10.843
		HSBC		28.900	Nippon Paper Industries Co Ltd	HSBC	10.669
		Bank of America				JP Morgan	6.331
		Merrill Lynch		2.000	Nippon Shinyaku Co Ltd	Bank of America	
		Barclays Bank				Merrill Lynch	
		Citibank		6.000	Nippon Shinyaku Co Ltd	Merrill Lynch	(1.287)
		Credit Suisse		2.100	Nippon Shinyaku Co Ltd	Barclays Bank	17.525
		HSBC		(3.400)	Nippon Shokubai Co Ltd	Citibank	6.134
						Citibank	(931)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(17.900)	Nippon Shokubai Co Ltd	Credit Suisse	26.142	28.300	NOF Corp	HSBC	(27.123)
(16.100)	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	(7.077)	(11.000)	NOK Corp	Bank of America Merrill Lynch	3.012
(50.500)	Nippon Telegraph & Telephone Corp	Barclays Bank	(2.305)	(28.200)	NOK Corp	Citibank	(10.811)
(7.300)	Nippon Telegraph & Telephone Corp	Goldam Sachs	(4.265)	(28.500)	NOK Corp	Credit Suisse	14.308
181.400	Nippon Television Holdings Inc	Bank of America Merrill Lynch	(9.380)	(1.900)	NOK Corp	HSBC	954
26.400	Nippon Television Holdings Inc	Citibank	723	(18.600)	NOK Corp	JP Morgan	9.338
5.000	Nippon Television Holdings Inc	Credit Suisse	(91)	(84.500)	Nomura Holdings Inc	Barclays Bank	(9.718)
299.900	Nippon Television Holdings Inc	Goldam Sachs	(12.613)	(99.300)	Nomura Holdings Inc	HSBC	(37.162)
98.800	Nippon Television Holdings Inc	HSBC	(1.804)	(8.600)	Nomura Real Estate Holdings Inc	Barclays Bank	(4.945)
98.600	Nippon Yusen KK	Bank of America Merrill Lynch	(103.501)	(8.200)	Nomura Real Estate Holdings Inc	Goldam Sachs	(6.076)
83.000	Nippon Yusen KK	Credit Suisse	(108.338)	(55.900)	Nomura Research Institute Ltd	Barclays Bank	63.270
143.600	Nippon Yusen KK	Goldam Sachs	(150.737)	(41.400)	Nomura Research Institute Ltd	HSBC	11.337
25.700	Nippon Yusen KK	HSBC	(33.546)	(17.200)	NS Solutions Corp	Barclays Bank	3.925
38.800	Nipro Corp	Bank of America Merrill Lynch	13.388	(7.100)	NS Solutions Corp	HSBC	(12.313)
32.800	Nipro Corp	Barclays Bank	2.994	(17.300)	NSK Ltd	Bank of America Merrill Lynch	(621)
59.700	Nipro Corp	Citibank	5.449	(101.900)	NSK Ltd	Barclays Bank	(23.253)
84.900	Nipro Corp	Credit Suisse	27.123	116.300	NTN Corp	Bank of America Merrill Lynch	(16.985)
30.200	Nipro Corp	Goldam Sachs	15.713	53.400	NTN Corp	Citibank	4.874
22.600	Nipro Corp	HSBC	7.220	131.000	NTN Corp	Credit Suisse	(34.677)
66.500	Nipro Corp	JP Morgan	28.724	54.300	NTN Corp	Deutsche Bank	(7.930)
272.600	Nishi-Nippon Financial Holdings Inc	Bank of America Merrill Lynch	(97.042)	107.700	NTN Corp	Goldam Sachs	(15.729)
46.400	Nishi-Nippon Financial Holdings Inc	Citibank	424	86.700	NTN Corp	HSBC	(22.950)
72.100	Nishi-Nippon Financial Holdings Inc	Credit Suisse	(13.162)	16.700	NTN Corp	JP Morgan	(4.421)
(8.400)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	(3.144)	153.100	NTT Data Corp	Bank of America Merrill Lynch	16.417
(12.700)	Nishi-Nippon Railroad Co Ltd	Citibank	(1.159)	105.800	NTT Data Corp	Barclays Bank	(15.452)
(38.400)	Nishi-Nippon Railroad Co Ltd	Credit Suisse	(15.422)	17.700	NTT Data Corp	Citibank	(2.585)
(16.600)	Nishi-Nippon Railroad Co Ltd	Deutsche Bank	(6.212)	29.800	NTT Data Corp	Credit Suisse	2.176
(24.900)	Nishi-Nippon Railroad Co Ltd	JP Morgan	(10.000)	56.700	NTT Data Corp	Goldam Sachs	13.974
(5.400)	Nissan Chemical Corp	Bank of America Merrill Lynch	1.185	12.800	NTT Data Corp	HSBC	935
(4.300)	Nissan Chemical Corp	Barclays Bank	(1.177)	15.600	NTT Data Corp	JP Morgan	(2.917)
(37.400)	Nissan Chemical Corp	HSBC	64.862	(44.200)	NTT DOCOMO Inc	Bank of America Merrill Lynch	(7.542)
(35.400)	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(2.358)	(70.900)	NTT DOCOMO Inc	Barclays Bank	(8.090)
64.500	Nisshin Seifun Group Inc	Goldam Sachs	(81.247)	110.600	Obayashi Corp	Bank of America Merrill Lynch	(12.100)
96.200	Nisshin Seifun Group Inc	HSBC	(72.882)	18.400	Obayashi Corp	Barclays Bank	(2.519)
(28.500)	Nisshinbo Holdings Inc	Barclays Bank	(10.666)	58.500	Obayashi Corp	Credit Suisse	12.282
(23.900)	Nisshinbo Holdings Inc	Credit Suisse	(8.290)	22.500	Obayashi Corp	Goldam Sachs	(2.465)
(160.900)	Nisshinbo Holdings Inc	HSBC	(55.809)	15.800	Obayashi Corp	JP Morgan	(1.343)
1.900	Nitori Holdings Co Ltd	Bank of America Merrill Lynch	2.967	(1.100)	OBIC Business Consultants Co Ltd	Credit Suisse	(4.970)
1.700	Nitori Holdings Co Ltd	Credit Suisse	4.763	(3.100)	OBIC Business Consultants Co Ltd	HSBC	(14.007)
1.100	Nitori Holdings Co Ltd	JP Morgan	1.458	(20.100)	Obic Co Ltd	Bank of America Merrill Lynch	(40.062)
29.400	Nitto Denko Corp	Bank of America Merrill Lynch	(24.152)	(5.000)	Obic Co Ltd	Barclays Bank	9.584
4.200	Nitto Denko Corp	Goldam Sachs	(3.450)	(3.600)	Obic Co Ltd	Citibank	6.901
4.100	Nitto Denko Corp	HSBC	(4.117)	(3.200)	Obic Co Ltd	Credit Suisse	(24.536)
(10.500)	Noevir Holdings Co Ltd	Barclays Bank	(11.501)	(6.900)	Obic Co Ltd	Goldam Sachs	(15.116)
14.500	NOF Corp	Bank of America Merrill Lynch	(17.206)	(28.100)	Obic Co Ltd	HSBC	(215.453)
4.800	NOF Corp	Credit Suisse	(4.600)	(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

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Japon suite				Japon suite		
40.400	Oji Holdings Corp	Goldam Sachs	(738)	(42.200)	Park24 Co Ltd	Bank of America	
97.500	Oji Holdings Corp	HSBC	(3.560)			Merrill Lynch	(29.660)
105.300	Oji Holdings Corp	JP Morgan	(3.845)	(93.100)	Park24 Co Ltd	Citibank	(49.288)
45.200	Okuma Corp	Goldam Sachs	(99.019)	(20.900)	Park24 Co Ltd	Credit Suisse	(13.736)
9.700	Okuma Corp	HSBC	(48.697)	(25.200)	Park24 Co Ltd	Deutsche Bank	(17.712)
71.500	Olympus Corp	HSBC	(69.180)	(26.800)	Park24 Co Ltd	JP Morgan	(17.613)
16.200	Omron Corp	Bank of America		(180.200)	Penta-Ocean Construction Co Ltd	Citibank	8.224
		Merrill Lynch	(20.702)				
6.900	Omron Corp	Credit Suisse	(13.226)	(217.700)	Penta-Ocean Construction Co Ltd	Credit Suisse	93.395
24.900	Omron Corp	JP Morgan	(47.729)				
124.900	Ono Pharmaceutical Co Ltd	Bank of America		(801.600)	Penta-Ocean Construction Co Ltd	Goldam Sachs	212.189
		Merrill Lynch	150.003				
118.300	Ono Pharmaceutical Co Ltd	Barclays Bank	32.395	(29.100)	Penta-Ocean Construction Co Ltd	JP Morgan	12.484
33.700	Ono Pharmaceutical Co Ltd	Credit Suisse	46.297				
(7.600)	Open House Co Ltd	Bank of America		(12.100)	PeptiDream Inc	Bank of America	
		Merrill Lynch	21.228			Merrill Lynch	(16.056)
(57.300)	Open House Co Ltd	Barclays Bank	306.493	(45.500)	PeptiDream Inc	Barclays Bank	(62.297)
(69.700)	Open House Co Ltd	HSBC	(50.897)	(5.600)	PeptiDream Inc	HSBC	12.779
(11.800)	Open House Co Ltd	JP Morgan	(8.617)	50.800	Persol Holdings Co Ltd	Bank of America	
(4.500)	Oracle Corp Japan	Citibank	2.465			Merrill Lynch	30.140
(2.800)	Oracle Corp Japan	Credit Suisse	(13.546)	8.800	Persol Holdings Co Ltd	Barclays Bank	9.478
(26.400)	Oracle Corp Japan	Goldam Sachs	(81.931)	9.400	Persol Holdings Co Ltd	Credit Suisse	9.226
(7.200)	Oracle Corp Japan	HSBC	(34.832)	36.000	Persol Holdings Co Ltd	HSBC	(31.546)
(109.000)	Orient Corp	Bank of America		(14.900)	Pigeon Corp	Bank of America	
		Merrill Lynch	7.959			Merrill Lynch	2.720
(1.631.500)	Orient Corp	Citibank	74.460	(16.200)	Pigeon Corp	Barclays Bank	(10.351)
(1.362.300)	Orient Corp	Credit Suisse	(49.739)	(25.200)	Pigeon Corp	Credit Suisse	48.305
(225.700)	Orient Corp	JP Morgan	(8.241)	(41.700)	Pigeon Corp	Goldam Sachs	7.613
(3.700)	Oriental Land Co Ltd/Japan	Bank of America		(24.800)	Pigeon Corp	HSBC	47.538
		Merrill Lynch	(6.248)	17.900	Pilot Corp	Bank of America	
(20.300)	Oriental Land Co Ltd/Japan	Barclays Bank	57.441			Merrill Lynch	(4.902)
(13.900)	Oriental Land Co Ltd/Japan	HSBC	4.441	4.200	Pilot Corp	Citibank	958
97.400	ORIX Corp	Bank of America		6.500	Pilot Corp	Goldam Sachs	(1.780)
		Merrill Lynch	37.340	5.500	Pilot Corp	HSBC	(9.037)
358.800	ORIX Corp	HSBC	188.316	4.500	Pilot Corp	JP Morgan	(7.394)
(222.200)	Osaka Gas Co Ltd	Bank of America		42.800	Pola Orbis Holdings Inc	Bank of America	
		Merrill Lynch	(14.370)			Merrill Lynch	58.601
(273.200)	Osaka Gas Co Ltd	Barclays Bank	(97.255)	52.500	Pola Orbis Holdings Inc	Citibank	38.337
(39.500)	Osaka Gas Co Ltd	Credit Suisse	27.402	25.900	Pola Orbis Holdings Inc	Credit Suisse	45.391
(46.600)	Osaka Gas Co Ltd	HSBC	32.327	15.800	Pola Orbis Holdings Inc	HSBC	27.690
13.500	OSG Corp	Bank of America		23.300	Pola Orbis Holdings Inc	JP Morgan	40.834
		Merrill Lynch	(9.488)	(174.000)	Rakuten Inc	Bank of America	
9.700	OSG Corp	Citibank	(797)			Merrill Lynch	(15.882)
46.700	OSG Corp	Credit Suisse	(52.857)	(303.200)	Rakuten Inc	Goldam Sachs	(27.676)
134.200	OSG Corp	HSBC	(151.894)	10.700	Recruit Holdings Co Ltd	Bank of America	
25.000	OSG Corp	JP Morgan	(28.296)			Merrill Lynch	17.092
19.800	Otsuka Corp	Bank of America		27.800	Recruit Holdings Co Ltd	Barclays Bank	6.344
		Merrill Lynch	(2.494)	15.800	Recruit Holdings Co Ltd	Citibank	3.605
4.600	Otsuka Corp	Citibank	(6.508)	21.500	Recruit Holdings Co Ltd	Goldam Sachs	34.343
6.600	Otsuka Corp	Credit Suisse	4.507	15.800	Recruit Holdings Co Ltd	HSBC	26.248
8.300	Otsuka Corp	Goldam Sachs	6.061	(18.100)	Relo Group Inc	Bank of America	
4.400	Otsuka Holdings Co Ltd	Bank of America				Merrill Lynch	(8.545)
		Merrill Lynch	(2.776)	(106.300)	Relo Group Inc	Barclays Bank	(970)
55.500	Otsuka Holdings Co Ltd	Barclays Bank	(27.356)	(55.300)	Relo Group Inc	HSBC	(22.715)
5.800	Otsuka Holdings Co Ltd	Citibank	(2.859)	(91.500)	Renesas Electronics Corp	Credit Suisse	7.517
23.000	Otsuka Holdings Co Ltd	Credit Suisse	54.165	(178.500)	Renesas Electronics Corp	Goldam Sachs	66.802
23.300	Otsuka Holdings Co Ltd	Goldam Sachs	(7.883)	29.700	Rengo Co Ltd	Bank of America	
7.100	Otsuka Holdings Co Ltd	HSBC	16.720			Merrill Lynch	4.188
7.300	Otsuka Holdings Co Ltd	JP Morgan	17.191	63.900	Rengo Co Ltd	Barclays Bank	10.499
(5.000)	Paltac Corporation	Citibank	(2.738)	23.100	Rengo Co Ltd	Goldam Sachs	4.006
(18.000)	Paltac Corporation	Credit Suisse	9.858	28.100	Rengo Co Ltd	JP Morgan	5.673
158.800	Panasonic Corp	Bank of America		(145.000)	Resona Holdings Inc	Bank of America	
		Merrill Lynch	49.357			Merrill Lynch	17.603
306.200	Panasonic Corp	Barclays Bank	116.270	(190.300)	Resona Holdings Inc	Barclays Bank	(2.258)
114.600	Panasonic Corp	Citibank	43.516	(111.000)	Resona Holdings Inc	Goldam Sachs	5.201
19.700	Panasonic Corp	Credit Suisse	1.798	(822.100)	Resona Holdings Inc	HSBC	147.078
150.200	Panasonic Corp	Goldam Sachs	45.944	23.000	Resorttrust Inc	Barclays Bank	2.939
49.900	Panasonic Corp	HSBC	4.555	11.100	Resorttrust Inc	Citibank	1.418

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
65.200	Ricoh Co Ltd	Bank of America		25.100	Sapporo Holdings Ltd	Credit Suisse	15.579
		Merrill Lynch	7.626	81.600	Sapporo Holdings Ltd	Goldam Sachs	20.611
381.500	Ricoh Co Ltd	Barclays Bank	45.270	11.400	Sapporo Holdings Ltd	HSBC	7.076
24.200	Ricoh Co Ltd	Credit Suisse	8.900	31.000	Sapporo Holdings Ltd	JP Morgan	19.241
53.800	Ricoh Co Ltd	Goldam Sachs	17.188	26.300	Sawai Pharmaceutical Co Ltd	Bank of America	
78.000	Ricoh Co Ltd	HSBC	44.854			Merrill Lynch	33.627
8.300	Rinnai Corp	Bank of America		23.400	Sawai Pharmaceutical Co Ltd	Barclays Bank	(17.087)
		Merrill Lynch	(11.445)				
22.000	Rinnai Corp	Barclays Bank	(38.154)	5.200	Sawai Pharmaceutical Co Ltd	Credit Suisse	17.087
7.900	Rinnai Corp	Citibank	(13.701)				
5.600	Rinnai Corp	Credit Suisse	(9.384)	16.400	Sawai Pharmaceutical Co Ltd	Goldam Sachs	14.318
4.500	Rinnai Corp	Goldam Sachs	(6.983)				
16.500	Rinnai Corp	HSBC	18.073	7.500	Sawai Pharmaceutical Co Ltd	HSBC	24.645
8.500	Rinnai Corp	JP Morgan	(37)				
2.500	Rohm Co Ltd	Barclays Bank	2.967	(28.600)	SBI Holdings Inc/Japan	Citibank	(12.531)
2.200	Rohm Co Ltd	Citibank	2.611	(59.300)	SBI Holdings Inc/Japan	Credit Suisse	51.422
4.700	Rohm Co Ltd	Credit Suisse	25.403	(16.500)	SBI Holdings Inc/Japan	Deutsche Bank	18.073
2.100	Rohm Co Ltd	Goldam Sachs	2.224	(28.900)	SBI Holdings Inc/Japan	Goldam Sachs	31.655
22.300	Rohto Pharmaceutical Co Ltd	Bank of America		(98.100)	SBI Holdings Inc/Japan	HSBC	85.067
		Merrill Lynch	10.178	(29.900)	SBI Holdings Inc/Japan	JP Morgan	25.928
10.000	Rohto Pharmaceutical Co Ltd	Barclays Bank	(3.195)	(32.600)	SCREEN Holdings Co Ltd	Goldam Sachs	(32.732)
14.000	Rohto Pharmaceutical Co Ltd	Citibank	(4.473)	(102.400)	SCREEN Holdings Co Ltd	HSBC	(186.938)
				(4.300)	SCSK Corp	Bank of America	
6.800	Rohto Pharmaceutical Co Ltd	Credit Suisse	8.690			Merrill Lynch	(1.962)
25.500	Rohto Pharmaceutical Co Ltd	JP Morgan	32.586	(4.700)	SCSK Corp	Barclays Bank	1.287
(42.500)	Ryohin Keikaku Co Ltd	Bank of America		(4.700)	SCSK Corp	Credit Suisse	(2.574)
		Merrill Lynch	(17.978)	(6.100)	SCSK Corp	Goldam Sachs	(2.784)
(92.300)	Ryohin Keikaku Co Ltd	Barclays Bank	(35.385)	3.900	Secom Co Ltd	Credit Suisse	(14.396)
(29.500)	Ryohin Keikaku Co Ltd	Credit Suisse	1.077	16.400	Secom Co Ltd	Goldam Sachs	(56.735)
(89.000)	Ryohin Keikaku Co Ltd	Goldam Sachs	(21.122)	8.800	Secom Co Ltd	HSBC	(16.226)
(12.000)	Ryohin Keikaku Co Ltd	HSBC	438	2.000	Secom Co Ltd	JP Morgan	(4.635)
173.200	Sankyo Co Ltd	Bank of America		(92.400)	Sega Sammy Holdings Inc	Goldam Sachs	14.338
		Merrill Lynch	(110.431)	(223.100)	Sega Sammy Holdings Inc	HSBC	134.404
14.100	Sankyo Co Ltd	Citibank	(7.079)	62.500	Seibu Holdings Inc	Bank of America	
6.700	Sankyo Co Ltd	Credit Suisse	(2.836)			Merrill Lynch	10.930
4.200	Sankyo Co Ltd	Goldam Sachs	(2.275)	21.600	Seibu Holdings Inc	Barclays Bank	(5.323)
82.700	Sankyo Co Ltd	HSBC	(67.938)	9.400	Seibu Holdings Inc	Citibank	(2.317)
8.300	Sankyo Co Ltd	JP Morgan	(6.631)	46.800	Seibu Holdings Inc	Credit Suisse	13.470
22.400	Sankyu Inc	Bank of America		102.200	Seibu Holdings Inc	Goldam Sachs	29.852
		Merrill Lynch	(75.652)	15.100	Seibu Holdings Inc	JP Morgan	7.305
6.700	Sankyu Inc	Barclays Bank	(2.446)	18.100	Seiko Epson Corp	Bank of America	
1.800	Sankyu Inc	Citibank	(657)			Merrill Lynch	17.843
19.400	Sankyu Inc	Credit Suisse	(44.270)	108.000	Seiko Epson Corp	Barclays Bank	109.424
3.300	Sankyu Inc	Goldam Sachs	(11.145)	48.500	Seiko Epson Corp	Citibank	49.140
75.700	Sankyu Inc	HSBC	(172.744)	12.700	Seiko Epson Corp	Credit Suisse	9.969
11.800	Sankyu Inc	JP Morgan	(26.927)	23.500	Seiko Epson Corp	Deutsche Bank	23.166
(33.200)	Sanrio Co Ltd	Credit Suisse	16.970	11.100	Seiko Epson Corp	Goldam Sachs	10.942
(36.100)	Sanrio Co Ltd	Goldam Sachs	(989)	16.800	Seiko Epson Corp	HSBC	13.188
78.400	Santen Pharmaceutical Co Ltd	Bank of America		50.000	Seiko Epson Corp	JP Morgan	39.250
		Merrill Lynch	35.781	278.300	Seino Holdings Co Ltd	Bank of America	
126.900	Santen Pharmaceutical Co Ltd	Barclays Bank	(3.475)			Merrill Lynch	(121.127)
15.100	Santen Pharmaceutical Co Ltd	Credit Suisse	1.930	154.300	Seino Holdings Co Ltd	Barclays Bank	(25.352)
24.100	Santen Pharmaceutical Co Ltd	Goldam Sachs	(418)	35.000	Seino Holdings Co Ltd	Citibank	(5.751)
36.200	Santen Pharmaceutical Co Ltd	HSBC	4.626	203.900	Seino Holdings Co Ltd	Credit Suisse	109.809
113.700	Sanwa Holdings Corp	Bank of America		114.200	Seino Holdings Co Ltd	Goldam Sachs	(54.205)
		Merrill Lynch	(52.930)	34.000	Seino Holdings Co Ltd	HSBC	3.235
177.200	Sanwa Holdings Corp	Citibank	(59.846)	30.300	Seino Holdings Co Ltd	JP Morgan	16.318
51.500	Sanwa Holdings Corp	Credit Suisse	(38.077)	129.100	Sekisui Chemical Co Ltd	Bank of America	
166.000	Sanwa Holdings Corp	Deutsche Bank	(77.276)			Merrill Lynch	22.390
26.300	Sapporo Holdings Ltd	Bank of America		119.800	Sekisui Chemical Co Ltd	Citibank	14.216
		Merrill Lynch	7.015	139.800	Sekisui Chemical Co Ltd	Credit Suisse	(17.865)
73.600	Sapporo Holdings Ltd	Barclays Bank	(16.123)	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

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
170.800	Sekisui House Ltd	HSBC	72.495	20.600	Shizuoka Bank Ltd/The	Goldam Sachs	(376)
67.000	Seven & i Holdings Co Ltd	Bank of America		13.000	Shizuoka Bank Ltd/The	JP Morgan	(2.136)
		Merrill Lynch	(87.241)	(56.200)	SHO-BOND Holdings Co Ltd	Bank of America Merrill Lynch	42.260
159.600	Seven & i Holdings Co Ltd	Barclays Bank	(72.840)	(10.300)	SHO-BOND Holdings Co Ltd	Barclays Bank	3.761
14.000	Seven & i Holdings Co Ltd	Goldam Sachs	(4.263)	(10.300)	SHO-BOND Holdings Co Ltd	Citibank	3.761
9.400	Seven & i Holdings Co Ltd	HSBC	(10.039)	(26.600)	SHO-BOND Holdings Co Ltd	Credit Suisse	7.284
14.400	Seven & i Holdings Co Ltd	JP Morgan	(12.395)	(81.500)	SHO-BOND Holdings Co Ltd	Goldam Sachs	58.837
(209.600)	Seven Bank Ltd	Bank of America		(34.600)	SHO-BOND Holdings Co Ltd	HSBC	9.475
		Merrill Lynch	(17.553)	(9.600)	Shochiku Co Ltd	Bank of America Merrill Lynch	(2.629)
(202.700)	Seven Bank Ltd	Barclays Bank	(3.700)	(3.000)	Shochiku Co Ltd	Citibank	274
(8.100)	SG Holdings Co Ltd	Bank of America		(9.100)	Shochiku Co Ltd	Credit Suisse	(7.476)
		Merrill Lynch	7.541	(23.100)	Shochiku Co Ltd	Goldam Sachs	(6.326)
(22.400)	SG Holdings Co Ltd	Credit Suisse	8.179	(3.500)	Shochiku Co Ltd	JP Morgan	(2.875)
(40.600)	SG Holdings Co Ltd	Goldam Sachs	37.800	63.000	Showa Denko KK	Bank of America Merrill Lynch	(156.415)
(136.700)	SG Holdings Co Ltd	HSBC	49.911	22.300	Showa Denko KK	Barclays Bank	(22.798)
(97.229)	Sharp Corp/Japan	Citibank	13.312	4.400	Showa Denko KK	Citibank	(4.498)
(35.000)	Sharp Corp/Japan	Credit Suisse	1.917	8.400	Showa Denko KK	Credit Suisse	(21.239)
7.500	Shiga Bank Ltd/The	Credit Suisse	4.108	200	Showa Denko KK	Goldam Sachs	(497)
7.500	Shiga Bank Ltd/The	Goldam Sachs	1.164	8.700	Showa Denko KK	HSBC	(17.402)
7.500	Shiga Bank Ltd/The	HSBC	4.108	44.200	Skylark Holdings Co Ltd	Bank of America Merrill Lynch	10.564
(78.200)	Shikoku Electric Power Co Inc	Bank of America		8.900	Skylark Holdings Co Ltd	Barclays Bank	1.868
		Merrill Lynch	18.341	190.200	Skylark Holdings Co Ltd	Citibank	39.931
(249.800)	Shikoku Electric Power Co Inc	Barclays Bank	(34.202)	168.800	Skylark Holdings Co Ltd	Credit Suisse	272.718
(43.800)	Shikoku Electric Power Co Inc	Goldam Sachs	20.790	20.100	Skylark Holdings Co Ltd	Goldam Sachs	12.109
(139.800)	Shikoku Electric Power Co Inc	HSBC	139.092	28.400	Skylark Holdings Co Ltd	HSBC	45.884
(15.800)	Shikoku Electric Power Co Inc	JP Morgan	15.720	183.100	Skylark Holdings Co Ltd	JP Morgan	294.397
(5.400)	Shimamura Co Ltd	Bank of America		(3.900)	SMC Corp/Japan	Bank of America Merrill Lynch	(5.539)
		Merrill Lynch	26.617	(3.800)	SMC Corp/Japan	Barclays Bank	(44.051)
(1.900)	Shimamura Co Ltd	Credit Suisse	12.660	(2.400)	SMC Corp/Japan	Citibank	(27.822)
(17.000)	Shimamura Co Ltd	Goldam Sachs	83.794	(4.000)	SMC Corp/Japan	Credit Suisse	9.128
(15.000)	Shimano Inc	Bank of America		(1.000)	SMC Corp/Japan	Deutsche Bank	(456)
		Merrill Lynch	(36.067)	(1.800)	SMC Corp/Japan	Goldam Sachs	(822)
(15.100)	Shimano Inc	Barclays Bank	(8.270)	(1.900)	SMC Corp/Japan	HSBC	4.336
(14.100)	Shimano Inc	Citibank	(7.722)	(6.200)	SMC Corp/Japan	JP Morgan	14.148
(4.000)	Shimano Inc	Goldam Sachs	(9.493)	(15.200)	Softbank Corp	Bank of America Merrill Lynch	(254)
(2.500)	Shimano Inc	HSBC	1.826	(56.600)	Softbank Corp	Barclays Bank	7.491
(8.300)	Shimano Inc	JP Morgan	6.061	(49.600)	Softbank Corp	Credit Suisse	1.358
(265.100)	Shimizu Corp	Bank of America		(146.000)	Softbank Corp	Goldam Sachs	29.319
		Merrill Lynch	87.112	(5.700)	SoftBank Group Corp	Bank of America Merrill Lynch	364
(233.500)	Shimizu Corp	Goldam Sachs	76.729	(55.900)	SoftBank Group Corp	Barclays Bank	(50.514)
(264.900)	Shimizu Corp	HSBC	(14.508)	(13.800)	SoftBank Group Corp	Citibank	(12.470)
(6.100)	Shin-Etsu Chemical Co Ltd	Barclays Bank	(557)	(10.200)	SoftBank Group Corp	Goldam Sachs	652
(5.300)	Shin-Etsu Chemical Co Ltd	Credit Suisse	18.142	(173.300)	SoftBank Group Corp	HSBC	143.949
(6.900)	Shin-Etsu Chemical Co Ltd	HSBC	23.618	(6.600)	SoftBank Group Corp	JP Morgan	5.482
(10.800)	Shin-Etsu Chemical Co Ltd	JP Morgan	36.968	42.100	Sohgo Security Services Co Ltd	HSBC	11.528
(23.800)	Shinsei Bank Ltd	Bank of America		513.000	Sojitz Corp	Bank of America Merrill Lynch	(18.730)
		Merrill Lynch	(510)	75.800	Sojitz Corp	Barclays Bank	4.151
41.600	Shionogi & Co Ltd	Bank of America		415.800	Sojitz Corp	Citibank	22.772
		Merrill Lynch	56.578	123.700	Sojitz Corp	Credit Suisse	(2.895)
52.400	Shionogi & Co Ltd	Citibank	19.132	824.300	Sojitz Corp	Goldam Sachs	(30.096)
56.100	Shionogi & Co Ltd	Credit Suisse	50.689	69.600	Sojitz Corp	HSBC	(5.082)
13.100	Shionogi & Co Ltd	Goldam Sachs	17.817	308.900	Sojitz Corp	JP Morgan	(22.557)
9.300	Shionogi & Co Ltd	HSBC	8.659	81.500	Sompo Holdings Inc	HSBC	(62.489)
6.800	Shionogi & Co Ltd	JP Morgan	9.317	11.200	Sony Corp	Bank of America Merrill Lynch	18.197
(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)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
25.800	Sony Corp	Barclays Bank	51.339	(68.600)	Sumitomo Forestry Co Ltd	HSBC	(1.252)
5.400	Sony Corp	Citibank	10.745	9.400	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(9.009)
10.200	Sony Corp	HSBC	31.376	16.200	Sumitomo Heavy Industries Ltd	Citibank	8.133
(24.500)	Sony Financial Holdings Inc	Barclays Bank	(35.110)	5.700	Sumitomo Heavy Industries Ltd	Credit Suisse	(11.186)
(6.100)	Sony Financial Holdings Inc	HSBC	(4.621)	53.300	Sumitomo Heavy Industries Ltd	Deutsche Bank	(51.084)
32.500	Sotetsu Holdings Inc	Bank of America Merrill Lynch	1.483	134.500	Sumitomo Heavy Industries Ltd	HSBC	(263.954)
8.200	Sotetsu Holdings Inc	Barclays Bank	(2.245)	56.100	Sumitomo Heavy Industries Ltd	JP Morgan	(110.095)
1.400	Sotetsu Holdings Inc	Citibank	(383)	(31.800)	Sumitomo Metal Mining Co Ltd	Bank of America Merrill Lynch	16.553
3.400	Sotetsu Holdings Inc	Credit Suisse	(776)	(39.000)	Sumitomo Metal Mining Co Ltd	Barclays Bank	(1.780)
29.700	Sotetsu Holdings Inc	Deutsche Bank	1.355	(76.600)	Sumitomo Metal Mining Co Ltd	Citibank	(3.496)
5.800	Sotetsu Holdings Inc	Goldam Sachs	265	(34.400)	Sumitomo Metal Mining Co Ltd	Credit Suisse	92.943
14.000	Sotetsu Holdings Inc	JP Morgan	(2.755)	(84.200)	Sumitomo Metal Mining Co Ltd	Goldam Sachs	46.882
(1.200)	Square Enix Holdings Co Ltd	Barclays Bank	(1.314)	(47.500)	Sumitomo Metal Mining Co Ltd	JP Morgan	128.337
(50.300)	Square Enix Holdings Co Ltd	Goldam Sachs	(224.974)	20.200	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	369
15.300	Stanley Electric Co Ltd	Bank of America Merrill Lynch	(3.491)	39.300	Sumitomo Mitsui Financial Group Inc	Credit Suisse	(9.327)
62.600	Subaru Corp	Barclays Bank	(19.713)	69.400	Sumitomo Mitsui Financial Group Inc	HSBC	(16.470)
6.100	Subaru Corp	Credit Suisse	(8.085)	(35.100)	Sumitomo Mitsui Trust Holdings Inc	Bank of America Merrill Lynch	7.363
8.000	Subaru Corp	Goldam Sachs	(3.556)	(20.800)	Sumitomo Mitsui Trust Holdings Inc	Barclays Bank	7.974
9.400	Subaru Corp	HSBC	(13.428)	32.500	Sumitomo Osaka Cement Co Ltd	Bank of America Merrill Lynch	(72.680)
16.200	Sugi Holdings Co Ltd	Bank of America Merrill Lynch	(25.027)	10.700	Sumitomo Osaka Cement Co Ltd	Citibank	(12.697)
7.300	Sugi Holdings Co Ltd	Barclays Bank	(14.659)	4.800	Sumitomo Osaka Cement Co Ltd	Credit Suisse	(17.306)
8.500	Sugi Holdings Co Ltd	Citibank	(17.069)	5.200	Sumitomo Osaka Cement Co Ltd	Goldam Sachs	(11.629)
7.500	Sugi Holdings Co Ltd	Credit Suisse	(9.336)	98.300	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	(11.664)
1.700	Sugi Holdings Co Ltd	Deutsche Bank	(2.017)	17.900	Sumitomo Rubber Industries Ltd	Barclays Bank	817
14.000	Sugi Holdings Co Ltd	Goldam Sachs	(21.373)	24.300	Sumitomo Rubber Industries Ltd	Citibank	1.109
6.200	Sugi Holdings Co Ltd	HSBC	3.396	21.800	Sumitomo Rubber Industries Ltd	Credit Suisse	(4.179)
14.100	Sugi Holdings Co Ltd	JP Morgan	7.722	19.100	Sumitomo Rubber Industries Ltd	Deutsche Bank	(2.266)
(75.600)	Sumco Corp	Bank of America Merrill Lynch	37.263	68.100	Sumitomo Rubber Industries Ltd	Goldam Sachs	(8.081)
(27.800)	Sumco Corp	Barclays Bank	(8.374)	93.300	Sumitomo Rubber Industries Ltd	HSBC	(17.884)
(53.100)	Sumco Corp	Credit Suisse	38.290	102.200	Sumitomo Rubber Industries Ltd	JP Morgan	(19.590)
(133.000)	Sumco Corp	HSBC	95.906	26.200	Sundrug Co Ltd	Bank of America Merrill Lynch	3.587
7.400	Sumitomo Bakelite Co Ltd	Bank of America Merrill Lynch	(19.251)	48.100	Sundrug Co Ltd	Citibank	(17.562)
6.300	Sumitomo Bakelite Co Ltd	Barclays Bank	(6.038)	18.000	Sundrug Co Ltd	Credit Suisse	16.430
468.400	Sumitomo Chemical Co Ltd	Bank of America Merrill Lynch	(98.336)	15.900	Sundrug Co Ltd	HSBC	14.513
163.000	Sumitomo Chemical Co Ltd	Citibank	(4.464)	17.500	Sundrug Co Ltd	JP Morgan	15.974
254.500	Sumitomo Chemical Co Ltd	Credit Suisse	(53.430)	83.500	Suntory Beverage & Food Ltd	Bank of America Merrill Lynch	(31.304)
62.000	Sumitomo Chemical Co Ltd	Deutsche Bank	(13.016)	31.300	Suntory Beverage & Food Ltd	Barclays Bank	12.857
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				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
Japon suite				Japon suite			
23.600	Suntory Beverage & Food Ltd	Citibank	9.694	19.400	Takara Holdings Inc	Goldam Sachs	(885)
7.700	Suntory Beverage & Food Ltd	Credit Suisse	(6.677)	20.700	Takara Holdings Inc	JP Morgan	1.727
30.700	Suntory Beverage & Food Ltd	Goldam Sachs	(14.011)	38.200	Takashimaya Co Ltd	Bank of America	
17.100	Suntory Beverage & Food Ltd	HSBC	(14.828)	49.200	Takashimaya Co Ltd	Merrill Lynch	(1.046)
8.000	Suntory Beverage & Food Ltd	JP Morgan	(6.937)	47.300	Takashimaya Co Ltd	Credit Suisse	(20.658)
43.800	Suzuken Co Ltd/Aichi Japan	Bank of America	(145.702)	389.600	Takashimaya Co Ltd	Goldam Sachs	(2.729)
25.200	Suzuken Co Ltd/Aichi Japan	Merrill Lynch	(72.457)	(5.600)	Takeda Pharmaceutical Co Ltd	HSBC	(159.119)
42.800	Suzuken Co Ltd/Aichi Japan	Barclays Bank	(123.061)	(13.000)	Takeda Pharmaceutical Co Ltd	Bank of America	3.722
63.200	Suzuken Co Ltd/Aichi Japan	Citibank	(426.017)	(50.900)	Takeda Pharmaceutical Co Ltd	Merrill Lynch	(712)
28.300	Suzuken Co Ltd/Aichi Japan	JP Morgan	(192.447)	(169.500)	Takeda Pharmaceutical Co Ltd	Barclays Bank	(2.788)
(12.200)	Suzuki Motor Corp	Barclays Bank	(2.116)	(26.100)	Takeda Pharmaceutical Co Ltd	Citibank	
(21.000)	Sysmex Corp	Bank of America	(64.406)	(8.700)	TDK Corp	Goldam Sachs	1.547
(20.600)	Sysmex Corp	Merrill Lynch	6.017	(19.800)	TDK Corp	HSBC	(18.344)
(5.200)	Sysmex Corp	Barclays Bank	1.519	(8.200)	TDK Corp	Citibank	(46.853)
(16.200)	Sysmex Corp	Citibank	61.810	(19.800)	TechnoPro Holdings Inc	Credit Suisse	(16.266)
(117.200)	T&D Holdings Inc	HSBC	(40.652)	(8.200)	TechnoPro Holdings Inc	HSBC	(6.736)
(269.400)	Tadano Ltd	Barclays Bank	(29.508)	6.300	TechnoPro Holdings Inc	Barclays Bank	8.690
(69.100)	Tadano Ltd	Bank of America	(26.491)	121.300	Teijin Ltd	Goldam Sachs	19.552
(97.800)	Tadano Ltd	Merrill Lynch	(19.639)	10.000	Teijin Ltd	Bank of America	
(137.000)	Tadano Ltd	Barclays Bank	(15.006)	123.000	Teijin Ltd	Merrill Lynch	(62.666)
(79.200)	Tadano Ltd	Citibank	(15.904)	129.100	Teijin Ltd	Barclays Bank	183
(2.000)	Tadano Ltd	Credit Suisse	(402)	270.000	Teijin Ltd	Citibank	2.245
39.100	Taiheiyo Cement Corp	Goldam Sachs	(23.198)	129.100	Teijin Ltd	Credit Suisse	(76.596)
7.400	Taiheiyo Cement Corp	HSBC	(2.702)	270.000	Teijin Ltd	Goldam Sachs	(167.587)
6.400	Taiheiyo Cement Corp	JP Morgan	(2.337)	89.500	Teijin Ltd	HSBC	(53.101)
6.100	Taiheiyo Cement Corp	Bank of America	(4.454)	190.500	Teijin Ltd	JP Morgan	(107.013)
89.700	Taiheiyo Cement Corp	Merrill Lynch	(53.220)	(38.000)	Terumo Corp	Bank of America	
16.900	Taiheiyo Cement Corp	Barclays Bank	(12.341)	(10.500)	Terumo Corp	Merrill Lynch	(1.387)
39.300	Taiheiyo Cement Corp	Citibank	(24.849)	(20.100)	Terumo Corp	Citibank	(3.259)
(160.000)	Taisei Corp	Credit Suisse	(67.392)	(22.300)	Terumo Corp	Credit Suisse	32.474
(28.400)	Taisei Corp	Goldam Sachs	(16.850)	(9.800)	Terumo Corp	Goldam Sachs	(814)
(118.500)	Taisei Corp	HSBC	(54.142)	(25.300)	Terumo Corp	HSBC	15.833
(77.200)	Taisei Corp	JP Morgan	59.897	(16.300)	THK Co Ltd	JP Morgan	40.875
24.600	Taisho Pharmaceutical Holdings Co Ltd	Bank of America	60.645	(9.400)	THK Co Ltd	Bank of America	
28.800	Taisho Pharmaceutical Holdings Co Ltd	Merrill Lynch	57.834	(29.300)	THK Co Ltd	Merrill Lynch	(14.867)
8.900	Taisho Pharmaceutical Holdings Co Ltd	Barclays Bank	17.872	(47.300)	THK Co Ltd	Barclays Bank	(8.666)
1.700	Taisho Pharmaceutical Holdings Co Ltd	Citibank	4.810	(19.300)	THK Co Ltd	Citibank	(27.012)
15.000	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	42.444	(8.900)	THK Co Ltd	Credit Suisse	45.333
(14.800)	Taiyo Nippon Sanso Corp	JP Morgan	27.677	(16.900)	THK Co Ltd	Goldam Sachs	(4.404)
(34.200)	Taiyo Nippon Sanso Corp	Bank of America	12.175	18.700	TIS Inc	HSBC	8.530
(51.100)	Taiyo Nippon Sanso Corp	Merrill Lynch	66.233	17.900	TIS Inc	JP Morgan	16.197
(28.200)	Taiyo Nippon Sanso Corp	Citibank	36.552	26.200	TIS Inc	Bank of America	
(179.300)	Taiyo Nippon Sanso Corp	Credit Suisse	232.400	45.600	TIS Inc	Merrill Lynch	58.035
(14.600)	Taiyo Yuden Co Ltd	HSBC	14.260	23.400	TIS Inc	Barclays Bank	119.575
(6.000)	Taiyo Yuden Co Ltd	JP Morgan	(2.903)	23.000	Tobu Railway Co Ltd	Credit Suisse	141.518
(60.800)	Taiyo Yuden Co Ltd	Bank of America	(29.414)	20.200	Tobu Railway Co Ltd	HSBC	106.796
(38.300)	Taiyo Yuden Co Ltd	Merrill Lynch	27.677	21.200	Tobu Railway Co Ltd	Bank of America	
(115.500)	Taiyo Yuden Co Ltd	Barclays Bank	12.175	36.300	Tobu Railway Co Ltd	Merrill Lynch	5.249
(7.400)	Taiyo Yuden Co Ltd	Citibank	36.552	109.000	Tobu Railway Co Ltd	Barclays Bank	(1.935)
67.700	Takara Holdings Inc	Credit Suisse	(2.191)	22.500	Tobu Railway Co Ltd	Credit Suisse	28.164
22.800	Takara Holdings Inc	HSBC	(832)	(396.200)	Toda Corp	Goldam Sachs	24.873
		JP Morgan		(245.000)	Toda Corp	HSBC	17.457
		Bank of America		(70.300)	Toda Corp	Bank of America	
		Merrill Lynch		(62.800)	Toda Corp	Merrill Lynch	83.252
		Barclays Bank		(369.300)	Toda Corp	Barclays Bank	8.945
		Citibank		(102.000)	Toho Co Ltd/Tokyo	Citibank	2.567
		Credit Suisse		(48.700)	Toho Co Ltd/Tokyo	Credit Suisse	16.050
		HSBC		(5.600)	Toho Co Ltd/Tokyo	Goldam Sachs	74.856
		JP Morgan		(12.000)	Toho Co Ltd/Tokyo	HSBC	26.069
		Bank of America		(100)	Toho Co Ltd/Tokyo	JP Morgan	12.447
		Merrill Lynch				Citibank	256
		Barclays Bank				Credit Suisse	(10.953)
						Deutsche Bank	64

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(32.400)	Toho Co Ltd/Tokyo	HSBC	(29.574)	(14.800)	Tokyo Tatemono Co Ltd	Citibank	(21.750)
(10.600)	Toho Co Ltd/Tokyo	JP Morgan	(9.676)	(17.700)	Tokyo Tatemono Co Ltd	Credit Suisse	(22.296)
(66.300)	Toho Gas Co Ltd	Bank of America		(62.000)	Tokyo Tatemono Co Ltd	HSBC	(78.098)
		Merrill Lynch	(57.767)	(6.500)	Tokyu Corp	Bank of America	
(47.700)	Toho Gas Co Ltd	Barclays Bank	(60.956)			Merrill Lynch	831
(7.500)	Toho Gas Co Ltd	Citibank	(9.584)	(8.300)	Tokyu Corp	Citibank	2.349
(39.200)	Toho Gas Co Ltd	Credit Suisse	53.672	(47.800)	Tokyu Corp	Credit Suisse	(20.507)
(5.900)	Toho Gas Co Ltd	Deutsche Bank	(4.847)	(124.300)	Tokyu Corp	HSBC	(53.326)
(36.000)	Toho Gas Co Ltd	Goldam Sachs	(29.574)	(94.800)	Tokyu Fudosan Holdings Corp	Credit Suisse	(15.576)
(17.500)	Toho Gas Co Ltd	HSBC	23.961				
(109.700)	Tohoku Electric Power Co Inc	Bank of America		(28.400)	Tokyu Fudosan Holdings Corp	Goldam Sachs	(13.994)
		Merrill Lynch	346				
(240.300)	Tohoku Electric Power Co Inc	Barclays Bank	(30.708)	(867.700)	Tokyu Fudosan Holdings Corp	HSBC	(142.564)
(70.100)	Tohoku Electric Power Co Inc	HSBC	33.913	61.400	Topcon Corp	Bank of America	
(175.950)	Tokai Carbon Co Ltd	Bank of America		17.000	Topcon Corp	Merrill Lynch	3.995
		Merrill Lynch	(1.755)	47.400	Topcon Corp	Citibank	3.414
(24.400)	Tokai Carbon Co Ltd	Citibank	(6.013)	258.600	Toppan Printing Co Ltd	Goldam Sachs	(4.490)
(141.200)	Tokai Carbon Co Ltd	Goldam Sachs	997			Bank of America	
223.200	Tokai Rika Co Ltd	Bank of America		32.400	Toppan Printing Co Ltd	Merrill Lynch	35.691
		Merrill Lynch	32.597	(170.900)	Toray Industries Inc	Barclays Bank	296
37.600	Tokai Rika Co Ltd	Goldam Sachs	5.491	152.800	Toshiba Corp	Credit Suisse	73.006
27.200	Tokai Rika Co Ltd	HSBC	(13.904)			Bank of America	
(351.400)	Tokai Tokyo Financial Holdings Inc	Bank of America		123.000	Toshiba Corp	Merrill Lynch	438.617
		Merrill Lynch	9.623	(62.000)	Toshiba Plant Systems & Services Corp	Barclays Bank	651.180
(114.000)	Tokai Tokyo Financial Holdings Inc	Goldam Sachs	3.122	(22.000)	Toshiba Plant Systems & Services Corp	Barclays Bank	(566)
36.800	Tokio Marine Holdings Inc	HSBC	14.108	(19.100)	Toshiba Plant Systems & Services Corp	Goldam Sachs	(227)
6.400	Tokuyama Corp	Credit Suisse	823			HSBC	(97.457)
108.200	Tokuyama Corp	Goldam Sachs	(89.874)	(11.400)	Tosoh Corp	Barclays Bank	(2.497)
7.300	Tokuyama Corp	HSBC	(7.396)	(11.400)	Tosoh Corp	Goldam Sachs	(3.466)
16.600	Tokyo Broadcasting System Holdings Inc	Bank of America		(4.800)	TOTO Ltd	Bank of America	
		Merrill Lynch	(8.889)			Merrill Lynch	(6.321)
14.900	Tokyo Broadcasting System Holdings Inc	Barclays Bank	(5.032)	(19.800)	TOTO Ltd	Barclays Bank	(16.266)
12.400	Tokyo Broadcasting System Holdings Inc	Credit Suisse	2.223	(6.400)	TOTO Ltd	Credit Suisse	(10.515)
(14.600)	Tokyo Century Corp	Bank of America		(155.500)	TOTO Ltd	HSBC	(255.488)
		Merrill Lynch	5.008	(4.100)	TOTO Ltd	JP Morgan	(6.736)
(10.500)	Tokyo Century Corp	Barclays Bank	8.626	22.500	Toyo Seikan Group Holdings Ltd	Bank of America	
(6.500)	Tokyo Century Corp	Citibank	5.340			Merrill Lynch	(4.108)
(19.300)	Tokyo Century Corp	Credit Suisse	(47.565)	21.500	Toyo Seikan Group Holdings Ltd	Citibank	3.729
(300)	Tokyo Century Corp	Deutsche Bank	55	67.100	Toyo Suisan Kaisha Ltd	Bank of America	
(17.600)	Tokyo Century Corp	Goldam Sachs	3.213			Merrill Lynch	(39.811)
(15.400)	Tokyo Century Corp	HSBC	(37.954)	32.300	Toyo Suisan Kaisha Ltd	Barclays Bank	(13.267)
(3.100)	Tokyo Century Corp	JP Morgan	(7.640)	41.100	Toyo Suisan Kaisha Ltd	Citibank	(16.882)
(200.400)	Tokyo Electric Power Co Holdings Inc	Bank of America		32.600	Toyo Suisan Kaisha Ltd	Credit Suisse	(13.391)
		Merrill Lynch	18.482	6.400	Toyo Suisan Kaisha Ltd	Deutsche Bank	(3.797)
(482.700)	Tokyo Electric Power Co Holdings Inc	Barclays Bank	(52.872)	9.100	Toyo Suisan Kaisha Ltd	Goldam Sachs	(5.399)
(110.800)	Tokyo Electric Power Co Holdings Inc	Goldam Sachs	1.965	40.800	Toyo Suisan Kaisha Ltd	HSBC	(16.759)
(89.900)	Tokyo Electric Power Co Holdings Inc	HSBC	22.156	42.800	Toyo Suisan Kaisha Ltd	JP Morgan	(17.580)
(104.700)	Tokyo Electric Power Co Holdings Inc	JP Morgan	25.803	(136.200)	Toyo Tire & Rubber Co Ltd	Bank of America	
3.800	Tokyo Electron Ltd	Bank of America				Merrill Lynch	(2.972)
		Merrill Lynch	(5.029)	(149.700)	Toyo Tire & Rubber Co Ltd	Barclays Bank	(25.962)
2.200	Tokyo Electron Ltd	Citibank	13.956	(104.000)	Toyo Tire & Rubber Co Ltd	Citibank	(18.037)
1.100	Tokyo Electron Ltd	Credit Suisse	7.609	(173.700)	Toyo Tire & Rubber Co Ltd	Credit Suisse	(87.203)
8.200	Tokyo Electron Ltd	Goldam Sachs	(10.853)	(316.000)	Toyo Tire & Rubber Co Ltd	Goldam Sachs	5.769
9.200	Tokyo Electron Ltd	HSBC	68.860	(81.700)	Toyo Tire & Rubber Co Ltd	HSBC	(41.016)
300	Tokyo Electron Ltd	JP Morgan	2.245	(60.400)	Toyo Tire & Rubber Co Ltd	JP Morgan	(30.323)
(36.200)	Tokyo Gas Co Ltd	Bank of America		53.700	Toyoda Gosei Co Ltd	Bank of America	
		Merrill Lynch	(25.006)			Merrill Lynch	(3.313)
(126.300)	Tokyo Gas Co Ltd	Barclays Bank	(84.734)	10.000	Toyoda Gosei Co Ltd	Barclays Bank	3.560
(7.400)	Tokyo Gas Co Ltd	Goldam Sachs	(5.843)	14.200	Toyoda Gosei Co Ltd	Goldam Sachs	(3.111)
(53.000)	Tokyo Tatemono Co Ltd	Barclays Bank	(77.888)	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)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
3.300	Toyota Boshoku Corp	JP Morgan	(181)	3.500	Yakult Honsha Co Ltd	Bank of America	
(19.200)	Toyota Industries Corp	Bank of America				Merrill Lynch	6.709
		Merrill Lynch	24.536	6.200	Yakult Honsha Co Ltd	Citibank	11.884
(400)	Toyota Industries Corp	Citibank	—	11.400	Yakult Honsha Co Ltd	HSBC	19.746
(24.700)	Toyota Industries Corp	Credit Suisse	40.582	4.100	Yakult Honsha Co Ltd	JP Morgan	7.111
(6.900)	Toyota Industries Corp	HSBC	11.337	263.100	Yamada Denki Co Ltd	Barclays Bank	(40.826)
(22.200)	Toyota Motor Corp	Barclays Bank	23.303	47.700	Yamada Denki Co Ltd	JP Morgan	(871)
10.400	Toyota Tsusho Corp	Bank of America		83.900	Yamaguchi Financial Group		
		Merrill Lynch	(2.373)		Inc	Credit Suisse	(7.658)
14.600	Toyota Tsusho Corp	Citibank	2.665	80.900	Yamaguchi Financial Group		
3.300	Toyota Tsusho Corp	JP Morgan	2.109		Inc	Deutsche Bank	—
25.800	Trend Micro Inc/Japan	Bank of America		(5.100)	Yamaha Corp	Barclays Bank	1.397
		Merrill Lynch	56.520	(23.200)	Yamaha Motor Co Ltd	Citibank	(5.506)
39.700	Trend Micro Inc/Japan	Citibank	43.485	(21.500)	Yamaha Motor Co Ltd	Credit Suisse	(18.644)
3.300	Trend Micro Inc/Japan	HSBC	7.642	(10.000)	Yamaha Motor Co Ltd	HSBC	(8.671)
8.300	Trend Micro Inc/Japan	JP Morgan	16.667	(34.900)	Yamaha Motor Co Ltd	JP Morgan	(30.263)
59.600	TS Tech Co Ltd	Bank of America		40.100	Yamato Holdings Co Ltd	Bank of America	
		Merrill Lynch	(40.538)			Merrill Lynch	23.792
1.700	TS Tech Co Ltd	Citibank	(1.009)	51.500	Yamato Holdings Co Ltd	Barclays Bank	29.615
44.300	TS Tech Co Ltd	Credit Suisse	(16.490)	19.500	Yamato Holdings Co Ltd	Citibank	11.214
17.900	TS Tech Co Ltd	Deutsche Bank	(12.254)	11.600	Yamato Holdings Co Ltd	Credit Suisse	5.784
16.200	TS Tech Co Ltd	Goldam Sachs	(8.772)	84.500	Yamato Holdings Co Ltd	HSBC	26.030
41.700	TS Tech Co Ltd	JP Morgan	(14.778)	11.800	Yamato Holdings Co Ltd	JP Morgan	7.890
(83.500)	Tsumura & Co	Citibank	(11.433)	(11.700)	Yamato Kogyo Co Ltd	Citibank	(3.845)
(17.200)	Tsumura & Co	JP Morgan	(5.495)	(7.300)	Yamato Kogyo Co Ltd	Credit Suisse	7.929
(13.000)	Tsuruha Holdings Inc	Bank of America		(5.900)	Yamato Kogyo Co Ltd	Goldam Sachs	3.931
		Merrill Lynch	(34.171)	(10.800)	Yamato Kogyo Co Ltd	JP Morgan	11.731
(13.500)	Tsuruha Holdings Inc	Barclays Bank	(2.465)	68.600	Yamazaki Baking Co Ltd	Bank of America	
(1.400)	Tsuruha Holdings Inc	Citibank	(256)			Merrill Lynch	59.366
(8.700)	Tsuruha Holdings Inc	HSBC	(40.500)	91.900	Yamazaki Baking Co Ltd	Barclays Bank	24.327
(6.000)	Tsuruha Holdings Inc	JP Morgan	(27.931)	20.600	Yamazaki Baking Co Ltd	Citibank	5.453
(4.000)	TV Asahi Holdings Corp	Credit Suisse	(256)	41.700	Yamazaki Baking Co Ltd	Credit Suisse	44.914
50.300	Ube Industries Ltd	Bank of America		13.800	Yamazaki Baking Co Ltd	Goldam Sachs	13.352
		Merrill Lynch	(4.132)	38.000	Yamazaki Baking Co Ltd	HSBC	40.929
12.600	Ube Industries Ltd	Citibank	4.715	92.100	Yamazaki Baking Co Ltd	JP Morgan	99.199
35.900	Ube Industries Ltd	Credit Suisse	(18.351)	(47.700)	Yaskawa Electric Corp	Bank of America	
7.400	Ube Industries Ltd	Deutsche Bank	(608)			Merrill Lynch	53.194
62.800	Ube Industries Ltd	Goldam Sachs	(5.159)	(88.600)	Yaskawa Electric Corp	Barclays Bank	(68.742)
9.500	Ube Industries Ltd	HSBC	(4.856)	(43.900)	Yaskawa Electric Corp	Citibank	(34.061)
45.300	Ube Industries Ltd	JP Morgan	(23.155)	(28.300)	Yaskawa Electric Corp	Credit Suisse	51.664
(500)	Ulvac Inc	Goldam Sachs	822	(71.000)	Yaskawa Electric Corp	Goldam Sachs	93.971
(14.300)	Ulvac Inc	HSBC	73.096	(76.300)	Yaskawa Electric Corp	JP Morgan	139.291
(13.000)	Unicharm Corp	Bank of America		49.500	Yokogawa Electric Corp	Bank of America	
		Merrill Lynch	(20.740)			Merrill Lynch	45.635
(87.400)	Unicharm Corp	Barclays Bank	(75.788)	12.000	Yokogawa Electric Corp	Citibank	7.886
(5.500)	Unicharm Corp	Goldam Sachs	(5.971)	2.100	Yokogawa Electric Corp	Credit Suisse	383
(66.100)	Unicharm Corp	HSBC	65.765	47.700	Yokogawa Electric Corp	JP Morgan	8.708
17.500	Ushio Inc	Bank of America		111.800	Yokohama Rubber Co	Bank of America	
		Merrill Lynch	(2.236)		Ltd/The	Merrill Lynch	(129.602)
20.500	Ushio Inc	HSBC	(14.221)	64.500	Yokohama Rubber Co		
(76.000)	USS Co Ltd	Citibank	(1.387)		Ltd/The	Barclays Bank	(25.316)
(6.300)	USS Co Ltd	Credit Suisse	(3.853)	14.700	Yokohama Rubber Co		
(7.100)	USS Co Ltd	JP Morgan	(4.342)		Ltd/The	Citibank	(5.770)
77.600	Wacoal Holdings Corp	Bank of America		39.900	Yokohama Rubber Co		
		Merrill Lynch	70.832		Ltd/The	Credit Suisse	(87.044)
45.000	Wacoal Holdings Corp	Barclays Bank	69.417	4.300	Yokohama Rubber Co		
14.100	Wacoal Holdings Corp	Citibank	21.751		Ltd/The	Deutsche Bank	(4.985)
34.500	Wacoal Holdings Corp	Credit Suisse	22.044	19.200	Yokohama Rubber Co		
101.700	Wacoal Holdings Corp	Goldam Sachs	92.830		Ltd/The	Goldam Sachs	(22.257)
15.300	Wacoal Holdings Corp	HSBC	12.113	54.800	Yokohama Rubber Co		
9.800	Wacoal Holdings Corp	JP Morgan	6.262		Ltd/The	HSBC	(119.549)
(60.900)	Welcia Holdings Co Ltd	Goldam Sachs	(22.235)	13.600	Yokohama Rubber Co		
29.600	West Japan Railway Co	Bank of America			Ltd/The	JP Morgan	(29.669)
		Merrill Lynch	(9.186)	(215.800)	Z Holdings Corp	Citibank	35.456
22.900	West Japan Railway Co	Citibank	(47.867)	(85.100)	Z Holdings Corp	Credit Suisse	(3.884)
18.900	West Japan Railway Co	Credit Suisse	(15.699)	(299.800)	Z Holdings Corp	HSBC	(13.683)
4.900	West Japan Railway Co	Goldam Sachs	(1.521)	(412.682)	Z Holdings Corp	JP Morgan	(18.834)
4.300	West Japan Railway Co	HSBC	(3.572)	9.600	Zenkoku Hosho Co Ltd	HSBC	1.314

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Pays-Bas suite			
17.500	Zensho Holdings Co Ltd	Bank of America		(25.945)	GrandVision NV '144A'	Bank of America	
		Merrill Lynch	(10.063)			Merrill Lynch	(2.859)
26.700	Zensho Holdings Co Ltd	Credit Suisse	17.547	(29.318)	GrandVision NV '144A'	Barclays Bank	(2.580)
204.500	Zeon Corp	Bank of America		(6.830)	GrandVision NV '144A'	Goldam Sachs	(581)
		Merrill Lynch	5.600	(38.855)	GrandVision NV '144A'	HSBC	(4.275)
44.700	Zeon Corp	Barclays Bank	16.729	2.180	Heineken Holding NV	Barclays Bank	1.319
112.900	Zeon Corp	Citibank	42.252	4.690	Heineken Holding NV	Citibank	2.838
290.000	Zeon Corp	Goldam Sachs	7.941	7.883	Heineken Holding NV	HSBC	17.779
73.400	Zeon Corp	HSBC	42.209	275.670	ING Groep NV	HSBC	(89.770)
37.600	Zeon Corp	JP Morgan	21.622	92.570	Koninklijke Ahold		
(67.700)	ZOZO Inc	Barclays Bank	81.570		Delhaize NV	Barclays Bank	(40.227)
(11.600)	ZOZO Inc	Citibank	13.977	10.852	Koninklijke DSM NV	Bank of America	
(20.000)	ZOZO Inc	JP Morgan	21.560			Merrill Lynch	(1.791)
			(13.165.242)	26.986	Koninklijke DSM NV	Barclays Bank	(8.907)
				3.060	Koninklijke DSM NV	Credit Suisse	1.852
Pays-Bas				548.280	Koninklijke KPN NV	Barclays Bank	6.032
144	Aalberts Industries NV	Bank of America		24.029	Koninklijke KPN NV	Credit Suisse	476
		Merrill Lynch	2	518.740	Koninklijke KPN NV	Goldam Sachs	1.712
112.560	Aalberts Industries NV	Barclays Bank	113.926	183.132	Koninklijke KPN NV	HSBC	3.627
17.504	Aalberts Industries NV	Credit Suisse	(20.798)	74.526	Koninklijke KPN NV	JP Morgan	1.476
(165.170)	ABN AMRO Bank NV - CVA '144A'	Barclays Bank	100.850	7.730	Koninklijke Philips NV	Bank of America	
(34.770)	ABN AMRO Bank NV - CVA '144A'	Citibank	21.230	42.940	Koninklijke Philips NV	Merrill Lynch	11.651
(13.300)	ABN AMRO Bank NV - CVA '144A'	HSBC	25.679	27.531	Koninklijke Philips NV	Barclays Bank	60.232
(55.400)	ABN AMRO Bank NV - CVA '144A'	JP Morgan	106.964	10.910	Koninklijke Philips NV	Credit Suisse	72.237
1.790	Adyen NV '144A'	Barclays Bank	70.500	54.949	Koninklijke Philips NV	Goldam Sachs	16.444
400	Adyen NV '144A'	Credit Suisse	27.812	(18.920)	Koninklijke Vopak NV	HSBC	144.178
920	Adyen NV '144A'	Goldam Sachs	51.821	(45.890)	Koninklijke Vopak NV	Bank of America	
3.020	Adyen NV '144A'	HSBC	206.544	(7.430)	Koninklijke Vopak NV	Merrill Lynch	42.305
(390.721)	Aegon NV	Bank of America		174.692	NN Group NV	Barclays Bank	31.806
		Merrill Lynch	39.235	(53.210)	OCI NV	Goldam Sachs	26.893
(844.260)	Aegon NV	Barclays Bank	20.434	(16.590)	OCI NV	Barclays Bank	28.828
(454.739)	Aegon NV	HSBC	60.034	(62.141)	OCI NV	Bank of America	
25.870	Akzo Nobel NV	Bank of America		(46.140)	OCI NV	Merrill Lynch	67.500
		Merrill Lynch	(26.469)	(54.921)	OCI NV	Barclays Bank	9.034
135.940	Akzo Nobel NV	Barclays Bank	53.840	(19.670)	Prosus NV	Credit Suisse	256.025
64.813	Akzo Nobel NV	Credit Suisse	19.252	(137.195)	Prosus NV	Goldam Sachs	92.131
106.922	Akzo Nobel NV	Goldam Sachs	(109.396)	(56.630)	Prosus NV	JP Morgan	226.278
57.325	Akzo Nobel NV	HSBC	17.028	55.540	Randstad NV	Bank of America	
4.410	Akzo Nobel NV	JP Morgan	1.310	55.925	Randstad NV	Merrill Lynch	(6.186)
(77.440)	ArcelorMittal	Bank of America		191.727	Signify NV '144A'	Barclays Bank	167.538
		Merrill Lynch	(38.849)			HSBC	60.432
(357.240)	ArcelorMittal	Barclays Bank	(83.320)	20.940	Signify NV '144A'	Barclays Bank	9.445
(85.610)	ArcelorMittal	Goldam Sachs	(42.948)	74.324	Signify NV '144A'	Citibank	33.525
(25.230)	ArcelorMittal	HSBC	(3.608)	17.557	Signify NV '144A'	Credit Suisse	(10.237)
(10.350)	ASML Holding NV	Barclays Bank	(52.378)	32.340	Signify NV '144A'	Goldam Sachs	(19.924)
34.220	ASR Nederland NV	Bank of America		106.387	Signify NV '144A'	HSBC	(62.032)
		Merrill Lynch	(706)	51.646	Signify NV '144A'	JP Morgan	(23.732)
41.800	ASR Nederland NV	Barclays Bank	24.833	(22.910)	Takeaway.com NV '144A'	Credit Suisse	(88.350)
42.250	ASR Nederland NV	Citibank	25.100	(17.440)	Takeaway.com NV '144A'	Goldam Sachs	(42.211)
29.759	ASR Nederland NV	Credit Suisse	(46.817)	(77.750)	Takeaway.com NV '144A'	HSBC	(645.802)
26.510	ASR Nederland NV	Goldam Sachs	(7.875)	44.880	Unilever NV	Bank of America	
145.246	ASR Nederland NV	HSBC	(228.503)			Merrill Lynch	12.491
26.799	ASR Nederland NV	JP Morgan	(29.376)	496.770	Unilever NV	Barclays Bank	601.174
(181.403)	Boskalis Westminster	Bank of America		12.360	Unilever NV	Goldam Sachs	3.671
		Merrill Lynch	(37.918)	22.160	Unilever NV	HSBC	(14.871)
(106.914)	Boskalis Westminster	Credit Suisse	(4.705)	20.163	Wolters Kluwer NV	Bank of America	
(10.820)	Boskalis Westminster	Goldam Sachs	(2.262)			Merrill Lynch	13.753
(106.150)	Boskalis Westminster	JP Morgan	(4.671)	73.167	Wolters Kluwer NV	Barclays Bank	111.083
(15.520)	Galapagos NV	Bank of America		5.502	Wolters Kluwer NV	Citibank	8.353
		Merrill Lynch	(218.551)	17.097	Wolters Kluwer NV	Credit Suisse	30.471
(7.940)	Galapagos NV	Barclays Bank	(83.421)	11.050	Wolters Kluwer NV	Goldam Sachs	7.537
(6.750)	Galapagos NV	HSBC	(70.918)				
(5.961)	Galapagos NV	JP Morgan	(62.629)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Pays-Bas suite				Norvège suite			
54.893	Wolters Kluwer NV	HSBC	97.833	(52.165)	Marine Harvest ASA	Credit Suisse	(13.051)
24.944	Wolters Kluwer NV	JP Morgan	44.456	(113.004)	Marine Harvest ASA	HSBC	(28.272)
			1.114.135	(24.280)	Mowi ASA	Barclays Bank	(15.054)
				(15.820)	Mowi ASA	Goldam Sachs	(13.423)
				(720.060)	Norsk Hydro ASA	Bank of America	
(26.940)	a2 Milk Co Ltd	Barclays Bank	(10.029)			Merrill Lynch	99.174
(151.836)	Auckland International Airport Ltd	Bank of America		(1.153.440)	Norsk Hydro ASA	Barclays Bank	52.697
		Merrill Lynch	(6.822)	(846.367)	Norsk Hydro ASA	Credit Suisse	275.277
(31.560)	Auckland International Airport Ltd	Goldam Sachs	(1.418)	(618.531)	Norsk Hydro ASA	HSBC	201.175
(489.257)	Auckland International Airport Ltd	HSBC	131.892	(185.174)	Norsk Hydro ASA	JP Morgan	60.227
(104.570)	Auckland International Airport Ltd	JP Morgan	(2.440)	159.200	Orkla ASA	Bank of America	
431.283	Contact Energy Ltd	Bank of America		130.470	Orkla ASA	Merrill Lynch	26.758
		Merrill Lynch	74.741	635.874	Orkla ASA	Barclays Bank	19.301
117.825	Contact Energy Ltd	Barclays Bank	24.200	(29.090)	Salmar ASA	HSBC	107.904
74.265	Contact Energy Ltd	Citibank	15.253			Bank of America	
189.500	Contact Energy Ltd	Credit Suisse	(9.730)	(40.360)	Salmar ASA	Merrill Lynch	(123.372)
504.224	Contact Energy Ltd	Goldam Sachs	87.382	48	Schibsted ASA 'A'	Barclays Bank	(167.269)
154.866	Contact Energy Ltd	HSBC	(7.952)	4.388	Schibsted ASA 'A'	Barclays Bank	(46)
72.276	Contact Energy Ltd	JP Morgan	(3.711)	864	Schibsted ASA 'B'	Goldam Sachs	(2.482)
(14.580)	Fisher & Paykel Healthcare Corp Ltd	Bank of America		111.870	Schibsted ASA 'B'	Bank of America	
		Merrill Lynch	(13.008)	4.065	Schibsted ASA 'B'	Merrill Lynch	(677)
(463.999)	Fisher & Paykel Healthcare Corp Ltd	HSBC	(494.378)	98.013	Schibsted ASA 'B'	Barclays Bank	(107.087)
(69.600)	Fletcher Building Ltd	Bank of America		46	Schibsted ASA 'B'	Credit Suisse	(2.653)
		Merrill Lynch	3.127	(76.750)	Subsea 7 SA	Goldam Sachs	(76.764)
(84.780)	Fletcher Building Ltd	Barclays Bank	2.721			HSBC	(30)
(428.966)	Fletcher Building Ltd	HSBC	(33.040)	(230.700)	Subsea 7 SA	Bank of America	
(265.550)	Fletcher Building Ltd	JP Morgan	(4.420)	(44.290)	Subsea 7 SA	Merrill Lynch	20.204
(52.352)	Mercury NZ Ltd	Bank of America		128.490	Telenor ASA	Barclays Bank	75.787
		Merrill Lynch	(918)			Goldam Sachs	4.774
(219.911)	Mercury NZ Ltd	Barclays Bank	(19.761)	162.850	Telenor ASA	Merrill Lynch	2.986
(56.370)	Mercury NZ Ltd	HSBC	4.342	77.466	Telenor ASA	Barclays Bank	22.143
(99.990)	Mercury NZ Ltd	JP Morgan	(4.455)	77.489	Telenor ASA	Citibank	10.533
(358.380)	Meridian Energy Ltd	JP Morgan	(76.669)	20.170	Telenor ASA	Credit Suisse	34.138
(18.487)	Ryman Healthcare Ltd	Barclays Bank	(11.866)	276.619	Telenor ASA	Goldam Sachs	329
(48.197)	Ryman Healthcare Ltd	HSBC	(46.712)	53.636	Telenor ASA	HSBC	121.865
(54.816)	SKYCITY Entertainment Group Ltd	HSBC	(3.518)	7	Tomra Systems ASA	JP Morgan	20.569
684.990	Spark New Zealand Ltd	Barclays Bank	28.578			Bank of America	
117.710	Spark New Zealand Ltd	Citibank	4.911	77.410	Yara International ASA	Merrill Lynch	14
120.400	Spark New Zealand Ltd	Goldam Sachs	6.955	1.890	Yara International ASA	Barclays Bank	(3.368)
489.350	Spark New Zealand Ltd	HSBC	29.838	17.058	Yara International ASA	Goldam Sachs	617
			(336.907)			HSBC	(38.410)
							(410.088)
Norvège				Portugal			
(15.485)	Aker ASA 'A'	Bank of America		(174.600)	EDP - Energias de Portugal SA	Bank of America	
		Merrill Lynch	(7.460)			Merrill Lynch	7.613
(21.228)	Aker ASA 'A'	Barclays Bank	(34.637)	(831.880)	EDP - Energias de Portugal SA	Barclays Bank	(33.862)
(28.744)	Aker ASA 'A'	Goldam Sachs	(13.320)	(68.190)	EDP - Energias de Portugal SA	Goldam Sachs	2.758
(9.106)	Aker ASA 'A'	HSBC	(5.349)	(83.220)	EDP - Energias de Portugal SA	HSBC	641
85.660	DNB ASA	Barclays Bank	(124.394)	(17.219)	EDP Renovaveis SA	Barclays Bank	—
129.900	Equinor ASA	Bank of America		(16.932)	EDP Renovaveis SA	Goldam Sachs	4.843
		Merrill Lynch	(81.186)	226.870	Galp Energia SGPS SA	Barclays Bank	(108.572)
336.130	Equinor ASA	Barclays Bank	(199.271)	10.530	Galp Energia SGPS SA	Credit Suisse	(5.370)
241.258	Equinor ASA	Credit Suisse	(211.260)	48.540	Galp Energia SGPS SA	HSBC	(8.811)
27.040	Equinor ASA	Goldam Sachs	(2.619)	(198.540)	Jeronimo Martins SGPS SA	Goldam Sachs	64.435
202.579	Equinor ASA	HSBC	(177.391)				(76.325)
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)	1.533.700	CapitalLand Ltd	Goldam Sachs	—
(242.210)	Leroy Seafood Group ASA	Barclays Bank	(62.179)	83.600	City Developments Ltd	Credit Suisse	(33.014)
(77.974)	Leroy Seafood Group ASA	Credit Suisse	48.347	1.313.500	ComfortDelGro Corp Ltd	Citibank	—
(366.535)	Leroy Seafood Group ASA	Goldam Sachs	(178.622)	909.800	ComfortDelGro Corp Ltd	Credit Suisse	(26.614)
(426.498)	Leroy Seafood Group ASA	HSBC	264.443	848.200	ComfortDelGro Corp Ltd	HSBC	(24.812)
(222.101)	Marine Harvest ASA	Bank of America		30.400	Dairy Farm International Holdings Ltd	Credit Suisse	(12.768)
		Merrill Lynch	(182.163)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Singapour suite				Singapour suite			
117.700	Dairy Farm International Holdings Ltd	HSBC	(49.434)	(288.800)	Singapore Airlines Ltd	Goldam Sachs	10.560
(2.007.100)	Genting Singapore Ltd	Barclays Bank	29.356	(375.100)	Singapore Airlines Ltd	HSBC	35.661
(665.600)	Genting Singapore Ltd	Goldam Sachs	9.735	807.200	Singapore Exchange Ltd	Citibank	(70.838)
(3.273.900)	Genting Singapore Ltd	HSBC	35.914	505.100	Singapore Exchange Ltd	Credit Suisse	(114.510)
1.745.600	Golden Agri-Resources Ltd	Barclays Bank	(19.149)	315.800	Singapore Exchange Ltd	HSBC	(71.594)
1.862.600	Golden Agri-Resources Ltd	HSBC	(50.060)	(939.500)	Singapore Post Ltd	Citibank	(6.871)
541.200	Hongkong Land Holdings Ltd	Barclays Bank	75.768	(133.400)	Singapore Post Ltd	Credit Suisse	2.439
463.200	Hongkong Land Holdings Ltd	Citibank	64.848	(1.109.400)	Singapore Post Ltd	JP Morgan	20.283
397.400	Hongkong Land Holdings Ltd	Credit Suisse	(45.998)	(225.200)	Singapore Press Holdings Ltd	Citibank	8.235
165.700	Hongkong Land Holdings Ltd	Goldam Sachs	18.227	(302.500)	Singapore Press Holdings Ltd	JP Morgan	5.319
201.000	Hongkong Land Holdings Ltd	HSBC	(24.120)	287.900	Singapore Technologies Engineering Ltd	Citibank	(18.949)
88.200	Hongkong Land Holdings Ltd	JP Morgan	(10.584)	148.600	Singapore Telecommunications Ltd	Barclays Bank	5.434
(109.800)	Jardine Cycle & Carriage Ltd	Goldam Sachs	112.418	176.900	StarHub Ltd	Barclays Bank	(7.762)
(35.000)	Jardine Cycle & Carriage Ltd	HSBC	41.722	154.900	StarHub Ltd	Citibank	(6.797)
(37.300)	Jardine Cycle & Carriage Ltd	JP Morgan	44.463	132.800	StarHub Ltd	Goldam Sachs	(5.698)
(72.900)	Jardine Matheson Holdings Ltd	Goldam Sachs	51.030	70.800	StarHub Ltd	JP Morgan	(3.354)
(48.500)	Jardine Matheson Holdings Ltd	HSBC	37.830	161.500	United Overseas Bank Ltd	Barclays Bank	(56.692)
(58.600)	Jardine Strategic Holdings Ltd	Goldam Sachs	(3.516)	148.800	UOL Group Ltd	Citibank	(3.265)
(52.989)	Jardine Strategic Holdings Ltd	HSBC	4.239	216.900	UOL Group Ltd	Credit Suisse	(30.138)
(6.354)	Jardine Strategic Holdings Ltd	JP Morgan	508	31.700	UOL Group Ltd	Goldam Sachs	(2.086)
(423.700)	Keppel Corp Ltd	Citibank	24.789	30.000	UOL Group Ltd	HSBC	(4.168)
(360.000)	Keppel Corp Ltd	HSBC	52.655	101.600	UOL Group Ltd	JP Morgan	(14.117)
2.384.688	Mapletree Commercial Trust (Reit)	Citibank	17.440	14.600	Venture Corp Ltd	Citibank	(534)
1.316.580	Mapletree Commercial Trust (Reit)	Credit Suisse	86.655	(10.193.200)	Yangzijiang Shipbuilding Holdings Ltd	Barclays Bank	(74.544)
130.662	Mapletree Commercial Trust (Reit)	Deutsche Bank	4.778	(2.531.800)	Yangzijiang Shipbuilding Holdings Ltd	Goldam Sachs	(55.546)
1.225.117	Mapletree Commercial Trust (Reit)	JP Morgan	80.635	1.137.000	Yanlord Land Group Ltd	Citibank	(24.945)
576.200	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	8.428	1.492.100	Yanlord Land Group Ltd	Credit Suisse	(87.296)
1.448.000	Mapletree Industrial Trust (Reit)	Citibank	—	5.200	Yanlord Land Group Ltd	HSBC	(304)
733.300	Mapletree Industrial Trust (Reit)	Deutsche Bank	10.725	654.300	Yanlord Land Group Ltd	JP Morgan	(38.280)
659.800	Mapletree Industrial Trust (Reit)	JP Morgan	19.301				(2.749)
278.700	SATS Ltd	Barclays Bank	(16.305)	Corée du Sud			
212.300	SATS Ltd	Citibank	(12.421)	(15.522)	Amorepacific Corp	Barclays Bank	(23.942)
1.119.800	SATS Ltd	Credit Suisse	(114.542)	(3.792)	Amorepacific Corp	Credit Suisse	20.642
299.500	SATS Ltd	Goldam Sachs	(19.583)	(1.543)	Amorepacific Corp	HSBC	8.399
153.100	SATS Ltd	HSBC	(16.795)	(8.940)	Amorepacific Group	Barclays Bank	(14.883)
783.400	SATS Ltd	JP Morgan	(85.937)	(4.783)	Amorepacific Group	Citibank	(11.963)
(137.500)	Sembcorp Industries Ltd	Barclays Bank	2.011	(670)	Amorepacific Group	Credit Suisse	2.624
(79.400)	Sembcorp Industries Ltd	Deutsche Bank	4.065	(21.867)	Amorepacific Group	HSBC	85.638
(162.100)	Sembcorp Industries Ltd	Goldam Sachs	8.298	(1.310)	Amorepacific Group (Right)	Barclays Bank	—
(284.600)	Sembcorp Industries Ltd	HSBC	16.651	(550)	Amorepacific Group (Right)	Citibank	—
(1.635.400)	Sembcorp Industries Ltd	JP Morgan	95.679	(46)	Amorepacific Group (Right)	Credit Suisse	—
(1.073.400)	Sembcorp Marine Ltd	Barclays Bank	23.550	(1.501)	Amorepacific Group (Right)	HSBC	—
(1.358.439)	Sembcorp Marine Ltd	Citibank	29.803	(210)	Amorepacific Group (Right)	JP Morgan	—
(1.586.800)	Sembcorp Marine Ltd	Credit Suisse	104.441	(4.864)	BGF retail Co Ltd	Citibank	23.982
(578.000)	Sembcorp Marine Ltd	HSBC	38.043	(12.245)	BGF retail Co Ltd	JP Morgan	183.972
(292.543)	Sembcorp Marine Ltd	JP Morgan	19.255	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)
				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)

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
32.096 (403)	Cheil Worldwide Inc CJ CheilJedang Corp	JP Morgan Bank of America	(45.120)	15.744	GS Engineering & Construction Corp	Citibank	(23.448)
		Merrill Lynch	1.566	26.987	GS Engineering & Construction Corp	Goldam Sachs	(63.349)
(1.984)	CJ CheilJedang Corp	Citibank	777	7.480	GS Engineering & Construction Corp	HSBC	(20.379)
(9.538)	CJ CheilJedang Corp	Credit Suisse	12.251	3.656	GS Engineering & Construction Corp	JP Morgan	(7.667)
(2.743)	CJ CheilJedang Corp	HSBC	3.523	5.040	GS Holdings Corp	Barclays Bank	(9.674)
(5.604)	CJ CheilJedang Corp	JP Morgan	7.270	21.019	GS Holdings Corp	Citibank	(29.223)
2.349	CJ Corp	Bank of America		20.303	GS Holdings Corp	Credit Suisse	(68.626)
		Merrill Lynch	(4.081)	74.992	GS Holdings Corp	Goldam Sachs	(207.961)
7.010	CJ Corp	Barclays Bank	(11.547)	94.865	GS Holdings Corp	HSBC	(320.655)
5.158	CJ Corp	Citibank	(3.376)	42.575	GS Holdings Corp	JP Morgan	(144.021)
15.249	CJ Corp	Credit Suisse	(11.952)	(33.359)	GS Retail Co Ltd	Citibank	37.377
4.090	CJ Corp	Goldam Sachs	(2.717)	(24.590)	GS Retail Co Ltd	JP Morgan	49.258
8.172	CJ Corp	HSBC	(5.309)	4.886	Hana Financial Group Inc	Bank of America	
38.350	CJ Corp	JP Morgan	(25.096)			Merrill Lynch	(2.460)
(2.381)	CJ ENM Co Ltd	HSBC	10.838	9.830	Hana Financial Group Inc	Barclays Bank	(3.474)
(24.754)	CJ Logistics Corp	Citibank	16.658	43.129	Hana Financial Group Inc	Citibank	1.222
(1.891)	CJ Logistics Corp	Credit Suisse	5.174	18.690	Hana Financial Group Inc	Credit Suisse	(15.645)
(21.469)	CJ Logistics Corp	JP Morgan	58.921	101.160	Hana Financial Group Inc	Goldam Sachs	(48.480)
16.260	Daelim Industrial Co Ltd	Barclays Bank	(45.897)	104.897	Hana Financial Group Inc	HSBC	(87.808)
6.300	Daelim Industrial Co Ltd	Citibank	(11.582)	89.391	Hana Financial Group Inc	JP Morgan	(72.142)
34.360	Daelim Industrial Co Ltd	Credit Suisse	(150.627)	10.010	Hankook Tire & Technology Co Ltd	Barclays Bank	(13.978)
9.071	Daelim Industrial Co Ltd	Goldam Sachs	(37.574)	52.725	Hankook Tire & Technology Co Ltd	Citibank	(54.200)
56.403	Daelim Industrial Co Ltd	HSBC	(253.783)	44.611	Hankook Tire & Technology Co Ltd	Goldam Sachs	(114.970)
29.990	Daelim Industrial Co Ltd	JP Morgan	(135.085)	29.113	Hankook Tire Co Ltd	Bank of America	
(14.770)	DB Insurance Co Ltd	Barclays Bank	(2.576)			Merrill Lynch	(75.029)
(33.144)	DB Insurance Co Ltd	Goldam Sachs	(10.520)	38.807	Hankook Tire Co Ltd	Credit Suisse	(92.829)
(2.873)	DB Insurance Co Ltd	HSBC	(943)	38.362	Hankook Tire Co Ltd	JP Morgan	(91.835)
64.720	DGB Financial Group Inc	Credit Suisse	(18.159)	(6.407)	Hanmi Pharm Co Ltd	Barclays Bank	30.660
60.556	DGB Financial Group Inc	Goldam Sachs	(9.705)	(14.921)	Hanmi Pharm Co Ltd	Citibank	20.188
97.998	DGB Financial Group Inc	HSBC	(18.261)	(2.095)	Hanmi Pharm Co Ltd	Goldam Sachs	13.258
61.474	DGB Financial Group Inc	JP Morgan	(12.838)	(1.214)	Hanmi Pharm Co Ltd	HSBC	11.983
(3.406)	Dongsuh Cos Inc	Bank of America		(550)	Hanmi Pharm Co Ltd	JP Morgan	5.438
		Merrill Lynch	1.932	(58.986)	Hanmi Science Co Ltd	Citibank	(56.409)
(42.249)	Dongsuh Cos Inc	Citibank	2.947	(16.297)	Hanmi Science Co Ltd	Goldam Sachs	11.913
(26.801)	Dongsuh Cos Inc	Credit Suisse	15.002	(7.496)	Hanmi Science Co Ltd	JP Morgan	23.871
(10.792)	Dongsuh Cos Inc	JP Morgan	6.051	(33.162)	Hanon Systems	Bank of America	
191.775	Doosan Bobcat Inc	HSBC	(350.526)			Merrill Lynch	16.546
6.490	Doosan Co Ltd	Barclays Bank	(33.312)	(78.601)	Hanon Systems	Barclays Bank	(6.446)
272	Doosan Co Ltd	Citibank	(1.183)	(83.545)	Hanon Systems	Citibank	(16.290)
1.635	Doosan Co Ltd	HSBC	(7.237)	(389.759)	Hanon Systems	Credit Suisse	321.053
5.021	Doosan Co Ltd	JP Morgan	(41.976)	(58.635)	Hanon Systems	Goldam Sachs	26.200
66.972	Doosan Fuel Cell Co Ltd	Barclays Bank	(39.841)	(9.841)	Hanon Systems	HSBC	8.223
909	Doosan Fuel Cell Co Ltd	Citibank	(458)	(132.726)	Hanon Systems	JP Morgan	110.990
28.940	Doosan Fuel Cell Co Ltd	Credit Suisse	(15.710)	(15.467)	Hanssem Co Ltd	Goldam Sachs	(2.518)
87.677	Doosan Fuel Cell Co Ltd	Goldam Sachs	(97.609)	43.910	Hanwha Aerospace Co Ltd	Barclays Bank	(56.578)
54.770	Doosan Fuel Cell Co Ltd	JP Morgan	(37.161)	8.950	Hanwha Aerospace Co Ltd	Citibank	(7.756)
116.910	Doosan Infracore Co Ltd	Barclays Bank	(10.714)	8.580	Hanwha Aerospace Co Ltd	Goldam Sachs	(1.988)
53.440	Doosan Infracore Co Ltd	Citibank	(1.812)	6.180	Hanwha Aerospace Co Ltd	HSBC	889
193.565	Doosan Infracore Co Ltd	Credit Suisse	(81.365)	11.870	Hanwha Aerospace Co Ltd	JP Morgan	166
380.594	Doosan Infracore Co Ltd	Goldam Sachs	(129.362)	27.695	Hanwha Chemical Corp	Citibank	(17.212)
275.891	Doosan Infracore Co Ltd	HSBC	(116.272)	61.760	Hanwha Chemical Corp	Credit Suisse	(2.822)
161.659	Doosan Infracore Co Ltd	JP Morgan	(63.195)	39.805	Hanwha Chemical Corp	JP Morgan	(1.855)
3.540	Doosan Solus Co Ltd	Barclays Bank	(5.540)	153.305	Hanwha Life Insurance Co Ltd	Citibank	2.046
501	Doosan Solus Co Ltd	Citibank	(674)	149.048	Hanwha Life Insurance Co Ltd	Credit Suisse	(22.027)
11.130	Doosan Solus Co Ltd	Credit Suisse	(12.919)	434.677	Hanwha Life Insurance Co Ltd	JP Morgan	(64.294)
21.450	Doosan Solus Co Ltd	Goldam Sachs	(57.471)	57.270	HDC Holdings Co Ltd	Barclays Bank	(15.437)
26.775	Doosan Solus Co Ltd	JP Morgan	(42.622)	15.926	HDC Holdings Co Ltd	Citibank	(2.314)
(14.136)	E-MART Inc	Citibank	(15.060)	71.250	HDC Holdings Co Ltd	Credit Suisse	(38.797)
(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)				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
61.118	HDC Holdings Co Ltd	Goldam Sachs	(578)	(27.749)	Hyundai Mipo Dockyard Co Ltd	Citibank	(111.005)
73.215	HDC Holdings Co Ltd	HSBC	(39.867)				
3.081	HDC Holdings Co Ltd	JP Morgan	(1.680)	(6.730)	Hyundai Mipo Dockyard Co Ltd	Goldam Sachs	(9.515)
17.680	HDC Hyundai Development Co-Engineering & Construction	Barclays Bank	(25.749)	14.794	Hyundai Mobis Co Ltd	Barclays Bank	(177.966)
47	HDC Hyundai Development Co-Engineering & Construction	Citibank	(54)	3.380	Hyundai Mobis Co Ltd	Goldam Sachs	(42.269)
4.687	HDC Hyundai Development Co-Engineering & Construction	Credit Suisse	(16.020)	960	Hyundai Mobis Co Ltd	JP Morgan	(876)
30.188	HDC Hyundai Development Co-Engineering & Construction	Goldam Sachs	(39.802)	(20.143)	Hyundai Motor Co	Citibank	46.564
31.970	HDC Hyundai Development Co-Engineering & Construction	HSBC	(109.273)	(5.820)	Hyundai Motor Co	Goldam Sachs	23.141
(12.202)	Hite Jinro Co Ltd	Citibank	17.104	(3.525)	Hyundai Motor Co (Pref)	Citibank	(3.434)
(47.423)	Hite Jinro Co Ltd	Goldam Sachs	74.155	(13.380)	Hyundai Motor Co (Pref)	Credit Suisse	36.239
(2.210)	Hite Jinro Co Ltd	JP Morgan	5.043	(3.861)	Hyundai Motor Co (Pref)	Goldam Sachs	5.939
(50.566)	HLB Inc	Credit Suisse	1.529.754	(2.839)	Hyundai Motor Co (Pref)	HSBC	7.689
20.520	Hotel Shilla Co Ltd	Barclays Bank	61.478	(2.545)	Hyundai Motor Co (Pref)	JP Morgan	6.904
2.740	Hotel Shilla Co Ltd	Citibank	10.557	(130.300)	Hyundai Steel Co	Barclays Bank	(21.904)
13.810	Hotel Shilla Co Ltd	HSBC	1.156	(29.104)	Hyundai Steel Co	Citibank	(14.586)
(13.307)	Hyundai Construction Equipment Co Ltd	Citibank	4.536	(18.917)	Hyundai Steel Co	Credit Suisse	17.121
(16.614)	Hyundai Construction Equipment Co Ltd	Goldam Sachs	28.348	(5.671)	Hyundai Wia Corp	Credit Suisse	(2.598)
(7.183)	Hyundai Construction Equipment Co Ltd	JP Morgan	20.243	(10.760)	Hyundai Wia Corp	Goldam Sachs	25.370
8.620	Hyundai Department Store Co Ltd	Barclays Bank	17.840	55.850	Industrial Bank of Korea	Barclays Bank	(15.260)
8.230	Hyundai Department Store Co Ltd	Citibank	24.049	145.295	Industrial Bank of Korea	Citibank	(21.183)
13.940	Hyundai Department Store Co Ltd	Credit Suisse	52.639	55.108	Industrial Bank of Korea	Credit Suisse	(35.056)
22.813	Hyundai Department Store Co Ltd	Goldam Sachs	68.148	368.400	Industrial Bank of Korea	HSBC	(234.353)
4.830	Hyundai Department Store Co Ltd	HSBC	17.223	226.608	Industrial Bank of Korea	JP Morgan	(144.299)
(7.760)	Hyundai Engineering & Construction Co Ltd	Barclays Bank	14.570	(5.023)	Kakao Corp	Barclays Bank	(1.187)
(13.880)	Hyundai Engineering & Construction Co Ltd	HSBC	62.041	(7.180)	Kakao Corp	Citibank	(13.462)
6.650	Hyundai Glovis Co Ltd	Barclays Bank	(12.300)	(2.389)	Kakao Corp	Goldam Sachs	4.069
2.236	Hyundai Glovis Co Ltd	Goldam Sachs	(3.966)	(500)	Kakao Corp	JP Morgan	947
2.350	Hyundai Glovis Co Ltd	JP Morgan	(9.209)	(105.687)	Kangwon Land Inc	Citibank	18.347
(3.710)	Hyundai Heavy Industries Co Ltd	Barclays Bank	(10.462)	(5.144)	Kangwon Land Inc	Credit Suisse	7.512
(3.322)	Hyundai Heavy Industries Holdings Co Ltd	Barclays Bank	(30.101)	(47.815)	Kangwon Land Inc	Goldam Sachs	58.300
(2.178)	Hyundai Heavy Industries Holdings Co Ltd	Citibank	(27.444)	37.310	KB Financial Group Inc	Barclays Bank	(25.922)
(19.300)	Hyundai Heavy Industries Holdings Co Ltd	Credit Suisse	157.702	18.944	KB Financial Group Inc	Citibank	(3.789)
(4.086)	Hyundai Heavy Industries Holdings Co Ltd	Goldam Sachs	(8.464)	42.501	KB Financial Group Inc	Credit Suisse	66.981
(195)	Hyundai Heavy Industries Holdings Co Ltd	HSBC	1.593	52.041	KB Financial Group Inc	HSBC	82.016
(1.130)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	9.254	17	KCC Corp	Credit Suisse	(365)
(14.500)	Hyundai Marine & Fire Insurance Co Ltd	Barclays Bank	(3.729)	3.836	KCC Corp	HSBC	(82.405)
(9.919)	Hyundai Marine & Fire Insurance Co Ltd	Citibank	(5.451)	(5.591)	KEPCO Plant Service & Engineering Co Ltd	Goldam Sachs	(552)
(16.019)	Hyundai Marine & Fire Insurance Co Ltd	Credit Suisse	11.944		Kia Motors Corp	Credit Suisse	(5.894)
(137.932)	Hyundai Marine & Fire Insurance Co Ltd	Goldam Sachs	77.520	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

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Corée du Sud suite				Corée du Sud suite			
(23.296)	Korea Shipbuilding & Offshore Engineering Co Ltd	HSBC	58.631	(103.555)	Lotte Corp	Citibank	(42.478)
3.190	Korea Zinc Co Ltd	Barclays Bank	(35.096)	(64.330)	Lotte Corp	Credit Suisse	117.657
661	Korea Zinc Co Ltd	Citibank	(4.349)	(14.422)	Lotte Corp	HSBC	26.377
1.100	Korea Zinc Co Ltd	Credit Suisse	(17.264)	(12.074)	Lotte Corp	JP Morgan	22.106
1.228	Korea Zinc Co Ltd	Goldam Sachs	(27.858)	34.755	LOTTE Fine Chemical Co Ltd	Credit Suisse	(72.184)
3.504	KT&G Corp	Bank of America Merrill Lynch	(8.699)	15.672	LOTTE Fine Chemical Co Ltd	Goldam Sachs	(29.551)
40.090	KT&G Corp	Barclays Bank	(58.515)	12.913	LOTTE Fine Chemical Co Ltd	HSBC	(26.819)
6.364	KT&G Corp	Citibank	(2.603)	(1)	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	4
21.386	KT&G Corp	Credit Suisse	(65.901)	(6.248)	Lotte Shopping Co Ltd	Citibank	(19.891)
15.900	KT&G Corp	Goldam Sachs	(39.474)	(6.122)	LS Corp	Citibank	(612)
17.960	KT&G Corp	HSBC	(55.344)	(21.759)	LS Corp	Credit Suisse	139.829
11.069	KT&G Corp	JP Morgan	(30.540)	(3.970)	LS Corp	HSBC	25.512
12.830	Kumho Petrochemical Co Ltd	Barclays Bank	12.718	(1.533)	LS Corp	JP Morgan	9.856
27.000	Kumho Petrochemical Co Ltd	Credit Suisse	(111.272)	(121.172)	Mando Corp	Goldam Sachs	317.786
29.957	Kumho Petrochemical Co Ltd	Goldam Sachs	(66.613)	(8.188)	Medy-Tox Inc	Barclays Bank	(59.601)
12.960	Kumho Petrochemical Co Ltd	HSBC	(43.010)	(170)	Medy-Tox Inc	Citibank	(1.765)
5.630	Kumho Petrochemical Co Ltd	JP Morgan	(23.225)	(3.595)	Medy-Tox Inc	Goldam Sachs	(12.383)
(10.240)	LG Chem Ltd	Barclays Bank	(9.803)	(1.780)	Medy-Tox Inc	HSBC	57.793
(3.280)	LG Chem Ltd	Citibank	(13.713)	(120)	Medy-Tox Inc	JP Morgan	(645)
(21.285)	LG Chem Ltd	Credit Suisse	416.780	787.360	Mirae Asset Daewoo Co Ltd	Barclays Bank	(97.011)
(2.435)	LG Chem Ltd	Goldam Sachs	13.793	14.665	Mirae Asset Daewoo Co Ltd	Credit Suisse	(5.770)
(13.902)	LG Chem Ltd	HSBC	272.214	135.915	Mirae Asset Daewoo Co Ltd	Goldam Sachs	(31.976)
(1.953)	LG Chem Ltd (Pref)	Citibank	(1.141)	118.730	Mirae Asset Daewoo Co Ltd	HSBC	(46.714)
(1.100)	LG Chem Ltd (Pref)	Credit Suisse	16.022	43.641	Mirae Asset Daewoo Co Ltd	JP Morgan	(17.188)
(475)	LG Chem Ltd (Pref)	HSBC	6.919	(1.530)	NAVER Corp	Credit Suisse	(6.665)
13.949	LG Corp	Citibank	(26.411)	(53.646)	NAVER Corp	HSBC	(233.676)
31.515	LG Corp	Credit Suisse	(77.311)	190	NCSOFT Corp	Credit Suisse	(7.537)
6.330	LG Corp	Goldam Sachs	(16.113)	1.609	NCSOFT Corp	HSBC	(63.828)
35.856	LG Corp	HSBC	(86.637)	198.570	NH Investment & Securities Co Ltd	Barclays Bank	(30.260)
32.832	LG Corp	JP Morgan	(80.336)	73.832	NH Investment & Securities Co Ltd	Credit Suisse	(14.555)
(282.259)	LG Display Co Ltd	Citibank	(268.773)	75.270	NH Investment & Securities Co Ltd	Goldam Sachs	(32.367)
(22.445)	LG Display Co Ltd	Credit Suisse	1.854	35.530	NH Investment & Securities Co Ltd	JP Morgan	(13.748)
(145.468)	LG Display Co Ltd	HSBC	12.013	9.370	NHN Corp	Barclays Bank	31.640
(30.860)	LG Display Co Ltd	JP Morgan	2.572	3.180	NHN Corp	Citibank	12.877
76.050	LG Electronics Inc	Barclays Bank	(78.394)	20.610	NHN Corp	Credit Suisse	44.251
47.047	LG Electronics Inc	Citibank	(13.177)	5.520	NHN Corp	Goldam Sachs	15.007
6.130	LG Electronics Inc	Credit Suisse	(4.796)	10.790	NHN Corp	HSBC	19.938
28.200	LG Electronics Inc	Goldam Sachs	(35.172)	13.092	NHN Corp	JP Morgan	26.499
3.610	LG Household & Health Care Ltd	Credit Suisse	(41.908)	5.286	NongShim Co Ltd	Goldam Sachs	(60.571)
650	LG Household & Health Care Ltd	Goldam Sachs	9.206	(56.830)	OCI Co Ltd	Barclays Bank	(15.343)
165	LG Household & Health Care Ltd	HSBC	(1.915)	(1.335)	OCI Co Ltd	Citibank	(1.228)
34.760	LG Uplus Corp	Barclays Bank	(29.609)	(26.802)	OCI Co Ltd	Goldam Sachs	99.533
371.503	LG Uplus Corp	HSBC	(246.976)	(11.510)	OCI Co Ltd	HSBC	44.201
30.303	LG Uplus Corp	JP Morgan	(20.167)	(928)	OCI Co Ltd	JP Morgan	2.167
(15.750)	Lotte Chemical Corp	Barclays Bank	35.819	6.970	Orion Corp/Republic of Korea	Barclays Bank	(32.770)
(694)	Lotte Chemical Corp	Credit Suisse	6.850	4.490	Orion Corp/Republic of Korea	Citibank	(15.965)
(833)	Lotte Chemical Corp	HSBC	8.222	8.090	Orion Corp/Republic of Korea	Credit Suisse	(46.348)
(790)	Lotte Chemical Corp	JP Morgan	7.807	3.630	Orion Corp/Republic of Korea	Goldam Sachs	(17.149)
3.653	Lotte Chilsung Beverage Co Ltd	Citibank	3.872	4.670	Orion Corp/Republic of Korea	HSBC	(24.496)
3.485	Lotte Chilsung Beverage Co Ltd	Credit Suisse	(14.165)	2.050	Orion Corp/Republic of Korea	JP Morgan	(7.008)
2.255	Lotte Chilsung Beverage Co Ltd	Goldam Sachs	(6.080)	(647)	Ottogi Corp	Citibank	(2.723)
1.594	Lotte Chilsung Beverage Co Ltd	HSBC	(6.479)	(1.222)	Ottogi Corp	Credit Suisse	33.997
1.664	Lotte Chilsung Beverage Co Ltd	JP Morgan	(6.776)	(998)	Ottogi Corp	HSBC	27.765
				(52.438)	Paradise Co Ltd	Citibank	(5.114)
				(65.981)	Paradise Co Ltd	Credit Suisse	107.062

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
Corée du Sud suite				Corée du Sud suite			
(136.085)	Paradise Co Ltd	Goldam Sachs	34.543	23.340	Samsung Securities Co Ltd	HSBC	9.561
(1.150)	Paradise Co Ltd	JP Morgan	1.867	16.711	Samsung Securities Co Ltd	JP Morgan	7.926
(9.416)	POSCO Chemtech Co Ltd	Barclays Bank	3.949	14.434	Shinhan Financial Group Co Ltd	Bank of America Merrill Lynch	(9.684)
(55.795)	POSCO Chemtech Co Ltd	Citibank	(5.225)	8.440	Shinhan Financial Group Co Ltd	Barclays Bank	(9.229)
(35.331)	POSCO Chemtech Co Ltd	Credit Suisse	21.893	28.527	Shinhan Financial Group Co Ltd	Citibank	(17.691)
(47)	POSCO Chemtech Co Ltd	HSBC	29	50.027	Shinhan Financial Group Co Ltd	Credit Suisse	(48.493)
(4.204)	POSCO Chemtech Co Ltd	JP Morgan	2.615	34.380	Shinhan Financial Group Co Ltd	Goldam Sachs	(23.067)
8.512	Posco International Corp	Citibank	72.710	73.842	Shinhan Financial Group Co Ltd	HSBC	(75.008)
10.353	Posco International Corp	Credit Suisse	16.684	69.275	Shinhan Financial Group Co Ltd	JP Morgan	(70.528)
(12.309)	Posco International Corp	Credit Suisse	11.879	760	Shinsegae Inc	Barclays Bank	10.100
8.602	Posco International Corp	HSBC	13.863	780	Shinsegae Inc	Citibank	12.554
20.923	Posco International Corp	JP Morgan	33.474	(379)	SK Holdings Co Ltd	Barclays Bank	1.362
(4.061)	S-1 Corp	Goldam Sachs	6.796	(30.620)	SK Hynix Inc	Barclays Bank	51.483
(10.971)	Samsung Biologics Co Ltd	Citibank	(72.278)	(14.722)	SK Innovation Co Ltd	Barclays Bank	96.054
(18.987)	Samsung Biologics Co Ltd	Credit Suisse	72.383	(19.138)	SK Innovation Co Ltd	Citibank	93.711
(9.166)	Samsung Biologics Co Ltd	Goldam Sachs	73.174	(3.102)	SK Innovation Co Ltd	Credit Suisse	47.249
(10.430)	Samsung C&T Corp	Barclays Bank	35.969	(3.752)	SK Innovation Co Ltd	Goldam Sachs	32.650
(6.080)	Samsung C&T Corp	Citibank	14.359	(13.538)	SK Innovation Co Ltd	HSBC	215.758
(6.890)	Samsung C&T Corp	Credit Suisse	33.269	(81.600)	SK Networks Co Ltd	Barclays Bank	18.352
(9.750)	Samsung C&T Corp	Goldam Sachs	52.731	(179.944)	SK Networks Co Ltd	Citibank	29.100
(5.910)	Samsung C&T Corp	HSBC	28.537	(49.485)	SK Networks Co Ltd	Credit Suisse	15.606
881	Samsung Card Co Ltd	Citibank	173	(295.133)	SK Networks Co Ltd	Goldam Sachs	41.247
4.341	Samsung Card Co Ltd	Credit Suisse	5.078	(134.449)	SK Networks Co Ltd	JP Morgan	42.444
11.441	Samsung Card Co Ltd	Goldam Sachs	(5.431)	4.439	SK Telecom Co Ltd	Credit Suisse	(3.630)
8.020	Samsung Card Co Ltd	JP Morgan	9.368	402	SK Telecom Co Ltd	HSBC	(329)
41.140	Samsung Electronics Co Ltd	Barclays Bank	(71.368)	1.730	SK Telecom Co Ltd	JP Morgan	(1.985)
5.980	Samsung Electronics Co Ltd	Citibank	(7.069)	(260)	SKC Co Ltd	Citibank	(289)
24.960	Samsung Electronics Co Ltd	Goldam Sachs	(66.135)	(66.739)	SKC Co Ltd	Goldam Sachs	(91.740)
14.583	Samsung Electronics Co Ltd (Pref)	Credit Suisse	(32.399)	(3.000)	SKC Co Ltd	HSBC	(1.156)
80.500	Samsung Electronics Co Ltd (Pref)	Goldam Sachs	(189.728)	(13.960)	S-Oil Corp	Barclays Bank	48.877
322	Samsung Engineering Co Ltd	Credit Suisse	(161)	(55.996)	S-Oil Corp	Citibank	140.881
122.600	Samsung Engineering Co Ltd	Goldam Sachs	(39.931)	(44.116)	S-Oil Corp	Credit Suisse	434.242
37.710	Samsung Engineering Co Ltd	HSBC	(18.833)	(8.510)	S-Oil Corp	HSBC	96.273
(442.761)	Samsung Heavy Industries Co Ltd	Barclays Bank	(91.429)	(21.908)	Ssangyong Cement Industrial Co Ltd	Citibank	(369)
(434.924)	Samsung Heavy Industries Co Ltd	Citibank	(120.646)	(82.225)	Ssangyong Cement Industrial Co Ltd	Goldam Sachs	22.327
(584.384)	Samsung Heavy Industries Co Ltd	Credit Suisse	224.352	17.326	Woongjin Coway Co Ltd	JP Morgan	(56.992)
(20.211)	Samsung Heavy Industries Co Ltd	Goldam Sachs	(2.617)	54.320	Woori Financial Group Inc	Barclays Bank	(24.140)
(127.357)	Samsung Heavy Industries Co Ltd	HSBC	49.511	132.085	Woori Financial Group Inc	Citibank	(41.654)
(10.820)	Samsung Heavy Industries Co Ltd	JP Morgan	(1.388)	150.464	Woori Financial Group Inc	Credit Suisse	(92.664)
(12.946)	Samsung Life Insurance Co Ltd	Credit Suisse	55.253	233.320	Woori Financial Group Inc	Goldam Sachs	(163.936)
(8.467)	Samsung Life Insurance Co Ltd	HSBC	36.137	169.408	Woori Financial Group Inc	HSBC	(122.256)
(6.755)	Samsung SDI Co Ltd	Barclays Bank	45.286	190.240	Woori Financial Group Inc	JP Morgan	(137.412)
(19.716)	Samsung SDI Co Ltd	Citibank	82.450	(17.568)	Yuhan Corp	Goldam Sachs	64.121
(5.807)	Samsung SDI Co Ltd	Credit Suisse	55.917	(464)	Yuhan Corp	HSBC	2.944
(1.980)	Samsung SDI Co Ltd	Goldam Sachs	14.439				(1.994.233)
(22.786)	Samsung SDI Co Ltd	HSBC	219.411	Espagne			
6.987	Samsung SDS Co Ltd	Citibank	(31.790)	4.682	Acciona SA	Bank of America Merrill Lynch	12.877
10.141	Samsung SDS Co Ltd	Credit Suisse	(69.491)	12.910	Acciona SA	Barclays Bank	17.754
1.670	Samsung SDS Co Ltd	Goldam Sachs	(13.443)	6.383	Acciona SA	Citibank	8.778
9.667	Samsung SDS Co Ltd	HSBC	(66.243)	4.720	Acciona SA	Credit Suisse	(3.375)
20.455	Samsung SDS Co Ltd	JP Morgan	(140.380)	6.180	Acciona SA	Goldam Sachs	16.997
38.770	Samsung Securities Co Ltd	Barclays Bank	6.110	13.092	Acciona SA	HSBC	(9.362)
14.562	Samsung Securities Co Ltd	Citibank	7.816	74.460	ACS Actividades de Construccion y Servicios SA	Barclays Bank	58.161
41.173	Samsung Securities Co Ltd	Credit Suisse	12.821				
19.730	Samsung Securities Co Ltd	Goldam Sachs	(704)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Espagne suite				Espagne suite			
58.437	ACS Actividades de Construccion y Servicios SA	Credit Suisse	(14.787)	(1.912)	Ferrovial SA	JP Morgan	14.969
20.420	ACS Actividades de Construccion y Servicios SA	Goldam Sachs	11.292	(1.550)	Grifols SA	Bank of America Merrill Lynch	(3.001)
5.230	ACS Actividades de Construccion y Servicios SA	HSBC	(1.323)	(166.770)	Grifols SA	Barclays Bank	(188.976)
12.153	Aena SME SA '144A'	Bank of America Merrill Lynch	4.680	(2.160)	Grifols SA	Citibank	(2.448)
5.120	Aena SME SA '144A'	Barclays Bank	3.661	(61.520)	Grifols SA	Credit Suisse	(154.313)
6.491	Aena SME SA '144A'	Citibank	4.642	(38.550)	Grifols SA	Goldam Sachs	(74.643)
10.202	Aena SME SA '144A'	Credit Suisse	(6.173)	(43.650)	Grifols SA	HSBC	(109.489)
10.520	Aena SME SA '144A'	Goldam Sachs	91	204.490	Iberdrola SA	Barclays Bank	14.398
8.504	Aena SME SA '144A'	HSBC	(5.146)	(20.780)	Industria de Diseno Textil SA	Bank of America Merrill Lynch	(9.663)
9.141	Aena SME SA '144A'	JP Morgan	(5.531)	(28.290)	Industria de Diseno Textil SA	Barclays Bank	(26.144)
(4.620)	Amadeus IT Group SA	Bank of America Merrill Lynch	(1.423)	(100.170)	Industria de Diseno Textil SA	HSBC	(89.264)
(10.910)	Amadeus IT Group SA	Barclays Bank	(15.603)	(612.760)	Mapfre SA	Barclays Bank	(44.492)
(4.010)	Amadeus IT Group SA	Goldam Sachs	(1.235)	(96.560)	Mapfre SA	Goldam Sachs	(7.805)
(26.040)	Banco Bilbao Vizcaya Argentaria SA	Barclays Bank	29	(300.603)	Mapfre SA	HSBC	—
(392.060)	Banco Bilbao Vizcaya Argentaria SA	Goldam Sachs	(12.508)	(10.440)	Naturgy Energy Group SA	Barclays Bank	(1.838)
(766.510)	Banco de Sabadell SA	Bank of America Merrill Lynch	(13.800)	(2.319)	Naturgy Energy Group SA	Deutsche Bank	306
(1.082.778)	Banco de Sabadell SA	Barclays Bank	25.016	(51.900)	Naturgy Energy Group SA	Goldam Sachs	6.852
(438.720)	Banco de Sabadell SA	Credit Suisse	15.686	(37.755)	Naturgy Energy Group SA	HSBC	9.969
(603.990)	Banco de Sabadell SA	Goldam Sachs	(11.628)	(15.080)	Naturgy Energy Group SA	JP Morgan	3.982
(1.446.027)	Banco de Sabadell SA	HSBC	51.703	(101.610)	Red Electrica Corp SA	Barclays Bank	(60.924)
(339.200)	Banco Santander SA	Bank of America Merrill Lynch	(19.508)	(46.159)	Red Electrica Corp SA	Credit Suisse	4.316
(1.315.280)	Banco Santander SA	Barclays Bank	9.702	464.484	Repsol SA	Bank of America Merrill Lynch	(189.071)
(1.060.390)	Banco Santander SA	Goldam Sachs	21.462	105.647	Repsol SA	Credit Suisse	(83.684)
(796.500)	Bankia SA	Barclays Bank	(8.325)	12.790	Repsol SA	Goldam Sachs	(5.206)
(108.210)	Bankia SA	HSBC	5.893	183.507	Repsol SA	HSBC	(145.357)
(23.780)	Bankinter SA	Barclays Bank	(1.936)	157.283	Repsol SA	JP Morgan	(124.585)
(470.250)	CaixaBank SA	Bank of America Merrill Lynch	(19.508)	(202.336)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(190.751)
(1.186.620)	CaixaBank SA	Barclays Bank	15.666	(102.640)	Siemens Gamesa Renewable Energy SA	Barclays Bank	(175.590)
(351.070)	CaixaBank SA	Credit Suisse	42.871	(63.455)	Siemens Gamesa Renewable Energy SA	Credit Suisse	(123.564)
(865.470)	CaixaBank SA	Goldam Sachs	(45.703)	(234.087)	Siemens Gamesa Renewable Energy SA	JP Morgan	(455.830)
(321.420)	CaixaBank SA	HSBC	39.251	432.640	Telefonica SA	Bank of America Merrill Lynch	103.166
(158.680)	Cellnex Telecom SA	Bank of America Merrill Lynch	(148.386)	113.730	Telefonica SA	Barclays Bank	26.150
(186.192)	Cellnex Telecom SA	Credit Suisse	(299.065)	758.363	Telefonica SA	Citibank	174.371
(19.682)	Cellnex Telecom SA	JP Morgan	(31.614)	297.442	Telefonica SA	Credit Suisse	38.613
(128.571)	Cellnex Telecom SA '144A'	Barclays Bank	(196.612)	204.060	Telefonica SA	Goldam Sachs	48.267
(1)	CIE Automotive SA	Credit Suisse	1	356.915	Telefonica SA	HSBC	46.334
(16.240)	Enagas SA	Bank of America Merrill Lynch	2.306	143.539	Telefonica SA	JP Morgan	18.634
(101.040)	Enagas SA	Barclays Bank	11.116	(97.117)	Zardoya Otis SA	Bank of America Merrill Lynch	(4.808)
(7.290)	Enagas SA	HSBC	3.288	(141.683)	Zardoya Otis SA	Citibank	20.263
(29.930)	Endesa SA	Bank of America Merrill Lynch	(27.545)	(83.638)	Zardoya Otis SA	Credit Suisse	(9.201)
(59.700)	Endesa SA	Barclays Bank	(34.810)	(84.247)	Zardoya Otis SA	Goldam Sachs	(4.171)
(8.620)	Endesa SA	Credit Suisse	(7.871)	(3.614)	Zardoya Otis SA	HSBC	(398)
(36.200)	Endesa SA	Goldam Sachs	(41.817)	(253.428)	Zardoya Otis SA	JP Morgan	(27.881)
(39.160)	Endesa SA	HSBC	(35.758)				(2.598.900)
(19.470)	Ferrovial SA	Bank of America Merrill Lynch	(17.779)	Suède			
(89.190)	Ferrovial SA	Barclays Bank	(81.442)	(75.350)	Alfa Laval AB	Bank of America Merrill Lynch	(16.300)
(440)	Ferrovial SA	Barclays Bank	(214)	(164.780)	Alfa Laval AB	Barclays Bank	(108.751)
(9.640)	Ferrovial SA	Goldam Sachs	(8.803)	14.320	Assa Abloy AB 'B'	Bank of America Merrill Lynch	(3.794)
(153)	Ferrovial SA	Goldam Sachs	(126)	11.430	Assa Abloy AB 'B'	Barclays Bank	239
(37.070)	Ferrovial SA	HSBC	(34.665)	7.570	Assa Abloy AB 'B'	Citibank	159
(588)	Ferrovial SA	HSBC	(515)	17.640	Assa Abloy AB 'B'	Goldam Sachs	(924)
(156.998)	Ferrovial SA	JP Morgan	(146.813)	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)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Suède suite				Suède suite			
59.374	Atlas Copco AB 'B'	Credit Suisse	(6.842)	20.010	Industrivarden AB 'C'	Goldam Sachs	(4.821)
117.794	Atlas Copco AB 'B'	Goldam Sachs	(125.867)	186.103	Industrivarden AB 'C'	HSBC	74.084
50.320	Atlas Copco AB 'B'	HSBC	(5.799)	8.360	Industrivarden AB 'C'	JP Morgan	3.328
2	Axfood AB ^{TT}	Credit Suisse	—	(3)	Intrum AB	JP Morgan	5
1	Axfood AB ^{TT}	Deutsche Bank	—	(36.920)	Investment AB Latour 'B'	Barclays Bank	(27.847)
(43.460)	Boliden AB	Bank of America		(48.586)	Investment AB Latour 'B'	Citibank	(36.647)
		Merrill Lynch	78.416	(147.608)	Investment AB Latour 'B'	Credit Suisse	(137.623)
(207.990)	Boliden AB	Barclays Bank	285.433	(332.827)	Investment AB Latour 'B'	Goldam Sachs	(318.018)
(7.450)	Boliden AB	HSBC	20.409	(18.885)	Investment AB Latour 'B'	HSBC	(17.607)
(192.810)	Castellum AB	Barclays Bank	(70.695)	(102.121)	Investment AB Latour 'B'	JP Morgan	(95.213)
(71.505)	Castellum AB	HSBC	(70.413)	110.025	Investor AB 'B'	Bank of America	
(53.770)	Electrolux AB 'B'	Bank of America			Merrill Lynch	(41.403)	
		Merrill Lynch	4.412	17.950	Investor AB 'B'	Barclays Bank	7.898
(128.630)	Electrolux AB 'B'	Barclays Bank	(102.411)	55.569	Investor AB 'B'	Citibank	24.450
(6.030)	Electrolux AB 'B'	Goldam Sachs	4.359	6.365	Investor AB 'B'	Credit Suisse	(2.801)
(7.800)	Electrolux AB 'B'	HSBC	8.089	66.900	Investor AB 'B'	Goldam Sachs	(35.042)
(129.220)	Elekta AB 'B'	Barclays Bank	27.751	88.657	Investor AB 'B'	HSBC	(39.008)
(52.621)	Elekta AB 'B'	Credit Suisse	120.448	83.832	Investor AB 'B'	JP Morgan	(36.885)
(118.570)	Elekta AB 'B'	Goldam Sachs	85.707	36.020	Kinnevik AB 'B'	Bank of America	
(49.390)	Elekta AB 'B'	HSBC	113.053		Merrill Lynch	8.801	
(76.092)	Epiroc AB 'A'	Goldam Sachs	(13.551)	7.350	Kinnevik AB 'B'	Barclays Bank	847
(28.646)	Epiroc AB 'A'	HSBC	(6.002)	29.670	Kinnevik AB 'B'	Goldam Sachs	8.300
(117.691)	Epiroc AB 'B'	Bank of America		109.114	Kinnevik AB 'B'	HSBC	(512.093)
		Merrill Lynch	(11.096)	88.800	L E Lundbergforetagen AB 'B'	Bank of America	
(35.120)	Epiroc AB 'B'	Goldam Sachs	(3.311)		Merrill Lynch	(59.077)	
(57.433)	Epiroc AB 'B'	HSBC	(9.927)	24.456	L E Lundbergforetagen AB 'B'	Citibank	7.174
59.750	Essity AB 'B'	Bank of America		70.240	L E Lundbergforetagen AB 'B'	Credit Suisse	31.944
		Merrill Lynch	(23.277)	68.757	L E Lundbergforetagen AB 'B'	Goldam Sachs	(51.861)
516.310	Essity AB 'B'	Barclays Bank	(59.497)	19.218	L E Lundbergforetagen AB 'B'	HSBC	10.469
7.220	Essity AB 'B'	Goldam Sachs	(3.364)	8.024	L E Lundbergforetagen AB 'B'	JP Morgan	4.371
(11.520)	Fastighets AB Balder 'B'	Barclays Bank	(22.447)	47.976	Lundin Petroleum AB	Bank of America	
(22.240)	Fastighets AB Balder 'B'	HSBC	(82.476)		Merrill Lynch	(53.275)	
45.030	Hennes & Mauritz AB 'B'	Bank of America		168.470	Lundin Petroleum AB	Barclays Bank	(180.017)
		Merrill Lynch	1.981	41.840	Lundin Petroleum AB	Goldam Sachs	(46.461)
81.698	Hennes & Mauritz AB 'B'	Barclays Bank	28.757	(5)	Modern Times Group MTG AB 'B'	Citibank	(3)
9.400	Hennes & Mauritz AB 'B'	Citibank	3.309	(2)	NCC AB 'B' ^{TT}	Credit Suisse	—
14.140	Hennes & Mauritz AB 'B'	Goldam Sachs	622	(15.840)	Nibe Industrier AB 'B'	Bank of America	
59.444	Hennes & Mauritz AB 'B'	HSBC	(41.498)	(22.410)	Nibe Industrier AB 'B'	Merrill Lynch	(11.782)
35.130	Hennes & Mauritz AB 'B'	JP Morgan	(29.883)	(224.695)	Nibe Industrier AB 'B'	Barclays Bank	(3.404)
(67.752)	Hexagon AB 'B'	Bank of America		(85.455)	Nibe Industrier AB 'B'	Credit Suisse	(210.672)
		Merrill Lynch	(112.993)	(125.036)	Saab AB 'B'	JP Morgan	(80.122)
(34.620)	Hexagon AB 'B'	Barclays Bank	(71.810)		Bank of America		
(81.790)	Hexagon AB 'B'	Goldam Sachs	(137.091)	(11.781)	Saab AB 'B'	Merrill Lynch	69.423
(22.034)	Hexagon AB 'B'	HSBC	(18.004)	(88.996)	Saab AB 'B'	Citibank	8.269
1	Hufvudstaden AB 'A'	Deutsche Bank	1	(141.075)	Saab AB 'B'	Credit Suisse	(16.782)
(5.641)	Husqvarna AB 'B'	Bank of America		(96.474)	Saab AB 'B'	Goldam Sachs	78.328
		Merrill Lynch	638	90.410	Sandvik AB	JP Morgan	(18.192)
(427.804)	Husqvarna AB 'B'	Goldam Sachs	48.401	288.299	Sandvik AB	Citibank	18.469
(356.728)	Husqvarna AB 'B'	HSBC	92.678	177.216	Sandvik AB	Credit Suisse	(151.009)
(43.270)	ICA Gruppen AB	Bank of America		27.310	Securitas AB 'B'	HSBC	(92.825)
		Merrill Lynch	(5.015)		Bank of America		
(56.750)	ICA Gruppen AB	Barclays Bank	(54.100)	127.850	Securitas AB 'B'	Merrill Lynch	3.147
(16.970)	ICA Gruppen AB	Citibank	(16.178)	67.110	Securitas AB 'B'	Barclays Bank	12.054
(4.150)	ICA Gruppen AB	Goldam Sachs	696	20.810	Securitas AB 'B'	Citibank	6.327
(21.436)	ICA Gruppen AB	HSBC	11.003	44.103	Securitas AB 'B'	Credit Suisse	(5.014)
(42.732)	ICA Gruppen AB	JP Morgan	21.935	165.690	Securitas AB 'B'	Deutsche Bank	5.082
109.723	Industrivarden AB 'A'	Bank of America		239.457	Securitas AB 'B'	Goldam Sachs	19.093
		Merrill Lynch	(33.622)	134.536	Securitas AB 'B'	HSBC	(57.696)
302.122	Industrivarden AB 'A'	Barclays Bank	(37.980)	(93.380)	Securitas AB 'B'	JP Morgan	(27.220)
15.748	Industrivarden AB 'A'	Credit Suisse	4.619		Skandinaviska Enskilda Banken AB 'A'	Bank of America	
96.268	Industrivarden AB 'A'	Goldam Sachs	(32.272)		Merrill Lynch	(3.192)	
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				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Suisse suite				Suisse suite			
2.850	Geberit AG Reg	Bank of America Merrill Lynch	42.163	4.109	Pargesa Holding SA	Bank of America Merrill Lynch	(3.284)
7.870	Geberit AG Reg	Barclays Bank	62.894	12.576	Pargesa Holding SA	Citibank	(1.256)
2.680	Geberit AG Reg	Goldam Sachs	40.957	19.454	Pargesa Holding SA	Credit Suisse	(28.179)
4.740	Geberit AG Reg	HSBC	117.429	67.883	Pargesa Holding SA	HSBC	(98.327)
1.060	Georg Fischer AG Reg	Barclays Bank	2.647	(3.910)	Partners Group Holding AG	Barclays Bank	(129.676)
842	Georg Fischer AG Reg	Citibank	2.103	(2.030)	Partners Group Holding AG	Goldam Sachs	(79.898)
1.165	Georg Fischer AG Reg	Credit Suisse	(4.655)	(8.590)	Partners Group Holding AG	HSBC	(619.547)
1.442	Georg Fischer AG Reg	JP Morgan	(5.762)	10.787	PSP Swiss Property AG	Credit Suisse	11.853
(511)	Givaudan SA	Bank of America Merrill Lynch	(36.753)	18.700	PSP Swiss Property AG	Goldam Sachs	24.285
(90)	Givaudan SA	Barclays Bank	(2.967)	43.791	PSP Swiss Property AG	HSBC	48.120
(998)	Givaudan SA	HSBC	(76.765)	14.329	Roche Holding AG	Bank of America Merrill Lynch	176.062
11	Helvetia Holding AG Reg	Bank of America Merrill Lynch	(16)	3.987	Roche Holding AG	Barclays Bank	25.490
3.449	Helvetia Holding AG Reg	Barclays Bank	(4.134)	24.560	Roche Holding AG	Barclays Bank	155.792
26	Helvetia Holding AG Reg	Credit Suisse	(104)	22.318	Roche Holding AG	Credit Suisse	244.126
32.258	Helvetia Holding AG Reg	Goldam Sachs	(48.336)	8.487	Roche Holding AG	Goldam Sachs	100.042
6.543	Helvetia Holding AG Reg	HSBC	(26.145)	4.230	Roche Holding AG	Goldam Sachs	51.974
(35.380)	Julius Baer Group Ltd	Barclays Bank	(27.214)	8.919	Roche Holding AG	HSBC	97.561
(67.402)	Julius Baer Group Ltd	HSBC	20.199	3.738	Roche Holding AG	JP Morgan	40.888
(2.640)	Kuehne + Nagel International AG Reg	Bank of America Merrill Lynch	(3.165)	15.690	Schindler Holding AG	Bank of America Merrill Lynch	72.888
(7.860)	Kuehne + Nagel International AG Reg	Barclays Bank	(2.748)	21.540	Schindler Holding AG	Barclays Bank	68.856
(8.200)	Kuehne + Nagel International AG Reg	Citibank	(2.867)	4.123	Schindler Holding AG	Goldam Sachs	21.417
(5.100)	Kuehne + Nagel International AG Reg	Credit Suisse	(764)	5.700	Schindler Holding AG	HSBC	19.929
(1.010)	Kuehne + Nagel International AG Reg	Goldam Sachs	(1.211)	370	SGS SA	Bank of America Merrill Lynch	18.624
(4.140)	Kuehne + Nagel International AG Reg	JP Morgan	(620)	1.250	SGS SA	Barclays Bank	57.440
29.850	LafargeHolcim Ltd	Barclays Bank	4.175	(33.105)	Sika AG	Bank of America Merrill Lynch	(95.904)
8.140	Logitech International SA	Bank of America Merrill Lynch	9.920	(81.610)	Sika AG	Barclays Bank	(163.049)
32.560	Logitech International SA	Barclays Bank	42.934	(1.538)	Sika AG	Credit Suisse	(1.229)
10.309	Logitech International SA	Citibank	13.594	(734)	Sika AG	HSBC	(587)
15.887	Logitech International SA	Credit Suisse	41.580	4.944	Sonova Holding AG	Credit Suisse	(1.482)
4.010	Logitech International SA	Goldam Sachs	5.466	18.920	Sonova Holding AG	Goldam Sachs	(100.171)
111.295	Logitech International SA	HSBC	291.287	4.578	Sonova Holding AG	HSBC	(1.372)
4.580	Logitech International SA	JP Morgan	13.069	(1.370)	Straumann Holding AG	Barclays Bank	(62.954)
(18.552)	Lonza Group AG	Bank of America Merrill Lynch	(11.120)	(240)	Straumann Holding AG	Goldam Sachs	(11.235)
(8.670)	Lonza Group AG	Barclays Bank	(60.626)	(1.080)	Straumann Holding AG	HSBC	(81.562)
(17.319)	Lonza Group AG	Citibank	(121.106)	6.183	Sulzer AG Reg	Bank of America Merrill Lynch	8.647
(3.067)	Lonza Group AG	Credit Suisse	9.191	19.849	Sulzer AG Reg	Barclays Bank	27.759
(780)	Lonza Group AG	Goldam Sachs	(6.652)	14.439	Sulzer AG Reg	Credit Suisse	15.866
(3.940)	Lonza Group AG	HSBC	11.808	14.426	Sulzer AG Reg	Goldam Sachs	20.175
(9.922)	Lonza Group AG	JP Morgan	29.735	7.630	Sulzer AG Reg	HSBC	8.384
7.060	Nestle SA	Bank of America Merrill Lynch	987	6.309	Sulzer AG Reg	JP Morgan	6.933
30.050	Nestle SA	Barclays Bank	33.020	13.380	Swatch Group AG/The	Barclays Bank	10.693
22.929	Nestle SA	Citibank	25.195	3.120	Swatch Group AG/The	Barclays Bank	935
67.218	Nestle SA	Credit Suisse	3.936	1.180	Swiss Life Holding AG	Bank of America Merrill Lynch	2.004
6.570	Nestle SA	Goldam Sachs	591	4.470	Swiss Life Holding AG	Barclays Bank	8.038
2.285	Nestle SA	HSBC	183	4.600	Swiss Life Holding AG	Goldam Sachs	7.812
3.650	Novartis AG	Bank of America Merrill Lynch	13.126	2.987	Swiss Life Holding AG	HSBC	(5.669)
18.910	Novartis AG	Barclays Bank	47.603	303	Swiss Life Holding AG	JP Morgan	(575)
3.520	Novartis AG	Credit Suisse	16.878	(21.680)	Swiss Prime Site AG	Barclays Bank	(19.492)
37.281	Novartis AG	HSBC	178.761	(18.690)	Swiss Prime Site AG	HSBC	(59.745)
(14.540)	OC Oerlikon Corp AG Reg	Bank of America Merrill Lynch	(2.760)	(4.840)	Swiss Re AG	Bank of America Merrill Lynch	(7.321)
(190.096)	OC Oerlikon Corp AG Reg	Barclays Bank	(26.586)	(41.820)	Swiss Re AG	Barclays Bank	(102.352)
(31.990)	OC Oerlikon Corp AG Reg	Citibank	(4.474)	(8.710)	Swiss Re AG	Goldam Sachs	(21.331)
(35.520)	OC Oerlikon Corp AG Reg	Credit Suisse	(10.290)	(4.260)	Swiss Re AG	HSBC	(7.234)
(129.901)	OC Oerlikon Corp AG Reg	Goldam Sachs	(24.655)	5.824	Swisscom AG	Bank of America Merrill Lynch	60.506
(74.938)	OC Oerlikon Corp AG Reg	HSBC	(21.709)	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

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Suisse suite				Taiwan suite			
1.440	Temenos AG	Credit Suisse	12.803	(85.000)	Delta Electronics Inc	HSBC	167
1.750	Temenos AG	Goldam Sachs	11.800	(31.515)	Delta Electronics Inc	JP Morgan	174
(90.600)	UBS Group AG	Bank of America		(11.712)	E.Sun Financial Holding	Bank of America	
		Merrill Lynch	(13.047)		Co Ltd	Merrill Lynch	70
(320.600)	UBS Group AG	Barclays Bank	1.601	(2.659.000)	E.Sun Financial Holding	Barclays Bank	23.270
(5.353)	Vifor Pharma AG	HSBC	(99.194)		Co Ltd		
(15.650)	Zurich Insurance Group AG	Barclays Bank	(15.634)	(211.052)	E.Sun Financial Holding	Citibank	1.748
(3.580)	Zurich Insurance Group AG	Goldam Sachs	(7.196)		Co Ltd		
			(242.217)	(1.577.000)	E.Sun Financial Holding	Goldam Sachs	13.918
				(343.823)	E.Sun Financial Holding	HSBC	7.447
(2.259.000)	Acer Inc	Citibank	3.833	(315.694)	E.Sun Financial Holding	JP Morgan	7.059
(454.000)	Acer Inc	Goldam Sachs	(905)		Co Ltd	Citibank	6.701
149.000	ASE Technology Holding	Barclays Bank	(10.981)	(67.275)	Eclat Textile Co Ltd	Goldam Sachs	45.454
	Co Ltd			(168.000)	Eclat Textile Co Ltd	Citibank	99.973
155.000	ASE Technology Holding	Citibank	(11.215)	(3.040.157)	Epistar Corp	Goldam Sachs	(19.029)
	Co Ltd			(543.000)	Epistar Corp	JP Morgan	(23.122)
233.000	Asia Cement Corp	Barclays Bank	(7.858)	(604.942)	Epistar Corp	Citibank	9.804
329.000	Asia Cement Corp	Goldam Sachs	(4.712)	2.012.616	Eva Airways Corp	JP Morgan	(47.869)
139.000	Asia Cement Corp	JP Morgan	3.645	(36.853)	Evergreen Marine Corp Ltd	HSBC	(1.812)
211.000	Asustek Computer Inc	Barclays Bank	(73.653)	(4.725)	Evergreen Marine Corp Ltd	JP Morgan	(232)
125.000	Asustek Computer Inc	Goldam Sachs	(37.987)	(776.194)	Evergreen Marine Corp		
518.000	AU Optronics Corp	Barclays Bank	12.818		Taiwan Ltd	Citibank	21.839
2.611.000	AU Optronics Corp	HSBC	60.565	(693.000)	Evergreen Marine Corp	HSBC	9.113
(12.000)	Catcher Technology Co Ltd	Citibank	7.090	(88.858)	Evergreen Marine Corp	JP Morgan	1.197
(511.000)	Catcher Technology Co Ltd	Goldam Sachs	466.137	203.000	Far Eastern New Century	JP Morgan	(4.291)
(18.619)	Cathay Financial Holding			374.000	Corp		
	Co Ltd	Citibank	(293)		Far EasTone	Barclays Bank	(23.863)
(2.384.272)	Cathay Financial Holding	HSBC	71.099	193.000	Far EasTone	Citibank	(12.066)
	Co Ltd	Barclays Bank	16.695		Telecommunications		
(142.000)	Chailease Holding Co Ltd	Goldam Sachs	130.922	291.000	Co Ltd	Goldam Sachs	(7.043)
(1.012.000)	Chailease Holding Co Ltd			217.000	Far EasTone	HSBC	(12.056)
(264.000)	Chang Hwa Commercial	Goldam Sachs	(722)		Telecommunications	Citibank	11.713
	Bank Ltd			(177.000)	Co Ltd	Goldam Sachs	64.041
192.655	Chang Hwa Commercial	JP Morgan	(2.281)	(284.000)	Feng TAY Enterprise Co Ltd	HSBC	77.494
	Bank Ltd			(165.100)	Feng TAY Enterprise Co Ltd	JP Morgan	643
(3.548.000)	Cheng Shin Rubber Industry			(1.354)	Feng TAY Enterprise Co Ltd		
	Co Ltd	Citibank	70.255	3.266.000	First Financial Holding	Barclays Bank	3.825
(119.000)	Cheng Shin Rubber Industry	HSBC	27.084		Co Ltd		
(387.109)	Cheng Shin Rubber Industry	JP Morgan	88.582	2.239.170	First Financial Holding	Citibank	3.504
	Co Ltd	Barclays Bank	(50.198)		Co Ltd		
501.000	Chicony Electronics Co Ltd	Goldam Sachs	(19.611)	941.000	First Financial Holding	Goldam Sachs	3.853
218.000	Chicony Electronics Co Ltd	HSBC	(116.655)	3.625.430	Co Ltd	HSBC	6.946
627.000	Chicony Electronics Co Ltd	JP Morgan	(51.821)		First Financial Holding	JP Morgan	1.660
275.000	Chicony Electronics Co Ltd	Goldam Sachs	(1.536)	1.243.310	Formosa Chemicals &	Barclays Bank	(3.716)
1.911.000	China Airlines Ltd				Fibre Corp		
22.258.000	China Development			179.000	Formosa Chemicals &	Goldam Sachs	2.623
	Financial Holding Corp	Citibank	(124.729)		Fibre Corp		
(1.033.000)	China Life Insurance Co			74.000	Formosa Chemicals &	JP Morgan	(4.426)
	Ltd/Taiwan	Goldam Sachs	5.322		Fibre Corp	Bank of America	
2.340.000	China Steel Corp	Barclays Bank	(4.956)	(102.000)	Formosa Petrochemical	Merrill Lynch	140
560.000	China Steel Corp	Citibank	(960)		Corp		
2.993.000	China Steel Corp	Goldam Sachs	20.999	(241.000)	Formosa Petrochemical	Barclays Bank	8.376
4.683.000	China Steel Corp	HSBC	(76.061)	(482.000)	Corp	Citibank	15.948
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	HSBC	(13.041)				
	Co Ltd						
1.568.000	CTBC Financial Holding	JP Morgan	(5.381)				
	Co Ltd						
(1.218.000)	Delta Electronics Inc	Citibank	(59.337)				
(264.000)	Delta Electronics Inc	Goldam Sachs	(56.943)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
Taiwan suite				Taiwan suite			
(377.000)	Formosa Petrochemical Corp	Goldam Sachs	(165)	(413.000)	Pegatron Corp	Goldam Sachs	23.793
(243.000)	Formosa Petrochemical Corp	HSBC	23.860	157.000	Pou Chen Corp	Bank of America	(6.562)
(34.000)	Formosa Petrochemical Corp	JP Morgan	3.424	4.370.000	Pou Chen Corp	Citibank	(179.615)
100.000	Formosa Plastics Corp	Barclays Bank	1.113	2.100.000	Pou Chen Corp	JP Morgan	(113.390)
251.000	Formosa Plastics Corp	HSBC	(4.862)	(49.000)	President Chain Store Corp	Citibank	10.488
55.000	Formosa Plastics Corp	JP Morgan	(1.202)	(81.620)	President Chain Store Corp	JP Morgan	13.324
1.094.000	Foxconn Technology Co Ltd	HSBC	(23.987)	(2.600.000)	Quanta Computer Inc	Citibank	247.657
(1.430.000)	Fubon Financial Holding Co Ltd	Citibank	23.643	(1.473.687)	Quanta Computer Inc	JP Morgan	86.754
(612.822)	Fubon Financial Holding Co Ltd	JP Morgan	20.457	896.000	Realtek Semiconductor Corp	Barclays Bank	(62.989)
(29.000)	Giant Manufacturing Co Ltd	Citibank	1.922	83.000	Realtek Semiconductor Corp	Goldam Sachs	6.267
(232.000)	Giant Manufacturing Co Ltd	Goldam Sachs	(27.616)	131.000	Realtek Semiconductor Corp	HSBC	19.736
(217.000)	Giant Manufacturing Co Ltd	HSBC	9.881	29.000	Realtek Semiconductor Corp	JP Morgan	(1.726)
(152.280)	Giant Manufacturing Co Ltd	JP Morgan	(758)	(2.236.000)	Shanghai Commercial & Savings Bank Ltd/The	Goldam Sachs	128.982
146.000	Hon Hai Precision Industry Co Ltd	Barclays Bank	(14.150)	(25.000)	Shanghai Commercial & Savings Bank Ltd/The	HSBC	2.714
117.000	Hon Hai Precision Industry Co Ltd	Goldam Sachs	(13.463)	(9.232.081)	Shin Kong Financial Holding Co Ltd	Bank of America	13.276
137.000	Hon Hai Precision Industry Co Ltd	JP Morgan	(6.984)	(2.052.000)	Shin Kong Financial Holding Co Ltd	Merrill Lynch	13.276
(29.000)	Hotai Motor Co Ltd	Bank of America	(21.242)	(2.052.000)	Shin Kong Financial Holding Co Ltd	Barclays Bank	(2.944)
(223.000)	Hotai Motor Co Ltd	Merrill Lynch	(182.313)	(12.587.170)	Shin Kong Financial Holding Co Ltd	Citibank	(20.224)
(118.000)	Hotai Motor Co Ltd	Citibank	(85.638)	(3.834.000)	Shin Kong Financial Holding Co Ltd	Citibank	3.592
(152.000)	Hotai Motor Co Ltd	Goldam Sachs	(158.124)	(346.841)	Shin Kong Financial Holding Co Ltd	Goldam Sachs	4.545
(163.510)	Hotai Motor Co Ltd	HSBC	(167.753)	(415)	Shin Kong Financial Holding Co Ltd	JP Morgan	4.545
(187.000)	HTC Corp	JP Morgan	1.371	(415)	Shin Kong Financial Holding Co Ltd (Pref)	Bank of America	8
(439.031)	HTC Corp	Citibank	(1.205)	2.472.000	SinoPac Financial Holdings Co Ltd	Merrill Lynch	8
3.791.375	Hua Nan Financial Holdings Co Ltd	JP Morgan	(126.981)	7.100.700	SinoPac Financial Holdings Co Ltd	Barclays Bank	3.404
642.493	Hua Nan Financial Holdings Co Ltd	Bank of America	(10.783)	1.411.000	SinoPac Financial Holdings Co Ltd	Citibank	11.340
590.520	Hua Nan Financial Holdings Co Ltd	Merrill Lynch	(1.098)	1.411.000	SinoPac Financial Holdings Co Ltd	Goldam Sachs	(1.951)
5.481.055	Hua Nan Financial Holdings Co Ltd	Citibank	(1.098)	4.820.740	SinoPac Financial Holdings Co Ltd	Goldam Sachs	(1.951)
(13.025.000)	Innolux Corp	JP Morgan	(422.340)	1.516.000	Synnex Technology International Corp	JP Morgan	14.083
(13.492.000)	Innolux Corp	Citibank	(442.479)	364.000	Synnex Technology International Corp	Barclays Bank	(28.486)
(585.000)	Inventec Corp	Goldam Sachs	7.947	806.000	Synnex Technology International Corp	Citibank	(6.606)
(1.646.000)	Inventec Corp	Barclays Bank	(3.443)	836.000	Synnex Technology International Corp	Goldam Sachs	(16.629)
(372.000)	Inventec Corp	Goldam Sachs	(106)	4.301.000	Synnex Technology International Corp	HSBC	5.575
(92.000)	Inventec Corp	HSBC	27	598.867	Taishin Financial Holding Co Ltd	Barclays Bank	(8.306)
(17.000)	Largan Precision Co Ltd	JP Morgan	(48.638)	8.580.812	Taishin Financial Holding Co Ltd	Goldam Sachs	(11.627)
(20.000)	Largan Precision Co Ltd	Barclays Bank	(58.716)	5.713.249	Taishin Financial Holding Co Ltd	Goldam Sachs	(11.627)
(4.000)	Largan Precision Co Ltd	Citibank	8.164	166.641	Taishin Financial Holding Co Ltd	HSBC	(57.715)
(10.000)	Largan Precision Co Ltd	Goldam Sachs	112.784	2.911.000	Taiwan Business Bank	JP Morgan	(1.745)
810.000	Lite-On Technology Corp	HSBC	(67.213)	(2.021.000)	Taiwan Cement Corp	Barclays Bank	8.804
1.269.234	Lite-On Technology Corp	Barclays Bank	(104.208)	(2.591.000)	Taiwan Cement Corp	Barclays Bank	48.105
198.000	Lite-On Technology Corp	Citibank	(13.312)	(1.502.938)	Taiwan Cement Corp	Goldam Sachs	43.650
31.000	MediaTek Inc	Goldam Sachs	10.408	630.000	Taiwan Cement Corp	JP Morgan	(14.976)
49.000	MediaTek Inc	Barclays Bank	12.637	880.131	Taiwan Cooperative Financial Holding Co Ltd	Barclays Bank	(267)
1.443.000	Mega Financial Holding Co Ltd	Goldam Sachs	(4.871)		Taiwan Cooperative Financial Holding Co Ltd	Barclays Bank	(267)
1.089.000	Mega Financial Holding Co Ltd	Citibank	(8.262)		Taiwan Cooperative Financial Holding Co Ltd	Citibank	(59)
571.000	Mega Financial Holding Co Ltd	Goldam Sachs	(8.262)				
294.000	Nan Ya Plastics Corp	JP Morgan	(6.478)				
54.000	Nan Ya Plastics Corp	Citibank	(68)				
(742.000)	Nanya Technology Corp	JP Morgan	(2.740)				
274.000	Novatek Microelectronics Corp	Goldam Sachs	(54.520)				
(1.209.000)	Pegatron Corp	Barclays Bank	(127.056)				
		Citibank	111.228				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Taiwan suite				Taiwan suite			
2.064.120	Taiwan Cooperative Financial Holding Co Ltd	Goldam Sachs	850	1.089.000	Yuanta Financial Holding Co Ltd	JP Morgan	(8.758)
8.254.077	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	(122.037)	(549.000)	Yulon Motor Co Ltd	Citibank	(6.265)
270.000	Taiwan High Speed Rail Corp	Barclays Bank	(4.626)	(14.161)	Yulon Motor Co Ltd	JP Morgan	276
264.000	Taiwan High Speed Rail Corp	Citibank	(4.357)				(1.826.443)
748.000	Taiwan High Speed Rail Corp	Goldam Sachs	6.659	Royaume-Uni			
390.000	Taiwan High Speed Rail Corp	HSBC	(8.903)	44.375	3i Group Plc	HSBC	(34.936)
528.000	Taiwan High Speed Rail Corp	JP Morgan	(12.545)	223.858	Admiral Group Plc	Barclays Bank	121.347
114.000	Taiwan Mobile Co Ltd	Barclays Bank	(5.875)	5.920	Admiral Group Plc	JP Morgan	5.425
628.000	Taiwan Mobile Co Ltd	HSBC	(40.460)	(18.030)	Anglo American Plc	Bank of America Merrill Lynch	(465)
502.000	Taiwan Mobile Co Ltd	JP Morgan	(33.826)	(28.260)	Anglo American Plc	Barclays Bank	6.748
782.000	Taiwan Semiconductor Manufacturing Co Ltd	Goldam Sachs	(46.492)	(24.310)	Anglo American Plc	Credit Suisse	7.844
(1.220.000)	TPK Holding Co Ltd	Citibank	218	(16.180)	Antofagasta Plc	Bank of America Merrill Lynch	4.266
(481.000)	TPK Holding Co Ltd	Goldam Sachs	8.924	(89.470)	Antofagasta Plc	Barclays Bank	14.781
(25.000)	TPK Holding Co Ltd	HSBC	4.049	(14.280)	Antofagasta Plc	Goldam Sachs	1.143
(34.981)	TPK Holding Co Ltd	JP Morgan	5.719	(181.294)	Ashmore Group Plc	Bank of America Merrill Lynch	31.025
(204.000)	Unimicron Technology Corp	Citibank	5.714	(755.774)	Ashmore Group Plc	Barclays Bank	(257.516)
(1.162.000)	Unimicron Technology Corp	Goldam Sachs	88.381	(384.459)	Ashmore Group Plc	Goldam Sachs	64.179
1.976.000	Uni-President Enterprises Corp	Barclays Bank	(61.251)	(136.020)	Ashmore Group Plc	HSBC	30.898
1.699.000	Uni-President Enterprises Corp	Citibank	(50.519)	80.480	Ashtead Group Plc	Barclays Bank	37.394
362.000	Uni-President Enterprises Corp	Goldam Sachs	(21.101)	81.954	Associated British Foods Plc	Bank of America Merrill Lynch	126.929
163.000	Uni-President Enterprises Corp	HSBC	(4.237)	59.740	Associated British Foods Plc	Barclays Bank	47.033
910.000	Uni-President Enterprises Corp	JP Morgan	(25.346)	15.756	Associated British Foods Plc	Citibank	12.405
4.205.000	United Microelectronics Corp	Barclays Bank	46.983	82.761	Associated British Foods Plc	Credit Suisse	145.100
5.305.000	United Microelectronics Corp	Citibank	60.605	62.810	Associated British Foods Plc	Goldam Sachs	98.955
11.661.000	United Microelectronics Corp	Goldam Sachs	244.899	157.046	Associated British Foods Plc	HSBC	281.741
1.032.000	United Microelectronics Corp	HSBC	21.742	5.710	Associated British Foods Plc	JP Morgan	10.244
3.161.000	United Microelectronics Corp	JP Morgan	65.448	(4.660)	AstraZeneca Plc	Bank of America Merrill Lynch	(12.223)
(604.000)	Vanguard International Semiconductor Corp	Citibank	(71.135)	(27.190)	AstraZeneca Plc	Barclays Bank	(27.372)
(236.000)	Vanguard International Semiconductor Corp	Goldam Sachs	(42.215)	(1.710)	AstraZeneca Plc	Goldam Sachs	(5.473)
(712.000)	Vanguard International Semiconductor Corp	HSBC	(150.273)	(8.690)	AstraZeneca Plc	HSBC	(24.563)
(8.727)	Vanguard International Semiconductor Corp	JP Morgan	(1.827)	536.532	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	206.358
(307.000)	Walsin Lihwa Corp	Citibank	(489)	82.350	Auto Trader Group Plc '144A'	Barclays Bank	26.996
(775.000)	Walsin Lihwa Corp	Goldam Sachs	(7.834)	173.211	Auto Trader Group Plc '144A'	Citibank	56.783
(55.000)	Walsin Lihwa Corp	HSBC	193	181.081	Auto Trader Group Plc '144A'	Credit Suisse	69.455
(52.884)	Walsin Lihwa Corp	JP Morgan	205	173.690	Auto Trader Group Plc '144A'	Goldam Sachs	66.804
522.000	Wan Hai Lines Ltd	Barclays Bank	(1.050)	348.601	Auto Trader Group Plc '144A'	HSBC	139.476
113.000	Wan Hai Lines Ltd	Citibank	(192)	325.605	Auto Trader Group Plc '144A'	JP Morgan	130.275
473.000	Wan Hai Lines Ltd	JP Morgan	(5.243)	(5.240)	AVEVA Group Plc	Bank of America Merrill Lynch	(13.256)
4.300.000	Wistron Corp	Barclays Bank	(213.968)	(7.690)	AVEVA Group Plc	Barclays Bank	(13.895)
1.950.000	Wistron Corp	Goldam Sachs	(78.882)	(4.100)	AVEVA Group Plc	Goldam Sachs	(8.444)
1.031.000	Wistron Corp	HSBC	(25.811)	(101.220)	Aviva Plc	Bank of America Merrill Lynch	13.816
(17.000)	Yageo Corp	Barclays Bank	(7.133)	(305.870)	Aviva Plc	Barclays Bank	(18.159)
(20.000)	Yageo Corp	Goldam Sachs	(6.027)	(211.360)	Aviva Plc	Goldam Sachs	81.292
9.543.000	Yuanta Financial Holding Co Ltd	Citibank	(16.249)	(247.114)	B&M European Value Retail SA	Bank of America Merrill Lynch	(13.076)
8.471.000	Yuanta Financial Holding Co Ltd	HSBC	(63.829)	(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)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Royaume-Uni suite				Royaume-Uni suite		
(286.927)	Babcock International Group Plc	Credit Suisse	(274.779)	26.565	Coca-Cola HBC AG	HSBC	74.744
(174.647)	Babcock International Group Plc	Goldam Sachs	(161.843)	16.451	Coca-Cola HBC AG	JP Morgan	45.890
(174.542)	Babcock International Group Plc	JP Morgan	(167.152)	64.710	Compass Group Plc	Barclays Bank	(101.892)
301.030	BAE Systems Plc	Barclays Bank	2.331	34.359	Compass Group Plc	Credit Suisse	(49.223)
(244.940)	Barratt Developments Plc	Barclays Bank	(27.187)	181.184	Compass Group Plc	HSBC	(259.568)
(85.926)	Barrick Gold Corp	HSBC	(28.612)	(453.240)	ConvaTec Group Plc '144A'	Bank of America	
(10.260)	Bellway Plc	Barclays Bank	—	(675.918)	ConvaTec Group Plc '144A'	Merrill Lynch	(25.948)
62.585	Berkeley Group Holdings Plc	Barclays Bank	119.548	(163.730)	ConvaTec Group Plc '144A'	Barclays Bank	(37.512)
4.790	Berkeley Group Holdings Plc	Goldam Sachs	3.957	(15.379)	Croda International Plc	Goldam Sachs	(9.087)
31.790	Berkeley Group Holdings Plc	HSBC	64.827	(21.190)	Croda International Plc	Bank of America	
134.711	BHP Group Plc	Bank of America	44.493	26.840	DCC Plc	Merrill Lynch	(48.828)
162.720	BHP Group Plc	Barclays Bank	18.901	8.390	DCC Plc	Goldam Sachs	(67.278)
12.450	BHP Group Plc	Goldam Sachs	4.692	76.660	Diageo Plc	Barclays Bank	58.197
189.179	BHP Group Plc	HSBC	(18.556)	4.430	Diageo Plc	HSBC	(90.960)
225	BHP Group Plc	JP Morgan	(22)	86.175	Diageo Plc	Goldam Sachs	1.917
600.181	BP Plc	Bank of America	(200.628)	602.070	Diageo Plc	HSBC	95.095
477.760	BP Plc	Merrill Lynch	(98.659)	258.880	Direct Line Insurance Group Plc	Bank of America	
169.407	BP Plc	Barclays Bank	(55.973)	950.950	Direct Line Insurance Group Plc	Merrill Lynch	248.492
356.770	BP Plc	Credit Suisse	(119.261)	717.650	Direct Line Insurance Group Plc	Barclays Bank	40.770
280.227	BP Plc	Goldam Sachs	(92.589)	295.449	Direct Line Insurance Group Plc	Goldam Sachs	396.793
110.031	BP Plc	HSBC	(36.355)	(56.190)	DS Smith Plc	HSBC	295.488
12.530	British American Tobacco Plc	JP Morgan	(22)	(278.580)	easyJet Plc	HSBC	3.610
42.160	British American Tobacco Plc	Bank of America	33.961	(439.893)	easyJet Plc	Bank of America	
6.840	British American Tobacco Plc	Merrill Lynch	44.075	13.062	Experian Plc	Merrill Lynch	(29.371)
25.520	British American Tobacco Plc	Barclays Bank	18.539	153.890	Experian Plc	Barclays Bank	117.185
455.960	BT Group Plc	Goldam Sachs	58.135	27.279	Experian Plc	Citibank	20.773
135.570	BT Group Plc	HSBC	16.242	83.163	Experian Plc	Credit Suisse	195.349
158.060	BT Group Plc	Barclays Bank	10.148	21.506	Experian Plc	HSBC	50.517
(26.643)	Bunzl Plc	HSBC	11.832	(7.140)	Ferguson Plc	Barclays Bank	(3.133)
51.647	Burberry Group Plc	Bank of America	(37.482)	(443.210)	Fresnillo Plc	Barclays Bank	(68.644)
21.509	Burberry Group Plc	Merrill Lynch	(29.330)	(13.969)	Fresnillo Plc	Credit Suisse	18.101
13.830	Burberry Group Plc	Credit Suisse	17.767	(65.691)	Fresnillo Plc	HSBC	85.123
147.111	Carnival Plc	Goldam Sachs	(7.854)	(4.085)	Fresnillo Plc	JP Morgan	5.293
23.000	Carnival Plc	Barclays Bank	153.794	(198.535)	G4S Plc	Goldam Sachs	(8.456)
5.550	Carnival Plc	Goldam Sachs	4.750	65.190	GlaxoSmithKline Plc	Bank of America	
184.510	Centrica Plc	JP Morgan	2.229	247.590	GlaxoSmithKline Plc	Merrill Lynch	47.958
180.200	Centrica Plc	Bank of America	15.134	161.735	GlaxoSmithKline Plc	Barclays Bank	153.385
199.000	Centrica Plc	Merrill Lynch	15.548	59.930	GlaxoSmithKline Plc	Credit Suisse	54.274
(214.330)	Cineworld Group Plc	Credit Suisse	(3.972)	13.210	GlaxoSmithKline Plc	Goldam Sachs	47.956
(2.679.666)	Cineworld Group Plc	Goldam Sachs	(24.066)	(2.077.321)	Glencore Plc	HSBC	4.228
(76.140)	Cineworld Group Plc	Merrill Lynch	(210.969)	(736.720)	Glencore Plc	Bank of America	
(843.851)	Cineworld Group Plc	Barclays Bank	(6.300)	(12.883)	Glencore Plc	Merrill Lynch	(62.338)
(2.726.881)	Cobham Plc	Goldam Sachs	249.408	(82.830)	GVC Holdings Plc	Barclays Bank	9.984
(625.714)	Cobham Plc	Bank of America	(149.577)	(309.370)	GVC Holdings Plc	HSBC	1.422
(257.148)	Cobham Plc	Merrill Lynch	(22.007)	(252.654)	GVC Holdings Plc	Bank of America	
(275.330)	Cobham Plc	Credit Suisse	(14.105)	480.039	Halma Plc	Merrill Lynch	(39.341)
51.235	Coca-Cola HBC AG	HSBC	(12.793)	(44.690)	Hargreaves Lansdown Plc	Barclays Bank	2.396
96.130	Coca-Cola HBC AG	Bank of America	77.538	(79.560)	Hargreaves Lansdown Plc	HSBC	(191.088)
5.870	Coca-Cola HBC AG	Merrill Lynch	122.830	(41.024)	Hargreaves Lansdown Plc	Bank of America	346.955
33.062	Coca-Cola HBC AG	Credit Suisse	93.024	(17.260)	Hargreaves Lansdown Plc	Merrill Lynch	(75.848)
81.746	Coca-Cola HBC AG	Goldam Sachs	113.946	(178.251)	Hargreaves Lansdown Plc	Barclays Bank	(66.745)
				8.270	Hikma Pharmaceuticals Plc	Credit Suisse	(62.478)
				56.760	Hikma Pharmaceuticals Plc	Goldam Sachs	(29.294)
				6.760	Hikma Pharmaceuticals Plc	HSBC	(271.471)
				16.210	Hikma Pharmaceuticals Plc	Citibank	2.348
				(261.856)	Hiscox Ltd	Credit Suisse	17.215
						Goldam Sachs	2.923
						HSBC	4.917
						Barclays Bank	(348.104)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Royaume-Uni suite				Royaume-Uni suite			
(101.594)	Hiscox Ltd	HSBC	(137.678)	(91.560)	London Stock Exchange		
686.627	Howden Joinery Group Plc	Barclays Bank	136.474		Group Plc	Barclays Bank	(96.901)
410.700	HSBC Holdings Plc	Barclays Bank	(6.891)	(18.766)	London Stock Exchange		
12.580	IMI Plc	Bank of America			Group Plc	HSBC	(3.875)
		Merrill Lynch	2.671	74.360	M&G Plc	Barclays Bank	6.814
470.402	IMI Plc	Barclays Bank	142.674	94.820	M&G Plc	JP Morgan	4.838
76.110	IMI Plc	Citibank	23.084	(956.370)	Marks & Spencer Group Plc	Barclays Bank	(53.694)
131.975	IMI Plc	Credit Suisse	10.220	(187.252)	Mediclinic International Plc	Barclays Bank	20.784
38.234	IMI Plc	Goldam Sachs	6.415	(196.775)	Mediclinic International Plc	Citibank	21.841
86.080	IMI Plc	HSBC	6.666	(369.108)	Mediclinic International Plc	Goldam Sachs	47.163
96.266	IMI Plc	JP Morgan	11.861	(53.983)	Mediclinic International Plc	HSBC	(11.914)
(9.680)	Imperial Brands Plc	Bank of America		78.451	Meggitt Plc	Barclays Bank	—
		Merrill Lynch	3.448	(218.060)	Melrose Industries Plc	Bank of America	
(5.170)	Imperial Brands Plc	Barclays Bank	(988)			Merrill Lynch	(20.545)
(4.540)	Imperial Brands Plc	Credit Suisse	4.055	(1.847.750)	Melrose Industries Plc	Barclays Bank	(121.625)
855.859	Inchcape Plc	Barclays Bank	99.415	(181.240)	Melrose Industries Plc	HSBC	(10.994)
53.356	Inchcape Plc	Goldam Sachs	(1.722)	57.890	Micro Focus International		
154.220	Inchcape Plc	HSBC	16.919		Plc	Barclays Bank	18.380
27.970	Inchcape Plc	JP Morgan	293	28.030	Micro Focus International		
90.450	Informa Plc	Barclays Bank	6.537		Plc	Credit Suisse	26.496
25.390	InterContinental Hotels			20.270	Micro Focus International		
	Group Plc	Goldam Sachs	91.100		Plc	JP Morgan	15.900
67.405	InterContinental Hotels			(180.940)	Mondi Plc	Barclays Bank	(4.671)
	Group Plc	HSBC	221.406	7	National Express Group Plc	Bank of America	
(84.430)	International Consolidated					Merrill Lynch	1
	Airlines Group SA	Barclays Bank	(218)	37	National Express Group Plc	Credit Suisse	10
(72.560)	International Consolidated			2	National Express Group Plc	JP Morgan	1
	Airlines Group SA	HSBC	(12.924)	(62.690)	National Grid Plc	Bank of America	
(47.562)	Intertek Group Plc	HSBC	(165.742)			Merrill Lynch	1.360
46.180	Investec Plc	Bank of America		(148.890)	National Grid Plc	Barclays Bank	6.149
		Merrill Lynch	4.411	(275.212)	National Grid Plc	Credit Suisse	(19.181)
187.472	Investec Plc	Barclays Bank	31.939	(170.250)	National Grid Plc	Goldam Sachs	(439)
35.930	Investec Plc	Citibank	6.121	(234.843)	National Grid Plc	HSBC	(16.367)
33.770	Investec Plc	Credit Suisse	1.370	(9.720)	Next Plc	Barclays Bank	251
342.823	Investec Plc	HSBC	3.540	(2.660)	Next Plc	Goldam Sachs	(5.287)
2.194.770	ITV Plc	Barclays Bank	188.373	(86.050)	NMC Health Plc	HSBC	(191.024)
(138.420)	J Sainsbury Plc	Bank of America		(7.200)	NMC Health Plc	JP Morgan	(15.983)
		Merrill Lynch	(14.585)	(302.436)	Ocado Group Plc	Bank of America	
(66.340)	J Sainsbury Plc	Barclays Bank	(1.712)			Merrill Lynch	(732.594)
(87.510)	J Sainsbury Plc	Goldam Sachs	(5.643)	(468.430)	Ocado Group Plc	Barclays Bank	(1.296.823)
(40.750)	JD Sports Fashion Plc	Barclays Bank	12.517	(142.910)	Ocado Group Plc	Credit Suisse	(279.437)
(650.119)	John Wood Group Plc	Bank of America		(110.075)	Ocado Group Plc	Goldam Sachs	(268.509)
		Merrill Lynch	84.747	(115.102)	Ocado Group Plc	JP Morgan	(225.063)
(429.800)	John Wood Group Plc	Barclays Bank	10.540	51.730	Pearson Plc	Bank of America	
(43.822)	John Wood Group Plc	Citibank	1.075			Merrill Lynch	(17.760)
(75.808)	John Wood Group Plc	Credit Suisse	19.666	294.353	Pearson Plc	Barclays Bank	3.039
(1.399.467)	John Wood Group Plc	Goldam Sachs	182.429	90.109	Pearson Plc	Credit Suisse	(63.034)
(24.620)	Johnson Matthey Plc	Bank of America		(66.720)	Pennon Group Plc	Bank of America	
		Merrill Lynch	111.215			Merrill Lynch	(676)
(12.110)	Johnson Matthey Plc	Barclays Bank	(6.252)	(103.720)	Pennon Group Plc	Barclays Bank	(6.025)
(69.040)	Johnson Matthey Plc	Credit Suisse	296.725	(16.080)	Pennon Group Plc	Credit Suisse	568
(878.977)	Just Eat Plc	Barclays Bank	(161.092)	(15.170)	Persimmon Plc	Bank of America	
(78.090)	Just Eat Plc	Credit Suisse	(20.212)			Merrill Lynch	(18.209)
(327.560)	Just Eat Plc	JP Morgan	(123.448)	(16.750)	Persimmon Plc	Barclays Bank	(12.539)
(272.554)	KAZ Minerals Plc	Bank of America		(6.750)	Persimmon Plc	Goldam Sachs	(9.948)
		Merrill Lynch	24.976	77.050	Phoenix Group Holdings Plc	Bank of America	
(135.980)	KAZ Minerals Plc	Barclays Bank	5.090			Merrill Lynch	23.966
(203.496)	KAZ Minerals Plc	Citibank	7.617	22.100	Phoenix Group Holdings Plc	Barclays Bank	9.812
(88.412)	KAZ Minerals Plc	Credit Suisse	28.641	54.150	Phoenix Group Holdings Plc	Goldam Sachs	16.843
(248.313)	KAZ Minerals Plc	Goldam Sachs	22.754	(4.680)	Prudential Plc	Barclays Bank	(4.681)
(200.467)	KAZ Minerals Plc	HSBC	64.942	(112.225)	Prudential Plc	Credit Suisse	(22.451)
560.980	Kingfisher Plc	Barclays Bank	99.916	(93.520)	Prudential Plc	Goldam Sachs	(86.905)
108.860	Kingfisher Plc	Citibank	19.389	3.893	Quilter Plc '144A'	Barclays Bank	259
893.851	Kingfisher Plc	HSBC	(80.755)	71.699	Quilter Plc '144A'	HSBC	3.748
577.935	Legal & General Group Plc	Barclays Bank	39.533	(70.714)	Reckitt Benckiser Group Plc	Bank of America	
85.420	Legal & General Group Plc	HSBC	15.214			Merrill Lynch	(241.858)
3.133.054	Lloyds Banking Group Plc	HSBC	198.545	(2.600)	Reckitt Benckiser Group Plc	Barclays Bank	(6.074)
(7.700)	London Stock Exchange	Bank of America		(25.579)	Reckitt Benckiser Group Plc	Credit Suisse	(64.707)
	Group Plc	Merrill Lynch	(6.012)	(34.047)	Reckitt Benckiser Group Plc	HSBC	(86.128)

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
	Royaume-Uni suite				Royaume-Uni suite		
37.008	RELX Plc	Bank of America		14.470	Severn Trent Plc	Goldam Sachs	(10.085)
		Merrill Lynch	10.799	530	Severn Trent Plc	HSBC	328
50.870	RELX Plc	Barclays Bank	14.444	(68)	Signature Aviation Plc	Bank of America	
5.850	RELX Plc	Credit Suisse	2.227			Merrill Lynch	52
52.590	RELX Plc	Goldam Sachs	20.702	(2)	Signature Aviation Plc	HSBC	3
31.324	RELX Plc	HSBC	10.860	(224)	Signature Aviation Plc	JP Morgan	167
7.470	RELX Plc	JP Morgan	1.131	154.141	Smith & Nephew Plc	Bank of America	
(17.176)	Renishaw Plc	Bank of America				Merrill Lynch	171.090
		Merrill Lynch	(16.337)	172.080	Smith & Nephew Plc	Barclays Bank	85.507
(158.522)	Renishaw Plc	Barclays Bank	(495.124)	120.876	Smith & Nephew Plc	Citibank	60.063
(4.668)	Renishaw Plc	Citibank	(14.580)	4.922	Smith & Nephew Plc	Credit Suisse	5.717
(7.418)	Renishaw Plc	Credit Suisse	19.148	91.910	Smith & Nephew Plc	Goldam Sachs	102.016
(2.016)	Renishaw Plc	Deutsche Bank	(937)	(66.820)	Smiths Group Plc	Bank of America	
(28.515)	Renishaw Plc	Goldam Sachs	(24.152)			Merrill Lynch	(35.359)
(33.158)	Renishaw Plc	HSBC	85.591	(217.750)	Smiths Group Plc	Barclays Bank	(94.148)
(11.470)	Renishaw Plc	JP Morgan	29.608	(43.100)	Smiths Group Plc	Goldam Sachs	(22.144)
316.086	Rentokil Initial Plc	Barclays Bank	22.846	(315.850)	Smiths Group Plc	HSBC	(67.263)
472.270	Rightmove Plc	Barclays Bank	(18.286)	(9.673)	Spirax-Sarco Engineering Plc	Bank of America	
351.178	Rightmove Plc	Citibank	(13.597)			Merrill Lynch	(63.671)
186.637	Rightmove Plc	Credit Suisse	87.681	(94.328)	Spirax-Sarco Engineering Plc	Barclays Bank	(420.019)
784.354	Rightmove Plc	Goldam Sachs	342.167	(1.578)	Spirax-Sarco Engineering Plc	Credit Suisse	(10.081)
421.464	Rightmove Plc	HSBC	198.002	(17.260)	Spirax-Sarco Engineering Plc	Goldam Sachs	(113.611)
589.461	Rightmove Plc	JP Morgan	276.927	(16.930)	Spirax-Sarco Engineering Plc	HSBC	(108.161)
30.730	Rio Tinto Plc	Bank of America		(19.725)	SSE Plc	Bank of America	
		Merrill Lynch	11.514	(402.400)	SSE Plc	Merrill Lynch	127
131.060	Rio Tinto Plc	Barclays Bank	47.363	(86.630)	SSE Plc	Barclays Bank	23.371
47.874	Rio Tinto Plc	Credit Suisse	4.016	(101.068)	SSE Plc	Credit Suisse	(65.408)
4.840	Rio Tinto Plc	Goldam Sachs	5.357	(116.900)	SSE Plc	Goldam Sachs	652
43.266	Rio Tinto Plc	HSBC	3.630	(72.490)	St James's Place Plc	HSBC	(88.263)
3.160	Rio Tinto Plc	JP Morgan	1.133	(875.929)	St James's Place Plc	Bank of America	
(163.043)	Rolls-Royce Holdings Plc	Barclays Bank	34.090	(104.180)	St James's Place Plc	Merrill Lynch	(22.878)
(12.478.098)	Rolls-Royce Holdings Plc	Barclays Bank	(16.105)	(114.600)	Standard Chartered Plc	Barclays Bank	(582.217)
(3.731)	Rolls-Royce Holdings Plc	HSBC	2.880	(39.800)	Standard Chartered Plc	HSBC	(32.270)
(8.496.706)	Rolls-Royce Holdings Plc	HSBC	(10.966)	(229.366)	Standard Life Aberdeen Plc	Barclays Bank	(14.495)
(6.713.207)	Rolls-Royce Holdings Plc 'C' (Pref)	Citibank	(8.664)	(432.460)	Standard Life Aberdeen Plc	Goldam Sachs	1.644
(184.640)	Royal Bank of Scotland Group Plc	Bank of America		394.384	Tate & Lyle Plc	Bank of America	
(423.560)	Royal Bank of Scotland Group Plc	Merrill Lynch	(5.719)	669.640	Tate & Lyle Plc	Merrill Lynch	88.568
(270.929)	Royal Bank of Scotland Group Plc	Barclays Bank	(12.027)	316.130	Tate & Lyle Plc	Barclays Bank	231.625
(1.713.094)	Royal Bank of Scotland Group Plc	Credit Suisse	(49.304)	21.920	Tate & Lyle Plc	Citibank	109.348
283.681	Royal Dutch Shell Plc 'A'	HSBC	(311.752)	38.600	Tate & Lyle Plc	Credit Suisse	3.452
		Bank of America		36.256	Tate & Lyle Plc	Goldam Sachs	11.539
145.240	Royal Dutch Shell Plc 'A'	Merrill Lynch	(283.242)	60.175	Tate & Lyle Plc	HSBC	5.709
6.268	Royal Dutch Shell Plc 'A'	Barclays Bank	(96.539)	(322.438)	Taylor Wimpey Plc	JP Morgan	9.475
60.200	Royal Dutch Shell Plc 'A'	Citibank	(4.166)	(2.085.828)	Taylor Wimpey Plc	Barclays Bank	(832)
52.710	Royal Dutch Shell Plc 'A'	Credit Suisse	(86.244)	(129.930)	Tesco Plc	HSBC	(187.099)
52.710	Royal Dutch Shell Plc 'A'	Goldam Sachs	(53.064)			Bank of America	
72.521	Royal Dutch Shell Plc 'A'	HSBC	(103.895)	(241.260)	Tesco Plc	Merrill Lynch	4.863
(513.850)	RSA Insurance Group Plc	Barclays Bank	(67.646)	(31.670)	Travis Perkins Plc	Barclays Bank	5.294
(283.519)	RSA Insurance Group Plc	Credit Suisse	(32.201)			Bank of America	
(117.020)	RSA Insurance Group Plc	Goldam Sachs	(27.790)	(65.606)	Travis Perkins Plc	Merrill Lynch	(26.160)
(799.298)	RSA Insurance Group Plc	HSBC	(90.782)	(19.020)	Travis Perkins Plc	Barclays Bank	(43.184)
300.440	Sage Group Plc/The	Bank of America		(37.610)	TUI AG	Goldam Sachs	(15.711)
		Merrill Lynch	71.348			Bank of America	
554.220	Sage Group Plc/The	Barclays Bank	160.228	(90.824)	TUI AG	Merrill Lynch	(971)
90.777	Sage Group Plc/The	Citibank	26.244	(95.806)	TUI AG	Barclays Bank	13.481
115.106	Sage Group Plc/The	Credit Suisse	32.981	(67.140)	TUI AG	Credit Suisse	(36.477)
124.680	Sage Group Plc/The	Goldam Sachs	29.609	60.318	Unilever Plc	Goldam Sachs	(1.733)
228.874	Sage Group Plc/The	HSBC	65.578			Bank of America	
144.335	Sage Group Plc/The	JP Morgan	41.356	276.540	Unilever Plc	Merrill Lynch	9.342
21.970	Schroders Plc	Goldam Sachs	15.312	5.539	Unilever Plc	Barclays Bank	226.642
109.468	Schroders Plc	HSBC	89.010	44.067	Unilever Plc	Citibank	4.540
27.250	Schroders Plc	JP Morgan	22.157			Credit Suisse	(54.031)
8.685	Severn Trent Plc	Bank of America					
		Merrill Lynch	(6.053)				
3.425	Severn Trent Plc	Credit Suisse	2.122				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Royaume-Uni suite				États-Unis suite			
Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
3.150	Unilever Plc	Goldam Sachs	2.569	(410)	Abiomed Inc	HSBC	8.190
36.016	Unilever Plc	HSBC	(44.160)	(16.866)	Acadia Healthcare Co Inc	Bank of America	
6.585	Unilever Plc	JP Morgan	(8.074)			Merrill Lynch	(15.179)
18.090	United Utilities Group Plc	Barclays Bank	1.027	(105.170)	Acadia Healthcare Co Inc	Barclays Bank	(4.207)
41.790	United Utilities Group Plc	Citibank	2.373	(19.371)	Acadia Healthcare Co Inc	Citibank	(775)
34.665	United Utilities Group Plc	Credit Suisse	14.854	(91.579)	Acadia Healthcare Co Inc	Credit Suisse	(152.021)
107.445	United Utilities Group Plc	Deutsche Bank	(15.809)	(10.470)	Acadia Healthcare Co Inc	Goldam Sachs	(9.423)
166.215	United Utilities Group Plc	Goldam Sachs	(26.374)	(28.878)	Acadia Healthcare Co Inc	JP Morgan	(47.937)
(889.058)	Virgin Money UK Plc	HSBC	(388.416)	4.512	Accenture Plc 'A'	Bank of America	
502.090	Vodafone Group Plc	Bank of America				Merrill Lynch	18.905
		Merrill Lynch	(8.295)	17.590	Accenture Plc 'A'	Barclays Bank	76.341
2.177.310	Vodafone Group Plc	Barclays Bank	(91.611)	870	Accenture Plc 'A'	Citibank	3.776
455.570	Vodafone Group Plc	Goldam Sachs	(7.526)	4.460	Accenture Plc 'A'	Goldam Sachs	18.687
(282.291)	Weir Group Plc/The	Bank of America		4.738	Accenture Plc 'A'	HSBC	53.539
		Merrill Lynch	43.721	(6.940)	Activision Blizzard Inc	Bank of America	
(414.219)	Weir Group Plc/The	Barclays Bank	(96.230)			Merrill Lynch	(10.479)
(65.814)	Weir Group Plc/The	Citibank	(15.290)	(102.530)	Activision Blizzard Inc	Barclays Bank	(195.832)
(191.800)	Weir Group Plc/The	Credit Suisse	225.268	(10.400)	Activision Blizzard Inc	HSBC	(6.760)
(37.890)	Weir Group Plc/The	Goldam Sachs	5.868	(656)	Activision Blizzard Inc	JP Morgan	(426)
(146.794)	Weir Group Plc/The	HSBC	172.408	21.610	Acuity Brands Inc	Bank of America	
(14.996)	Weir Group Plc/The	JP Morgan	17.613			Merrill Lynch	91.903
(12.840)	Whitbread Plc	Bank of America		19.120	Acuity Brands Inc	Barclays Bank	102.101
		Merrill Lynch	(44.211)	12.033	Acuity Brands Inc	Credit Suisse	55.160
(44.104)	Whitbread Plc	Barclays Bank	(97.907)	3.660	Acuity Brands Inc	HSBC	16.726
(3.650)	Whitbread Plc	Credit Suisse	(18.938)	4.644	Acuity Brands Inc	JP Morgan	21.223
(2.980)	Whitbread Plc	Goldam Sachs	(10.000)	(57.185)	Adaptive Biotechnologies Corp	Bank of America	
(76.629)	Whitbread Plc	HSBC	(397.583)			Merrill Lynch	60.044
365.893	Wm Morrison	Bank of America		(99.161)	Adaptive Biotechnologies Corp	Barclays Bank	117.010
	Supermarkets Plc	Merrill Lynch	13.695	(17.869)	Adaptive Biotechnologies Corp	Credit Suisse	2.323
1.357.090	Wm Morrison	Barclays Bank	(14.012)	(79.008)	Adaptive Biotechnologies Corp	HSBC	10.271
	Supermarkets Plc	Citibank	(3.010)	6.575	Adobe Inc	Bank of America	
291.552	Wm Morrison	Credit Suisse	1.056			Merrill Lynch	74.823
233.870	Wm Morrison	Goldam Sachs	16.101	31.190	Adobe Inc	Barclays Bank	298.800
	Supermarkets Plc	HSBC	16.200	1.280	Adobe Inc	Credit Suisse	21.018
430.180	Wm Morrison	Barclays Bank	63.027	3.090	Adobe Inc	Goldam Sachs	35.164
	Supermarkets Plc		(3.008.602)	1.293	Adobe Inc	HSBC	21.231
3.586.185	Wm Morrison			1.830	Adobe Inc	JP Morgan	21.264
	Supermarkets Plc			(82.407)	ADT Inc	Citibank	(56.861)
305.210	WPP Plc			(184.875)	ADT Inc	Credit Suisse	(264.371)
				(123.850)	ADT Inc	HSBC	(177.106)
				(94.040)	ADT Inc	JP Morgan	(134.477)
(88.811)	2U Inc	Bank of America		18.310	Advance Auto Parts Inc	Barclays Bank	7.324
		Merrill Lynch	(170.517)	(41.240)	Advanced Micro Devices Inc	Barclays Bank	(4.124)
(479.000)	2U Inc	Barclays Bank	(584.380)	(3.550)	Advanced Micro Devices Inc	HSBC	(10.508)
(5.229)	2U Inc	Citibank	(6.379)	(181.454)	Advanced Micro Devices Inc	JP Morgan	(537.104)
(34.272)	2U Inc	Credit Suisse	(113.440)	(7.640)	Aecom	Bank of America	
(89.160)	2U Inc	Goldam Sachs	(171.187)			Merrill Lynch	(3.820)
(63.629)	2U Inc	HSBC	(210.612)	(4.550)	Aecom	Barclays Bank	(4.687)
(4.287)	3M Co	Bank of America		(83.890)	Aecom	Goldam Sachs	(44.413)
		Merrill Lynch	6.578	(2.720)	Aecom	HSBC	(3.400)
(41.790)	3M Co	Barclays Bank	(84.834)	6.970	AerCap Holdings NV	Barclays Bank	11.640
(1.746)	3M Co	Credit Suisse	6.146	14.818	AerCap Holdings NV	JP Morgan	22.243
(13.630)	3M Co	HSBC	47.978	169.119	AES Corp/VA	Bank of America	
(3.480)	Abbott Laboratories - CDI	Bank of America				Merrill Lynch	62.574
		Merrill Lynch	(3.702)	15.960	AES Corp/VA	Barclays Bank	(160)
(49.900)	Abbott Laboratories - CDI	Barclays Bank	(63.373)	95.968	AES Corp/VA	Credit Suisse	113.242
(14.030)	Abbott Laboratories - CDI	HSBC	(17.818)	178.250	AES Corp/VA	Goldam Sachs	65.488
66.264	AbbVie Inc	Bank of America		19.933	AES Corp/VA	JP Morgan	15.418
		Merrill Lynch	(55.662)	(25.378)	Affiliated Managers Group Inc	Barclays Bank	(19.795)
73.800	AbbVie Inc	Barclays Bank	128.412	17.290	Aflac Inc	Bank of America	
3.120	AbbVie Inc	HSBC	8.050			Merrill Lynch	9.842
4.478	AbbVie Inc	JP Morgan	11.553	6.650	Aflac Inc	Barclays Bank	5.985
(1.090)	Abiomed Inc	Bank of America		162.811	Aflac Inc	Citibank	146.530
		Merrill Lynch	25.708	22.507	Aflac Inc	HSBC	16.880
(11.210)	Abiomed Inc	Barclays Bank	(197.800)				
(29)	Abiomed Inc	Credit Suisse	579				
(4.470)	Abiomed Inc	Goldam Sachs	38.524				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
19.878	Aflac Inc	JP Morgan	14.909	29.110	Alkermes Plc	Bank of America	
9.973	AGCO Corp	Bank of America				Merrill Lynch	7.077
		Merrill Lynch	(16.256)	164.580	Alkermes Plc	Barclays Bank	21.395
3.360	AGCO Corp	Barclays Bank	(4.066)	70.020	Alkermes Plc	Goldam Sachs	20.681
5.623	AGCO Corp	Citibank	(6.804)	64.710	Alkermes Plc	HSBC	66.651
3.793	AGCO Corp	Credit Suisse	(5.007)	9.840	Alkermes Plc	JP Morgan	9.380
40.820	AGCO Corp	Goldam Sachs	(66.537)	(600)	Alleghany Corp	Bank of America	
21.921	AGCO Corp	HSBC	(28.936)			Merrill Lynch	(9.170)
8.550	AGCO Corp	JP Morgan	(11.286)	(2.910)	Alleghany Corp	Barclays Bank	(6.140)
17.712	Agilent Technologies Inc	Bank of America		(650)	Alleghany Corp	Goldam Sachs	(13.969)
		Merrill Lynch	46.051	(433)	Alleghany Corp	HSBC	(7.028)
18.380	Agilent Technologies Inc	Barclays Bank	31.981	(15.280)	Allegion Plc	Barclays Bank	(23.378)
2.270	Agilent Technologies Inc	Citibank	3.950	(10.230)	Allegion Plc	Goldam Sachs	(18.184)
14.931	Agilent Technologies Inc	Credit Suisse	63.009	(34.330)	Allergan Plc	Barclays Bank	(41.539)
30.300	Agilent Technologies Inc	Goldam Sachs	78.780	(8.020)	Allergan Plc	Goldam Sachs	(7.341)
5.527	Agilent Technologies Inc	HSBC	22.846	37.960	Alliance Data Systems Corp	Barclays Bank	69.846
(71.111)	Agios Pharmaceuticals Inc	Bank of America		3.340	Alliance Data Systems Corp	Credit Suisse	(3.777)
		Merrill Lynch	(228.266)	18.750	Alliance Data Systems Corp	Goldam Sachs	52.500
(76.010)	Agios Pharmaceuticals Inc	Barclays Bank	(118.576)	2.490	Alliance Data Systems Corp	JP Morgan	6.276
(36.007)	Agios Pharmaceuticals Inc	Citibank	(56.171)	104.280	Alliant Energy Corp	Barclays Bank	(29.198)
(45.873)	Agios Pharmaceuticals Inc	Credit Suisse	(244.503)	8.410	Alliant Energy Corp	Citibank	(2.355)
(36.680)	Agios Pharmaceuticals Inc	Goldam Sachs	(117.743)	4.220	Alliant Energy Corp	Credit Suisse	6.035
(14.069)	Agios Pharmaceuticals Inc	HSBC	(74.988)	22.570	Alliant Energy Corp	Goldam Sachs	4.296
(52.601)	Agios Pharmaceuticals Inc	JP Morgan	(280.363)	10.140	Alliant Energy Corp	HSBC	14.500
112.860	AGNC Investment Corp (Reit)			117.333	Allison Transmission Holdings Inc	Bank of America	
		Goldam Sachs	(6.207)			Merrill Lynch	264.284
283.798	AGNC Investment Corp (Reit)	HSBC	(4.257)	62.380	Allison Transmission Holdings Inc	Barclays Bank	86.708
(24.500)	Agnico Eagle Mines Ltd	Bank of America		89.065	Allison Transmission Holdings Inc	Citibank	123.800
		Merrill Lynch	735	54.934	Allison Transmission Holdings Inc	Credit Suisse	111.398
(16.476)	Agnico Eagle Mines Ltd	Credit Suisse	(15.487)	123.700	Allison Transmission Holdings Inc	Goldam Sachs	274.614
(77.253)	Agnico Eagle Mines Ltd	HSBC	(72.618)	115.599	Allison Transmission Holdings Inc	HSBC	218.482
(68.760)	Air Lease Corp	Barclays Bank	(33.692)	59.056	Allison Transmission Holdings Inc	JP Morgan	111.616
5.720	Air Products & Chemicals Inc	Barclays Bank	(4.290)	51.262	Allstate Corp/The	Bank of America	
70.987	Akamai Technologies Inc	Bank of America				Merrill Lynch	48.719
		Merrill Lynch	(44.012)	38.370	Allstate Corp/The	Barclays Bank	77.507
25.100	Akamai Technologies Inc	Barclays Bank	(22.088)	3.079	Allstate Corp/The	Citibank	6.220
34.591	Akamai Technologies Inc	Citibank	(30.440)	2.990	Allstate Corp/The	Credit Suisse	11.571
30.461	Akamai Technologies Inc	Credit Suisse	77.980	4.050	Allstate Corp/The	Goldam Sachs	6.213
22.590	Akamai Technologies Inc	Goldam Sachs	(14.006)	5.360	Allstate Corp/The	HSBC	20.743
44.561	Akamai Technologies Inc	HSBC	114.076	29.416	Allstate Corp/The	JP Morgan	113.840
19.766	Akamai Technologies Inc	JP Morgan	38.843	281.167	Ally Financial Inc	Bank of America	
(37.038)	Alaska Air Group Inc	Bank of America				Merrill Lynch	345.583
		Merrill Lynch	33.247	50.770	Ally Financial Inc	Barclays Bank	(6.600)
(2.640)	Alaska Air Group Inc	Barclays Bank	(1.848)	15.267	Ally Financial Inc	Citibank	(1.985)
(13.958)	Alaska Air Group Inc	Credit Suisse	23.868	171.118	Ally Financial Inc	Credit Suisse	92.404
(9.320)	Alaska Air Group Inc	Goldam Sachs	8.574	117.170	Ally Financial Inc	Goldam Sachs	144.119
(13.276)	Alaska Air Group Inc	HSBC	22.702	86.108	Ally Financial Inc	HSBC	46.498
(17.027)	Alaska Air Group Inc	JP Morgan	29.116	15.901	Ally Financial Inc	JP Morgan	8.587
(8.930)	Albemarle Corp	Barclays Bank	(5.269)	(18.660)	Alnylam Pharmaceuticals Inc	Barclays Bank	(211.045)
(43.445)	Albemarle Corp	Citibank	(25.633)	(38.801)	Alnylam Pharmaceuticals Inc	Citibank	(438.839)
(31.320)	Albemarle Corp	Goldam Sachs	20.358	(39.441)	Alnylam Pharmaceuticals Inc	Credit Suisse	(993.519)
(20.332)	Albemarle Corp	HSBC	50.627	(8.150)	Alnylam Pharmaceuticals Inc	Goldam Sachs	(213.286)
(11.502)	Albemarle Corp	JP Morgan	28.640	1.290	Alphabet Inc - CDI	Bank of America	
10.090	Alcoa Corp	Citibank	(3.632)			Merrill Lynch	(26.422)
9.350	Alcoa Corp	HSBC	(11.589)	8.760	Alphabet Inc - CDI	Barclays Bank	127.283
11.630	Alcoa Corp	JP Morgan	(27.098)	220	Alphabet Inc - CDI	Credit Suisse	2.791
1.890	Alexion Pharmaceuticals Inc	Bank of America		1.430	Alphabet Inc - CDI	Goldam Sachs	(27.698)
		Merrill Lynch	11.359	1.488	Alphabet Inc - CDI	HSBC	(1.190)
76.490	Alexion Pharmaceuticals Inc	Barclays Bank	256.241	130	Alphabet Inc - CDI	JP Morgan	1.275
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)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(38.030)	Alteryx Inc 'A'	Barclays Bank	(248.336)	25.232	American Financial Group Inc/OH	Credit Suisse	(1.262)
(3.350)	Alteryx Inc 'A'	Goldam Sachs	(48.475)	7.615	American Financial Group Inc/OH	JP Morgan	(381)
(14.710)	Altice USA Inc 'A'	Barclays Bank	5.296	(86.590)	American International Group Inc	Barclays Bank	24.245
(43.343)	Altria Group Inc	Bank of America Merrill Lynch	(77.896)	(45.258)	American International Group Inc	Citibank	12.672
(29.420)	Altria Group Inc	Barclays Bank	(19.711)	(14.588)	American International Group Inc	Credit Suisse	42.159
(12.359)	Altria Group Inc	Credit Suisse	(40.290)	(50.880)	American International Group Inc	JP Morgan	147.043
570	Amazon.com Inc - CDI	Barclays Bank	42.089	4.374	Ameriprise Financial Inc	Bank of America Merrill Lynch	17.758
100	Amazon.com Inc - CDI	Credit Suisse	3.368	14.780	Ameriprise Financial Inc	Barclays Bank	65.919
310	Amazon.com Inc - CDI	Goldam Sachs	24.822	21.898	Ameriprise Financial Inc	Citibank	97.665
710	Amazon.com Inc - CDI	HSBC	23.913	13.740	Ameriprise Financial Inc	Goldam Sachs	55.784
92.766	AMC Networks Inc 'A'	Bank of America Merrill Lynch	(101.298)	13.615	Ameriprise Financial Inc	JP Morgan	77.469
76.291	AMC Networks Inc 'A'	Barclays Bank	(93.075)	13.180	AmerisourceBergen Corp	Bank of America Merrill Lynch	13.723
26.738	AMC Networks Inc 'A'	Citibank	(32.620)	57.590	AmerisourceBergen Corp	Barclays Bank	(101.934)
27.083	AMC Networks Inc 'A'	Credit Suisse	(76.103)	3.310	AmerisourceBergen Corp	Citibank	(5.859)
3.450	AMC Networks Inc 'A'	Goldam Sachs	(3.623)	12.590	AmerisourceBergen Corp	Goldam Sachs	14.982
99.223	AMC Networks Inc 'A'	JP Morgan	(278.817)	33.140	AmerisourceBergen Corp	HSBC	80.199
34.300	Amdocs Ltd	Bank of America Merrill Lynch	13.034	18.601	Ametek Inc	Bank of America Merrill Lynch	13.207
17.340	Amdocs Ltd	Barclays Bank	10.577	7.800	Ametek Inc	Citibank	7.644
17.130	Amdocs Ltd	Citibank	10.449	12.365	Ametek Inc	Credit Suisse	28.934
50.248	Amdocs Ltd	Credit Suisse	91.695	19.756	Ametek Inc	JP Morgan	46.229
90.616	Amdocs Ltd	Goldam Sachs	34.434	83.820	AMETEK Inc	Barclays Bank	82.144
63.398	Amdocs Ltd	HSBC	122.992	28.910	AMETEK Inc	Goldam Sachs	20.526
(9.137)	AMERCO	Bank of America Merrill Lynch	45.176	3.840	Amgen Inc	Bank of America Merrill Lynch	49.140
(3.810)	AMERCO	Barclays Bank	(13.335)	13.385	Amgen Inc	Citibank	56.619
(3.307)	AMERCO	Citibank	(11.575)	14.996	Amgen Inc	Credit Suisse	207.845
(5.192)	AMERCO	Credit Suisse	119.935	3.950	Amgen Inc	Goldam Sachs	55.734
(889)	AMERCO	JP Morgan	20.536	26.264	Amgen Inc	JP Morgan	364.019
23.750	Ameren Corp	Bank of America Merrill Lynch	(51.300)	(84)	Amneal Pharmaceuticals Inc	Bank of America Merrill Lynch	(50)
34.730	Ameren Corp	Barclays Bank	(17.018)	(54.800)	Amphenol Corp 'A'	Barclays Bank	(103.572)
5.249	Ameren Corp	Citibank	(2.572)	(3.106)	Amphenol Corp 'A'	Citibank	(5.870)
32.521	Ameren Corp	Credit Suisse	19.533	(6.330)	Amphenol Corp 'A'	Credit Suisse	(5.887)
16.650	Ameren Corp	Goldam Sachs	(31.669)	(24.510)	Amphenol Corp 'A'	Goldam Sachs	(33.892)
9.240	Ameren Corp	HSBC	6.006	(5.370)	Amphenol Corp 'A'	HSBC	(4.994)
36.637	Ameren Corp	JP Morgan	17.914	(24.209)	Amphenol Corp 'A'	JP Morgan	(22.514)
(56.920)	American Airlines Group Inc	Bank of America Merrill Lynch	(9.932)	(2.640)	Analog Devices Inc	Barclays Bank	(6.442)
(251.510)	American Airlines Group Inc	Barclays Bank	(108.149)	(49.110)	Anaplan Inc	Barclays Bank	(28.484)
(5.710)	American Airlines Group Inc	Goldam Sachs	(1.428)	(270)	Anaplan Inc	HSBC	(1.642)
(29.500)	American Airlines Group Inc	HSBC	48.675	(107.470)	Annaly Capital Management Inc (Reit)	Barclays Bank	(6.986)
20.240	American Electric Power Co Inc	Bank of America Merrill Lynch	38.671	(117.800)	Annaly Capital Management Inc (Reit)	HSBC	(17.081)
39.460	American Electric Power Co Inc	Barclays Bank	9.076	10.870	ANSYS Inc	Goldam Sachs	221.096
24.405	American Electric Power Co Inc	Credit Suisse	65.893	(411.153)	Antero Midstream Corp	Bank of America Merrill Lynch	256.971
5.180	American Electric Power Co Inc	Goldam Sachs	11.448	(88.920)	Antero Midstream Corp	Citibank	9.337
19.269	American Electric Power Co Inc	HSBC	52.026	(39.020)	Antero Midstream Corp	Credit Suisse	30.057
4.450	American Express Co	Bank of America Merrill Lynch	(178)	(116.500)	Antero Midstream Corp	HSBC	167.177
3.830	American Express Co	Barclays Bank	6.358	(288.940)	Antero Midstream Corp	JP Morgan	33.939
1.988	American Express Co	Citibank	3.300	(91.909)	Antero Resources Corp	Bank of America Merrill Lynch	17.922
40.666	American Express Co	Credit Suisse	(28.227)	(969.810)	Antero Resources Corp	Barclays Bank	111.528
1.940	American Express Co	Goldam Sachs	1.174	(61.740)	Antero Resources Corp	Credit Suisse	49.701
5.616	American Express Co	HSBC	(4.212)	(113.600)	Antero Resources Corp	Goldam Sachs	22.152
1.640	American Express Co	JP Morgan	(39)	(295.160)	Antero Resources Corp	HSBC	237.604
53.141	American Financial Group Inc/OH	Bank of America Merrill Lynch	97.504	13.760	Anthem Inc	Barclays Bank	(34.262)
50.452	American Financial Group Inc/OH	Barclays Bank	151.861	2.570	Anthem Inc	Goldam Sachs	(21.794)
13.301	American Financial Group Inc/OH	Citibank	40.036	(25.300)	Aon Plc	Barclays Bank	(100.441)

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États-Unis suite				États-Unis suite			
(10.813)	Aon Plc	Citibank	(42.928)	(8.824)	Arthur J Gallagher & Co	HSBC	(20.119)
(5.430)	Aon Plc	Goldam Sachs	(26.281)	(20.992)	Arthur J Gallagher & Co	JP Morgan	(47.862)
(3.850)	Aon Plc	HSBC	(34.573)	2.150	Ashland Global Holdings Inc	Barclays Bank	(22)
(1.140)	Aon Plc	JP Morgan	(10.237)	24.880	Ashland Global Holdings Inc	Goldam Sachs	(168.438)
(151.520)	Apache Corp	Barclays Bank	98.488	9.974	Ashland Global Holdings Inc	JP Morgan	(63.734)
1	Apartment Investment & Management Co 'A' (Reit) [™]	Bank of America	—	34.500	Aspen Technology Inc	Bank of America	
9.295	Apergy Corp	Merrill Lynch	—	78.170	Aspen Technology Inc	Merrill Lynch	240.120
7.040	Apergy Corp	Bank of America	2.417	6.367	Aspen Technology Inc	Barclays Bank	461.203
17.600	Apergy Corp	Merrill Lynch	(2.042)	30.555	Aspen Technology Inc	Credit Suisse	67.172
8.629	Apergy Corp	Barclays Bank	(5.104)	12.890	Aspen Technology Inc	Goldam Sachs	212.663
6.702	Apergy Corp	Citibank	(12.081)	44.700	Aspen Technology Inc	HSBC	135.989
(13.210)	Apple Inc	Credit Suisse	(9.383)	68.550	Associated Banc Corp	Bank of America	(559)
14.681	Applied Materials Inc	JP Morgan	(75.429)	42.110	Associated Banc Corp	Barclays Bank	(7.883)
78.610	Applied Materials Inc	Barclays Bank	(31.509)	88.279	Associated Banc Corp	Goldam Sachs	(2.737)
32.770	Applied Materials Inc	Merrill Lynch	166.653	(3.949)	Assurant Inc	HSBC	(16.332)
5.650	Applied Materials Inc	Barclays Bank	66.523	(16.260)	Assurant Inc	Bank of America	(4.541)
8.220	AptarGroup Inc	HSBC	11.470	26.661	Assured Guaranty Ltd	Merrill Lynch	(23.089)
(50.200)	Aptiv Plc	JP Morgan	21.536	44.650	Assured Guaranty Ltd	Barclays Bank	37.859
(8.621)	Aptiv Plc	Barclays Bank	(124.998)	31.889	Assured Guaranty Ltd	Merrill Lynch	46.883
(51.590)	Aptiv Plc	Citibank	(90.152)	30.090	Assured Guaranty Ltd	Citibank	33.483
(22.654)	Aptiv Plc	Goldam Sachs	66.150	23.780	Assured Guaranty Ltd	Credit Suisse	45.135
(4.564)	Aptiv Plc	HSBC	13.327	8.908	Assured Guaranty Ltd	Goldam Sachs	33.768
(55.944)	Aqua America Inc	JP Morgan	(41.385)	47.990	Assured Guaranty Ltd	HSBC	13.362
(302.360)	Aqua America Inc	Bank of America	(314.454)	(52.119)	AT&T Inc	JP Morgan	71.985
(98.830)	Aqua America Inc	Merrill Lynch	(84.994)	(107.160)	AT&T Inc	Bank of America	92.251
(10.260)	Aqua America Inc	Barclays Bank	(7.798)	(58.999)	AT&T Inc	Merrill Lynch	2.143
(19.807)	Aqua America Inc	Credit Suisse	(17.034)	(70.440)	AT&T Inc	Barclays Bank	1.180
(11.930)	Aramark	Goldam Sachs	(2.744)	18.460	Athene Holding Ltd 'A'	Citibank	124.679
(128.350)	Aramark	JP Morgan	(102.680)	4.462	Athene Holding Ltd 'A'	Barclays Bank	16.060
(9.160)	Aramark	Bank of America	(8.244)	32.249	Athene Holding Ltd 'A'	Citibank	3.882
(6.900)	Aramark	Merrill Lynch	(1.587)	49.971	Athene Holding Ltd 'A'	Credit Suisse	37.409
(6.730)	Aramark	Barclays Bank	(6.057)	(31.820)	Atlassian Corp Plc 'A'	JP Morgan	57.966
(37.620)	Archer-Daniels-Midland Co	HSBC	(2.677)	(3.608)	Atlassian Corp Plc 'A'	Barclays Bank	318
(262.140)	Archer-Daniels-Midland Co	Bank of America	(31.457)	(3.243)	Atlassian Corp Plc 'A'	Citibank	36
(111.973)	Arconic Inc	Merrill Lynch	(34.712)	(31.947)	Atlassian Corp Plc 'A'	Credit Suisse	(22.766)
(5.440)	Arconic Inc	Barclays Bank	(3.373)	49.880	Atmos Energy Corp	JP Morgan	(224.268)
(5.460)	Arconic Inc	Barclays Bank	(1.693)	1.590	Atmos Energy Corp	Barclays Bank	2.993
(4.620)	Arconic Inc	Goldam Sachs	(10.164)	6.330	Atmos Energy Corp	Goldam Sachs	61
(39.688)	Arconic Inc	HSBC	(87.314)	1.220	Autodesk Inc	HSBC	380
(8.924)	Arista Networks Inc	JP Morgan	(23.143)	80.001	Automatic Data Processing Inc	Bank of America	
(11.620)	Arista Networks Inc	Bank of America	(11.271)	25.600	Automatic Data Processing Inc	Merrill Lynch	4.000
(8.289)	Arista Networks Inc	Merrill Lynch	(23.624)	15.155	Automatic Data Processing Inc	Barclays Bank	40.192
(6.238)	Arista Networks Inc	Barclays Bank	(17.778)	20.044	Automatic Data Processing Inc	Citibank	23.793
17.849	Armstrong World Industries Inc	HSBC	(54.796)	18.260	Automatic Data Processing Inc	Credit Suisse	170.174
7.350	Armstrong World Industries Inc	JP Morgan	18.302	17.453	Automatic Data Processing Inc	Goldam Sachs	913
4.648	Armstrong World Industries Inc	Bank of America	11.248	607	Automatic Data Processing Inc	HSBC	148.176
30.350	Armstrong World Industries Inc	Merrill Lynch	(93.175)	18.360	AutoNation Inc	JP Morgan	5.153
3.670	Arrow Electronics Inc	Barclays Bank	3.670	41.094	AutoNation Inc	Bank of America	
57.890	Arrow Electronics Inc	Goldam Sachs	14.771	1.134	AutoZone Inc	Merrill Lynch	(10.744)
3.030	Arrow Electronics Inc	HSBC	288	8.070	AutoZone Inc	Barclays Bank	(2.466)
(60.295)	Arthur J Gallagher & Co	JP Morgan	(85.071)	350	AutoZone Inc	Bank of America	
(63.960)	Arthur J Gallagher & Co	Bank of America	(108.092)	3.000	Avalara Inc	Merrill Lynch	12.678
(16.923)	Arthur J Gallagher & Co	Merrill Lynch	(38.584)			Barclays Bank	154.863
(42.410)	Arthur J Gallagher & Co	Credit Suisse	(63.191)			Goldam Sachs	3.913
		Goldam Sachs				Barclays Bank	7.560

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
6.080	Avalara Inc	HSBC	47.971	(6.893)	Barrick Gold Corp	JP Morgan	(2.206)
(13.510)	Avangrid Inc	Bank of America Merrill Lynch	(4.074)	(29.570)	Bausch Health Cos Inc	Bank of America Merrill Lynch	3.548
(91.040)	Avangrid Inc	Barclays Bank	(68.280)	(48.290)	Bausch Health Cos Inc	Barclays Bank	(37.666)
(28.750)	Avangrid Inc	HSBC	(17.825)	(8.060)	Bausch Health Cos Inc	Credit Suisse	(17.410)
(120.740)	Avantor Inc	Barclays Bank	14.489	(58.152)	Bausch Health Cos Inc	HSBC	(125.608)
(10.840)	Avantor Inc	HSBC	(29.051)	23.866	Baxter International Inc	Bank of America Merrill Lynch	15.752
3.700	Avery Dennison Corp	Barclays Bank	5.217	5.020	Baxter International Inc	Barclays Bank	402
14.853	Avery Dennison Corp	JP Morgan	(46.935)	7.214	Baxter International Inc	HSBC	19.877
(6)	Avista Corp	Bank of America Merrill Lynch	(3)	11.071	Baxter International Inc	JP Morgan	39.745
13.383	Avnet Inc	Bank of America Merrill Lynch	761	(14.820)	BB&T Corp	Bank of America Merrill Lynch	(3.705)
74.150	Avnet Inc	Barclays Bank	40.412	(85.560)	BB&T Corp	Barclays Bank	(16.256)
16.450	Avnet Inc	Citibank	8.965	(3.430)	BB&T Corp	Citibank	(652)
33.730	Avnet Inc	Goldam Sachs	(2.361)	(46.900)	BB&T Corp	Goldam Sachs	(11.725)
99.330	Avnet Inc	HSBC	(100.323)	(35.840)	BB&T Corp	HSBC	2.867
15.180	Avnet Inc	JP Morgan	(15.332)	(16.644)	BB&T Corp	JP Morgan	1.332
121.450	AXA Equitable Holdings Inc	Bank of America Merrill Lynch	134.809	(30.576)	Becton Dickinson and Co	Bank of America Merrill Lynch	(320.960)
35.600	AXA Equitable Holdings Inc	Barclays Bank	18.512	(9.410)	Becton Dickinson and Co	Barclays Bank	(83.373)
89.076	AXA Equitable Holdings Inc	Citibank	46.320	(38.515)	Becton Dickinson and Co	Citibank	(341.243)
197.472	AXA Equitable Holdings Inc	HSBC	321.879	(971)	Becton Dickinson and Co	Credit Suisse	(13.555)
45.800	Axalta Coating Systems Ltd	Bank of America Merrill Lynch	(25.112)	(160)	Becton Dickinson and Co	Goldam Sachs	(1.672)
137.956	Axalta Coating Systems Ltd	Barclays Bank	93.810	(1.620)	Becton Dickinson and Co	HSBC	(22.615)
15.430	Axalta Coating Systems Ltd	Citibank	10.492	(20.507)	BeiGene Ltd ADR	Bank of America Merrill Lynch	(115.044)
21.640	Axalta Coating Systems Ltd	Credit Suisse	(33.542)	(8.003)	BeiGene Ltd ADR	Credit Suisse	(35.373)
20.720	Axalta Coating Systems Ltd	HSBC	(32.116)	3.150	Berkshire Hathaway Inc 'B'	Bank of America Merrill Lynch	1.607
38.600	Axalta Coating Systems Ltd	JP Morgan	(59.830)	10.300	Berkshire Hathaway Inc 'B'	Barclays Bank	23.587
1.352	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	460	880	Berkshire Hathaway Inc 'B'	Credit Suisse	936
9.364	Axis Capital Holdings Ltd	Credit Suisse	(11.611)	8.690	Berkshire Hathaway Inc 'B'	Goldam Sachs	4.432
17.280	Axis Capital Holdings Ltd	Goldam Sachs	5.875	15.760	Berry Global Group Inc	Barclays Bank	26.004
(156.028)	Baker Hughes Co	Bank of America Merrill Lynch	34.326	75.496	Best Buy Co Inc	Bank of America Merrill Lynch	289.150
(56.820)	Baker Hughes Co	Barclays Bank	(2.841)	54.630	Best Buy Co Inc	Barclays Bank	452.336
(14.580)	Baker Hughes Co	HSBC	(3.208)	53.024	Best Buy Co Inc	Credit Suisse	222.531
(23.833)	Ball Corp	Bank of America Merrill Lynch	(9.772)	23.190	Best Buy Co Inc	Goldam Sachs	88.818
(80.300)	Ball Corp	Barclays Bank	(22.484)	12.730	Best Buy Co Inc	HSBC	51.811
(35.970)	Ball Corp	Citibank	(10.072)	2.200	Best Buy Co Inc	JP Morgan	11.929
(13.940)	Ball Corp	Goldam Sachs	(5.715)	(14.800)	Beyond Meat Inc	Credit Suisse	(67.643)
(2.690)	Ball Corp	HSBC	(3.658)	(76.900)	Beyond Meat Inc	Goldam Sachs	(189.943)
12.837	Bank of Hawaii Corp	Bank of America Merrill Lynch	19.512	(20.150)	Beyond Meat Inc	HSBC	(67.100)
8.037	Bank of Hawaii Corp	Credit Suisse	7.314	(20.000)	Beyond Meat Inc	JP Morgan	(115.344)
15.068	Bank of Hawaii Corp	JP Morgan	13.712	(158.530)	BGC Partners Inc 'A'	Barclays Bank	(20.609)
9.940	Bank of New York Mellon Corp/The	Barclays Bank	(298)	(35.700)	BGC Partners Inc 'A'	Goldam Sachs	(11.424)
6.660	Bank of New York Mellon Corp/The	Credit Suisse	2.162	(121.549)	BGC Partners Inc 'A'	HSBC	(19.448)
4.750	Bank of New York Mellon Corp/The	HSBC	1.277	(39.084)	BGC Partners Inc 'A'	JP Morgan	(6.253)
(121.184)	Bank OZK	Bank of America Merrill Lynch	(115.125)	23.894	Biogen Inc	Bank of America Merrill Lynch	466.411
(171.224)	Bank OZK	Goldam Sachs	(162.663)	18.060	Biogen Inc	Barclays Bank	48.943
(17.184)	Bank OZK	JP Morgan	(3.952)	18.277	Biogen Inc	Citibank	49.531
193.695	BankUnited Inc	Barclays Bank	34.865	14.247	Biogen Inc	Credit Suisse	121.669
9.280	BankUnited Inc	Citibank	1.670	1.770	Biogen Inc	Goldam Sachs	34.550
12.800	BankUnited Inc	Credit Suisse	1.554	30.718	Biogen Inc	HSBC	262.332
89.843	BankUnited Inc	HSBC	(35.937)	(745)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(4.008)
(205.927)	Barrick Gold Corp	Bank of America Merrill Lynch	(17.122)	(4.160)	BioMarin Pharmaceutical Inc	Barclays Bank	(11.024)
(49.660)	Barrick Gold Corp	Barclays Bank	(9.932)	(23.046)	BioMarin Pharmaceutical Inc	Credit Suisse	(104.168)
(76.503)	Barrick Gold Corp	Citibank	(15.301)	(5.790)	BioMarin Pharmaceutical Inc	Goldam Sachs	(31.150)
(30.300)	Barrick Gold Corp	Credit Suisse	(9.696)	2.080	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch	35.818
(198.750)	Barrick Gold Corp	Goldam Sachs	(23.850)	12.310	Bio-Rad Laboratories Inc 'A'	Barclays Bank	134.548
(47.470)	Barrick Gold Corp	HSBC	(15.190)	1.230	Bio-Rad Laboratories Inc 'A'	Credit Suisse	19.202
				4.560	Bio-Rad Laboratories Inc 'A'	Goldam Sachs	72.849

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
1.480	Bio-Rad Laboratories Inc 'A'	JP Morgan	30.577	41.525	Bristol-Myers Squibb Co	Credit Suisse	(1.364.700)
(17.484)	Bio-Techne Corp	Bank of America Merrill Lynch	(145.901)	1.600	Bristol-Myers Squibb Co	Goldam Sachs	(84.464)
(6.120)	Bio-Techne Corp	Barclays Bank	(35.190)	29.083	Bristol-Myers Squibb Co	HSBC	(1.035.445)
(2.605)	Bio-Techne Corp	Citibank	(14.979)	5.425	Bristol-Myers Squibb Co	JP Morgan	(283.782)
(4.626)	Bio-Techne Corp	Credit Suisse	(83.361)	44.302	Bristol-Myers Squibb Co (Right)	Bank of America Merrill Lynch	92.148
(12.080)	Bio-Techne Corp	Goldam Sachs	(98.306)	54.930	Bristol-Myers Squibb Co (Right)	Barclays Bank	(549)
(2.192)	Bio-Techne Corp	HSBC	(39.500)	25.852	Bristol-Myers Squibb Co (Right)	Credit Suisse	53.772
(5.461)	Bio-Techne Corp	JP Morgan	(98.407)	1.600	Bristol-Myers Squibb Co (Right)	Goldam Sachs	3.328
3.700	Black Knight Inc	Barclays Bank	7.511	19.640	Bristol-Myers Squibb Co (Right)	HSBC	40.851
2.610	Black Knight Inc	Citibank	5.298	5.425	Bristol-Myers Squibb Co (Right)	JP Morgan	11.284
29.550	Black Knight Inc	Goldam Sachs	88.059	(1.340)	Broadcom Inc	Barclays Bank	(2.613)
(84)	BlackBerry Ltd	Bank of America Merrill Lynch	(3)	7.880	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	29.550
(21.835)	Bluebird Bio Inc	Bank of America Merrill Lynch	(163.326)	11.810	Broadridge Financial Solutions Inc	Barclays Bank	27.754
(10.335)	Bluebird Bio Inc	Credit Suisse	(46.508)	1.510	Broadridge Financial Solutions Inc	Citibank	3.549
(1.199)	Bluebird Bio Inc	HSBC	(5.396)	2.710	Broadridge Financial Solutions Inc	Goldam Sachs	4.986
(4.525)	Bluebird Bio Inc	JP Morgan	(20.363)	11.550	Broadridge Financial Solutions Inc	HSBC	45.854
(16.830)	Boeing Co/The	Barclays Bank	62.944	(37.830)	Brookfield Asset Management Inc 'A'	Bank of America Merrill Lynch	(34.826)
(400)	Boeing Co/The	HSBC	(6.640)	(117.010)	Brookfield Asset Management Inc 'A'	Barclays Bank	(143.337)
(17.732)	BOK Financial Corp	Bank of America Merrill Lynch	(23.584)	(11.950)	Brookfield Asset Management Inc 'A'	Credit Suisse	(23.123)
(11.239)	BOK Financial Corp	Citibank	(5.395)	(14.720)	Brookfield Asset Management Inc 'A'	Goldam Sachs	(13.174)
(17.775)	BOK Financial Corp	Credit Suisse	(11.198)	(12.720)	Brookfield Asset Management Inc 'A'	HSBC	(24.613)
(23.374)	BOK Financial Corp	HSBC	(14.726)	(250)	Brookfield Asset Management Inc 'A'	JP Morgan	(484)
(4.930)	BOK Financial Corp	JP Morgan	(3.106)	(36.550)	Brown & Brown Inc	Bank of America Merrill Lynch	402
770	Booking Holdings Inc	Bank of America Merrill Lynch	45.322	(71.850)	Brown & Brown Inc	Barclays Bank	(5.748)
1.240	Booking Holdings Inc	Barclays Bank	37.386	(41.150)	Brown & Brown Inc	Goldam Sachs	(2.469)
220	Booking Holdings Inc	Goldam Sachs	12.949	(17.175)	Brown & Brown Inc	HSBC	(3.092)
1.770	Booking Holdings Inc	HSBC	53.879	(11.767)	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	(35.179)
270	Booking Holdings Inc	JP Morgan	7.692	(59.090)	Brown-Forman Corp 'B'	Barclays Bank	(54.954)
76.087	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	(61.630)	(18.512)	Brown-Forman Corp 'B'	Credit Suisse	(64.237)
19.324	Booz Allen Hamilton Holding Corp	Citibank	29.179	(5.233)	Brown-Forman Corp 'B'	JP Morgan	(18.159)
29.767	Booz Allen Hamilton Holding Corp	Credit Suisse	31.851	6.420	Bruker Corp	Bank of America Merrill Lynch	12.712
35.610	Booz Allen Hamilton Holding Corp	Goldam Sachs	(28.844)	20.020	Bruker Corp	Barclays Bank	32.032
8.291	Booz Allen Hamilton Holding Corp	HSBC	8.871	9.859	Bruker Corp	Citibank	15.774
52.732	Booz Allen Hamilton Holding Corp	JP Morgan	56.423	35.526	Bruker Corp	Credit Suisse	126.473
26.500	BorgWarner Inc	Barclays Bank	(15.370)	9.705	Bruker Corp	JP Morgan	34.550
5.076	BorgWarner Inc	Credit Suisse	(20.812)	(25.839)	Brunswick Corp/DE	Bank of America Merrill Lynch	2.381
(34.693)	Boston Scientific Corp	Bank of America Merrill Lynch	(24.632)	(3.460)	Brunswick Corp/DE	Barclays Bank	(4.671)
(14.800)	Boston Scientific Corp	Barclays Bank	(17.316)	(23.713)	Brunswick Corp/DE	Citibank	(32.013)
(15.573)	Boston Scientific Corp	Citibank	(18.220)	(104.300)	Brunswick Corp/DE	Goldam Sachs	22.946
(23.167)	Boston Scientific Corp	Credit Suisse	(58.149)	(58.364)	Brunswick Corp/DE	HSBC	106.222
(20.750)	Boston Scientific Corp	Goldam Sachs	(12.719)	(13.983)	Brunswick Corp/DE	JP Morgan	25.449
(21.890)	Boston Scientific Corp	HSBC	(54.944)	(6.100)	Bunge Ltd	Bank of America Merrill Lynch	18.483
(799)	Boston Scientific Corp	JP Morgan	(2.005)	(29.582)	Bunge Ltd	Credit Suisse	80.759
(2.590)	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	147	(21.390)	Bunge Ltd	Goldam Sachs	64.812
(1.380)	Bright Horizons Family Solutions Inc	Barclays Bank	(1.642)	2.466	Burlington Stores Inc	Bank of America Merrill Lynch	47.544
(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				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
2.470	Burlington Stores Inc	Barclays Bank	50.684	(3.940)	CarMax Inc	Barclays Bank	(158)
(61.798)	BWX Technologies Inc	Bank of America Merrill Lynch	59.326	16.176	Carter's Inc	Bank of America Merrill Lynch	(3.397)
(64.277)	BWX Technologies Inc	Credit Suisse	30.210	10.760	Carter's Inc	Barclays Bank	26.470
(32.110)	BWX Technologies Inc	Goldam Sachs	30.826	7.440	Carter's Inc	Credit Suisse	(16.380)
(16.761)	BWX Technologies Inc	HSBC	7.878	9.450	Carter's Inc	Goldam Sachs	(1.985)
(2.739)	BWX Technologies Inc	JP Morgan	1.287	3.150	Carter's Inc	JP Morgan	(2.409)
(1.130)	Cable One Inc	Bank of America Merrill Lynch	(50.330)	(42.290)	Carvana Co	Bank of America Merrill Lynch	(567.955)
(4.015)	Cable One Inc	Barclays Bank	63.116	(21.740)	Carvana Co	Barclays Bank	(113.483)
(220)	Cable One Inc	Citibank	3.458	(12.890)	Carvana Co	Credit Suisse	(208.717)
(430)	Cable One Inc	Credit Suisse	(40.850)	(23.149)	Carvana Co	HSBC	(394.459)
(4.300)	Cable One Inc	Goldam Sachs	(172.716)	18.940	Casey's General Stores Inc	Goldam Sachs	95.268
(350)	Cable One Inc	HSBC	(33.250)	(116.503)	Catalent Inc	Bank of America Merrill Lynch	(272.617)
(6.690)	Cabot Corp	Barclays Bank	201	(35.250)	Catalent Inc	Barclays Bank	(25.380)
49.554	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	(102.577)	(26.282)	Catalent Inc	Citibank	(18.923)
55.140	Cabot Oil & Gas Corp	Barclays Bank	(15.991)	(61.178)	Catalent Inc	Credit Suisse	(198.217)
73.892	Cabot Oil & Gas Corp	Citibank	(21.429)	(77.850)	Catalent Inc	Goldam Sachs	(177.739)
43.029	Cabot Oil & Gas Corp	Credit Suisse	(97.676)	(21.003)	Catalent Inc	HSBC	(68.050)
35.610	Cabot Oil & Gas Corp	Goldam Sachs	(73.713)	(67.009)	Catalent Inc	JP Morgan	(217.109)
37.250	Cabot Oil & Gas Corp	HSBC	(84.558)	(5.021)	Caterpillar Inc	Bank of America Merrill Lynch	1.808
46.639	CACI International Inc 'A'	Barclays Bank	456.596	(24.550)	Caterpillar Inc	Barclays Bank	(26.269)
8.874	Cadence Design Systems Inc	Bank of America Merrill Lynch	27.154	(8.468)	Cboe Global Markets Inc	Bank of America Merrill Lynch	13.693
102.710	Cadence Design Systems Inc	Barclays Bank	343.565	(41.260)	Cboe Global Markets Inc	Barclays Bank	216.202
48.536	Cadence Design Systems Inc	Citibank	162.353	(4.188)	Cboe Global Markets Inc	Citibank	21.945
92.903	Cadence Design Systems Inc	Credit Suisse	319.586	(6.928)	Cboe Global Markets Inc	Credit Suisse	(25.287)
60.762	Cadence Design Systems Inc	HSBC	209.021	(1.400)	Cboe Global Markets Inc	Goldam Sachs	5.709
(127.069)	Caesars Entertainment Corp	Bank of America Merrill Lynch	(15.248)	(3.590)	Cboe Global Markets Inc	HSBC	(13.104)
(192.230)	Caesars Entertainment Corp	JP Morgan	(70.164)	(20.027)	Cboe Global Markets Inc	JP Morgan	(73.099)
(8.880)	Campbell Soup Co	Bank of America Merrill Lynch	10.621	31.080	CBRE Group Inc 'A'	Bank of America Merrill Lynch	29.837
(4.270)	Campbell Soup Co	Barclays Bank	811	40.970	CBRE Group Inc 'A'	Barclays Bank	102.015
(51.934)	Cantel Medical Corp	Bank of America Merrill Lynch	(250.253)	62.235	CBRE Group Inc 'A'	Credit Suisse	156.210
(1.690)	Cantel Medical Corp	Barclays Bank	(4.918)	71.250	CBRE Group Inc 'A'	Goldam Sachs	68.400
(1.033)	Cantel Medical Corp	Citibank	(3.006)	43.388	CBRE Group Inc 'A'	JP Morgan	108.904
(50.110)	Cantel Medical Corp	Goldam Sachs	(237.521)	4.940	CBS Corp 'B' (Non Voting)	Bank of America Merrill Lynch	8.991
(46.143)	Cantel Medical Corp	HSBC	(215.026)	119.010	CBS Corp 'B' (Non Voting)	Barclays Bank	103.539
(47.166)	Cantel Medical Corp	JP Morgan	(219.794)	5.180	CBS Corp 'B' (Non Voting)	Credit Suisse	11.810
57.440	Capital One Financial Corp	Bank of America Merrill Lynch	136.568	16.990	CBS Corp 'B' (Non Voting)	Goldam Sachs	30.922
16.780	Capital One Financial Corp	Barclays Bank	27.351	10.230	CBS Corp 'B' (Non Voting)	HSBC	23.324
27.869	Capital One Financial Corp	Citibank	45.426	5.810	CDK Global Inc	Barclays Bank	4.939
3.940	Capital One Financial Corp	Goldam Sachs	12.167	2.455	CDK Global Inc	Credit Suisse	5.241
9.880	Capital One Financial Corp	HSBC	24.404	34.830	CDK Global Inc	Goldam Sachs	50.852
22.119	Capital One Financial Corp	JP Morgan	53.670	21.108	CDK Global Inc	HSBC	43.467
(13.540)	Capri Holdings Ltd	Barclays Bank	(18.956)	3.510	CDK Global Inc	JP Morgan	7.494
(6.945)	Capri Holdings Ltd	Credit Suisse	(4.584)	19.756	CDW Corp/DE	Bank of America Merrill Lynch	(21.139)
(42.480)	Capri Holdings Ltd	Goldam Sachs	(22.939)	10.290	CDW Corp/DE	Barclays Bank	(9.878)
(77.943)	Capri Holdings Ltd	HSBC	(51.442)	8.730	CDW Corp/DE	Credit Suisse	17.111
15.543	Cardinal Health Inc	Bank of America Merrill Lynch	(17.097)	35.650	CDW Corp/DE	Goldam Sachs	(38.146)
91.800	Cardinal Health Inc	Barclays Bank	(50.490)	25.750	Celanese Corp	Bank of America Merrill Lynch	(4.120)
3.560	Cardinal Health Inc	Credit Suisse	4.948	8.670	Celanese Corp	Barclays Bank	8.757
59.480	Cardinal Health Inc	Goldam Sachs	(64.356)	15.713	Celanese Corp	Credit Suisse	(23.727)
34.550	Cardinal Health Inc	HSBC	48.025	24.250	Centene Corp	Barclays Bank	17.460
10.400	Carlisle Cos Inc	Barclays Bank	22.880	5.070	Centene Corp	Credit Suisse	25.908
8.290	Carlisle Cos Inc	Credit Suisse	(12.021)	6.160	Centene Corp	HSBC	31.478
18.054	Carlisle Cos Inc	Goldam Sachs	(82.146)	(152.859)	Centennial Resource Development Inc/DE 'A'	Bank of America Merrill Lynch	29.043
(1.680)	CarMax Inc	Bank of America Merrill Lynch	638	(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

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(305.080)	Centennial Resource Development Inc/DE 'A'	HSBC	128.134	(7.400)	Chipotle Mexican Grill Inc	Barclays Bank	(354.386)
(50.444)	Centennial Resource Development Inc/DE 'A'	JP Morgan	21.186	(250)	Chipotle Mexican Grill Inc	HSBC	(22.220)
(15.890)	CenterPoint Energy Inc	Barclays Bank	953	20.730	Choice Hotels International Inc	Barclays Bank	91.627
(14.940)	CenterPoint Energy Inc	HSBC	61.105	(8.548)	Church & Dwight Co Inc	Bank of America	
(264.710)	CenturyLink Inc	Barclays Bank	116.472	(44.690)	Church & Dwight Co Inc	Merrill Lynch	(11.799)
29.486	Cerence Inc	Bank of America		(24.675)	Church & Dwight Co Inc	Barclays Bank	(54.522)
		Merrill Lynch	(16.217)	(5.000)	Church & Dwight Co Inc	Credit Suisse	(61.194)
87.167	Cerence Inc	Barclays Bank	(6.102)	(2.758)	Church & Dwight Co Inc	Goldam Sachs	(13.500)
17.171	Cerence Inc	Goldam Sachs	151	(783)	Church & Dwight Co Inc	HSBC	(6.840)
(155.657)	Ceridian HCM Holding Inc	Credit Suisse	(907.480)	36.770	Ciena Corp	JP Morgan	(1.942)
25.170	Cerner Corp	Bank of America		12.850	Ciena Corp	Barclays Bank	38.976
		Merrill Lynch	84.319	39.190	Ciena Corp	Credit Suisse	4.707
63.690	Cerner Corp	Barclays Bank	147.124	73.620	Ciena Corp	Goldam Sachs	392
18.025	Cerner Corp	Credit Suisse	76.156	(15.370)	Cigna Corp	HSBC	41.963
42.750	Cerner Corp	Goldam Sachs	143.212	(4.400)	Cigna Corp	Barclays Bank	30.433
2.540	Cerner Corp	HSBC	11.278	(24.620)	Cimarex Energy Co	HSBC	(51.348)
28.180	CF Industries Holdings Inc	Barclays Bank	32.407	19.000	Cincinnati Financial Corp	Goldam Sachs	28.313
101.390	CH Robinson Worldwide Inc	Bank of America		(33.170)	Cinemark Holdings Inc	Barclays Bank	28.310
		Merrill Lynch	258.334	6.260	Cintas Corp	Goldam Sachs	663
34.560	CH Robinson Worldwide Inc	Barclays Bank	60.480			Bank of America	
12.762	CH Robinson Worldwide Inc	Credit Suisse	(9.189)	13.200	Cintas Corp	Merrill Lynch	12.144
54.200	CH Robinson Worldwide Inc	Goldam Sachs	142.004	7.761	Cintas Corp	Barclays Bank	52.404
7.037	CH Robinson Worldwide Inc	HSBC	(5.067)	12.040	Cintas Corp	Credit Suisse	(21.886)
(126.760)	Change Healthcare Inc	Credit Suisse	(31.056)	115.580	Cisco Systems Inc	Goldam Sachs	20.368
1.640	Charles River Laboratories International Inc	Bank of America		5.740	Cisco Systems Inc	Barclays Bank	55.478
		Merrill Lynch	12.087	22.880	Cisco Systems Inc	Goldam Sachs	1.378
3.700	Charles River Laboratories International Inc	Barclays Bank	20.979	56.734	Cisco Systems Inc	HSBC	(80.080)
2.060	Charles River Laboratories International Inc	HSBC	32.816	52.770	CIT Group Inc	JP Morgan	(198.569)
(19.315)	Charles Schwab Corp/The	Bank of America		42.614	CIT Group Inc	Barclays Bank	32.717
		Merrill Lynch	(102.563)	5.288	CIT Group Inc	Citibank	26.421
(680)	Charles Schwab Corp/The	Barclays Bank	(993)	5.230	CIT Group Inc	Credit Suisse	4.865
(6.517)	Charles Schwab Corp/The	HSBC	(39.884)	74.763	CIT Group Inc	Goldam Sachs	6.735
(7.546)	Charter Communications Inc 'A'	Bank of America		44.911	CIT Group Inc	HSBC	68.782
		Merrill Lynch	40.748	10.770	Citigroup Inc	JP Morgan	41.318
(9.570)	Charter Communications Inc 'A'	Barclays Bank	(16.269)	20.890	Citigroup Inc	Bank of America	
(1.582)	Charter Communications Inc 'A'	Credit Suisse	(712)	76.334	Citizens Financial Group Inc	Merrill Lynch	12.121
(920)	Charter Communications Inc 'A'	Goldam Sachs	4.968	7.540	Citizens Financial Group Inc	Barclays Bank	39.694
25	Cheesecake Factory Inc/The	Bank of America		62.681	Citizens Financial Group Inc	Merrill Lynch	(528)
		Merrill Lynch	(6)	53.693	Citizens Financial Group Inc	Citibank	(4.388)
12.917	Chemed Corp	Barclays Bank	17.423	116.210	Citizens Financial Group Inc	Credit Suisse	—
2.390	Chemed Corp	Credit Suisse	165.134	43.761	Citizens Financial Group Inc	Goldam Sachs	59.963
6.443	Chemed Corp	Goldam Sachs	371.825	41.740	Citrix Systems Inc	HSBC	—
15.220	Chemed Corp	JP Morgan	153.729	61.512	Citrix Systems Inc	Barclays Bank	(38.401)
5.998	Chemed Corp	Barclays Bank	4.128	30.188	Citrix Systems Inc	Citibank	(56.591)
(82.563)	Chemours Co/The	Bank of America		3.080	Citrix Systems Inc	Credit Suisse	58.691
(14.322)	Cheniere Energy Inc	Merrill Lynch	(1.002)	58.398	Citrix Systems Inc	Goldam Sachs	739
(15.650)	Cheniere Energy Inc	Barclays Bank	(4.382)	75.209	Citrix Systems Inc	HSBC	122.636
(46.420)	Cheniere Energy Inc	Goldam Sachs	10.385	52.340	Clean Harbors Inc	JP Morgan	157.939
(17.800)	Cheniere Energy Inc	HSBC	11.036	(4.120)	Clorox Co/The	Barclays Bank	15.702
19.670	Chevron Corp	Barclays Bank	(19.867)	(27.730)	Clorox Co/The	Bank of America	
17.680	Chevron Corp	Credit Suisse	(58.521)	(3.327)	Clorox Co/The	Merrill Lynch	(11.134)
23.332	Chevron Corp	HSBC	(77.229)	(10.630)	CME Group Inc	Barclays Bank	(74.316)
85.862	Chimera Investment Corp (Reit)	Bank of America		(38.540)	CME Group Inc	HSBC	(3.127)
		Merrill Lynch	12.021	(3.806)	CME Group Inc	Bank of America	
28.650	Chimera Investment Corp (Reit)	Barclays Bank	5.444	(20.736)	CME Group Inc	Merrill Lynch	38.800
26.558	Chimera Investment Corp (Reit)	JP Morgan	1.859	(13.510)	CME Group Inc	Barclays Bank	244.729
(490)	Chipotle Mexican Grill Inc	Bank of America		(7.730)	CME Group Inc	Citibank	24.168
		Merrill Lynch	(32.262)	(1.639)	CME Group Inc	Credit Suisse	(49.352)
				33.570	CMS Energy Corp	Goldam Sachs	49.312
				44.710	CMS Energy Corp	HSBC	(18.397)
				11.470	CMS Energy Corp	JP Morgan	(3.901)
						Bank of America	
						Merrill Lynch	13.563
						Barclays Bank	(6.259)
						Goldam Sachs	460

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
5.310	CMS Energy Corp	HSBC	10.673	(69.855)	CommScope Holding Co Inc	Bank of America	
19.227	CNA Financial Corp	Bank of America				Merrill Lynch	99.194
		Merrill Lynch	(264)	(426.620)	CommScope Holding Co Inc	Barclays Bank	174.914
13.060	CNA Financial Corp	Barclays Bank	3.526	(119.992)	CommScope Holding Co Inc	Citibank	49.197
7.375	CNA Financial Corp	Goldam Sachs	1.180	(185.800)	CommScope Holding Co Inc	Goldam Sachs	263.836
6.442	CNA Financial Corp	HSBC	823	(31.475)	CommScope Holding Co Inc	HSBC	68.301
(93.100)	Coca-Cola Co/The	Barclays Bank	(47.481)	(12.637)	CommScope Holding Co Inc	JP Morgan	27.422
(18.708)	Coca-Cola Co/The	Credit Suisse	(24.882)	(12.470)	Conagra Brands Inc	Bank of America	
(32.100)	Coca-Cola Co/The	Goldam Sachs	(27.927)			Merrill Lynch	(1.353)
(37.090)	Coca-Cola European Partners Plc	Barclays Bank	(26.705)	(55.380)	Conagra Brands Inc	Barclays Bank	(21.598)
(23.560)	Coca-Cola European Partners Plc	Goldam Sachs	13.120	(45.009)	Conagra Brands Inc	Citibank	(17.554)
(49.335)	Coca-Cola European Partners Plc	HSBC	19.734	(9.350)	Conagra Brands Inc	Goldam Sachs	(2.899)
(54.327)	Cognex Corp	Bank of America		(22.777)	Conagra Brands Inc	HSBC	(38.265)
		Merrill Lynch	547	(214.193)	Conagra Brands Inc	JP Morgan	(359.844)
(122.190)	Cognex Corp	Barclays Bank	(195.504)	(22.151)	Concho Resources Inc	Bank of America	
(10.693)	Cognex Corp	Credit Suisse	23.097	(62.390)	Concho Resources Inc	Merrill Lynch	3.987
(15.000)	Cognex Corp	Goldam Sachs	(4.660)	(6.400)	Concho Resources Inc	Barclays Bank	23.084
(7.410)	Cognex Corp	HSBC	16.006	(9.080)	Concho Resources Inc	Citibank	2.368
(9.846)	Cognex Corp	JP Morgan	21.267	(9.080)	Concho Resources Inc	HSBC	(2.088)
34.990	Cognizant Technology Solutions Corp 'A'	Barclays Bank	38.489	(34.726)	Concho Resources Inc	JP Morgan	(7.987)
12.580	Cognizant Technology Solutions Corp 'A'	Credit Suisse	16.754	46.310	ConocoPhillips	Bank of America	
(21.076)	Coherent Inc	Bank of America		27.400	ConocoPhillips	Merrill Lynch	65.297
(13.240)	Coherent Inc	Merrill Lynch	52.509	67.747	ConocoPhillips	Barclays Bank	(6.576)
(5.851)	Coherent Inc	Barclays Bank	(25.686)	76.214	ConocoPhillips	Citibank	(16.259)
(11.794)	Coherent Inc	Citibank	(11.351)	13.260	ConocoPhillips	Credit Suisse	49.277
(13.690)	Coherent Inc	Credit Suisse	87.511	90.293	ConocoPhillips	HSBC	6.630
(1.319)	Coherent Inc	Goldam Sachs	41.618	8.040	Consolidated Edison Inc	JP Morgan	45.147
(4.645)	Coherent Inc	HSBC	9.787			Bank of America	
(87.452)	Colfax Corp	JP Morgan	34.466	(11.490)	Constellation Brands Inc 'A'	Merrill Lynch	(60.363)
		Bank of America		(6.073)	Constellation Brands Inc 'A'	Barclays Bank	(46.420)
(22.130)	Colfax Corp	Merrill Lynch	(34.981)	(15.121)	Constellation Brands Inc 'A'	Citibank	(24.535)
(17.613)	Colfax Corp	Barclays Bank	(26.113)	(1.910)	Constellation Brands Inc 'A'	Credit Suisse	34.778
(69.114)	Colfax Corp	Citibank	(20.783)	(5.930)	Constellation Brands Inc 'A'	Goldam Sachs	(5.123)
(3.385)	Colfax Corp	Goldam Sachs	(27.646)	(5.322)	Constellation Brands Inc 'A'	HSBC	13.639
(37.250)	Colfax Corp	HSBC	779	(11.242)	Constellation Brands Inc 'A'	JP Morgan	12.241
4.228	Colgate-Palmolive Co	JP Morgan	8.568		Continental Resources Inc/OK	Bank of America	
		Bank of America		(94.550)	Continental Resources Inc/OK	Merrill Lynch	2.698
76.150	Colgate-Palmolive Co	Merrill Lynch	5.327	(10.312)	Continental Resources Inc/OK	Barclays Bank	32.147
4.830	Colgate-Palmolive Co	Barclays Bank	70.058		Continental Resources Inc/OK	Credit Suisse	15.571
34.430	Colgate-Palmolive Co	Citibank	4.444	(2.570)	Continental Resources Inc/OK	Goldam Sachs	617
39.810	Colgate-Palmolive Co	Goldam Sachs	43.382	(4.457)	Cooper Cos Inc/The	Bank of America	
13.665	Columbia Sportswear Co	HSBC	39.810	(970)	Cooper Cos Inc/The	Merrill Lynch	(50.944)
		Bank of America		9.210	Copart Inc	Goldam Sachs	(11.087)
62.511	Columbia Sportswear Co	Merrill Lynch	(1.913)	(32.880)	CoreLogic Inc/United States	Barclays Bank	4.881
7.070	Columbia Sportswear Co	Barclays Bank	144.400			Merrill Lynch	(49.855)
21.320	Columbia Sportswear Co	Credit Suisse	(4.313)	(48.610)	CoreLogic Inc/United States	Barclays Bank	(50.068)
15.178	Columbia Sportswear Co	Credit Suisse	(8.873)	(26.300)	CoreLogic Inc/United States	Citibank	(27.089)
61.810	Comcast Corp 'A'	Goldam Sachs	(2.985)	(13.440)	CoreLogic Inc/United States	Credit Suisse	(34.944)
46.700	Comcast Corp 'A'	Goldam Sachs	(16.345)	(15.270)	CoreLogic Inc/United States	Goldam Sachs	(25.959)
18.150	Comerica Inc	JP Morgan	(19.050)	(50.560)	CoreLogic Inc/United States	HSBC	(131.456)
		Bank of America		(8.585)	CoreLogic Inc/United States	JP Morgan	(22.321)
51.310	Comerica Inc	Merrill Lynch	17.401	(8.780)	Corning Inc	Barclays Bank	(1.580)
32.998	Comerica Inc	Barclays Bank	45.153	(17.460)	Corning Inc	Goldam Sachs	(8.959)
21.130	Comerica Inc	Citibank	29.038	23.990	Corteva Inc	Bank of America	
3.160	Comerica Inc	Credit Suisse	(8.873)			Merrill Lynch	7.275
10.880	Comerica Inc	Goldam Sachs	5.224	14.050	Corteva Inc	Credit Suisse	(4.918)
18.317	Comerica Inc	HSBC	(11.315)	27.790	Corteva Inc	Goldam Sachs	13.015
13.716	Commerce Bancshares Inc/MO	JP Morgan	19.415	24.550	Corteva Inc	HSBC	(10.598)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(500)	CoStar Group Inc	Bank of America		(4.710)	Danaher Corp	Bank of America	
		Merrill Lynch	(14.935)			Merrill Lynch	(13.762)
(1.840)	CoStar Group Inc	Barclays Bank	(41.363)	(30.050)	Danaher Corp	Barclays Bank	(78.431)
(944)	CoStar Group Inc	Citibank	(21.221)	30.156	Darden Restaurants Inc	Bank of America	
(1.000)	CoStar Group Inc	HSBC	(63.790)			Merrill Lynch	189.983
(2.230)	Costco Wholesale Corp	Bank of America		11.490	Darden Restaurants Inc	Barclays Bank	48.603
		Merrill Lynch	6.081	16.772	Darden Restaurants Inc	Citibank	70.946
(15.560)	Costco Wholesale Corp	Barclays Bank	(18.361)	13.730	Darden Restaurants Inc	Credit Suisse	54.783
(269.180)	Coty Inc 'A'	HSBC	347.242	9.230	Darden Restaurants Inc	Goldam Sachs	56.348
(84.990)	Coupa Software Inc	Barclays Bank	(424.100)	2.250	Darden Restaurants Inc	HSBC	8.978
(40.308)	Covetrus Inc	Bank of America		20.413	Darden Restaurants Inc	JP Morgan	81.448
		Merrill Lynch	34.262	10.280	DaVita Inc	Bank of America	
(120.730)	Covetrus Inc	Barclays Bank	33.804			Merrill Lynch	4.503
(201.163)	Covetrus Inc	Goldam Sachs	170.989	32.690	DaVita Inc	Barclays Bank	(17.653)
46.820	Crane Co	Barclays Bank	—	6.340	DaVita Inc	Goldam Sachs	7.037
15.454	Crane Co	Credit Suisse	36.471	18.720	DaVita Inc	HSBC	39.125
12.840	Crane Co	HSBC	30.302	(11.130)	Deere & Co	Bank of America	
(2.110)	Credit Acceptance Corp	Bank of America				Merrill Lynch	62.759
		Merrill Lynch	5.169	(23.480)	Deere & Co	Barclays Bank	155.203
(3.690)	Credit Acceptance Corp	Barclays Bank	(16.310)	(275)	Deere & Co	Citibank	1.818
(1.600)	Credit Acceptance Corp	HSBC	848	(5.328)	Deere & Co	Credit Suisse	51.096
(16.760)	Cree Inc	Bank of America		(4.050)	Deere & Co	Goldam Sachs	23.126
		Merrill Lynch	64.627	(24.082)	Deere & Co	JP Morgan	230.946
(61.090)	Cree Inc	Barclays Bank	75.141	11.284	Delta Air Lines Inc	Bank of America	
(17.240)	Cree Inc	HSBC	81.545			Merrill Lynch	7.786
(32.500)	Crown Holdings Inc	Bank of America		36.490	Delta Air Lines Inc	Barclays Bank	52.181
		Merrill Lynch	(78.789)	(46.781)	DENTSPLY SIRONA Inc	Bank of America	
(35.520)	Crown Holdings Inc	Barclays Bank	(57.187)			Merrill Lynch	(2.995)
(14.363)	Crown Holdings Inc	Citibank	(23.124)	(14.740)	DENTSPLY SIRONA Inc	Barclays Bank	8.844
(24.787)	Crown Holdings Inc	Credit Suisse	(28.009)	88.596	Devon Energy Corp	Bank of America	
(8.660)	Crown Holdings Inc	HSBC	(9.786)			Merrill Lynch	(50.500)
(8.680)	Crown Holdings Inc	JP Morgan	(9.808)	116.940	Devon Energy Corp	Barclays Bank	(91.213)
87.472	CSX Corp	Bank of America		133.990	Devon Energy Corp	Credit Suisse	(118.162)
		Merrill Lynch	(6.998)	168.110	Devon Energy Corp	Goldam Sachs	(95.823)
25.957	CSX Corp	Citibank	26.476	78.570	Devon Energy Corp	HSBC	(72.284)
19.424	CSX Corp	HSBC	(48.560)	(1.880)	DexCom Inc	Bank of America	
4.810	CSX Corp	JP Morgan	1.857			Merrill Lynch	(34.178)
(19.860)	Cullen/Frost Bankers Inc	Bank of America		(11.370)	DexCom Inc	Barclays Bank	(53.439)
		Merrill Lynch	11.122	(6.373)	DexCom Inc	Credit Suisse	(181.439)
(29.937)	Cullen/Frost Bankers Inc	Credit Suisse	24.848	(2.330)	DexCom Inc	HSBC	(66.335)
(24.230)	Cullen/Frost Bankers Inc	Goldam Sachs	13.569	(8.590)	DexCom Inc	JP Morgan	(244.557)
55.187	Cummins Inc	Bank of America		(4.810)	Diamondback Energy Inc	Bank of America	
		Merrill Lynch	(37.488)			Merrill Lynch	(10.663)
5.780	Cummins Inc	Barclays Bank	18.091	(14.440)	Diamondback Energy Inc	Barclays Bank	(29.746)
6.255	Cummins Inc	Credit Suisse	(18.702)	(23.527)	Diamondback Energy Inc	Citibank	(48.466)
4.900	Cummins Inc	Goldam Sachs	(3.528)	(4.075)	Diamondback Energy Inc	Credit Suisse	(7.987)
12.560	Cummins Inc	HSBC	(37.554)	(9.934)	Diamondback Energy Inc	HSBC	(19.471)
10.048	Curtiss-Wright Corp	Bank of America		(5.549)	Diamondback Energy Inc	JP Morgan	(10.876)
		Merrill Lynch	(37.981)	59.639	Dick's Sporting Goods Inc	Bank of America	
23.630	Curtiss-Wright Corp	Barclays Bank	18.195			Merrill Lynch	272.550
4.372	Curtiss-Wright Corp	Citibank	3.366	125.490	Dick's Sporting Goods Inc	Barclays Bank	755.450
4.779	Curtiss-Wright Corp	Credit Suisse	(10.227)	49.619	Dick's Sporting Goods Inc	Credit Suisse	213.362
7.750	Curtiss-Wright Corp	Goldam Sachs	(29.295)	13.910	Dick's Sporting Goods Inc	Goldam Sachs	74.435
5.060	Curtiss-Wright Corp	HSBC	(10.828)	13.420	Dick's Sporting Goods Inc	HSBC	57.706
23.378	Curtiss-Wright Corp	JP Morgan	(50.029)	51.118	Discover Financial Services	Bank of America	
(23.755)	CVS Health Corp	Credit Suisse	(63.663)			Merrill Lynch	24.951
(199)	CVS Health Corp	JP Morgan	(533)	27.070	Discover Financial Services	Barclays Bank	29.506
8.630	Cypress Semiconductor Corp	Bank of America		25.211	Discover Financial Services	Citibank	27.480
		Merrill Lynch	(604)	34.411	Discover Financial Services	Credit Suisse	8.603
145.610	Cypress Semiconductor Corp	Barclays Bank	(5.824)	2.910	Discover Financial Services	Goldam Sachs	1.280
9.840	Cypress Semiconductor Corp	Citibank	(394)	6.890	Discover Financial Services	HSBC	1.723
7.380	Cypress Semiconductor Corp	Credit Suisse	(311)	6.740	Discover Financial Services	JP Morgan	4.141
47.000	Cypress Semiconductor Corp	Goldam Sachs	(3.290)	7.820	Discovery Inc 'C'	Bank of America	
23.730	Cypress Semiconductor Corp	HSBC	1.424			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)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(933)	DISH Network Corp (Right)	Credit Suisse	(643)	21.750	Dropbox Inc 'A'	Citibank	(7.830)
(1.078)	DISH Network Corp (Right)	Goldam Sachs	(742)	10.120	Dropbox Inc 'A'	Credit Suisse	(3.999)
(534)	DISH Network Corp (Right)	HSBC	(368)	47.565	DTE Energy Co	Bank of America	
(11.953)	DISH Network Corp 'A'	Bank of America			Merrill Lynch	61.882	
		Merrill Lynch	22.950	44.740	DTE Energy Co	Barclays Bank	74.716
(39.190)	DISH Network Corp 'A'	Barclays Bank	88.961	24.232	DTE Energy Co	Citibank	40.467
(17.248)	DISH Network Corp 'A'	Credit Suisse	22.250	23.596	DTE Energy Co	Credit Suisse	97.137
(19.941)	DISH Network Corp 'A'	Goldam Sachs	38.287	21.260	DTE Energy Co	Goldam Sachs	27.000
(9.883)	DISH Network Corp 'A'	HSBC	12.749	18.890	DTE Energy Co	HSBC	87.272
(111.150)	DocuSign Inc	Bank of America		7.463	DTE Energy Co	JP Morgan	28.790
		Merrill Lynch	(416.805)	(7.490)	Duke Energy Corp	Bank of America	
(22.110)	DocuSign Inc	Barclays Bank	(7.075)		Merrill Lynch	(6.354)	
(18.764)	DocuSign Inc	Citibank	(6.004)	(20.590)	Duke Energy Corp	Barclays Bank	(27.797)
(49.909)	DocuSign Inc	Credit Suisse	(235.071)	(7.860)	Duke Energy Corp	Credit Suisse	(10.859)
(39.502)	DocuSign Inc	HSBC	(186.054)	(43.110)	Duke Energy Corp	HSBC	62.941
(2.626)	DocuSign Inc	JP Morgan	(12.368)	12.320	Dunkin' Brands Group Inc	Bank of America	
509	Dolby Laboratories Inc 'A'	Bank of America			Merrill Lynch	2.464	
		Merrill Lynch	20	30.410	Dunkin' Brands Group Inc	Barclays Bank	48.656
92.172	Dolby Laboratories Inc 'A'	Barclays Bank	1.843	2.905	Dunkin' Brands Group Inc	Citibank	4.648
5.470	Dolby Laboratories Inc 'A'	Citibank	109	5.954	Dunkin' Brands Group Inc	Credit Suisse	18.279
4.530	Dolby Laboratories Inc 'A'	Credit Suisse	13.862	13.070	Dunkin' Brands Group Inc	Goldam Sachs	2.614
14.520	Dolby Laboratories Inc 'A'	Goldam Sachs	(3.227)	32.870	Dunkin' Brands Group Inc	HSBC	96.928
5.640	Dolby Laboratories Inc 'A'	HSBC	17.258	3.820	Dunkin' Brands Group Inc	JP Morgan	587
(3.190)	Dollar General Corp	Bank of America		(26.332)	DuPont de Nemours Inc	Bank of America	
		Merrill Lynch	8.549		Merrill Lynch	68.727	
(4.950)	Dollar General Corp	Barclays Bank	11.534	(118.550)	DuPont de Nemours Inc	Barclays Bank	94.840
(30.648)	Dollar Tree Inc	Bank of America		(3.350)	DuPont de Nemours Inc	Goldam Sachs	2.363
		Merrill Lynch	509.063	5.900	DXC Technology Co	Goldam Sachs	(1.180)
(25.120)	Dollar Tree Inc	Barclays Bank	422.016	4.850	DXC Technology Co	JP Morgan	12.074
(1.580)	Dollar Tree Inc	Goldam Sachs	23.713	(64.720)	Dynatrace Inc	Bank of America	
(53.645)	Dominion Energy Inc	Bank of America			Merrill Lynch	(335.658)	
		Merrill Lynch	(58.473)	(139.127)	Dynatrace Inc	Barclays Bank	(364.513)
(81.600)	Dominion Energy Inc	Barclays Bank	3.264	(7.950)	Dynatrace Inc	Goldam Sachs	(27.901)
(28.679)	Dominion Energy Inc	Credit Suisse	(83.743)	(64.547)	Dynatrace Inc	HSBC	(478.293)
(33.370)	Dominion Energy Inc	Goldam Sachs	(36.373)	72.940	E*TRADE Financial Corp	Barclays Bank	136.398
(1.430)	Domino's Pizza Inc	Bank of America		(8.790)	Eagle Materials Inc	Bank of America	
		Merrill Lynch	(20.420)		Merrill Lynch	(6.680)	
(2.380)	Domino's Pizza Inc	Barclays Bank	(23.633)	(12.010)	Eagle Materials Inc	Barclays Bank	(37.471)
30.938	Domtar Corp	Bank of America		(24.149)	Eagle Materials Inc	Credit Suisse	(34.292)
		Merrill Lynch	(16.707)	(24.980)	East West Bancorp Inc	Barclays Bank	(25.979)
74.100	Domtar Corp	Barclays Bank	20.748	2.950	Eastman Chemical Co	Bank of America	
63.766	Domtar Corp	Citibank	17.854		Merrill Lynch	(2.449)	
21.108	Domtar Corp	Credit Suisse	(20.264)	3.020	Eastman Chemical Co	Goldam Sachs	(2.507)
40.770	Domtar Corp	HSBC	(39.139)	2.480	Eaton Corp Plc	Bank of America	
71.000	Domtar Corp	JP Morgan	(68.160)		Merrill Lynch	2.108	
(7.770)	Donaldson Co Inc	Bank of America		41.570	Eaton Corp Plc	Barclays Bank	78.983
		Merrill Lynch	(9.594)	3.264	Eaton Corp Plc	Credit Suisse	1.371
(3.560)	Donaldson Co Inc	Barclays Bank	(5.091)	3.650	Eaton Corp Plc	JP Morgan	1.533
(13.520)	Donaldson Co Inc	HSBC	(3.245)	10.560	Eaton Vance Corp	Bank of America	
42.914	Dover Corp	Bank of America			Merrill Lynch	(9.832)	
		Merrill Lynch	92.694	74.846	Eaton Vance Corp	Barclays Bank	(58.380)
8.360	Dover Corp	Barclays Bank	17.974	8.380	Eaton Vance Corp	Citibank	(6.536)
31.885	Dover Corp	Credit Suisse	72.698	4.170	Eaton Vance Corp	Goldam Sachs	(3.044)
40.960	Dover Corp	Goldam Sachs	88.474	77.793	Eaton Vance Corp	HSBC	(48.232)
438	Dover Corp	JP Morgan	999	76.586	eBay Inc	Bank of America	
(13.800)	Dow Inc	Bank of America			Merrill Lynch	39.561	
		Merrill Lynch	15.318	172.580	eBay Inc	Barclays Bank	112.177
(74.120)	Dow Inc	Barclays Bank	33.354	16.731	eBay Inc	Citibank	10.875
(105.019)	Dow Inc	Goldam Sachs	116.571	32.018	eBay Inc	Credit Suisse	20.171
(5.420)	Dow Inc	HSBC	12.141	59.600	eBay Inc	Goldam Sachs	29.800
(94.281)	DR Horton Inc	Bank of America		111.526	eBay Inc	HSBC	72.064
		Merrill Lynch	(181.962)	9.230	eBay Inc	JP Morgan	5.815
(16.160)	DR Horton Inc	Barclays Bank	(21.331)	(32.781)	EchoStar Corp 'A'	Goldam Sachs	(38.354)
(19.930)	DR Horton Inc	Credit Suisse	(85.300)	(1.560)	Ecolab Inc	Bank of America	
(7.000)	DR Horton Inc	Goldam Sachs	(13.510)		Merrill Lynch	7.426	
(67.563)	DR Horton Inc	JP Morgan	(289.170)	(850)	Ecolab Inc	Barclays Bank	(3.800)
17.770	Dropbox Inc 'A'	Bank of America		(7.900)	Ecolab Inc	HSBC	26.939
		Merrill Lynch	(10.484)	(69.580)	Edison International	Barclays Bank	77.930
38.620	Dropbox Inc 'A'	Barclays Bank	(13.903)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(4.200)	Edison International	Citibank	4.704	(89.203)	Equitrans Midstream Corp	Credit Suisse	205.167
(540)	Edison International	HSBC	(2.068)	(210.722)	Equitrans Midstream Corp	Goldam Sachs	174.899
(26.500)	Edison International	JP Morgan	(101.495)	(74.520)	Equitrans Midstream Corp	HSBC	171.396
(27.340)	Elanco Animal Health Inc	Barclays Bank	(26.520)	(11.325)	Erie Indemnity Co 'A'	Bank of America	
(78.641)	Elanco Animal Health Inc	HSBC	(41.680)			Merrill Lynch	61.302
(4.790)	Elastic NV	Barclays Bank	(2.970)	(17.910)	Erie Indemnity Co 'A'	Barclays Bank	26.507
(116.384)	Elastic NV	Credit Suisse	(832.146)	(2.586)	Erie Indemnity Co 'A'	Credit Suisse	21.645
(3.570)	Elastic NV	Goldam Sachs	(18.850)	(890)	Erie Indemnity Co 'A'	HSBC	7.449
47.520	Electronic Arts Inc	Barclays Bank	99.079	(1.757)	Erie Indemnity Co 'A'	JP Morgan	14.706
(225.940)	Element Solutions Inc	Bank of America		3.960	Estee Lauder Cos Inc	Bank of America	
		Merrill Lynch	83.598		/The 'A'	Merrill Lynch	17.384
(17.177)	Element Solutions Inc	Citibank	3.607	6.820	Estee Lauder Cos Inc		
(400.878)	Element Solutions Inc	Goldam Sachs	148.325		/The 'A'	Barclays Bank	15.004
(72.158)	Element Solutions Inc	HSBC	(3.608)	16.557	Estee Lauder Cos Inc		
(57.764)	Element Solutions Inc	JP Morgan	(2.888)		/The 'A'	Citibank	36.425
9.330	Eli Lilly & Co	Bank of America		1.420	Estee Lauder Cos Inc		
		Merrill Lynch	43.944		/The 'A'	Goldam Sachs	6.234
53.600	Eli Lilly & Co	Barclays Bank	91.120	8.904	Estee Lauder Cos Inc		
3.628	Eli Lilly & Co	Citibank	6.168		/The 'A'	HSBC	72.211
9.393	Eli Lilly & Co	Credit Suisse	41.047	35.613	Estee Lauder Cos Inc		
26.533	Eli Lilly & Co	HSBC	115.949		/The 'A'	JP Morgan	288.821
3.464	Eli Lilly & Co	JP Morgan	15.138	(18.930)	Etsy Inc	Bank of America	
(7.110)	Emerson Electric Co	Bank of America				Merrill Lynch	(35.021)
		Merrill Lynch	(5.224)	(36.930)	Etsy Inc	Barclays Bank	(74.229)
(10.950)	Emerson Electric Co	Barclays Bank	(4.490)	14.288	Euronet Worldwide Inc	Bank of America	
(3.840)	Emerson Electric Co	Goldam Sachs	(4.795)			Merrill Lynch	63.010
49.740	Encana Corp	Bank of America		4.110	Euronet Worldwide Inc	Barclays Bank	12.166
		Merrill Lynch	(10.207)	1.004	Euronet Worldwide Inc	Citibank	2.972
343.030	Encana Corp	Barclays Bank	(49.739)	2.782	Euronet Worldwide Inc	Credit Suisse	27.848
131.640	Encana Corp	Credit Suisse	(31.201)	2.200	Euronet Worldwide Inc	Goldam Sachs	9.702
139.890	Encana Corp	HSBC	(125.202)	3.780	Evercore Inc 'A'	Barclays Bank	(4.007)
17.445	Encompass Health Corp	Bank of America		2.180	Evercore Inc 'A'	Goldam Sachs	3.575
		Merrill Lynch	24.249	8.080	Evercore Inc 'A'	HSBC	(6.787)
6.990	Encompass Health Corp	Barclays Bank	210	(18.870)	Everest Re Group Ltd	Barclays Bank	(82.462)
26.593	Encompass Health Corp	Citibank	798	(5.670)	Everest Re Group Ltd	Goldam Sachs	(24.738)
32.630	Encompass Health Corp	Credit Suisse	14.684	11.150	Evergy Inc	Bank of America	
22.432	Encompass Health Corp	JP Morgan	10.094			Merrill Lynch	(16.056)
(79.737)	Energizer Holdings Inc	Bank of America		23.390	Evergy Inc	Barclays Bank	(26.431)
		Merrill Lynch	(93.292)	2.530	Evergy Inc	Citibank	(2.859)
(8.430)	Energizer Holdings Inc	Barclays Bank	1.939	6.260	Evergy Inc	Credit Suisse	(7.560)
(88.772)	Energizer Holdings Inc	Credit Suisse	(584.120)	1.870	Evergy Inc	Goldam Sachs	(2.693)
(103.569)	Energizer Holdings Inc	Goldam Sachs	(121.176)	15.190	Evergy Inc	HSBC	3.798
(76.522)	Energizer Holdings Inc	HSBC	(503.515)	(15.553)	Eversource Energy	Bank of America	
(78.740)	Entegris Inc	Barclays Bank	(85.039)			Merrill Lynch	(21.179)
20.520	Entergy Corp	Barclays Bank	18.878	(43.100)	Eversource Energy	Barclays Bank	(35.342)
2.241	Entergy Corp	Credit Suisse	3.899	(20.800)	Eversource Energy	Goldam Sachs	(37.024)
68.530	EOG Resources Inc	Barclays Bank	(100.739)	(28.724)	Exact Sciences Corp	Bank of America	
2.760	EOG Resources Inc	Citibank	(4.057)			Merrill Lynch	38.777
10.630	EOG Resources Inc	Credit Suisse	(33.803)	(38.440)	Exact Sciences Corp	Barclays Bank	(116.858)
3.310	EOG Resources Inc	HSBC	(10.526)	(3.792)	Exact Sciences Corp	Citibank	(11.528)
(9.443)	EPAM Systems Inc	Bank of America		(6.080)	Exact Sciences Corp	HSBC	17.997
		Merrill Lynch	(51.492)	(12.029)	Exact Sciences Corp	JP Morgan	35.606
(11.030)	EPAM Systems Inc	Barclays Bank	(74.563)	53.111	Exelixis Inc	Bank of America	
(92.760)	EQT Corp	Bank of America				Merrill Lynch	3.718
		Merrill Lynch	143.778	205.740	Exelixis Inc	Barclays Bank	61.722
(88.140)	EQT Corp	Barclays Bank	22.916	19.080	Exelixis Inc	Citibank	5.724
(112.923)	EQT Corp	Credit Suisse	315.055	26.247	Exelixis Inc	Credit Suisse	7.714
(85.886)	EQT Corp	HSBC	239.622	85.930	Exelixis Inc	Goldam Sachs	6.015
(64.286)	Equifax Inc	Bank of America		35.990	Exelixis Inc	HSBC	29.152
		Merrill Lynch	(134.358)	10.000	Exelixis Inc	JP Morgan	8.100
(7.290)	Equifax Inc	Barclays Bank	(17.277)	69.030	Exelon Corp	Barclays Bank	(8.974)
(32.451)	Equifax Inc	Citibank	(76.909)	27.819	Exelon Corp	Credit Suisse	(11.406)
(19.770)	Equifax Inc	Goldam Sachs	(41.319)	55.685	Exelon Corp	JP Morgan	(22.411)
(20.210)	Equifax Inc	HSBC	(131.971)	15.710	Expedia Group Inc	Bank of America	
(26.246)	Equifax Inc	JP Morgan	(171.386)			Merrill Lynch	109.184
(218.265)	Equitrans Midstream Corp	Bank of America		108.070	Expedia Group Inc	Barclays Bank	647.339
		Merrill Lynch	83.619	4.420	Expedia Group Inc	Credit Suisse	5.746
(85.060)	Equitrans Midstream Corp	Barclays Bank	(11.058)	19.480	Expedia Group Inc	Goldam Sachs	135.386

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
36.610	Expedia Group Inc	HSBC	47.593	30.706	Fifth Third Bancorp	Bank of America	
45.614	Expeditors International of Washington Inc	Bank of America Merrill Lynch	(73.895)	27.640	Fifth Third Bancorp	Merrill Lynch	7.984
33.830	Expeditors International of Washington Inc	Barclays Bank	(25.034)	7.733	Fifth Third Bancorp	Barclays Bank	6.357
36.397	Expeditors International of Washington Inc	Citibank	(26.934)	20.007	Fifth Third Bancorp	Citibank	1.779
70.749	Expeditors International of Washington Inc	Credit Suisse	(176.873)	57.580	Fifth Third Bancorp	Credit Suisse	(4.602)
47.690	Expeditors International of Washington Inc	Goldam Sachs	(77.258)	32.400	Fifth Third Bancorp	Goldam Sachs	14.971
74.943	Expeditors International of Washington Inc	HSBC	(187.358)	33.869	Fifth Third Bancorp	HSBC	(7.452)
102.306	Expeditors International of Washington Inc	JP Morgan	(251.504)	(75.736)	FireEye Inc	JP Morgan	(7.790)
107.580	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	(538)	2.650	First American Financial Corp	Bank of America	
2.861	Extended Stay America Inc (Unit)	Citibank	730	3.630	First American Financial Corp	Merrill Lynch	28.022
19.430	Extended Stay America Inc (Unit)	Credit Suisse	680	3.810	First American Financial Corp	Bank of America	(186)
34.390	Extended Stay America Inc (Unit)	Goldam Sachs	(172)	15.082	First American Financial Corp	Merrill Lynch	
(11.630)	Exxon Mobil Corp	Bank of America Merrill Lynch	10.467	7.300	First Citizens BancShares Inc/NC 'A'	Citibank	4.429
(134.050)	Exxon Mobil Corp	Barclays Bank	144.774	480	First Citizens BancShares Inc/NC 'A'	Goldam Sachs	(749)
(17.560)	Exxon Mobil Corp	Credit Suisse	43.549	10.910	First Hawaiian Inc	JP Morgan	16.439
(25.590)	Exxon Mobil Corp	Goldam Sachs	14.843	189.150	First Hawaiian Inc	Barclays Bank	30.149
(4.390)	Exxon Mobil Corp	HSBC	10.887	8.870	First Hawaiian Inc	Citibank	1.982
(6.430)	Exxon Mobil Corp	JP Morgan	15.946	66.599	First Hawaiian Inc	Bank of America Merrill Lynch	3.370
2.890	F5 Networks Inc	Bank of America Merrill Lynch	723	174.450	First Horizon National Corp	Goldam Sachs	2.360
7.120	F5 Networks Inc	Barclays Bank	20.434	119.260	First Horizon National Corp	HSBC	(10.656)
6.278	F5 Networks Inc	Citibank	18.018	(14.718)	First Republic Bank/CA	Merrill Lynch	(20.723)
8.881	F5 Networks Inc	Credit Suisse	(17.062)	(4.120)	First Republic Bank/CA	Barclays Bank	14.311
4.020	F5 Networks Inc	Goldam Sachs	1.005	(35.324)	First Republic Bank/CA	Bank of America Merrill Lynch	(20.752)
5.540	F5 Networks Inc	HSBC	(12.489)	(64)	First Republic Bank/CA	Barclays Bank	(7.622)
10.163	F5 Networks Inc	JP Morgan	(27.440)	(9.230)	First Solar Inc	Credit Suisse	706
2.770	Facebook Inc 'A'	Bank of America Merrill Lynch	21.634	(92.732)	First Solar Inc	JP Morgan	1
22.790	Facebook Inc 'A'	Barclays Bank	93.211	(18.560)	First Solar Inc	Barclays Bank	(7.199)
1.200	Facebook Inc 'A'	Goldam Sachs	9.372	(21.324)	First Solar Inc	Credit Suisse	(295.815)
7.007	Fair Isaac Corp	Bank of America Merrill Lynch	131.381	(18.810)	FirstEnergy Corp	Goldam Sachs	(28.796)
4.720	Fair Isaac Corp	Barclays Bank	52.722	(91.090)	FirstEnergy Corp	HSBC	(68.024)
5.037	Fair Isaac Corp	Credit Suisse	177.655	(19.766)	Fiserv Inc	Barclays Bank	(8.465)
15.256	Fastenal Co	Bank of America Merrill Lynch	(9.459)	(53.770)	Fiserv Inc	Goldam Sachs	(68.318)
49.134	Fastenal Co	Credit Suisse	(66.822)	(8.370)	Five Below Inc	Bank of America Merrill Lynch	(55.345)
28.530	Fastenal Co	Goldam Sachs	(17.689)	(42.800)	Five Below Inc	Barclays Bank	(150.018)
(15.270)	FedEx Corp	Barclays Bank	(63.981)	(6.930)	Five Below Inc	Bank of America Merrill Lynch	(28.107)
(1.190)	FedEx Corp	Goldam Sachs	(9.353)	(5.050)	Five Below Inc	Barclays Bank	48.364
(730)	FedEx Corp	HSBC	1.810	610	FleetCor Technologies Inc	Goldam Sachs	(29.799)
(68.640)	Fidelity National Financial Inc	Barclays Bank	(10.296)	17.550	FleetCor Technologies Inc	HSBC	15.251
(937)	Fidelity National Financial Inc	Citibank	(141)	1.000	FleetCor Technologies Inc	Bank of America Merrill Lynch	4.534
(38.011)	Fidelity National Financial Inc	Credit Suisse	(31.169)	950	FleetCor Technologies Inc	Barclays Bank	233.766
(4.210)	Fidelity National Financial Inc	Goldam Sachs	(168)	(104.274)	Floor & Decor Holdings Inc 'A'	Goldam Sachs	11.160
(26.618)	Fidelity National Financial Inc	HSBC	(21.827)	(20.470)	Floor & Decor Holdings Inc 'A'	HSBC	11.190
(50.364)	Fidelity National Financial Inc	JP Morgan	(41.298)	(20.085)	Floor & Decor Holdings Inc 'A'	Bank of America Merrill Lynch	(368.349)
(69.192)	Fidelity National Information Services Inc	Barclays Bank	(209.652)	(7.520)	Floor & Decor Holdings Inc 'A'	Barclays Bank	(69.803)
(840)	Fidelity National Information Services Inc	HSBC	(6.552)	(76.854)	Floor & Decor Holdings Inc 'A'	Credit Suisse	(108.660)
				22.770	Flowers Foods Inc	Goldam Sachs	(26.320)
				39.230	Flowers Foods Inc	HSBC	(415.780)
				27.523	Flowers Foods Inc	Bank of America Merrill Lynch	4.099
						Barclays Bank	3.138
						Citibank	2.202

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
11.930	Flowers Foods Inc	Credit Suisse	735	(6.840)	Gardner Denver Holdings Inc	Credit Suisse	(2.462)
63.760	Flowers Foods Inc	Goldam Sachs	4.883	(11.960)	Gardner Denver Holdings Inc	Goldam Sachs	(5.262)
25.857	Flowers Foods Inc	HSBC	19.651	(17.467)	Gardner Denver Holdings Inc	JP Morgan	(6.288)
56.718	Flowers Foods Inc	JP Morgan	43.106	23.379	Garmin Ltd	Bank of America	
(24.101)	Flowserve Corp	Bank of America		57.470	Garmin Ltd	Merrill Lynch	44.654
(3.420)	Flowserve Corp	Merrill Lynch	2.505	8.593	Garmin Ltd	Barclays Bank	20.689
(1.156)	Flowserve Corp	Barclays Bank	376	4.980	Garmin Ltd	Credit Suisse	14.350
(63.199)	Fluor Corp	HSBC	601	9.249	Garmin Ltd	Goldam Sachs	9.512
(119.123)	Fluor Corp	Bank of America		(3.250)	Gartner Inc	JP Morgan	15.446
(28.087)	Fluor Corp	Merrill Lynch	49.295	(1.520)	Gartner Inc	Bank of America	
(71)	Fluor Corp	Barclays Bank	38.119	(13.155)	Gartner Inc	Merrill Lynch	(1.214)
(5.230)	FMC Corp	Goldam Sachs	36.232	(4.400)	Gartner Inc	Barclays Bank	(5.320)
(18.710)	FMC Corp	HSBC	(8.594)	(22.790)	Gartner Inc	Citibank	(46.043)
(2.660)	FMC Corp	HSBC	(27.691)	(3.631)	Gartner Inc	Credit Suisse	(616)
(2.200)	FMC Corp	HSBC	(4.549)	(35.090)	Gartner Inc	Goldam Sachs	(14.894)
25.860	FNB Corp/PA	Bank of America	(2.222)	(213.465)	Gates Industrial Corp Plc	HSBC	(508)
21.605	Foot Locker Inc	Merrill Lynch	(1.422)	(85.675)	Gates Industrial Corp Plc	JP Morgan	(4.913)
29.610	Foot Locker Inc	Barclays Bank	(98.823)	(192.883)	Gates Industrial Corp Plc	Barclays Bank	(68.309)
10.484	Foot Locker Inc	Citibank	9.771	(66.007)	Gates Industrial Corp Plc	Citibank	(27.416)
25.885	Foot Locker Inc	Credit Suisse	9.771	(125.014)	Gates Industrial Corp Plc	Credit Suisse	55.936
31.650	Foot Locker Inc	Goldam Sachs	(109.054)	(30.380)	GCI Liberty Inc 'A'	HSBC	19.142
27.095	Foot Locker Inc	JP Morgan	(152.677)	(10.980)	GCI Liberty Inc 'A'	JP Morgan	36.254
95.530	Ford Motor Co	Barclays Bank	(163.925)	(28.404)	GCI Liberty Inc 'A'	Bank of America	
49.134	Fortinet Inc	Bank of America	18.151	(27.090)	GCI Liberty Inc 'A'	Merrill Lynch	57.059
26.810	Fortinet Inc	Merrill Lynch	(98.823)	(18.503)	GCI Liberty Inc 'A'	Barclays Bank	12.627
9.970	Fortinet Inc	Barclays Bank	174.671	(298.863)	General Electric Co	Credit Suisse	(76.975)
14.470	Fortune Brands Home & Security Inc	Goldam Sachs	29.544	(159.227)	General Electric Co	Goldam Sachs	45.782
12.510	Fortune Brands Home & Security Inc	HSBC	11.721	40.930	General Mills Inc	JP Morgan	(50.143)
142.661	Fox Corp 'A'	Barclays Bank	22.643	4.830	General Mills Inc	Bank of America	
13.270	Fox Corp 'A'	Goldam Sachs	(31.385)	131.960	General Motors Co	Merrill Lynch	64.256
22.220	Fox Corp 'A'	HSBC	15.526	9.982	General Motors Co	Credit Suisse	34.234
1.553	Fox Corp 'B'	Bank of America	12.129	41.430	General Motors Co	Barclays Bank	28.651
78.240	Fox Corp 'B'	Merrill Lynch	1.685	23.595	General Motors Co	HSBC	2.982
4.700	Fox Corp 'B'	Barclays Bank	(15.257)	(2.320)	Genesee & Wyoming Inc 'A'	Bank of America	
7.220	Fox Corp 'B'	Citibank	(917)	(19.740)	Genesee & Wyoming Inc 'A'	Merrill Lynch	(282)
49.010	Fox Corp 'B'	Goldam Sachs	7.834	(3.771)	Genesee & Wyoming Inc 'A'	Barclays Bank	(1.579)
7.460	Fox Corp 'B'	HSBC	12.253	(7.140)	Genesee & Wyoming Inc 'A'	Citibank	(302)
(9.130)	Franklin Resources Inc	JP Morgan	7.349	(5.330)	Genesee & Wyoming Inc 'A'	Goldam Sachs	(743)
(87.410)	Franklin Resources Inc	Bank of America	1.548	7.410	Gentex Corp	HSBC	(586)
(10.160)	Franklin Resources Inc	Merrill Lynch	(25.349)	37.780	Gentex Corp	Bank of America	
(19.880)	Franklin Resources Inc	Barclays Bank	6.807	6.330	Gentex Corp	Merrill Lynch	1.482
(415.585)	Freeport-McMoRan Inc	Credit Suisse	13.320	22.795	Gentex Corp	Barclays Bank	20.401
(53.310)	Freeport-McMoRan Inc	HSBC	13.320	(12.960)	Genuine Parts Co	Goldam Sachs	1.266
(610.483)	Freeport-McMoRan Inc	Bank of America	(74.443)	(5.480)	Genuine Parts Co	JP Morgan	(12.081)
(197.540)	Freeport-McMoRan Inc	Merrill Lynch	533	93.061	Gilead Sciences Inc	Bank of America	
(428.254)	Freeport-McMoRan Inc	Barclays Bank	533	61.670	Gilead Sciences Inc	Merrill Lynch	190.778
39	Fresh Del Monte Produce Inc	Credit Suisse	109.887	16.549	Gilead Sciences Inc	Barclays Bank	114.089
(17.550)	frontdoor Inc	Goldam Sachs	(35.557)	38.906	Gilead Sciences Inc	Citibank	30.616
(25.900)	frontdoor Inc	HSBC	77.086	1.035	Gilead Sciences Inc	Credit Suisse	67.307
74.090	Gap Inc/The	Bank of America	43	46.595	Gilead Sciences Inc	HSBC	1.791
359.070	Gap Inc/The	Merrill Lynch	(74.443)	(1.140)	Global Payments Inc	JP Morgan	80.609
58.390	Gap Inc/The	Barclays Bank	(80.791)	(8.789)	Global Payments Inc	Bank of America	
(54.750)	Gardner Denver Holdings Inc	Goldam Sachs	(59.850)	(1.240)	Global Payments Inc	Merrill Lynch	(2.645)
(147.820)	Gardner Denver Holdings Inc	Bank of America	(24.090)	39.964	Globe Life Inc	Barclays Bank	(25.488)
		Merrill Lynch	(63.563)			HSBC	(14.000)
		Barclays Bank				Bank of America	
						Merrill Lynch	148.666

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
8.740	Globe Life Inc	Barclays Bank	17.567	(116.272)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	16.278
17.118	Globe Life Inc	Citibank	34.407	(51.580)	Hain Celestial Group Inc/The	Barclays Bank	(21.664)
19.136	Globe Life Inc	Credit Suisse	76.927	(123.100)	Hain Celestial Group Inc/The	Citibank	(51.702)
13.490	Globe Life Inc	Goldam Sachs	50.183	(163.676)	Hain Celestial Group Inc/The	Credit Suisse	157.947
3.930	Globe Life Inc	HSBC	15.799	(28.080)	Hain Celestial Group Inc/The	Goldam Sachs	3.931
57.044	Globe Life Inc	JP Morgan	229.317	(97.510)	Hain Celestial Group Inc/The	HSBC	94.097
3.890	GoDaddy Inc 'A'	Bank of America Merrill Lynch	(5.252)	(30.938)	Hain Celestial Group Inc/The	JP Morgan	29.855
46.420	GoDaddy Inc 'A'	Barclays Bank	(109.087)	(11.550)	Halliburton Co	Bank of America Merrill Lynch	(13.286)
3.780	GoDaddy Inc 'A'	Citibank	(8.883)	(262.030)	Halliburton Co	Barclays Bank	5.241
10.200	GoDaddy Inc 'A'	Credit Suisse	(16.339)	(61.767)	Hanesbrands Inc	Bank of America Merrill Lynch	21.001
2.529	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	152	(57.260)	Hanesbrands Inc	Barclays Bank	(11.452)
29.083	Goodyear Tire & Rubber Co/The	Credit Suisse	(28.356)	(71.471)	Hanesbrands Inc	Citibank	(14.294)
141	Graco Inc	Bank of America Merrill Lynch	121	(45.816)	Hanesbrands Inc	Credit Suisse	28.864
18.293	Graco Inc	Credit Suisse	29.086	(63.200)	Hanesbrands Inc	Goldam Sachs	21.488
109.556	Graco Inc	Goldam Sachs	94.218	12.988	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	25.197
852	Graco Inc	JP Morgan	1.355	14.750	Hanover Insurance Group Inc/The	Barclays Bank	49.118
2.936	Graham Holdings Co 'B'	Bank of America Merrill Lynch	8.338	10.936	Hanover Insurance Group Inc/The	Credit Suisse	29.090
5.185	Graham Holdings Co 'B'	Barclays Bank	20.792	10.520	Hanover Insurance Group Inc/The	Goldam Sachs	21.884
1.986	Graham Holdings Co 'B'	Citibank	7.964	1.610	Hanover Insurance Group Inc/The	HSBC	4.283
3.227	Graham Holdings Co 'B'	Credit Suisse	(5.479)	253	Hanover Insurance Group Inc/The	JP Morgan	673
2.190	Graham Holdings Co 'B'	Goldam Sachs	2.063	(29.030)	Harley-Davidson Inc	Barclays Bank	(7.548)
990	Graham Holdings Co 'B'	HSBC	(2.267)	(12.400)	Harley-Davidson Inc	HSBC	32.984
3.849	Graham Holdings Co 'B'	JP Morgan	(8.814)	30.070	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	5.326
(8.690)	Grand Canyon Education Inc	Bank of America Merrill Lynch	8.911	52.130	Hartford Financial Services Group Inc/The	Barclays Bank	24.501
(40.370)	Grand Canyon Education Inc	Barclays Bank	(25.433)	8.770	Hartford Financial Services Group Inc/The	Credit Suisse	8.507
(5.490)	Grand Canyon Education Inc	Goldam Sachs	5.325	64.320	Hartford Financial Services Group Inc/The	Goldam Sachs	3.859
(13.878)	Grand Canyon Education Inc	HSBC	(2.776)	17.160	Hartford Financial Services Group Inc/The	HSBC	16.645
(149.446)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	22.417	(8.610)	Hasbro Inc	Bank of America Merrill Lynch	(58.204)
(389.624)	Graphic Packaging Holding Co	Goldam Sachs	58.444	(7.830)	Hasbro Inc	Barclays Bank	(47.372)
(38.995)	Graphic Packaging Holding Co	HSBC	(10.139)	14.158	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(3.214)
(25.057)	Grocery Outlet Holding Corp	Barclays Bank	(28.565)	81.872	Hawaiian Electric Industries Inc	Barclays Bank	18.012
(100.192)	Grocery Outlet Holding Corp	HSBC	(171.328)	17.893	Hawaiian Electric Industries Inc	Citibank	3.936
(75.135)	GrubHub Inc	Bank of America Merrill Lynch	(282.508)	8.520	Hawaiian Electric Industries Inc	Credit Suisse	387
(28.920)	GrubHub Inc	Barclays Bank	(24.004)	5.719	Hawaiian Electric Industries Inc	HSBC	3.088
(28.155)	GrubHub Inc	Citibank	(23.369)	6.690	Hawaiian Electric Industries Inc	JP Morgan	3.613
(9.820)	GrubHub Inc	Credit Suisse	(72.275)	8.303	HCA Healthcare Inc	Bank of America Merrill Lynch	10.628
(12.952)	GrubHub Inc	HSBC	(95.327)	13.820	HCA Healthcare Inc	Barclays Bank	1.797
(10.300)	Guardant Health Inc	Bank of America Merrill Lynch	44.393	45.727	HCA Healthcare Inc	Citibank	5.945
(38.260)	Guardant Health Inc	Barclays Bank	89.528	194	HCA Healthcare Inc	Credit Suisse	483
(21.310)	Guardant Health Inc	HSBC	(81.191)	1.360	HCA Healthcare Inc	Goldam Sachs	1.741
(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)				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
7.386	HCA Healthcare Inc	HSBC	18.391	11.182	Hilton Worldwide Holdings Inc	Credit Suisse	74.025
19.990	HCA Healthcare Inc	JP Morgan	49.775	4.670	Hilton Worldwide Holdings Inc	Goldam Sachs	28.113
4.353	HD Supply Holdings Inc	Bank of America		37.890	Hilton Worldwide Holdings Inc	HSBC	250.832
		Merrill Lynch	(2.829)	8.751	Hilton Worldwide Holdings Inc	JP Morgan	57.932
15.640	HD Supply Holdings Inc	Barclays Bank	10.792	3.150	HollyFrontier Corp	Bank of America	
32.392	HD Supply Holdings Inc	Credit Suisse	(23.970)		Merrill Lynch	Merrill Lynch	(5.300)
69.500	HD Supply Holdings Inc	Goldam Sachs	(39.446)	9.370	HollyFrontier Corp	Barclays Bank	(13.399)
90.409	HD Supply Holdings Inc	HSBC	(66.903)	10.650	HollyFrontier Corp	Credit Suisse	(27.690)
1.750	HEICO Corp	Bank of America		7.830	HollyFrontier Corp	JP Morgan	(6.867)
		Merrill Lynch	613	35.390	Hologic Inc	Bank of America	
21.170	HEICO Corp	Barclays Bank	18.841		Merrill Lynch	Merrill Lynch	142.976
7.370	HEICO Corp	HSBC	59.697	143.440	Hologic Inc	Barclays Bank	166.390
5.220	Helmerich & Payne Inc	Bank of America		6.100	Hologic Inc	Citibank	7.076
		Merrill Lynch	(6.003)	3.055	Hologic Inc	Credit Suisse	7.236
68.410	Helmerich & Payne Inc	Barclays Bank	28.048	11.640	Hologic Inc	HSBC	53.777
8.260	Helmerich & Payne Inc	HSBC	(11.068)	4.590	Home Depot Inc/The	Bank of America	
8.460	Helmerich & Payne Inc	JP Morgan	(11.336)		Merrill Lynch	Merrill Lynch	(33.100)
42.304	Henry Schein Inc	Bank of America		14.513	Home Depot Inc/The	Credit Suisse	(157.756)
		Merrill Lynch	49.553	2.320	Home Depot Inc/The	Goldam Sachs	(24.402)
17.440	Henry Schein Inc	Barclays Bank	8.197	15.961	Honeywell International Inc	Bank of America	
15.137	Henry Schein Inc	Citibank	7.114		Merrill Lynch	Merrill Lynch	(50.596)
12.571	Henry Schein Inc	Credit Suisse	10.811	15.940	Honeywell International Inc	Barclays Bank	28.533
42.810	Henry Schein Inc	Goldam Sachs	56.081	6.298	Honeywell International Inc	Citibank	11.273
10.370	Henry Schein Inc	HSBC	8.918	13.247	Honeywell International Inc	Credit Suisse	(30.123)
6.025	Henry Schein Inc	JP Morgan	5.182	3.110	Honeywell International Inc	Goldam Sachs	(9.859)
8.710	Herbalife Nutrition Ltd	Goldam Sachs	12.281	14.164	Honeywell International Inc	HSBC	(37.251)
5.010	Herbalife Nutrition Ltd	JP Morgan	1.503	17.667	Honeywell International Inc	JP Morgan	(46.464)
2.030	Hershey Co/The	Bank of America		(12.860)	Horizon Therapeutics Plc	Goldam Sachs	(22.748)
		Merrill Lynch	5.034	(10.900)	Hormel Foods Corp	Bank of America	
24.620	Hershey Co/The	Barclays Bank	34.222		Merrill Lynch	Merrill Lynch	(28.013)
6.126	Hershey Co/The	Citibank	8.515	(223.120)	Hormel Foods Corp	Barclays Bank	(589.037)
7.420	Hershey Co/The	Goldam Sachs	18.402	(19.254)	Howard Hughes Corp/The	Bank of America	
2.240	Hershey Co/The	JP Morgan	6.975		Merrill Lynch	Merrill Lynch	(16.944)
(8.050)	Hess Corp	Bank of America		(11.800)	Howard Hughes Corp/The	Barclays Bank	(30.798)
		Merrill Lynch	44.275	(13.613)	Howard Hughes Corp/The	Credit Suisse	(37.300)
(83.820)	Hess Corp	Barclays Bank	155.067	(2.480)	Howard Hughes Corp/The	Goldam Sachs	(2.182)
(12.361)	Hess Corp	Citibank	22.868	66.730	HP Inc	Bank of America	
(11.240)	Hess Corp	Credit Suisse	104.869		HP Inc	Merrill Lynch	(13.136)
(8.560)	Hess Corp	HSBC	79.865	228.210	HP Inc	Barclays Bank	1.141
429.640	Hewlett Packard Enterprise Co	Barclays Bank	(479.049)	142.363	HP Inc	Credit Suisse	60.504
53.909	Hewlett Packard Enterprise Co	Citibank	(60.109)	183.840	HP Inc	Goldam Sachs	(43.202)
111.890	Hewlett Packard Enterprise Co	Credit Suisse	(159.443)	309.599	HP Inc	HSBC	131.580
141.250	Hewlett Packard Enterprise Co	Goldam Sachs	(173.031)	20.212	HP Inc	JP Morgan	8.590
209.940	Hewlett Packard Enterprise Co	HSBC	(299.165)	2.150	Hubbell Inc	Barclays Bank	4.537
132.210	Hewlett Packard Enterprise Co	JP Morgan	(188.399)	3.220	Hubbell Inc	HSBC	7.470
28.800	Hexcel Corp	Goldam Sachs	6.048	1.140	HubSpot Inc	Barclays Bank	7.752
12.810	Hexcel Corp	HSBC	35.612	(1.350)	Humana Inc	Bank of America	
14.756	Hill-Rom Holdings Inc	Bank of America			Merrill Lynch	Merrill Lynch	(8.816)
		Merrill Lynch	21.691	(1.060)	Humana Inc	Barclays Bank	(4.070)
36.790	Hill-Rom Holdings Inc	Barclays Bank	154.518	(3.579)	Humana Inc	HSBC	(87.686)
2.647	Hill-Rom Holdings Inc	Citibank	11.117	(61.150)	Huntington Bancshares Inc/OH	Bank of America	
7.420	Hill-Rom Holdings Inc	Credit Suisse	18.402		Merrill Lynch	Merrill Lynch	(8.561)
2.180	Hill-Rom Holdings Inc	Goldam Sachs	3.205	(331.270)	Huntington Bancshares Inc/OH	Barclays Bank	(23.189)
7.070	Hill-Rom Holdings Inc	HSBC	17.534	(86.768)	Huntington Bancshares Inc/OH	Citibank	(6.074)
1.042	Hill-Rom Holdings Inc	JP Morgan	2.584	(15.530)	Huntington Bancshares Inc/OH	Credit Suisse	777
(87.721)	Hilton Grand Vacations Inc	Bank of America		(89.760)	Huntington Bancshares Inc/OH	JP Morgan	4.488
		Merrill Lynch	33.856	(840)	Huntington Ingalls Industries Inc	Bank of America	
(11.140)	Hilton Grand Vacations Inc	Barclays Bank	(5.124)	(18.430)	Huntington Ingalls Industries Inc	Merrill Lynch	3.940
(22.280)	Hilton Grand Vacations Inc	HSBC	20.275			Barclays Bank	(43.495)
11.211	Hilton Worldwide Holdings Inc	Bank of America					
		Merrill Lynch	67.490				
33.580	Hilton Worldwide Holdings Inc	Barclays Bank	150.774				

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BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.290)	Huntington Ingalls Industries Inc	HSBC	(1.238)	(19.122)	Integra		
(30.720)	Huntsman Corp	Bank of America			LifeSciences Holdings Corp	Credit Suisse	(44.937)
(124.060)	Huntsman Corp	Merrill Lynch	9.312	(80.861)	Integra		
69.409	Hyatt Hotels Corp 'A'	Barclays Bank	37.838		LifeSciences Holdings Corp	Goldam Sachs	(199.727)
175.739	Hyatt Hotels Corp 'A'	Merrill Lynch	197.031	5.000	Intel Corp	Barclays Bank	2.650
6.510	Hyatt Hotels Corp 'A'	Barclays Bank	483.282	34.370	Intel Corp	HSBC	(4.468)
42.803	Hyatt Hotels Corp 'A'	Credit Suisse	23.436	(41.018)	Interactive Brokers Group Inc 'A'	Bank of America	
5.770	Hyatt Hotels Corp 'A'	Goldam Sachs	145.958	(48.350)	Interactive Brokers Group Inc 'A'	Merrill Lynch	(93.111)
2.230	Hyatt Hotels Corp 'A'	HSBC	20.772		Interactive Brokers Group Inc 'A'	Barclays Bank	(40.131)
(21.190)	IAA Inc	JP Morgan	8.028	(386)	Interactive Brokers Group Inc 'A'	Citibank	(320)
(36.800)	IAA Inc	Barclays Bank	(11.655)	(34.872)	Interactive Brokers Group Inc 'A'	Credit Suisse	(63.118)
6.070	IAC Via InterActive Corp	Goldam Sachs	(96.416)	(68.320)	Interactive Brokers Group Inc 'A'	Goldam Sachs	(150.671)
2.680	IAC Via InterActive Corp	Barclays Bank	13.051	(8.920)	Interactive Brokers Group Inc 'A'	HSBC	(16.145)
(7.729)	ICU Medical Inc	HSBC	10.291	(12.003)	Interactive Brokers Group Inc 'A'	JP Morgan	(21.725)
(1.630)	ICU Medical Inc	Bank of America		(15.699)	Intercontinental Exchange Inc	Bank of America	
(8.303)	ICU Medical Inc	Merrill Lynch	(108.361)	(34.650)	Intercontinental Exchange Inc	Merrill Lynch	(11.931)
(5.380)	ICU Medical Inc	Barclays Bank	(2.412)	(17.576)	Intercontinental Exchange Inc	Barclays Bank	1.040
18.160	IDACORP Inc	Credit Suisse	(176.439)	(6.326)	Intercontinental Exchange Inc	Citibank	527
175.130	IDACORP Inc	Goldam Sachs	(75.428)	(14.733)	Intercontinental Exchange Inc	Credit Suisse	(20.560)
6.830	IDACORP Inc	Bank of America		13.810	International Business Machines Corp	JP Morgan	(47.882)
2.840	IDACORP Inc	Merrill Lynch	33.122	36.740	International Business Machines Corp	Bank of America	
8.320	IDACORP Inc	Barclays Bank	49.036	1.470	International Business Machines Corp	Merrill Lynch	(15.329)
9.436	IDEX Corp	Citibank	1.912	(40.972)	International Business Machines Corp	Barclays Bank	(38.577)
14.980	IDEX Corp	Credit Suisse	4.765	(11.530)	International Flavors & Fragrances Inc	JP Morgan	(2.186)
11.748	IDEX Corp	Goldam Sachs	9.680	(10.157)	International Flavors & Fragrances Inc	Bank of America	
11.547	IDEX Corp	Bank of America		(30.953)	International Flavors & Fragrances Inc	Merrill Lynch	(295.937)
12.513	IDEXX Laboratories Inc	Merrill Lynch	3.869	(10.730)	International Flavors & Fragrances Inc	Barclays Bank	(80.153)
870	IDEXX Laboratories Inc	Barclays Bank	29.660	(40.701)	International Flavors & Fragrances Inc	HSBC	(349.215)
2.878	IDEXX Laboratories Inc	Barclays Bank	29.660	(16.294)	International Flavors & Fragrances Inc	JP Morgan	(139.803)
4.689	IDEXX Laboratories Inc	Citibank	23.261	(311.710)	International Game Technology Plc	Barclays Bank	134.035
890	IDEXX Laboratories Inc	Credit Suisse	32.909	(43.618)	International Game Technology Plc	Citibank	18.756
(6.730)	IHS Markit Ltd	Credit Suisse	(93.722)	(30.487)	International Game Technology Plc	Credit Suisse	(36.584)
(1.110)	Illinois Tool Works Inc	HSBC	(4.115)	(106.730)	International Game Technology Plc	Goldam Sachs	87.913
(54.180)	Illinois Tool Works Inc	Barclays Bank	(13.613)	(35.159)	International Game Technology Plc	HSBC	(42.191)
(1.290)	Illumina Inc	Barclays Bank	(78.561)	31.700	International Paper Co	Bank of America	
(10.180)	Illumina Inc	Merrill Lynch	(20.582)	18.000	International Paper Co	Merrill Lynch	7.931
(1.627)	Illumina Inc	Barclays Bank	(64.338)	21.805	International Paper Co	Barclays Bank	15.300
35.580	Incyte Corp	Credit Suisse	(46.451)	24.820	International Paper Co	Citibank	18.534
2.060	Incyte Corp	Barclays Bank	201.027			Credit Suisse	(57)
4.090	Incyte Corp	Citibank	11.639				
19.230	Incyte Corp	Credit Suisse	31.478				
10.750	Incyte Corp	Goldam Sachs	147.686				
8.160	Incyte Corp	HSBC	99.760				
8.580	Ingersoll-Rand Plc	JP Morgan	66.533				
37.640	Ingersoll-Rand Plc	Bank of America					
3.856	Ingersoll-Rand Plc	Merrill Lynch	27.628				
5.633	Ingersoll-Rand Plc	Barclays Bank	68.505				
6.316	Ingersoll-Rand Plc	Citibank	7.018				
(31.810)	Ingredion Inc	Credit Suisse	8.337				
(950)	Insulet Corp	JP Morgan	9.348				
(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	(105.802)				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

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États-Unis suite				États-Unis suite			
12.880	International Paper Co	Goldam Sachs	4.122	(34.420)	Jacobs Engineering Group Inc	Goldam Sachs	66.775
10.398	International Paper Co	HSBC	(2.496)	(11.366)	Jacobs Engineering Group Inc	HSBC	25.119
13.852	International Paper Co	JP Morgan	1.535	(338.280)	Janus Henderson Group Plc	Barclays Bank	(186.054)
31.316	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	1.879	(74.290)	Janus Henderson Group Plc	Goldam Sachs	(48.597)
139.810	Interpublic Group of Cos Inc/The	Barclays Bank	41.943	(26.420)	Janus Henderson Group Plc	HSBC	(18.494)
27.092	Interpublic Group of Cos Inc/The	Citibank	8.128	26.960	Jazz Pharmaceuticals Plc	Barclays Bank	137.226
71.130	Interpublic Group of Cos Inc/The	Credit Suisse	(41.255)	1.330	Jazz Pharmaceuticals Plc	Citibank	6.770
119.740	Interpublic Group of Cos Inc/The	Goldam Sachs	7.184	3.590	Jazz Pharmaceuticals Plc	Credit Suisse	70.080
41.250	Interpublic Group of Cos Inc/The	HSBC	(23.925)	4.300	Jazz Pharmaceuticals Plc	Goldam Sachs	54.782
13.812	Interpublic Group of Cos Inc/The	JP Morgan	(8.011)	4.400	Jazz Pharmaceuticals Plc	HSBC	93.456
22.260	Intuit Inc	Barclays Bank	33.167	2.550	Jazz Pharmaceuticals Plc	JP Morgan	34.381
12.305	Intuit Inc	Citibank	18.334	(4.070)	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	(4.869)
4.230	Intuit Inc	Credit Suisse	18.824	(1.980)	JB Hunt Transport Services Inc	Barclays Bank	(832)
1.450	Intuit Inc	HSBC	6.453	(1.034)	JB Hunt Transport Services Inc	Citibank	(434)
11.652	Intuit Inc	JP Morgan	51.851	(14.097)	JB Hunt Transport Services Inc	Credit Suisse	45.745
(730)	Intuitive Surgical Inc	Bank of America Merrill Lynch	(16.717)	(1.390)	JB Hunt Transport Services Inc	Goldam Sachs	(1.383)
(5.140)	Intuitive Surgical Inc	Barclays Bank	(117.963)	(9.472)	JB Hunt Transport Services Inc	HSBC	30.737
(2.350)	Intuitive Surgical Inc	Goldam Sachs	(53.815)	(7.889)	JB Hunt Transport Services Inc	JP Morgan	25.600
(6.468)	Intuitive Surgical Inc	HSBC	(281.293)	(64.960)	Jefferies Financial Group Inc	Bank of America Merrill Lynch	(94.668)
(103.050)	Invesco Ltd	Barclays Bank	(29.369)	(123.400)	Jefferies Financial Group Inc	Barclays Bank	(44.424)
(88.670)	Invesco Ltd	Credit Suisse	18.177	132.680	JetBlue Airways Corp	Barclays Bank	51.745
(60.811)	Invesco Ltd	Goldam Sachs	(10.034)	21.310	JetBlue Airways Corp	Citibank	8.311
(9.197)	Invesco Ltd	HSBC	1.885	(6.793)	JM Smucker Co/The	Bank of America Merrill Lynch	(4.687)
5.700	Ionis Pharmaceuticals Inc	Barclays Bank	17.727	(1.222)	JM Smucker Co/The	Citibank	3.312
37.250	Ionis Pharmaceuticals Inc	Goldam Sachs	220.892	(5.150)	JM Smucker Co/The	HSBC	2.987
35.490	Ionis Pharmaceuticals Inc	HSBC	265.465	(5.620)	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	(6.470)
(32.563)	IPG Photonics Corp	Bank of America Merrill Lynch	(128.626)	(80.114)	John Wiley & Sons Inc 'A'	Barclays Bank	(143.404)
(22.750)	IPG Photonics Corp	Barclays Bank	(118.755)	(41.605)	John Wiley & Sons Inc 'A'	HSBC	44.101
(1.368)	IPG Photonics Corp	Citibank	(7.141)	51.000	Johnson & Johnson	Bank of America Merrill Lynch	166.260
(15.439)	IPG Photonics Corp	Credit Suisse	40.296	16.010	Johnson & Johnson	Barclays Bank	2.081
(20.740)	IPG Photonics Corp	Goldam Sachs	(78.605)	2.430	Johnson & Johnson	Goldam Sachs	7.922
(10.408)	IPG Photonics Corp	HSBC	27.165	7.230	Johnson & Johnson	HSBC	37.596
(3.801)	IPG Photonics Corp	JP Morgan	9.921	39.280	Johnson Controls International Plc	Bank of America Merrill Lynch	26.707
(15.537)	IQVIA Holdings Inc	Bank of America Merrill Lynch	(9.221)	105.430	Johnson Controls International Plc	Barclays Bank	43.226
(40.120)	IQVIA Holdings Inc	Barclays Bank	(108.324)	29.364	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	107.330
(1.480)	IQVIA Holdings Inc	Citibank	(3.996)	31.810	Jones Lang LaSalle Inc	Barclays Bank	48.987
(10.982)	IQVIA Holdings Inc	Credit Suisse	(97.191)	5.832	Jones Lang LaSalle Inc	Citibank	8.981
(6.460)	IQVIA Holdings Inc	HSBC	(57.171)	3.390	Jones Lang LaSalle Inc	Goldam Sachs	13.052
(1.750)	IQVIA Holdings Inc	JP Morgan	(15.488)	9.525	Jones Lang LaSalle Inc	JP Morgan	57.150
3.730	ITT Inc	Bank of America Merrill Lynch	2.462	11.430	JPMorgan Chase & Co	Bank of America Merrill Lynch	27.889
50.320	ITT Inc	Barclays Bank	43.778	6.260	JPMorgan Chase & Co	Barclays Bank	7.387
46.408	ITT Inc	Citibank	40.375	1.450	JPMorgan Chase & Co	Citibank	1.711
43.690	ITT Inc	Goldam Sachs	28.835	1.720	JPMorgan Chase & Co	Credit Suisse	1.890
16.920	ITT Inc	JP Morgan	27.072	2.650	JPMorgan Chase & Co	Goldam Sachs	3.546
34.013	Jabil Inc	Goldam Sachs	850	170.345	Juniper Networks Inc	Bank of America Merrill Lynch	(56.214)
(4.150)	Jack Henry & Associates Inc	Bank of America Merrill Lynch	(11.081)	47.310	Juniper Networks Inc	Barclays Bank	(13.247)
(28.610)	Jack Henry & Associates Inc	Barclays Bank	(83.827)	16.730	Juniper Networks Inc	Citibank	(4.684)
(12.120)	Jack Henry & Associates Inc	Goldam Sachs	(32.360)	23.490	Juniper Networks Inc	Credit Suisse	(23.255)
(6.310)	Jack Henry & Associates Inc	HSBC	(18.110)	43.000	Juniper Networks Inc	Goldam Sachs	(18.443)
(9.240)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	18.466				
(27.140)	Jacobs Engineering Group Inc	Barclays Bank	26.869				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

« Contracts for difference » au 30 novembre 2019				« Contracts for difference » au 30 novembre 2019			
Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
21.340	Juniper Networks Inc	HSBC	(21.127)	12.350	L Brands Inc	JP Morgan	14.380
12.080	Kansas City Southern	Barclays Bank	11.234	(9.780)	L3Harris Technologies Inc	Barclays Bank	(25.721)
14.440	Kansas City Southern	Goldam Sachs	(9.819)	(4.810)	Laboratory Corp of America		
18.590	KAR Auction Services Inc	Bank of America			Holdings	Goldam Sachs	(5.291)
		Merrill Lynch	(12.916)	(682)	Laboratory Corp of America		
15.410	KAR Auction Services Inc	Goldam Sachs	(11.675)		Holdings	JP Morgan	(2.892)
(24.700)	Kellogg Co	Bank of America		640	Lam Research Corp	Bank of America	
		Merrill Lynch	(18.772)			Merrill Lynch	3.635
(87.340)	Kellogg Co	Barclays Bank	(79.479)	10.890	Lam Research Corp	Barclays Bank	65.231
(34.820)	Kellogg Co	Goldam Sachs	(26.463)	4.637	Lam Research Corp	Citibank	27.776
(19.110)	Kellogg Co	HSBC	(27.327)	6.838	Lam Research Corp	Credit Suisse	(32.207)
(29.680)	Kemper Corp	Barclays Bank	(36.506)	6.872	Lam Research Corp	HSBC	(32.367)
(4.380)	Kemper Corp	Goldam Sachs	(1.881)	(5.340)	Lamb Weston Holdings Inc	Bank of America	
(58.736)	Keurig Dr Pepper Inc	Bank of America				Merrill Lynch	(4.325)
		Merrill Lynch	(57.153)	(44.070)	Lamb Weston Holdings Inc	Barclays Bank	(37.019)
(133.440)	Keurig Dr Pepper Inc	Barclays Bank	(98.746)	(7.320)	Lamb Weston Holdings Inc	Goldam Sachs	(4.352)
(13.719)	Keurig Dr Pepper Inc	Credit Suisse	(25.243)	7.450	Landstar System Inc	Barclays Bank	6.929
(75.470)	Keurig Dr Pepper Inc	Goldam Sachs	(76.979)	54.030	Landstar System Inc	Goldam Sachs	(34.921)
(91.318)	Keurig Dr Pepper Inc	HSBC	(168.025)	13.663	Landstar System Inc	HSBC	(64.079)
(490)	Keurig Dr Pepper Inc	JP Morgan	(902)	(20.420)	Las Vegas Sands Corp	Bank of America	
(108.634)	KeyCorp	Bank of America				Merrill Lynch	(11.971)
		Merrill Lynch	(53.231)	(111.040)	Las Vegas Sands Corp	Barclays Bank	(183.216)
(139.830)	KeyCorp	Barclays Bank	(27.966)	(21.530)	Las Vegas Sands Corp	HSBC	24.329
(21.941)	KeyCorp	Credit Suisse	(2.194)	710	Lear Corp	Bank of America	
(48.460)	KeyCorp	Goldam Sachs	(23.745)			Merrill Lynch	(263)
34.210	Keysight Technologies Inc	Barclays Bank	77.315	16.000	Lear Corp	Barclays Bank	40.960
6.920	Keysight Technologies Inc	HSBC	4.636	36.445	Legg Mason Inc	Bank of America	
(5.813)	Kimberly-Clark Corp	Bank of America				Merrill Lynch	13.120
		Merrill Lynch	(27.303)	9.510	Legg Mason Inc	Barclays Bank	9.415
(3.130)	Kimberly-Clark Corp	Barclays Bank	(9.484)	3.526	Legg Mason Inc	Citibank	3.491
(1.460)	Kimberly-Clark Corp	Goldam Sachs	(3.273)	45.914	Legg Mason Inc	Credit Suisse	50.965
(2.707)	Kimberly-Clark Corp	HSBC	(13.806)	77.160	Legg Mason Inc	Goldam Sachs	27.778
(14.930)	Kinder Morgan Inc/DE	Bank of America		45.910	Legg Mason Inc	HSBC	50.960
		Merrill Lynch	6.305	73.514	Legg Mason Inc	JP Morgan	81.601
(248.070)	Kinder Morgan Inc/DE	Barclays Bank	76.902	(51.058)	Leggett & Platt Inc	Bank of America	
(33.780)	Kinder Morgan Inc/DE	HSBC	12.836			Merrill Lynch	39.825
(40.883)	Kirby Corp	Bank of America		(23.250)	Leggett & Platt Inc	Barclays Bank	(6.045)
		Merrill Lynch	(58.279)	(27.880)	Leggett & Platt Inc	Credit Suisse	72.209
(29.090)	Kirby Corp	Barclays Bank	(19.199)	(84.350)	Leggett & Platt Inc	Goldam Sachs	65.793
(31.546)	Kirby Corp	Goldam Sachs	(48.581)	830	Leidos Holdings Inc	Bank of America	
(12.290)	KLAT-Tencor Corp	Barclays Bank	(77.919)			Merrill Lynch	(208)
(86.799)	Knight-Swift Transportation Holdings Inc	Bank of America		49.090	Leidos Holdings Inc	Barclays Bank	111.925
		Merrill Lynch	(30.970)	460	Leidos Holdings Inc	Citibank	1.049
(26.930)	Knight-Swift Transportation Holdings Inc	Barclays Bank	(26.122)	(2.590)	LendingTree Inc	Bank of America	
13.080	Kohl's Corp	Bank of America				Merrill Lynch	13.320
		Merrill Lynch	(76.051)	(23.210)	LendingTree Inc	Barclays Bank	113.961
15.450	Kohl's Corp	Barclays Bank	8.961	(6.400)	LendingTree Inc	HSBC	(2.688)
7.990	Kohl's Corp	Credit Suisse	(75.585)	(71.074)	Lennar Corp 'A'	Bank of America	
3.190	Kohl's Corp	HSBC	(280)	(66.070)	Lennar Corp 'A'	Merrill Lynch	(39.801)
(331.378)	Kosmos Energy Ltd	Bank of America		(9.371)	Lennar Corp 'A'	Barclays Bank	(74.659)
		Merrill Lynch	303.283	(18.080)	Lennar Corp 'A'	Citibank	(10.589)
(213.940)	Kosmos Energy Ltd	Barclays Bank	160.455	(1.534)	Lennar Corp 'A'	Credit Suisse	(38.149)
(381.649)	Kosmos Energy Ltd	Credit Suisse	431.263	(20.488)	Lennar Corp 'B'	JP Morgan	(3.237)
(205.925)	Kosmos Energy Ltd	Goldam Sachs	210.043	(2.580)	Lennar Corp 'B'	Barclays Bank	(25.405)
(199.109)	Kosmos Energy Ltd	HSBC	224.993	(2.714)	Lennar Corp 'B'	Citibank	(3.199)
(373.170)	Kraft Heinz Co/The	Barclays Bank	97.024	(7.628)	Lennar Corp 'B'	Goldam Sachs	(1.791)
(35.590)	Kraft Heinz Co/The	Goldam Sachs	36.302	(7.180)	Lennox International Inc	HSBC	(13.578)
32.330	Kroger Co/The	Bank of America		(810)	Lennox International Inc	Barclays Bank	(39.921)
		Merrill Lynch	17.782	(3.890)	Liberty Broadband Corp 'A'	Goldam Sachs	(2.580)
39.910	Kroger Co/The	Barclays Bank	9.978			Bank of America	
23.470	Kroger Co/The	Goldam Sachs	12.909	(13.519)	Liberty Broadband Corp 'A'	Merrill Lynch	(4.435)
15.220	Kroger Co/The	JP Morgan	5.496	(1.500)	Liberty Broadband Corp 'A'	Barclays Bank	(11.221)
16.940	L Brands Inc	Bank of America		(4.680)	Liberty Broadband Corp 'A'	Credit Suisse	(2.325)
		Merrill Lynch	19.396	(34.010)	Liberty Broadband Corp 'C'	Goldam Sachs	(5.335)
182.150	L Brands Inc	Barclays Bank	219.491	(27.058)	Liberty Media Corp-Liberty Formula One 'A'	Barclays Bank	(37.751)
14.240	L Brands Inc	Credit Suisse	44.501				
20.400	L Brands Inc	Goldam Sachs	30.675				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(5.670)	Liberty Media Corp-Liberty Formula One 'A'	Credit Suisse	(30.051)	(3.880)	Lowe's Cos Inc	Bank of America Merrill Lynch	(12.245)
(4.670)	Liberty Media Corp-Liberty Formula One 'A'	JP Morgan	(24.751)	(7.220)	Lowe's Cos Inc	Barclays Bank	2.671
(4.170)	Liberty Media Corp-Liberty Formula One 'C'	Barclays Bank	(6.464)	52.932	LPL Financial Holdings Inc	Bank of America Merrill Lynch	66.165
(34.344)	Liberty Media Corp-Liberty Formula One 'C'	Credit Suisse	(193.013)	24.150	LPL Financial Holdings Inc	Barclays Bank	27.290
(5.470)	Liberty Media Corp-Liberty Formula One 'C'	Goldam Sachs	(10.448)	26.276	LPL Financial Holdings Inc	Citibank	29.692
57.654	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	87.039	15.517	LPL Financial Holdings Inc	Credit Suisse	78.361
197.908	Liberty Media Corp-Liberty SiriusXM 'C'	Barclays Bank	77.184	33.450	LPL Financial Holdings Inc	Goldam Sachs	41.813
16.401	Liberty Media Corp-Liberty SiriusXM 'C'	Credit Suisse	28.702	5.350	LPL Financial Holdings Inc	HSBC	27.018
72.670	Liberty Media Corp-Liberty SiriusXM 'C'	Goldam Sachs	101.011	19.480	Lululemon Athletica Inc	Barclays Bank	134.509
6.870	Liberty Media Corp-Liberty SiriusXM 'C'	HSBC	12.023	(27.320)	Lyft Inc 'A'	Bank of America Merrill Lynch	(171.023)
12.490	Lincoln Electric Holdings Inc	Goldam Sachs	13.489	(26.530)	Lyft Inc 'A'	Barclays Bank	(75.345)
870	Lincoln Electric Holdings Inc	HSBC	713	(138.560)	Lyft Inc 'A'	Citibank	(393.510)
40.246	Lincoln National Corp	Bank of America Merrill Lynch	25.757	(11.350)	Lyft Inc 'A'	Goldam Sachs	(71.051)
49.020	Lincoln National Corp	Barclays Bank	60.295	25.750	LyondellBasell Industries NV 'A'	Barclays Bank	(4.378)
3.570	Lincoln National Corp	Credit Suisse	(3.499)	(8)	Mack-Cali Realty Corp (Reit)	Citibank	(3)
65.830	Lincoln National Corp	Goldam Sachs	42.131	(18.835)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(5.651)
(24.620)	Linde Plc	Barclays Bank	(28.805)	(20.257)	Macquarie Infrastructure Corp	Citibank	(3.241)
(10.450)	Linde Plc	Goldam Sachs	35.557	131.120	Macy's Inc	Bank of America Merrill Lynch	(190.124)
(15.457)	Linde Plc	HSBC	(47.608)	267.370	Macy's Inc	Barclays Bank	(8.021)
(26.055)	Linde Plc	JP Morgan	(80.249)	33.552	Macy's Inc	Credit Suisse	(16.105)
(183.900)	Lions Gate Entertainment Corp 'A'	HSBC	(51.492)	66.620	Macy's Inc	Goldam Sachs	(44.018)
(13.710)	Littelfuse Inc	Bank of America Merrill Lynch	(53.575)	27.390	Macy's Inc	HSBC	(13.147)
(12.170)	Littelfuse Inc	Barclays Bank	(34.685)	18.160	Macy's Inc	JP Morgan	4.306
(7.630)	Littelfuse Inc	Citibank	(21.746)	(4.780)	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(50.764)
(9.422)	Littelfuse Inc	Credit Suisse	12.343	(24.700)	Madison Square Garden Co/The 'A'	Barclays Bank	(160.550)
(17.323)	Littelfuse Inc	Goldam Sachs	(71.198)	(1.830)	Madison Square Garden Co/The 'A'	Goldam Sachs	(12.206)
(1.330)	Littelfuse Inc	HSBC	1.742	(3.260)	Madison Square Garden Co/The 'A'	HSBC	(8.346)
(6.187)	Littelfuse Inc	JP Morgan	8.105	46.550	Magna International Inc	Bank of America Merrill Lynch	4.427
(26.870)	Live Nation Entertainment Inc	Bank of America Merrill Lynch	(141.068)	38.700	Magna International Inc	Barclays Bank	48.762
(74.470)	Live Nation Entertainment Inc	Barclays Bank	(227.878)	5.550	Magna International Inc	Credit Suisse	(500)
(3.000)	Live Nation Entertainment Inc	Citibank	(9.180)	80.410	Magna International Inc	Goldam Sachs	(38.597)
(39.550)	Live Nation Entertainment Inc	Credit Suisse	(296.230)	21.817	Magna International Inc	HSBC	(28.580)
(2.820)	Live Nation Entertainment Inc	Goldam Sachs	(14.805)	28.359	Manhattan Associates Inc	Bank of America Merrill Lynch	198.280
(12.030)	Live Nation Entertainment Inc	HSBC	(90.105)	3.150	Manhattan Associates Inc	Barclays Bank	15.120
(3.270)	Live Nation Entertainment Inc	JP Morgan	(24.492)	30.380	Manhattan Associates Inc	Credit Suisse	262.787
(44.343)	LKQ Corp	Bank of America Merrill Lynch	4.878	27.000	Manhattan Associates Inc	Goldam Sachs	196.560
9.460	Loews Corp	Bank of America Merrill Lynch	7.757	2.340	Manhattan Associates Inc	HSBC	20.241
27.214	Loews Corp	Credit Suisse	(544)	34.084	ManpowerGroup Inc	Bank of America Merrill Lynch	2.123
5.627	LogMeIn Inc	Bank of America Merrill Lynch	(13.645)	50.780	ManpowerGroup Inc	Barclays Bank	28.945
103.501	LogMeIn Inc	Barclays Bank	173.882	11.824	ManpowerGroup Inc	Citibank	6.740
4.050	LogMeIn Inc	Citibank	6.804	22.640	ManpowerGroup Inc	Credit Suisse	(21.282)
2.690	LogMeIn Inc	Credit Suisse	23.376	8.400	ManpowerGroup Inc	Goldam Sachs	756
11.100	LogMeIn Inc	Goldam Sachs	(26.918)	39.810	ManpowerGroup Inc	HSBC	(37.421)
12.110	LogMeIn Inc	HSBC	105.236	8.185	ManpowerGroup Inc	JP Morgan	(7.694)
3.140	LogMeIn Inc	JP Morgan	27.287	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)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(58.251)	Marathon Petroleum Corp	Bank of America		(8.686)	McCormick & Co Inc/MD	HSBC	(89.379)
		Merrill Lynch	194.843	(5.400)	McDonald's Corp	Bank of America	
(114.960)	Marathon Petroleum Corp	Barclays Bank	137.952			Merrill Lynch	(3.765)
(2.930)	Marathon Petroleum Corp	HSBC	14.855	(14.610)	McDonald's Corp	Barclays Bank	(23.084)
(2.812)	Markel Corp	Bank of America		(6.900)	McDonald's Corp	HSBC	(7.659)
		Merrill Lynch	(50.841)	20.440	McKesson Corp	Bank of America	
(1.890)	Markel Corp	Barclays Bank	(55.755)			Merrill Lynch	(57.598)
(1.982)	Markel Corp	Credit Suisse	47.489	28.160	McKesson Corp	Barclays Bank	(196.557)
(17.652)	MarketAxess Holdings Inc	Barclays Bank	(227.534)	10.377	McKesson Corp	Citibank	(72.431)
(3.143)	MarketAxess Holdings Inc	Citibank	(40.513)	14.128	McKesson Corp	Credit Suisse	76.715
(584)	MarketAxess Holdings Inc	JP Morgan	(33.913)	15.920	McKesson Corp	Goldam Sachs	(42.825)
(47.805)	Marriott International Inc/MD 'A'	Bank of America		19.793	McKesson Corp	HSBC	107.476
		Merrill Lynch	(269.620)	8.700	MDU Resources Group Inc	Bank of America	
(23.331)	Marsh & McLennan Cos Inc	Bank of America				Merrill Lynch	(810)
		Merrill Lynch	(66.027)	77.830	MDU Resources Group Inc	Barclays Bank	5.448
(43.270)	Marsh & McLennan Cos Inc	Barclays Bank	(17.308)	10.270	MDU Resources Group Inc	Credit Suisse	(2.354)
(4.270)	Marsh & McLennan Cos Inc	Citibank	(1.708)	22.660	MDU Resources Group Inc	Goldam Sachs	2.501
(6.440)	Marsh & McLennan Cos Inc	Credit Suisse	(32.329)	40.120	MDU Resources Group Inc	HSBC	15.246
(6.180)	Marsh & McLennan Cos Inc	Goldam Sachs	(17.489)	5.420	MDU Resources Group Inc	JP Morgan	2.060
(10.170)	Marsh & McLennan Cos Inc	HSBC	(51.053)	(30.620)	Medallia Inc	Barclays Bank	22.659
(18.682)	Marsh & McLennan Cos Inc	JP Morgan	(93.784)	(45.968)	Medallia Inc	Credit Suisse	(107.565)
(18.965)	Martin Marietta Materials Inc	Bank of America		(15.970)	Medallia Inc	Goldam Sachs	(4.472)
		Merrill Lynch	(154.185)	(69.370)	Medallia Inc	HSBC	(162.326)
(2.140)	Martin Marietta Materials Inc			(10.400)	Medallia Inc	JP Morgan	9.564
		Barclays Bank	(19.752)	7.140	MEDNAX Inc	Bank of America	
(5.757)	Martin Marietta Materials Inc	Citibank	(53.137)			Merrill Lynch	(4.213)
(2.916)	Martin Marietta Materials Inc	Credit Suisse	(34.001)	20.180	MEDNAX Inc	Credit Suisse	(3.260)
(2.906)	Martin Marietta Materials Inc	HSBC	(33.884)	33.160	MEDNAX Inc	Goldam Sachs	(18.533)
(202.531)	Marvell Technology Group Ltd	Bank of America		9.550	MEDNAX Inc	HSBC	287
		Merrill Lynch	54.683	26.110	MEDNAX Inc	JP Morgan	(2.906)
(22.440)	Marvell Technology Group Ltd	Barclays Bank	(13.464)	37.240	Medtronic Plc	Barclays Bank	38.730
(158.090)	Marvell Technology Group Ltd	Citibank	(94.854)	4.060	Medtronic Plc	HSBC	19.610
55.841	Masco Corp	Bank of America		470	Merck & Co Inc	Bank of America	
		Merrill Lynch	69.243			Merrill Lynch	1.184
14.509	Masco Corp	Credit Suisse	8.270	68.440	Merck & Co Inc	Barclays Bank	134.827
3.570	Masco Corp	Goldam Sachs	4.427	27.673	Merck & Co Inc	Citibank	54.516
16.788	Masimo Corp	Bank of America		5.247	Merck & Co Inc	Credit Suisse	20.096
		Merrill Lynch	95.020	230	Merck & Co Inc	Goldam Sachs	580
6.730	Masimo Corp	Barclays Bank	13.998	28.930	Merck & Co Inc	HSBC	110.802
2.383	Masimo Corp	Credit Suisse	29.740	26.903	Merck & Co Inc	JP Morgan	103.038
38.740	Masimo Corp	Goldam Sachs	219.268	(62.516)	Mercury General Corp	Barclays Bank	(61.891)
2.330	Match Group Inc	Bank of America		(9.584)	Mercury General Corp	Goldam Sachs	(3.230)
		Merrill Lynch	280	32.150	MetLife Inc	Barclays Bank	5.466
5.330	Match Group Inc	Citibank	1.759	1.661	MetLife Inc	Credit Suisse	747
(23.479)	Mattel Inc	Citibank	(3.287)	30.330	MetLife Inc	Goldam Sachs	15.145
(466.646)	Mattel Inc	Credit Suisse	149.406	29.650	MetLife Inc	HSBC	13.343
(53.906)	Mattel Inc	JP Morgan	18.867	63.233	MetLife Inc	JP Morgan	28.455
30.148	Maxim Integrated Products Inc	Bank of America		3.730	Mettler-Toledo International Inc	Bank of America	
		Merrill Lynch	(19.295)			Merrill Lynch	(3.991)
6.150	Maxim Integrated Products Inc	Barclays Bank	11.562	1.010	Mettler-Toledo International Inc	Barclays Bank	12.019
10.582	Maxim Integrated Products Inc	Credit Suisse	(25.185)	1.278	Mettler-Toledo International Inc	Citibank	15.208
43.450	Maxim Integrated Products Inc	Goldam Sachs	(27.808)	790	Mettler-Toledo International Inc	Credit Suisse	11.763
55.922	Maxim Integrated Products Inc	HSBC	(133.094)	1.940	Mettler-Toledo International Inc	Goldam Sachs	(2.076)
18.292	Maxim Integrated Products Inc	JP Morgan	(43.535)	1.180	Mettler-Toledo International Inc	JP Morgan	17.570
(7.310)	McCormick & Co Inc/MD	Bank of America		127.640	MFA Financial Inc (Reit)	Citibank	4.467
		Merrill Lynch	(50.114)	47.700	MFA Financial Inc (Reit)	Credit Suisse	(3.101)
(17.030)	McCormick & Co Inc/MD	Barclays Bank	(52.282)	33.720	MGIC Investment Corp	Bank of America	
(4.908)	McCormick & Co Inc/MD	Citibank	(15.068)			Merrill Lynch	8.882
(4.590)	McCormick & Co Inc/MD	Goldam Sachs	(34.884)	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

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
(134.640)	MGM Resorts International	Barclays Bank	(36.353)	(5.987)	Morningstar Inc	Barclays Bank	(10.836)
(47.074)	MGM Resorts International	Citibank	(12.710)	(89.696)	Mosaic Co/The	Bank of America	
(17.230)	MGM Resorts International	HSBC	(13.784)			Merrill Lynch	19.967
(74.911)	Microchip Technology Inc	Credit Suisse	110.868	(118.910)	Mosaic Co/The	Barclays Bank	(103.452)
30.900	Micron Technology Inc	Barclays Bank	55.620	(25.350)	Mosaic Co/The	Credit Suisse	45.123
77.090	Microsoft Corp	Barclays Bank	194.267	(83.580)	Mosaic Co/The	Goldam Sachs	60.178
511	Microsoft Corp	Credit Suisse	3.143	(14.658)	Mosaic Co/The	HSBC	26.091
28.200	Microsoft Corp	Goldam Sachs	60.348	63.153	Motorola Solutions Inc	Bank of America	
2.240	Microsoft Corp	JP Morgan	3.281			Merrill Lynch	345.447
(2.290)	Middleby Corp/The	Bank of America		39.174	MSC Industrial Direct Co Inc 'A'	Bank of America	
		Merrill Lynch	5.885			Merrill Lynch	(11.967)
(28.860)	Middleby Corp/The	Barclays Bank	(8.947)	53.170	MSC Industrial Direct Co Inc 'A'	Barclays Bank	—
(1.850)	Middleby Corp/The	Goldam Sachs	(895)	823	MSC Industrial Direct Co Inc 'A'	Citibank	—
(7.250)	Middleby Corp/The	HSBC	36.903	12.381	MSC Industrial Direct Co Inc 'A'	Credit Suisse	(11.391)
(7.380)	MKS Instruments Inc	Bank of America		5.100	MSC Industrial Direct Co Inc 'A'	Goldam Sachs	927
		Merrill Lynch	21.845	9.420	MSC Industrial Direct Co Inc 'A'	JP Morgan	(8.666)
(5.730)	MKS Instruments Inc	Barclays Bank	(24.868)	(3.310)	MSCI Inc	Bank of America	
(11.220)	MKS Instruments Inc	Citibank	(48.695)			Merrill Lynch	(17.736)
(24.076)	MKS Instruments Inc	Credit Suisse	132.418	(9.280)	MSCI Inc	Barclays Bank	2.506
(32.089)	MKS Instruments Inc	Goldam Sachs	94.983	(2.510)	MSCI Inc	Goldam Sachs	(19.327)
(12.651)	MKS Instruments Inc	HSBC	69.580	(9.950)	Murphy Oil Corp	Bank of America	
(271.975)	Moderna Inc	Credit Suisse	(837.683)			Merrill Lynch	8.955
(43.030)	Moderna Inc	HSBC	(132.532)	(44.260)	Murphy Oil Corp	Barclays Bank	48.243
(1.760)	Mohawk Industries Inc	Bank of America		(46.030)	Murphy Oil Corp	Goldam Sachs	41.427
		Merrill Lynch	(1.244)	(23.740)	Murphy Oil Corp	HSBC	31.574
(58.060)	Mohawk Industries Inc	Barclays Bank	(35.997)	(62.890)	Mylan NV	Barclays Bank	(91.819)
(4.390)	Molina Healthcare Inc	Barclays Bank	(12.336)	(66.618)	Mylan NV	Credit Suisse	(79.275)
(6.840)	Molson Coors Brewing Co 'B'	Bank of America		(24.400)	Mylan NV	Goldam Sachs	(31.236)
		Merrill Lynch	13.748	(74.021)	Mylan NV	HSBC	(88.085)
(32.110)	Molson Coors Brewing Co 'B'	Barclays Bank	56.835	(22.074)	Mylan NV	JP Morgan	(26.268)
(9.400)	Molson Coors Brewing Co 'B'	HSBC	30.832	(11.420)	Nasdaq Inc	Bank of America	
44.564	Mondelez International Inc 'A'	Bank of America				Merrill Lynch	(7.453)
36.610	Mondelez International Inc 'A'	Merrill Lynch	(8.913)	(56.650)	Nasdaq Inc	Barclays Bank	(18.695)
58.785	Mondelez International Inc 'A'	Barclays Bank	30.020	(9.800)	Nasdaq Inc	Goldam Sachs	(5.188)
26.950	Mondelez International Inc 'A'	Credit Suisse	52.319	(5.690)	Nasdaq Inc	HSBC	(22.988)
(26.710)	MongoDB Inc	Goldam Sachs	(5.390)	71.876	National Fuel Gas Co	Bank of America	
(13.730)	MongoDB Inc	Barclays Bank	(56.091)			Merrill Lynch	(13.420)
(16.460)	MongoDB Inc	Credit Suisse	(298.817)	153.744	National Fuel Gas Co	Barclays Bank	55.348
(4.120)	Monolithic Power Systems Inc	HSBC	(393.229)	7.253	National Fuel Gas Co	Citibank	2.611
		Bank of America		4.835	National Fuel Gas Co	Credit Suisse	(4.787)
(21.750)	Monolithic Power Systems Inc	Merrill Lynch	(1.524)	2.550	National Fuel Gas Co	Goldam Sachs	(714)
		Barclays Bank	(106.358)	3.834	National Fuel Gas Co	HSBC	(3.796)
(3.410)	Monolithic Power Systems Inc	Barclays Bank	(5.892)	36.628	National Fuel Gas Co	JP Morgan	(36.262)
(8.560)	Monolithic Power Systems Inc	Goldam Sachs	18.575	19.590	National Instruments Corp	Barclays Bank	10.579
7.450	Monster Beverage Corp	HSBC		7.840	National Instruments Corp	Credit Suisse	(6.899)
		Bank of America	9.313	11.400	National Instruments Corp	Goldam Sachs	(9.462)
44.280	Monster Beverage Corp	Barclays Bank	55.793	5.320	National Instruments Corp	HSBC	(4.682)
3.510	Monster Beverage Corp	Goldam Sachs	4.388	(51.220)	National Oilwell Varco Inc	Bank of America	
42.360	Monster Beverage Corp	HSBC	73.283			Merrill Lynch	(35.809)
(1.190)	Moody's Corp	Bank of America		(28.710)	National Oilwell Varco Inc	Barclays Bank	(22.968)
		Merrill Lynch	(8.187)	(63.780)	National Oilwell Varco Inc	Goldam Sachs	(20.410)
(20.880)	Moody's Corp	Barclays Bank	(85.190)	(21.540)	National Oilwell Varco Inc	HSBC	16.801
(3.664)	Moody's Corp	JP Morgan	(32.610)	481.200	Navient Corp	Barclays Bank	(24.060)
36.349	Morgan Stanley	Bank of America		41.241	Navient Corp	Citibank	(2.062)
		Merrill Lynch	17.811	42.663	Navient Corp	Credit Suisse	2.560
180.770	Morgan Stanley	Barclays Bank	41.577	163.140	Navient Corp	HSBC	9.788
16.428	Morgan Stanley	Citibank	3.778	22.770	NCR Corp	Bank of America	
7.430	Morgan Stanley	Credit Suisse	2.452			Merrill Lynch	(9.591)
49.300	Morgan Stanley	HSBC	16.269	17.950	NCR Corp	Barclays Bank	(3.770)
(5.070)	Morningstar Inc	Bank of America		6.660	NCR Corp	HSBC	1.895
		Merrill Lynch	(515)	(80.834)	Nektar Therapeutics	Bank of America	
						Merrill Lynch	(63.859)
				(102.203)	Nektar Therapeutics	Barclays Bank	64.388

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(36.901)	Nektar Therapeutics	Credit Suisse	(14.760)	(34.140)	Noble Energy Inc	Barclays Bank	9.901
(54.420)	Nektar Therapeutics	Goldam Sachs	(42.992)	(3.390)	Noble Energy Inc	Citibank	983
(37.112)	Nektar Therapeutics	HSBC	(14.845)	(122.013)	Noble Energy Inc	Credit Suisse	70.768
23.645	NetApp Inc	Bank of America		(28.930)	Noble Energy Inc	Goldam Sachs	868
		Merrill Lynch	(50.948)	(42.476)	Noble Energy Inc	HSBC	24.636
116.120	NetApp Inc	Barclays Bank	(63.866)	(35.648)	Noble Energy Inc	JP Morgan	20.676
24.400	NetApp Inc	Goldam Sachs	(53.436)	(9.988)	Nordson Corp	Bank of America	
5.914	NetApp Inc	JP Morgan	7.511			Merrill Lynch	(23.834)
(5.200)	Netflix Inc	Bank of America		(37.551)	Nordson Corp	Barclays Bank	(65.714)
		Merrill Lynch	(105.612)	(4.928)	Nordson Corp	Citibank	(8.624)
(26.200)	Netflix Inc	Barclays Bank	(127.332)	(3.895)	Nordson Corp	Credit Suisse	(11.140)
(7.288)	Netflix Inc	Citibank	(35.420)	(14.272)	Nordson Corp	HSBC	(40.818)
(241)	Netflix Inc	Credit Suisse	(5.729)	(19.736)	Nordson Corp	JP Morgan	(56.445)
(2.660)	Netflix Inc	Goldam Sachs	(54.025)	5.780	Nordstrom Inc	Bank of America	
(7.513)	Netflix Inc	HSBC	(178.584)			Merrill Lynch	23.167
(3.610)	Neurocrine Biosciences Inc	Bank of America		18.330	Nordstrom Inc	Barclays Bank	1.833
		Merrill Lynch	(15.451)	16.370	Nordstrom Inc	Credit Suisse	10.717
(7.880)	Neurocrine Biosciences Inc	Barclays Bank	(23.561)	2.978	Norfolk Southern Corp	Bank of America	
(4.420)	Neurocrine Biosciences Inc	HSBC	(28.995)			Merrill Lynch	6.939
(11.100)	New Relic Inc	HSBC	(31.524)	2.200	Norfolk Southern Corp	Barclays Bank	484
9.200	New Residential Investment Corp (Reit)	Bank of America		8.320	Northern Trust Corp	Bank of America	
		Merrill Lynch	3.128			Merrill Lynch	9.564
274.110	New Residential Investment Corp (Reit)	Goldam Sachs	93.197	32.160	Northern Trust Corp	Barclays Bank	17.366
(269.750)	New York Community Bancorp Inc	Barclays Bank	20.231	1.880	Northern Trust Corp	Citibank	1.015
(52.340)	New York Community Bancorp Inc	Goldam Sachs	12.689	9.960	Northern Trust Corp	Goldam Sachs	11.155
(17.910)	New York Times Co/The 'A'	Merrill Lynch	(12.432)	12.460	Northern Trust Corp	HSBC	249
(42.130)	New York Times Co/The 'A'	Barclays Bank	(45.500)	(8.370)	NortonLifeLock Inc	Bank of America	
(150.361)	Newell Brands Inc	Bank of America		(26.350)	NortonLifeLock Inc	Merrill Lynch	(1.536)
		Merrill Lynch	(12.432)	(85.400)	NortonLifeLock Inc	Barclays Bank	(7.246)
(118.161)	Newell Brands Inc	Credit Suisse	54.130	(7.290)	NortonLifeLock Inc	Citibank	(23.485)
(80.770)	Newell Brands Inc	HSBC	79.962	(15.660)	NortonLifeLock Inc	Goldam Sachs	292
900	NewMarket Corp	Bank of America		(37.950)	NortonLifeLock Inc	HSBC	626
		Merrill Lynch	(7.186)	8.830	Norwegian Cruise Line Holdings Ltd	JP Morgan	1.518
5.620	NewMarket Corp	Barclays Bank	13.516			Bank of America	
400	NewMarket Corp	Citibank	962	124.720	Norwegian Cruise Line Holdings Ltd	Merrill Lynch	7.705
2.990	NewMarket Corp	Credit Suisse	(7.161)	7.270	Norwegian Cruise Line Holdings Ltd	Barclays Bank	51.135
1.160	NewMarket Corp	HSBC	(12.003)	7.530	Norwegian Cruise Line Holdings Ltd	Citibank	2.981
(9)	NewMarket Corp	JP Morgan	22	35.750	Norwegian Cruise Line Holdings Ltd	Credit Suisse	19.578
9.980	Newmont Mining Corp	Citibank	1.297	17.460	Norwegian Cruise Line Holdings Ltd	Goldam Sachs	48.620
7.070	Newmont Mining Corp	Goldam Sachs	4.313	145.049	NRG Energy Inc	HSBC	45.396
4.920	Newmont Mining Corp	JP Morgan	7.921	127.510	NRG Energy Inc	Bank of America	
6.672	News Corp 'B'	Credit Suisse	200	109.570	NRG Energy Inc	Merrill Lynch	(97.183)
79.871	News Corp 'B'	Goldam Sachs	(4.792)	93.290	NRG Energy Inc	Barclays Bank	(30.602)
28.101	News Corp 'B'	HSBC	843	102.410	NRG Energy Inc	Credit Suisse	70.467
24.353	News Corp 'B'	JP Morgan	731	90.270	NRG Energy Inc	Goldam Sachs	(62.504)
(8.370)	Nexstar Media Group Inc 'A'	Bank of America		66.320	Nu Skin Enterprises Inc 'A'	HSBC	70.663
		Merrill Lynch	(53.758)	142.411	Nu Skin Enterprises Inc 'A'	JP Morgan	62.286
(48.410)	Nexstar Media Group Inc 'A'	Barclays Bank	(145.714)	4.760	Nu Skin Enterprises Inc 'A'	Bank of America	
(8.750)	Nexstar Media Group Inc 'A'	HSBC	(16.713)	14.036	Nu Skin Enterprises Inc 'A'	Merrill Lynch	(37.217)
(37.840)	NextEra Energy Inc	Barclays Bank	(26.866)	11.490	Nuance Communications Inc	Barclays Bank	55.540
(2.090)	NextEra Energy Inc	Goldam Sachs	(5.580)	109.020	Nuance Communications Inc	Credit Suisse	(13.709)
129.830	Nielsen Holdings Plc	Bank of America		10.110	Nuance Communications Inc	Goldam Sachs	(11.369)
		Merrill Lynch	(114.798)	47.580	Nuance Communications Inc	Bank of America	
93.560	Nielsen Holdings Plc	Barclays Bank	6.549	111.250	Nuance Communications Inc	Merrill Lynch	11.260
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				
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				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
12.790	Nuance Communications Inc	JP Morgan	14.679	2.260	Omnicom Group Inc	Citibank	4.226
(13.140)	Nucor Corp	Bank of America		4.680	Omnicom Group Inc	Goldam Sachs	5.682
		Merrill Lynch	(16.428)	16.610	Omnicom Group Inc	HSBC	(15.780)
(42.430)	Nucor Corp	Barclays Bank	(41.157)	41.374	Omnicom Group Inc	JP Morgan	(39.305)
(97.658)	Nutanix Inc 'A'	Bank of America		58.052	ON Semiconductor Corp	Bank of America	
		Merrill Lynch	(624.035)			Merrill Lynch	(6.386)
(117.740)	Nutanix Inc 'A'	Barclays Bank	(764.133)	20.170	ON Semiconductor Corp	Barclays Bank	17.548
(37.846)	Nutanix Inc 'A'	Credit Suisse	(296.334)	8.604	ON Semiconductor Corp	Credit Suisse	430
(43.670)	Nutanix Inc 'A'	Goldam Sachs	(279.051)	8.760	ON Semiconductor Corp	Goldam Sachs	(964)
(17.412)	Nutanix Inc 'A'	HSBC	(136.336)	76.316	OneMain Holdings Inc	Barclays Bank	(8.395)
28.201	Nutrien Ltd	Bank of America		(27.180)	ONEOK Inc	Bank of America	
		Merrill Lynch	(3.994)			Merrill Lynch	(5.708)
70.580	Nutrien Ltd	Barclays Bank	63.522	(55.480)	ONEOK Inc	Barclays Bank	7.212
21.411	Nutrien Ltd	Citibank	19.270	(55.770)	ONEOK Inc	Goldam Sachs	(11.712)
27.140	Nutrien Ltd	Credit Suisse	(44.510)	(30.418)	ONEOK Inc	HSBC	(31.026)
11.310	Nutrien Ltd	HSBC	(18.548)	41.650	Oracle Corp	Bank of America	
16.543	Nutrien Ltd	JP Morgan	(27.131)			Merrill Lynch	(6.664)
20.542	nVent Electric Plc	Bank of America		133.530	Oracle Corp	Barclays Bank	(17.359)
		Merrill Lynch	17.255	29.308	Oracle Corp	Citibank	(3.810)
91.910	nVent Electric Plc	Goldam Sachs	77.204	26.177	Oracle Corp	HSBC	(6.021)
(5.380)	NVIDIA Corp	Barclays Bank	(37.122)	41.591	Oracle Corp	JP Morgan	(9.566)
(2.440)	NVIDIA Corp	HSBC	(24.424)	5.530	O'Reilly Automotive Inc	Barclays Bank	40.977
750	NVR Inc	Barclays Bank	82.800	33.770	Oshkosh Corp	Bank of America	
26	NVR Inc	Credit Suisse	9.794			Merrill Lynch	338
1.250	NVR Inc	Goldam Sachs	255.962	57.450	Oshkosh Corp	Barclays Bank	24.129
350	NVR Inc	HSBC	131.841	8.000	Oshkosh Corp	Credit Suisse	8.240
5.840	NXP Semiconductors NV	Bank of America		13.860	Oshkosh Corp	Goldam Sachs	139
		Merrill Lynch	(7.242)	9.570	Oshkosh Corp	JP Morgan	9.857
2.060	NXP Semiconductors NV	Barclays Bank	2.101	(10.668)	Owens Corning	Bank of America	
2.060	NXP Semiconductors NV	Citibank	2.101			Merrill Lynch	(27.417)
2.250	NXP Semiconductors NV	Goldam Sachs	3.348	(21.500)	Owens Corning	Barclays Bank	(10.105)
3.620	NXP Semiconductors NV	HSBC	(4.996)	(52.939)	Owens Corning	Credit Suisse	(272.106)
58.730	Occidental Petroleum Corp	Barclays Bank	(41.405)	(14.141)	Owens Corning	JP Morgan	(72.685)
1.890	Occidental Petroleum Corp	HSBC	(2.315)	26.680	Owens-Illinois Inc	Goldam Sachs	4.808
100.325	OGE Energy Corp	Bank of America		28.950	PACCAR Inc	Barclays Bank	36.767
		Merrill Lynch	(115.374)	9.996	PACCAR Inc	Citibank	12.695
14.960	OGE Energy Corp	Barclays Bank	3.441	18.805	PACCAR Inc	Credit Suisse	30.840
52.212	OGE Energy Corp	Credit Suisse	(32.002)	9.200	PACCAR Inc	Goldam Sachs	13.708
49.070	OGE Energy Corp	Goldam Sachs	(56.431)	10.820	PACCAR Inc	HSBC	17.745
17.789	OGE Energy Corp	HSBC	(10.851)	2.180	PACCAR Inc	JP Morgan	4.827
18.409	OGE Energy Corp	JP Morgan	(11.229)	(1.660)	Packaging Corp of America	Bank of America	
(2.950)	Okta Inc	Bank of America				Merrill Lynch	1.345
		Merrill Lynch	(39.973)	(25.530)	Packaging Corp of America	Barclays Bank	(24.764)
(11.470)	Okta Inc	Barclays Bank	(38.998)	(7.630)	Packaging Corp of America	HSBC	15.718
(19.290)	Okta Inc	Credit Suisse	(412.999)	(23.720)	PacWest Bancorp	Barclays Bank	6.642
(4.190)	Okta Inc	Goldam Sachs	(56.775)	(12.360)	PacWest Bancorp	HSBC	23.608
(960)	Old Dominion Freight Line Inc	Bank of America		(45.449)	PagerDuty Inc	Citibank	34.541
		Merrill Lynch	190	(98.029)	PagerDuty Inc	Credit Suisse	(341.474)
(5.490)	Old Dominion Freight Line Inc	Barclays Bank	(21.905)	(47.000)	PagerDuty Inc	Goldam Sachs	(122.200)
				(86.421)	PagerDuty Inc	HSBC	(326.671)
(820)	Old Dominion Freight Line Inc	Goldam Sachs	(525)	(49.488)	PagerDuty Inc	JP Morgan	(117.067)
15.060	Old Republic International Corp	Barclays Bank	7.003	3.910	Palo Alto Networks Inc	Barclays Bank	(84.378)
9.540	Old Republic International Corp	Credit Suisse	4.382	2.840	Palo Alto Networks Inc	Goldam Sachs	(61.656)
(45.764)	Olin Corp	Bank of America		4.720	Parker-Hannifin Corp	Barclays Bank	5.806
		Merrill Lynch	20.594	(105.510)	Parsley Energy Inc 'A'	Barclays Bank	45.369
(269.910)	Olin Corp	Barclays Bank	(175.442)	22.430	Patterson-UTI Energy Inc	Bank of America	
(22.010)	Ollie's Bargain Outlet Holdings Inc	Bank of America				Merrill Lynch	10.874
(90.840)	Ollie's Bargain Outlet Holdings Inc	Merrill Lynch	(25.943)	324.080	Patterson-UTI Energy Inc	Barclays Bank	(9.722)
(29.440)	Ollie's Bargain Outlet Holdings Inc	Barclays Bank	(324.299)	45.040	Patterson-UTI Energy Inc	Citibank	(1.351)
		HSBC	35.034	25.540	Patterson-UTI Energy Inc	Credit Suisse	(4.086)
33.315	Omnicom Group Inc	Bank of America		30.220	Patterson-UTI Energy Inc	HSBC	(4.835)
		Merrill Lynch	34.314	49.083	Paychex Inc	Bank of America	
39.120	Omnicom Group Inc	Barclays Bank	73.154			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

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
7.736	Paychex Inc	JP Morgan	25.684	4.616	Philip Morris International Inc	HSBC	(4.524)
(2.530)	Paycom Software Inc	Bank of America Merrill Lynch	(116.431)	1.486	Philip Morris International Inc	JP Morgan	(1.456)
(5.680)	Paycom Software Inc	Barclays Bank	(87.813)	3.500	Phillips 66	Bank of America Merrill Lynch	(12.145)
(3.895)	Paycom Software Inc	Credit Suisse	(235.063)	18.002	Phillips 66	Credit Suisse	(83.721)
(1.150)	Paycom Software Inc	Goldam Sachs	(52.923)	3.930	Phillips 66	HSBC	(18.903)
(3.791)	Paycom Software Inc	HSBC	(228.787)	1.687	Phillips 66	JP Morgan	(8.114)
(5.960)	Paylocity Holding Corp	HSBC	(97.863)	(56.438)	Pilgrim's Pride Corp	Bank of America Merrill Lynch	43.457
5.910	PayPal Holdings Inc - CDI	Bank of America Merrill Lynch	21.099	(20.430)	Pilgrim's Pride Corp	Barclays Bank	(19.306)
36.900	PayPal Holdings Inc - CDI	Barclays Bank	221.400	(10.899)	Pilgrim's Pride Corp	Citibank	(10.300)
6.730	PayPal Holdings Inc - CDI	HSBC	42.736	(21.694)	Pilgrim's Pride Corp	Credit Suisse	(5.857)
(72.790)	PBF Energy Inc 'A'	Bank of America Merrill Lynch	132.203	(75.520)	Pilgrim's Pride Corp	Goldam Sachs	58.150
(56.430)	PBF Energy Inc 'A'	Barclays Bank	23.701	(21.789)	Pilgrim's Pride Corp	HSBC	(5.883)
(24.250)	PBF Energy Inc 'A'	Credit Suisse	38.800	(7.191)	Pilgrim's Pride Corp	JP Morgan	(1.942)
(100.890)	PBF Energy Inc 'A'	Goldam Sachs	227.002	16.642	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	15.313
(24.460)	PBF Energy Inc 'A'	HSBC	39.136	74.590	Pinnacle Financial Partners Inc	Barclays Bank	34.684
58	Peabody Energy Corp	Bank of America Merrill Lynch	14	7.445	Pinnacle Financial Partners Inc	Goldam Sachs	9.865
1	Pebblebrook Hotel Trust (Reit) TM	Credit Suisse	—	32.155	Pinnacle Financial Partners Inc	HSBC	35.210
(5.330)	Pegasystems Inc	Bank of America Merrill Lynch	(2.038)	42.293	Pinnacle West Capital Corp	Bank of America Merrill Lynch	9.304
(6.350)	Pegasystems Inc	Barclays Bank	(4.509)	36.610	Pinnacle West Capital Corp	Barclays Bank	23.064
(13.191)	Penske Automotive Group Inc	Bank of America Merrill Lynch	11.344	1.696	Pinnacle West Capital Corp	Citibank	1.068
(90.523)	Penske Automotive Group Inc	Barclays Bank	17.199	11.466	Pinnacle West Capital Corp	Credit Suisse	16.511
(4.340)	Penske Automotive Group Inc	HSBC	608	2.060	Pinnacle West Capital Corp	Goldam Sachs	453
(5.120)	Penske Automotive Group Inc	JP Morgan	717	24.951	Pinnacle West Capital Corp	HSBC	35.929
20.593	Pentair Plc	Bank of America Merrill Lynch	17.916	26.408	Pinnacle West Capital Corp	JP Morgan	38.028
15.711	Pentair Plc	Barclays Bank	9.741	(1.770)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	9.027
19.931	Pentair Plc	Citibank	12.357	(25.010)	Pioneer Natural Resources Co	Barclays Bank	9.504
3.733	Pentair Plc	Credit Suisse	3.658	(6.938)	Pioneer Natural Resources Co	Credit Suisse	40.310
30.152	Pentair Plc	JP Morgan	29.549	(1.600)	Pioneer Natural Resources Co	Goldam Sachs	8.160
(11.400)	Penumbra Inc	Barclays Bank	(117.306)	(1.920)	Pioneer Natural Resources Co	HSBC	11.155
(22.919)	Penumbra Inc	Credit Suisse	(293.134)	(3.960)	Planet Fitness Inc 'A'	Bank of America Merrill Lynch	(13.373)
45.070	People's United Financial Inc	Barclays Bank	7.211	(113.978)	Pluralsight Inc 'A'	Bank of America Merrill Lynch	162.989
11.900	People's United Financial Inc	Citibank	1.904	(137.970)	Pluralsight Inc 'A'	Barclays Bank	176.602
99.280	People's United Financial Inc	HSBC	(49.640)	(66.480)	Pluralsight Inc 'A'	Credit Suisse	70.469
5.886	PepsiCo Inc	Bank of America Merrill Lynch	14.774	(3.200)	Pluralsight Inc 'A'	Goldam Sachs	4.576
9.410	PepsiCo Inc	Barclays Bank	21.173	(54.495)	Pluralsight Inc 'A'	HSBC	57.765
790	PepsiCo Inc	Goldam Sachs	1.983	(13.190)	Polaris Inc	Bank of America Merrill Lynch	50.254
(4.265)	PerkinElmer Inc	Bank of America Merrill Lynch	(10.321)	(17.617)	Polaris Inc	Citibank	(13.037)
(3.720)	PerkinElmer Inc	Barclays Bank	(6.882)	(13.106)	Polaris Inc	Credit Suisse	65.006
(43.440)	PerkinElmer Inc	Goldam Sachs	(106.103)	(13.476)	Polaris Inc	HSBC	66.841
(14.601)	PerkinElmer Inc	HSBC	(88.628)	(8.528)	Polaris Inc	JP Morgan	42.299
(34.150)	Perrigo Co Plc	Barclays Bank	(77.521)	(8.470)	Polaris Industries Inc	Barclays Bank	(6.268)
(2.998)	Perrigo Co Plc	Citibank	(6.805)	12.200	Popular Inc	Bank of America Merrill Lynch	5.285
(46.380)	Perrigo Co Plc	Goldam Sachs	(91.042)	146.265	Popular Inc	Barclays Bank	58.506
(45.861)	Perrigo Co Plc	HSBC	(56.409)	1.452	Popular Inc	Citibank	581
(14.130)	Pfizer Inc	Bank of America Merrill Lynch	(20.991)	47.381	Popular Inc	Credit Suisse	(10.424)
(68.370)	Pfizer Inc	Barclays Bank	(25.297)	54.336	Popular Inc	HSBC	(11.954)
(106.917)	PG&E Corp	HSBC	(109.055)	21.052	Popular Inc	JP Morgan	(4.631)
2.090	Philip Morris International Inc	Bank of America Merrill Lynch	(4.598)	(16.950)	Post Holdings Inc	Bank of America Merrill Lynch	(1.572)
34.580	Philip Morris International Inc	Barclays Bank	7.262	(68.060)	Post Holdings Inc	Barclays Bank	(425.375)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(12.390)	Post Holdings Inc	Goldam Sachs	2.478	7.450	Quest Diagnostics Inc	Bank of America	
(7.045)	Post Holdings Inc	HSBC	3.100			Merrill Lynch	18.998
2.790	PPG Industries Inc	Barclays Bank	9.765	1.650	Quest Diagnostics Inc	Credit Suisse	3.682
20.260	PPG Industries Inc	Goldam Sachs	(11.953)	15.380	Quest Diagnostics Inc	HSBC	77.625
7.670	PPG Industries Inc	HSBC	(77)	135.520	Qurate Retail Inc 'A'	Bank of America	
(32.521)	PPL Corp	Bank of America				Merrill Lynch	(95.967)
		Merrill Lynch	(12.358)	140.160	Qurate Retail Inc 'A'	Barclays Bank	22.426
(103.460)	PPL Corp	Barclays Bank	(48.626)	34.000	Qurate Retail Inc 'A'	Goldam Sachs	4.610
(8.376)	PRA Health Sciences Inc	Bank of America		77.240	Qurate Retail Inc 'A'	HSBC	(1.545)
		Merrill Lynch	(34.593)	33.655	Ralph Lauren Corp	Bank of America	
55.770	Premier Inc 'A'	Barclays Bank	(55.212)	72.770	Ralph Lauren Corp	Merrill Lynch	(162.564)
9.900	Premier Inc 'A'	Citibank	(9.801)	13.409	Ralph Lauren Corp	Barclays Bank	(3.639)
7.420	Premier Inc 'A'	JP Morgan	(9.141)	10.100	Ralph Lauren Corp	Credit Suisse	(83.270)
64.122	Primerica Inc	Barclays Bank	212.885	10.100	Ralph Lauren Corp	Goldam Sachs	(51.005)
1.880	Primerica Inc	Citibank	6.242	14.790	Ralph Lauren Corp	HSBC	(91.846)
3.400	Primerica Inc	Credit Suisse	14.416	25.003	Ralph Lauren Corp	JP Morgan	(149.127)
(62.680)	Principal Financial Group Inc			65.290	Range Resources Corp	Bank of America	
		Barclays Bank	(36.981)			Merrill Lynch	(44.397)
(2.819)	Principal Financial Group Inc	HSBC	254	108.230	Range Resources Corp	Barclays Bank	(31.387)
(2.190)	Procter & Gamble Co/The	Bank of America		61.650	Range Resources Corp	Citibank	(17.879)
		Merrill Lynch	(3.373)	197.890	Range Resources Corp	Credit Suisse	(138.135)
(5.770)	Procter & Gamble Co/The	Barclays Bank	(10.328)	160.910	Range Resources Corp	Goldam Sachs	(83.105)
24.840	Progressive Corp/The	Barclays Bank	58.126	16.770	Raymond James Financial Inc	Bank of America	
(9.660)	Proofpoint Inc	Barclays Bank	(3.767)	80.060	Raymond James Financial Inc	Merrill Lynch	4.528
(33.973)	Prosperity Bancshares Inc	Bank of America		1.900	Raymond James Financial Inc	Barclays Bank	100.876
		Merrill Lynch	(21.446)	7.130	Raymond James Financial Inc	Citibank	2.394
(9.456)	Prosperity Bancshares Inc	Credit Suisse	16.548	9.730	Raymond James Financial Inc	HSBC	3.697
(29.820)	Prosperity Bancshares Inc	Goldam Sachs	(16.997)	(2.330)	Raytheon Co	HSBC	(5.010)
(4.760)	Prosperity Bancshares Inc	HSBC	8.330	(74.280)	RealPage Inc	Bank of America	
(5.882)	Prosperity Bancshares Inc	JP Morgan	10.294			Merrill Lynch	(107.706)
(19.580)	Prudential Financial Inc	Bank of America		(2.000)	RealPage Inc	Credit Suisse	(1.780)
		Merrill Lynch	(10.186)	(50.840)	RealPage Inc	Goldam Sachs	(73.718)
(14.430)	Prudential Financial Inc	Barclays Bank	11.400	27.020	Regal Beloit Corp	Barclays Bank	21.886
(2.590)	Prudential Financial Inc	HSBC	(3.263)	18.862	Regal Beloit Corp	Citibank	15.278
(13.233)	PTC Inc	Bank of America		17	Regal Beloit Corp	Credit Suisse	(20)
		Merrill Lynch	(39.170)	23.280	Regal Beloit Corp	HSBC	(27.005)
(23.890)	PTC Inc	Barclays Bank	(45.630)	4.643	Regal Beloit Corp	JP Morgan	(5.386)
(50.333)	PTC Inc	Credit Suisse	(192.272)	116	Regeneron Pharmaceuticals Inc	Bank of America	
(20.840)	PTC Inc	Goldam Sachs	(61.686)			Merrill Lynch	3.031
(36.549)	PTC Inc	HSBC	(139.617)	22.740	Regeneron Pharmaceuticals Inc	Barclays Bank	235.132
13.100	PulteGroup Inc	Bank of America		650	Regeneron Pharmaceuticals Inc	Citibank	6.721
		Merrill Lynch	12.576	898	Regeneron Pharmaceuticals Inc	Credit Suisse	26.231
15.460	PulteGroup Inc	Barclays Bank	15.305	1.690	Regeneron Pharmaceuticals Inc	Goldam Sachs	44.160
45.852	PulteGroup Inc	Credit Suisse	77.490	650	Regeneron Pharmaceuticals Inc	HSBC	18.987
9.160	PulteGroup Inc	Goldam Sachs	8.794	117.416	Regions Financial Corp	Bank of America	
13.500	PulteGroup Inc	HSBC	22.815			Merrill Lynch	28.868
2.284	PulteGroup Inc	JP Morgan	3.860	203.980	Regions Financial Corp	Barclays Bank	15.299
(74.010)	Pure Storage Inc 'A'	Barclays Bank	45.146	18.780	Regions Financial Corp	Goldam Sachs	1.482
(586)	Pure Storage Inc 'A'	Credit Suisse	1.647	33.900	Regions Financial Corp	HSBC	(4.577)
(37.890)	Pure Storage Inc 'A'	Goldam Sachs	142.087	(1.740)	Reinsurance Group of America Inc	Barclays Bank	(3.497)
2.330	PVH Corp	Bank of America		56.821	Reliance Steel & Aluminum Co	Barclays Bank	67.617
		Merrill Lynch	(7.875)	(13.290)	RenaissanceRe Holdings Ltd	Barclays Bank	(70.703)
10.760	PVH Corp	Barclays Bank	(35.293)	(1.300)	RenaissanceRe Holdings Ltd	Goldam Sachs	(9.412)
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)				
(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)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
7.120	Republic Services Inc	Bank of America Merrill Lynch	13.386	(66.880)	Sabre Corp	Barclays Bank	(36.450)
41.670	Republic Services Inc	Barclays Bank	64.172	(1.390)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(8.646)
(18.450)	ResMed Inc	Bank of America Merrill Lynch	(57.764)	(29.990)	Sage Therapeutics Inc	Barclays Bank	(106.165)
(9.720)	ResMed Inc	Barclays Bank	(49.766)	(3.838)	Sage Therapeutics Inc	Citibank	(13.587)
(350)	ResMed Inc	Citibank	(1.792)	(2.590)	Sage Therapeutics Inc	Goldam Sachs	(16.110)
(26.260)	ResMed Inc	Goldam Sachs	(85.870)	(10.320)	Sage Therapeutics Inc	HSBC	(63.365)
(2.310)	ResMed Inc	HSBC	(15.061)	(10.087)	Sage Therapeutics Inc	JP Morgan	(61.934)
(236)	ResMed Inc	JP Morgan	(1.539)	18.670	salesforce.com Inc	Barclays Bank	(12.696)
(47.040)	Restaurant Brands International Inc	Barclays Bank	(39.514)	240	salesforce.com Inc	Credit Suisse	(221)
(12.220)	Restaurant Brands International Inc	HSBC	11.120	4.570	salesforce.com Inc	Goldam Sachs	(4.936)
(13.201)	RingCentral Inc 'A'	Bank of America Merrill Lynch	(5.676)	(35.290)	Santander Consumer USA Holdings Inc	Bank of America Merrill Lynch	14.841
(2.950)	RingCentral Inc 'A'	Barclays Bank	(5.133)	(15.270)	Santander Consumer USA Holdings Inc	Barclays Bank	(2.291)
(4.140)	RingCentral Inc 'A'	Goldam Sachs	(1.780)	(15.841)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(224.358)
(265)	RingCentral Inc 'A'	HSBC	(209)	(9.920)	Sarepta Therapeutics Inc	Barclays Bank	(46.029)
(2)	RLI Corp	Bank of America Merrill Lynch	9	(19.378)	Sarepta Therapeutics Inc	Credit Suisse	(298.034)
115.967	Robert Half International Inc	Bank of America Merrill Lynch	2.415	(10.120)	Sarepta Therapeutics Inc	HSBC	(155.646)
130.520	Robert Half International Inc	Barclays Bank	60.039	(15.018)	Sarepta Therapeutics Inc	JP Morgan	(230.977)
2.735	Robert Half International Inc	Citibank	1.258	(50.356)	Schlumberger Ltd	Bank of America Merrill Lynch	(55.796)
10.645	Robert Half International Inc	Credit Suisse	3.406	(153.170)	Schlumberger Ltd	Barclays Bank	55.141
10.170	Robert Half International Inc	Goldam Sachs	712	448.664	Schneider National Inc 'B'	Goldam Sachs	(210.872)
10.200	Robert Half International Inc	HSBC	3.264	13.010	Scotts Miracle-Gro Co/The	Barclays Bank	19.125
3.490	Rockwell Automation Inc	Barclays Bank	2.722	1.580	Scotts Miracle-Gro Co/The	Citibank	2.323
(1.150)	Roku Inc	Bank of America Merrill Lynch	(4.806)	3.690	Scotts Miracle-Gro Co/The	Goldam Sachs	(18.266)
(64.240)	Roku Inc	Barclays Bank	(258.887)	3.730	Scotts Miracle-Gro Co/The	HSBC	(11.824)
(13.000)	Rollins Inc	Bank of America Merrill Lynch	9.669	(60)	Seaboard Corp	Bank of America Merrill Lynch	1.924
(112.630)	Rollins Inc	Barclays Bank	(51.810)	(210)	Seaboard Corp	Barclays Bank	(4.817)
(34.570)	Rollins Inc	HSBC	94.722	(50)	Seaboard Corp	Credit Suisse	6.243
18.070	Roper Technologies Inc	Barclays Bank	74.810	(363)	Seaboard Corp	Goldam Sachs	11.638
(5.820)	Ross Stores Inc	Bank of America Merrill Lynch	(21.039)	(26)	Seaboard Corp	HSBC	3.246
(15.190)	Ross Stores Inc	Barclays Bank	(82.937)	(83)	Seaboard Corp	JP Morgan	10.363
9.680	Royal Caribbean Cruises Ltd	Barclays Bank	13.939	32.659	Sealed Air Corp	Bank of America Merrill Lynch	(7.185)
2.410	Royal Caribbean Cruises Ltd	Citibank	3.470	26.240	Sealed Air Corp	Barclays Bank	27.290
(8)	Royal Caribbean Cruises Ltd	Credit Suisse	(48)	3.347	Sealed Air Corp	Citibank	3.481
8.823	Royal Gold Inc	Bank of America Merrill Lynch	15.793	3.915	Sealed Air Corp	Credit Suisse	(8.730)
8.110	Royal Gold Inc	Barclays Bank	(649)	39.180	Sealed Air Corp	Goldam Sachs	(8.620)
13.402	Royal Gold Inc	Credit Suisse	32.419	13.802	Sealed Air Corp	HSBC	(30.778)
42.630	Royal Gold Inc	Goldam Sachs	76.308	21.771	Sealed Air Corp	JP Morgan	(48.549)
13.070	Royal Gold Inc	HSBC	41.144	(12.236)	Seattle Genetics Inc	Bank of America Merrill Lynch	(75.863)
(10.605)	RPM International Inc	Bank of America Merrill Lynch	2.757	(9.630)	Seattle Genetics Inc	Barclays Bank	(20.512)
(11.750)	RPM International Inc	Barclays Bank	(27.965)	(36.738)	Seattle Genetics Inc	Credit Suisse	(463.266)
(5.820)	RPM International Inc	Credit Suisse	5.471	(14.080)	Seattle Genetics Inc	Goldam Sachs	(87.296)
(25.630)	RPM International Inc	Goldam Sachs	6.664	49.990	SEI Investments Co	Goldam Sachs	91.982
(2.690)	RPM International Inc	HSBC	2.529	27.960	SEI Investments Co	HSBC	60.673
(7.581)	RPM International Inc	JP Morgan	7.126	1.170	Sempra Energy	Bank of America Merrill Lynch	202
(14.220)	Ryder System Inc	Barclays Bank	(16.211)	1.130	Sempra Energy	HSBC	1.002
(13.070)	Ryder System Inc	HSBC	14.508	(28.380)	Sensata Technologies Holding Plc	Barclays Bank	(29.515)
(15.100)	S&P Global Inc	Barclays Bank	3.624	(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)

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(15.137)	Service Corp			950	Snap-on Inc	Barclays Bank	2.632
	International/US	Credit Suisse	(6.206)	960	Snap-on Inc	Citibank	2.659
(58.036)	ServiceMaster Global	Bank of America		1.050	Snap-on Inc	Credit Suisse	2.941
	Holdings Inc	Merrill Lynch	(264.135)	1.020	Snap-on Inc	Goldam Sachs	(2.050)
(27.170)	ServiceMaster Global			1.730	Snap-on Inc	HSBC	(3.940)
	Holdings Inc	Barclays Bank	(43.200)	(60.287)	SolarWinds Corp	Bank of America	
416	ServiceNow Inc	Bank of America			Merrill Lynch		663
		Merrill Lynch	8.769	(37.490)	SolarWinds Corp	Barclays Bank	(6.748)
21.460	ServiceNow Inc	Barclays Bank	22.748	(11.633)	SolarWinds Corp	Credit Suisse	2.676
1.310	ServiceNow Inc	Goldam Sachs	27.615	(140.381)	SolarWinds Corp	Goldam Sachs	4.211
(2.860)	Sherwin-Williams Co/The	Barclays Bank	(22.966)	(78.160)	SolarWinds Corp	HSBC	17.977
(400)	Sherwin-Williams Co/The	Goldam Sachs	3.964	26.056	Sonoco Products Co	Bank of America	
3.790	Signature Bank/New York	Bank of America			Merrill Lynch		46.380
	NY	Merrill Lynch	2.691	5.455	Sonoco Products Co	Citibank	11.837
2.940	Signature Bank/New York			35.699	Sonoco Products Co	Credit Suisse	68.899
	NY	Barclays Bank	2.852	29.087	Sonoco Products Co	Goldam Sachs	51.775
1.660	Signature Bank/New York			20.418	Sonoco Products Co	JP Morgan	39.407
	NY	Credit Suisse	(883)	(16.380)	Southern Co/The	Bank of America	
9.440	Signature Bank/New York				Merrill Lynch		(812)
	NY	Goldam Sachs	4.524	(36.690)	Southern Co/The	Barclays Bank	20.363
1.270	Signature Bank/New York			(11.990)	Southern Co/The	HSBC	(12.889)
	NY	HSBC	582	42.685	Southwest Airlines Co	Bank of America	
1.830	Signature Bank/New York				Merrill Lynch		3.842
	NY	JP Morgan	(761)	24.150	Southwest Airlines Co	Barclays Bank	21.011
34.724	Silgan Holdings Inc	Bank of America		(31.099)	Spectrum Brands Holdings	Bank of America	
		Merrill Lynch	(8.855)		Inc	Merrill Lynch	(35.453)
13.466	Silgan Holdings Inc	Citibank	673	(112.542)	Spectrum Brands Holdings		
28.043	Silgan Holdings Inc	Credit Suisse	(8.132)		Inc	Barclays Bank	(140.678)
41.410	Silgan Holdings Inc	Goldam Sachs	(10.560)	(4.180)	Spectrum Brands Holdings		
13.270	Silgan Holdings Inc	HSBC	(3.848)		Inc	Goldam Sachs	(4.765)
15.181	Silgan Holdings Inc	JP Morgan	(4.402)	(38.622)	Spectrum Brands Holdings		
38.420	Sinclair Broadcast Group				Inc	JP Morgan	(383.130)
	Inc 'A'	Barclays Bank	(37.267)	21.890	Spirit AeroSystems		
4.940	Sinclair Broadcast Group				Holdings Inc 'A'	Barclays Bank	(51.004)
	Inc 'A'	Citibank	(4.792)	5.140	Spirit AeroSystems		
6.550	Sinclair Broadcast Group				Holdings Inc 'A'	HSBC	(2.210)
	Inc 'A'	Credit Suisse	(29.999)	(6.167)	Splunk Inc	Bank of America	
18.400	Sinclair Broadcast Group					Merrill Lynch	(183.132)
	Inc 'A'	HSBC	(84.272)	(10.400)	Splunk Inc	Barclays Bank	(106.808)
5.400	Sinclair Broadcast Group			(19.160)	Splunk Inc	HSBC	(493.178)
	Inc 'A'	JP Morgan	(15.328)	(61.810)	Spotify Technology SA	Barclays Bank	(90.861)
(306.310)	Sirius XM Holdings Inc	Bank of America		(6.570)	Spotify Technology SA	Goldam Sachs	(33.885)
		Merrill Lynch	3.063	(3.900)	Spotify Technology SA	HSBC	21.411
(126.650)	Sirius XM Holdings Inc	Credit Suisse	(7.599)	(391.460)	Sprint Corp	Barclays Bank	(60.676)
(61.720)	Sirius XM Holdings Inc	Goldam Sachs	617	118.600	Sprouts Farmers Market Inc	Bank of America	
(227.005)	Sirius XM Holdings Inc	HSBC	(13.620)			Merrill Lynch	(10.517)
3.790	Six Flags Entertainment			219.550	Sprouts Farmers Market Inc	Barclays Bank	17.564
	Corp	Citibank	(7.239)	45.890	Sprouts Farmers Market Inc	Credit Suisse	(1.753)
4.540	Skechers U.S.A. Inc 'A'	Bank of America		196.900	Sprouts Farmers Market Inc	Goldam Sachs	(23.628)
		Merrill Lynch	(1.740)	71.729	Sprouts Farmers Market Inc	HSBC	(6.456)
7.180	Skechers U.S.A. Inc 'A'	Barclays Bank	3.734	(2.830)	Square Inc 'A'	Bank of America	
4.640	Skechers U.S.A. Inc 'A'	Citibank	2.413	(8.540)	Square Inc 'A'	Merrill Lynch	(13.103)
21.820	Skechers U.S.A. Inc 'A'	HSBC	15.038	(57.023)	Square Inc 'A'	Barclays Bank	(13.493)
(3)	Skechers U.S.A. Inc 'A'	JP Morgan	(3)	(4.636)	Square Inc 'A'	Citibank	(90.096)
(5.230)	Skyworks Solutions Inc	Bank of America		(26.270)	Square Inc 'A'	Credit Suisse	(31.896)
		Merrill Lynch	1.935	(794)	Square Inc 'A'	Goldam Sachs	(121.630)
(10.520)	Skyworks Solutions Inc	Barclays Bank	(12.729)	(32.907)	SS&C Technologies	JP Morgan	(5.463)
(2.540)	Skyworks Solutions Inc	Goldam Sachs	(6.657)		Holdings Inc	Bank of America	
(2.070)	Skyworks Solutions Inc	HSBC	2.877	(55.320)	SS&C Technologies	Merrill Lynch	(64.827)
99.130	SLM Corp	Bank of America			Holdings Inc	Goldam Sachs	(108.980)
		Merrill Lynch	(9.338)	(11.235)	SS&C Technologies		
279.620	SLM Corp	Barclays Bank	(53.128)		Holdings Inc	HSBC	(29.660)
117.540	SLM Corp	Credit Suisse	(22.640)	(12.979)	Stanley Black & Decker Inc	Bank of America	
(4.370)	Smartsheet Inc 'A'	Bank of America				Merrill Lynch	1.913
		Merrill Lynch	(26.133)	(5.990)	Stanley Black & Decker Inc	Barclays Bank	(359)
(94.020)	Smartsheet Inc 'A'	Barclays Bank	(233.170)	(3.960)	Stanley Black & Decker Inc	Citibank	(238)
(9.590)	Smartsheet Inc 'A'	HSBC	(71.733)	(19.820)	Stanley Black & Decker Inc	Credit Suisse	9.910
11.425	Snap-on Inc	Bank of America					
		Merrill Lynch	(20.500)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(1.080)	Stanley Black & Decker Inc	Goldam Sachs	313	26.040	T Rowe Price Group Inc	Goldam Sachs	49.997
(4.111)	Stanley Black & Decker Inc	HSBC	2.056	5.850	T Rowe Price Group Inc	HSBC	22.230
(7.110)	Stanley Black & Decker Inc	JP Morgan	3.555	556	T Rowe Price Group Inc	JP Morgan	2.113
106.673	Starbucks Corp	Bank of America Merrill Lynch	188.811	(4.660)	Take-Two Interactive Software Inc	Barclays Bank	(15.518)
79.790	Starbucks Corp	Barclays Bank	236.178	(13.488)	Take-Two Interactive Software Inc	HSBC	(78.905)
74.020	Starbucks Corp	Citibank	219.099	(9.978)	Take-Two Interactive Software Inc	JP Morgan	(58.371)
59.184	Starbucks Corp	HSBC	249.165	8.790	Tapestry Inc	Bank of America Merrill Lynch	(264)
5.277	Starbucks Corp	JP Morgan	22.216	18.480	Tapestry Inc	Barclays Bank	7.022
51.737	Starwood Property Trust Inc (Reit)	Goldam Sachs	24.316	7.420	Tapestry Inc	Citibank	2.820
(32.704)	State Street Corp	Bank of America Merrill Lynch	(80.452)	15.570	Tapestry Inc	Credit Suisse	(4.347)
(72.560)	State Street Corp	Barclays Bank	(78.365)	10.690	Tapestry Inc	HSBC	(5.345)
(10.202)	State Street Corp	Citibank	(11.018)	8.380	Tapestry Inc	JP Morgan	5.309
(7.960)	State Street Corp	Goldam Sachs	(19.582)	(306.257)	Targa Resources Corp	Bank of America Merrill Lynch	752.665
(2.374)	State Street Corp	HSBC	(4.511)	(37.330)	Targa Resources Corp	Barclays Bank	30.611
67.390	Steel Dynamics Inc	Barclays Bank	95.020	(59.521)	Targa Resources Corp	Citibank	48.807
(65.830)	Stericycle Inc	Bank of America Merrill Lynch	(116.519)	(103.834)	Targa Resources Corp	Credit Suisse	331.230
(3.530)	Stericycle Inc	Barclays Bank	2.577	(4.450)	Targa Resources Corp	Goldam Sachs	11.348
(15.383)	Stericycle Inc	Citibank	11.230	(78.583)	Targa Resources Corp	HSBC	250.680
(50.095)	Stericycle Inc	Credit Suisse	(48.592)	18.110	Target Corp	Barclays Bank	(13.945)
(84.810)	Stericycle Inc	Goldam Sachs	(150.114)	3.810	Target Corp	Citibank	(2.934)
(31.282)	Stericycle Inc	HSBC	(30.344)	13.470	Target Corp	HSBC	216.146
(55.428)	Stericycle Inc	JP Morgan	(53.765)	(47.280)	TCF Financial Corp	Bank of America Merrill Lynch	(57.717)
28.770	STERIS Plc	Barclays Bank	(2.877)	(14.150)	TCF Financial Corp	Barclays Bank	(16.980)
11.760	Sterling Bancorp/DE	Goldam Sachs	382	21.870	TD Ameritrade Holding Corp	Barclays Bank	90.323
7.070	Stryker Corp	Bank of America Merrill Lynch	(12.231)	7.200	TD Ameritrade Holding Corp	Credit Suisse	87.443
26.170	Stryker Corp	Barclays Bank	76.678	15.910	TD Ameritrade Holding Corp	Goldam Sachs	182.092
13.229	Stryker Corp	Citibank	38.761	6.100	TD Ameritrade Holding Corp	HSBC	70.679
9.831	Stryker Corp	Credit Suisse	46.599	7.515	Teledyne Technologies Inc	Bank of America Merrill Lynch	11.047
14.080	Stryker Corp	Goldam Sachs	(24.358)	340	Teledyne Technologies Inc	Barclays Bank	(1.299)
2.080	Stryker Corp	HSBC	9.859	5.080	Teledyne Technologies Inc	Goldam Sachs	7.468
3.243	Stryker Corp	JP Morgan	15.372	(4.971)	Teleflex Inc	Bank of America Merrill Lynch	(31.495)
(13.960)	SunTrust Banks Inc	Barclays Bank	(4.467)	(4.570)	Teleflex Inc	Barclays Bank	(31.990)
(3.070)	SunTrust Banks Inc	Goldam Sachs	(1.382)	(1.236)	Teleflex Inc	Citibank	(8.652)
(24.503)	Switch Inc 'A'	Bank of America Merrill Lynch	8.821	(9.174)	Teleflex Inc	Credit Suisse	(207.149)
(177.162)	Switch Inc 'A'	Barclays Bank	54.920	(4.050)	Teleflex Inc	Goldam Sachs	(27.824)
(157.803)	Switch Inc 'A'	Credit Suisse	(231.970)	(165)	Teleflex Inc	HSBC	(3.726)
(154.414)	Switch Inc 'A'	HSBC	(226.989)	21.813	Telephone & Data Systems Inc	Bank of America Merrill Lynch	3.490
(39.871)	Switch Inc 'A'	JP Morgan	(58.610)	28.740	Telephone & Data Systems Inc	Barclays Bank	10.346
108.441	Synchrony Financial	Bank of America Merrill Lynch	47.230	32.333	Telephone & Data Systems Inc	Citibank	11.640
93.020	Synchrony Financial	Barclays Bank	53.952	53.310	Telephone & Data Systems Inc	Credit Suisse	1.066
14.896	Synchrony Financial	Citibank	8.640	100.270	Telephone & Data Systems Inc	Goldam Sachs	16.043
28.894	Synchrony Financial	Credit Suisse	15.603	20.491	Telephone & Data Systems Inc	HSBC	410
55.183	Synchrony Financial	Goldam Sachs	23.729	116.418	Telephone & Data Systems Inc	JP Morgan	2.328
18.950	Synchrony Financial	HSBC	10.233	(10.580)	Tempur Sealy International Inc	Bank of America Merrill Lynch	4.645
56.713	Synchrony Financial	JP Morgan	30.625	(21.710)	Tempur Sealy International Inc	Barclays Bank	(11.289)
(28.483)	Synnex Corp	Barclays Bank	(88.582)	(16.874)	Tempur Sealy International Inc	Credit Suisse	15.355
17.050	Synopsys Inc	Barclays Bank	113.894	(3.278)	Tempur Sealy International Inc	JP Morgan	2.983
34.123	Synopsys Inc	Citibank	227.942	12.880	Teradata Corp	Barclays Bank	(1.288)
12.671	Synopsys Inc	Credit Suisse	74.125	10.000	Teradata Corp	JP Morgan	(419)
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				

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	USD	Nombre	Description	Contrepartie	USD
États-Unis suite				États-Unis suite			
70.788	Teradyne Inc	Bank of America		(6.410)	Trade Desk Inc/The 'A'	Goldam Sachs	(241.016)
		Merrill Lynch	(209.228)	(350)	Trade Desk Inc/The 'A'	HSBC	(24.927)
39.290	Teradyne Inc	Barclays Bank	65.221	(437.450)	Transocean Ltd	Barclays Bank	(113.737)
54.923	Teradyne Inc	Citibank	91.172	(332.994)	Transocean Ltd	HSBC	129.868
60.160	Teradyne Inc	Credit Suisse	4.816	(30.211)	TransUnion	Bank of America	
46.360	Teradyne Inc	Goldam Sachs	(146.034)			Merrill Lynch	(31.419)
55.892	Teradyne Inc	HSBC	6.148	(20.297)	TransUnion	Credit Suisse	(126.450)
(2.090)	Tesla Inc	Bank of America		(30.610)	TransUnion	Goldam Sachs	(31.834)
		Merrill Lynch	50.014	(4.549)	TransUnion	HSBC	(28.340)
(10.870)	Tesla Inc	Barclays Bank	52.176	(3.642)	TransUnion	JP Morgan	(22.690)
(14.925)	Tesla Inc	Credit Suisse	132.832	(14.730)	Travelers Cos Inc/The	Barclays Bank	(24.010)
(4.280)	Tesla Inc	Goldam Sachs	102.420	(20.810)	TreeHouse Foods Inc	Bank of America	
23.040	Texas Capital Bancshares Inc	Bank of America				Merrill Lynch	11.237
		Merrill Lynch	9.102	(32.910)	TreeHouse Foods Inc	Barclays Bank	(42.125)
5.370	Texas Capital Bancshares Inc	Credit Suisse	2.841	(28.017)	TreeHouse Foods Inc	Credit Suisse	(2.522)
71.209	Texas Instruments Inc	Bank of America		(29.820)	TreeHouse Foods Inc	Goldam Sachs	16.103
		Merrill Lynch	242.952	(37.971)	TreeHouse Foods Inc	HSBC	(3.417)
1.630	Texas Instruments Inc	Barclays Bank	7.156	(29.419)	TreeHouse Foods Inc	JP Morgan	(2.648)
30.407	Texas Instruments Inc	Citibank	133.487	(40.781)	Trinity Industries Inc	Bank of America	
43.734	Texas Instruments Inc	Credit Suisse	56.417	(275.410)	Trinity Industries Inc	Merrill Lynch	4.078
20.818	Texas Instruments Inc	HSBC	26.855	(75.063)	Trinity Industries Inc	Barclays Bank	55.082
13.750	Texas Instruments Inc	JP Morgan	17.738	(43.838)	Trinity Industries Inc	Citibank	15.013
(67.397)	TFS Financial Corp	Bank of America		(13.910)	Trinity Industries Inc	Credit Suisse	7.014
		Merrill Lynch	(42.460)	(54.007)	Trinity Industries Inc	HSBC	2.226
(46.530)	TFS Financial Corp	Barclays Bank	(25.592)	45.010	TripAdvisor Inc	JP Morgan	8.641
(22.468)	TFS Financial Corp	Citibank	(12.357)			Bank of America	
(36.200)	TFS Financial Corp	Credit Suisse	(22.806)	100.350	TripAdvisor Inc	Merrill Lynch	(49.225)
(21.986)	TFS Financial Corp	Goldam Sachs	(13.851)	13.070	TripAdvisor Inc	Barclays Bank	61.213
(12.090)	TFS Financial Corp	HSBC	(7.617)	31.460	TripAdvisor Inc	Credit Suisse	(35.588)
(50.411)	TFS Financial Corp	JP Morgan	(31.759)	9.704	TripAdvisor Inc	Goldam Sachs	(80.223)
(1.400)	Thermo Fisher Scientific Inc	Bank of America		(25.063)	Twilio Inc 'A'	HSBC	(32.702)
		Merrill Lynch	(9.842)			Bank of America	
(10.880)	Thermo Fisher Scientific Inc	Barclays Bank	(66.042)	(43.040)	Twilio Inc 'A'	Merrill Lynch	(71.430)
66.150	Thomson Reuters Corp	Barclays Bank	(40.352)	(10.798)	Twilio Inc 'A'	Barclays Bank	81.776
657	Thomson Reuters Corp	Credit Suisse	2.221	(900)	Twilio Inc 'A'	Credit Suisse	(98.910)
(29.150)	Thor Industries Inc	Bank of America		(34.890)	Twilio Inc 'A'	Goldam Sachs	(2.565)
		Merrill Lynch	27.077	(23.720)	Twitter Inc	HSBC	(319.592)
(11.355)	Thor Industries Inc	Credit Suisse	44.512			Bank of America	
(26.805)	Thor Industries Inc	HSBC	105.076	60.080	Twitter Inc	Merrill Lynch	40.087
(5.320)	Tiffany & Co	Bank of America		11.930	Twitter Inc	Barclays Bank	54.673
		Merrill Lynch	(47.789)	5.810	Twitter Inc	Credit Suisse	20.639
(45.320)	Tiffany & Co	Barclays Bank	(365.732)	26.300	Two Harbors Investment Corp (Reit)	HSBC	9.627
(10.260)	Tiffany & Co	Goldam Sachs	(87.210)	14.777	Two Harbors Investment Corp (Reit)	Bank of America	
(3.399)	Tiffany & Co	HSBC	(26.886)	245.010	Two Harbors Investment Corp (Reit)	Merrill Lynch	4.471
49.768	Timken Co/The	Bank of America		86.816	Two Harbors Investment Corp (Reit)	Citibank	1.773
		Merrill Lynch	(62.210)	(19.557)	Tyler Technologies Inc		
32.260	Timken Co/The	Barclays Bank	12.904	(5.250)	Tyler Technologies Inc	Bank of America	
4.690	Timken Co/The	Citibank	1.876	(3.892)	Tyler Technologies Inc	Merrill Lynch	(97.131)
13.456	Timken Co/The	Credit Suisse	(13.456)	(11.691)	Tyler Technologies Inc	Barclays Bank	(14.700)
3.650	Timken Co/The	Goldam Sachs	(4.563)	(4.750)	Tyler Technologies Inc	Citibank	(10.898)
15.653	Timken Co/The	HSBC	(15.653)	(3.450)	Tyler Technologies Inc	Credit Suisse	(142.513)
34.297	Timken Co/The	JP Morgan	(34.297)	(4.459)	Tyler Technologies Inc	Goldam Sachs	(24.130)
48.506	TJX Cos Inc/The	Bank of America		(1.670)	Tyson Foods Inc 'A'	HSBC	(42.056)
		Merrill Lynch	(7.081)			JP Morgan	(54.355)
34.640	TJX Cos Inc/The	Barclays Bank	74.130	(16.000)	Tyson Foods Inc 'A'	Bank of America	
28.471	TJX Cos Inc/The	HSBC	59.504	(30.814)	Tyson Foods Inc 'A'	Merrill Lynch	718
(7.300)	T-Mobile US Inc	Bank of America		(12.230)	Tyson Foods Inc 'A'	Barclays Bank	(55.840)
		Merrill Lynch	(24.140)	(2.380)	Tyson Foods Inc 'A'	Goldam Sachs	13.250
(24.487)	T-Mobile US Inc	Credit Suisse	46.525	(229.530)	Uber Technologies Inc	HSBC	(88.912)
4.190	Toll Brothers Inc	HSBC	4.477	(38.450)	Uber Technologies Inc	JP Morgan	(17.303)
2.400	Toro Co/The	Barclays Bank	2.592	(58.180)	Uber Technologies Inc	Bank of America	
9.820	Toro Co/The	Credit Suisse	5.892	(111.470)	Uber Technologies Inc	Merrill Lynch	(697.771)
6.050	Tractor Supply Co	Bank of America				Barclays Bank	(10.382)
		Merrill Lynch	(268.127)			Citibank	(15.709)
98.940	Tractor Supply Co	Barclays Bank	(268.127)			Goldam Sachs	(338.869)
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)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(3.500)	Ubiquiti Inc	Barclays Bank	(9.520)	2.290	Universal Health Services		
(1.730)	Ubiquiti Inc	Citibank	(4.706)		Inc 'B'	Goldam Sachs	(11.794)
(8.780)	Ubiquiti Inc	Credit Suisse	(115.411)	1.390	Universal Health Services		
(16.400)	UGI Corp	Barclays Bank	2.296		Inc 'B'	JP Morgan	(2.468)
(5.280)	UGI Corp	Goldam Sachs	(3.538)	78.180	Unum Group	Barclays Bank	55.508
(35.280)	UGI Corp	HSBC	94.550	17.443	Unum Group	Citibank	12.385
5.840	Ulta Salon Cosmetics & Fragrance Inc	Barclays Bank	33.872	5.140	Unum Group	HSBC	4.729
740	Ulta Salon Cosmetics & Fragrance Inc	JP Morgan	375	35.627	Unum Group	JP Morgan	32.777
(34.498)	Umpqua Holdings Corp	Bank of America	(5.002)	10.887	US Bancorp	Credit Suisse	12.134
(229.022)	Umpqua Holdings Corp	Merrill Lynch	(33.208)	19.360	US Bancorp	Goldam Sachs	18.823
(23.330)	Umpqua Holdings Corp	Goldam Sachs	6.649	15.864	US Bancorp	HSBC	20.861
50.728	Under Armour Inc 'A'	HSBC	65.946	48.630	US Foods Holding Corp	Barclays Bank	67.596
12.931	Under Armour Inc 'A'	Bank of America	21.465	(11.104)	Vail Resorts Inc	Bank of America	
34.340	Under Armour Inc 'A'	Merrill Lynch	52.540	(6.320)	Vail Resorts Inc	Merrill Lynch	(66.267)
56.529	Under Armour Inc 'A'	Citibank	86.489	(2.414)	Vail Resorts Inc	Barclays Bank	(77.167)
65.950	Under Armour Inc 'A'	Credit Suisse	100.903	(5.023)	Vail Resorts Inc	Citibank	(29.475)
(15.130)	Under Armour Inc 'C'	HSBC	(27.385)	(9.685)	Vail Resorts Inc	Credit Suisse	(40.737)
(59.921)	Under Armour Inc 'C'	JP Morgan	(95.274)	(3.890)	Valero Energy Corp	JP Morgan	(78.545)
10.745	Union Pacific Corp	Barclays Bank	(2.579)	(33.950)	Valero Energy Corp	Bank of America	16.455
5.120	Union Pacific Corp	Merrill Lynch	461	(9.440)	Valero Energy Corp	Barclays Bank	38.364
29.953	United Airlines Holdings Inc	Barclays Bank	14.078	(9.572)	Valmont Industries Inc	Goldam Sachs	39.931
30.623	United Airlines Holdings Inc	Bank of America	36.748	(50.070)	Valvoline Inc	Bank of America	(5.169)
33.709	United Airlines Holdings Inc	Merrill Lynch	(15.506)	(130.760)	Valvoline Inc	Bank of America	9.013
16.092	United Airlines Holdings Inc	Citibank	(7.402)	(2.910)	Valvoline Inc	Barclays Bank	20.922
61.550	United Continental Holdings Inc	Credit Suisse	73.860	2.727	Varian Medical Systems Inc	HSBC	931
23.750	United Continental Holdings Inc	HSBC	11.163	20.970	Varian Medical Systems Inc	Bank of America	14.317
16.810	United Parcel Service Inc 'B'	Barclays Bank	11.935	11.900	Veeva Systems Inc 'A'	Barclays Bank	45.715
6.260	United Parcel Service Inc 'B'	Goldam Sachs	(22.758)	(3.480)	VeriSign Inc	Goldam Sachs	62.475
16.380	United Parcel Service Inc 'B'	Barclays Bank	(69.943)	8.376	VeriSign Inc	Barclays Bank	10.718
1.450	United Parcel Service Inc 'B'	Credit Suisse	(1.802)	86.460	VeriSign Inc	Bank of America	35.095
11.400	United Rentals Inc	HSBC	4.788	14.986	VeriSign Inc	Merrill Lynch	221.338
1.250	United Rentals Inc	JP Morgan	525	12.998	VeriSign Inc	Citibank	38.364
6.170	United Rentals Inc	Barclays Bank	(2.406)	17.210	VeriSign Inc	Credit Suisse	93.716
24.632	United States Cellular Corp	Barclays Bank	(7.143)	21.269	Verisk Analytics Inc	Goldam Sachs	72.110
5.800	United States Cellular Corp	Citibank	2.204	(3.860)	Verisk Analytics Inc	JP Morgan	153.349
14.965	United States Cellular Corp	HSBC	5.687	(8.640)	Verisk Analytics Inc	Bank of America	(20.832)
14.920	United States Cellular Corp	Merrill Lynch	(18.352)	(5.980)	Verisk Analytics Inc	Barclays Bank	(20.477)
16.000	United States Cellular Corp	Credit Suisse	(19.680)	4.690	Verizon Communications Inc	Goldam Sachs	(42.877)
18.154	United States Cellular Corp	HSBC	(22.329)	19.670	Verizon Communications Inc	Bank of America	4.221
(128.420)	United States Steel Corp	JP Morgan	68.063	5.500	Verizon Communications Inc	Barclays Bank	12.982
(96.216)	United States Steel Corp	Barclays Bank	50.994	7.480	Vertex Pharmaceuticals Inc	Goldam Sachs	4.950
(14.107)	United States Steel Corp	Citibank	9.028	29.670	Vertex Pharmaceuticals Inc	Bank of America	82.056
(6.740)	United Therapeutics Corp	JP Morgan	(10.064)	8.230	Vertex Pharmaceuticals Inc	Merrill Lynch	82.186
(8.800)	United Therapeutics Corp	Barclays Bank	1.936	17.780	Vertex Pharmaceuticals Inc	Barclays Bank	160.156
(2.810)	United Therapeutics Corp	Goldam Sachs	5.694	1.370	Vertex Pharmaceuticals Inc	Credit Suisse	195.047
4.450	UnitedHealth Group Inc	Barclays Bank	11.837	880	Vertex Pharmaceuticals Inc	Goldam Sachs	26.660
(238.896)	Univar Inc	HSBC	(81.225)	12.940	VF Corp	HSBC	17.125
(117.319)	Univar Solutions Inc	JP Morgan	(10.378)	64.681	Viacom Inc 'B'	JP Morgan	23.551
(2.445)	Univar Solutions Inc	Bank of America	(831)	180.440	Viacom Inc 'B'	Bank of America	66.621
(41.366)	Univar Solutions Inc	Merrill Lynch	14.892	4.669	Viacom Inc 'B'	Merrill Lynch	79.394
(123.080)	Univar Solutions Inc	Citibank	44.309	97.595	Viacom Inc 'B'	Barclays Bank	2.054
(41.327)	Univar Solutions Inc	Credit Suisse	14.878	27.510	Viacom Inc 'B'	Citibank	130.777
(2.330)	Universal Display Corp	HSBC	12.069	95.793	Viacom Inc 'B'	Goldam Sachs	23.668
(5.780)	Universal Display Corp	JP Morgan	(24.334)	27.035	Viacom Inc 'B'	HSBC	128.363
(1.750)	Universal Display Corp	Barclays Bank	9.065	(2.610)	ViaSat Inc	JP Morgan	36.227
21.480	Universal Health Services Inc 'B'	Goldam Sachs	(4.296)	(125.027)	ViaSat Inc	Bank of America	(4.359)
		Barclays Bank				Merrill Lynch	(17.504)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(4.250)	ViaSat Inc	Goldam Sachs	1.795	(32.730)	WEC Energy Group Inc	Barclays Bank	(27.493)
(9.250)	ViaSat Inc	HSBC	(25.808)	(8.660)	WEC Energy Group Inc	Goldam Sachs	(11.258)
(92.736)	Virtu Financial Inc 'A'	Bank of America		(1.400)	WellCare Health Plans Inc	Bank of America	
		Merrill Lynch	51.932			Merrill Lynch	(9.073)
(113.900)	Virtu Financial Inc 'A'	Barclays Bank	61.506	(6.892)	Wells Fargo & Co	Bank of America	
(24.655)	Virtu Financial Inc 'A'	Citibank	13.314			Merrill Lynch	(3.791)
(16.298)	Virtu Financial Inc 'A'	Credit Suisse	1.630	(210.330)	Wells Fargo & Co	Barclays Bank	(14.723)
(113.907)	Virtu Financial Inc 'A'	Goldam Sachs	63.788	(35.454)	Wells Fargo & Co	Credit Suisse	(8.864)
(33.120)	Virtu Financial Inc 'A'	HSBC	3.312	(12.728)	Wells Fargo & Co	JP Morgan	(3.182)
(87.283)	Virtu Financial Inc 'A'	JP Morgan	8.728	13.783	WESCO International Inc	Bank of America	
85.210	Visa Inc 'A'	Barclays Bank	373.220			Merrill Lynch	(16.677)
42.995	Visa Inc 'A'	Credit Suisse	209.816	96.430	WESCO International Inc	Barclays Bank	(27.965)
14.450	Visa Inc 'A'	Goldam Sachs	58.956	3.310	WESCO International Inc	Citibank	(960)
12.780	Vistra Energy Corp	Bank of America		17.174	WESCO International Inc	Credit Suisse	(19.750)
		Merrill Lynch	(2.033)	19.150	WESCO International Inc	Goldam Sachs	(23.172)
153.780	Vistra Energy Corp	Barclays Bank	(36.907)	31.040	WESCO International Inc	HSBC	(35.696)
37.220	Vistra Energy Corp	Credit Suisse	(154)	19.686	West Pharmaceutical Services Inc	Bank of America	
29.310	Vistra Energy Corp	HSBC	7.546			Merrill Lynch	(17.521)
14.200	VMware Inc 'A'	Bank of America		3.870	West Pharmaceutical Services Inc	Barclays Bank	11.068
		Merrill Lynch	(160.886)				
17.180	VMware Inc 'A'	Barclays Bank	(151.528)	3.031	West Pharmaceutical Services Inc	Credit Suisse	4.637
1.420	VMware Inc 'A'	Citibank	(12.524)	(34.616)	Western Digital Corp	Bank of America	
13.690	VMware Inc 'A'	Credit Suisse	(109.590)			Merrill Lynch	4.154
1.210	VMware Inc 'A'	Goldam Sachs	(13.709)	(66.920)	Western Digital Corp	Barclays Bank	(117.779)
4.145	VMware Inc 'A'	JP Morgan	(32.787)	(11.960)	Western Digital Corp	HSBC	21.528
17.380	Voya Financial Inc	Bank of America		(80.586)	Western Digital Corp	JP Morgan	145.055
		Merrill Lynch	8.482	37.680	Western Union Co/The	Bank of America	
43.360	Voya Financial Inc	Barclays Bank	18.211			Merrill Lynch	(1.445)
99.855	Voya Financial Inc	Citibank	41.939	38.380	Western Union Co/The	Barclays Bank	1.919
58.340	Voya Financial Inc	Credit Suisse	48.643	14.950	Western Union Co/The	Credit Suisse	8.738
14.550	Voya Financial Inc	HSBC	12.200	30.630	Western Union Co/The	Goldam Sachs	7.658
(21.370)	Wabtec Corp	Barclays Bank	44.877	(7.712)	Westinghouse Air Brake Technologies Corp	Bank of America	
(54.390)	Wabtec Corp	Goldam Sachs	112.587			Merrill Lynch	15.964
(9.560)	Walgreens Boots Alliance Inc	Barclays Bank	6.788	(45.451)	Westinghouse Air Brake Technologies Corp	Credit Suisse	50.451
(2.770)	Walmart Inc	Bank of America		(31.301)	Westinghouse Air Brake Technologies Corp	HSBC	34.744
		Merrill Lynch	485	(20.944)	Westinghouse Air Brake Technologies Corp	JP Morgan	23.248
(12.200)	Walmart Inc	Barclays Bank	(5.246)	(10.369)	Westlake Chemical Corp	Bank of America	
(2.550)	Walmart Inc	Goldam Sachs	(1.450)			Merrill Lynch	20.842
(84.510)	Walt Disney Co/The - CDI	Barclays Bank	(268.742)	(81.530)	Westlake Chemical Corp	Barclays Bank	(39.134)
(19.850)	Walt Disney Co/The - CDI	Citibank	(63.123)	(6.880)	Westlake Chemical Corp	Citibank	(3.302)
(85.210)	Walt Disney Co/The - CDI	Goldam Sachs	(579.428)	(35.880)	Westlake Chemical Corp	Goldam Sachs	72.119
(73.959)	Walt Disney Co/The - CDI	HSBC	(999.186)	(26.320)	Westlake Chemical Corp	HSBC	143.444
(17.167)	Walt Disney Co/The - CDI	JP Morgan	(231.926)	(17.121)	Westlake Chemical Corp	JP Morgan	93.309
10.402	Waste Management Inc	Bank of America		(79.470)	Westrock Co	Barclays Bank	(121.589)
		Merrill Lynch	8.738	(4.045)	WEX Inc	Bank of America	
21.290	Waste Management Inc	Barclays Bank	47.477			Merrill Lynch	(11.205)
4.064	Waste Management Inc	HSBC	8.006	(2.350)	WEX Inc	Goldam Sachs	(6.510)
(2.880)	Waters Corp	Barclays Bank	(12.528)	(2.430)	WEX Inc	HSBC	(17.059)
(2.140)	Waters Corp	HSBC	(27.799)	1.160	White Mountains Insurance Group Ltd	Bank of America	
(5.681)	Watsco Inc	Bank of America		4.972	White Mountains Insurance Group Ltd	Merrill Lynch	13.539
		Merrill Lynch	(60.568)			Barclays Bank	99.639
(19.584)	Watsco Inc	Barclays Bank	(104.500)	(5)	White Mountains Insurance Group Ltd	Citibank	(100)
(5.047)	Watsco Inc	Credit Suisse	(45.043)	2.063	White Mountains Insurance Group Ltd	Credit Suisse	5.818
(24.035)	Wayfair Inc 'A'	Bank of America		(12.380)	Williams Cos Inc/The	Bank of America	
		Merrill Lynch	(60.568)			Merrill Lynch	(6.322)
(68.750)	Wayfair Inc 'A'	Barclays Bank	(104.500)	(11.800)	Williams Cos Inc/The	Goldam Sachs	(4.702)
(2.638)	Wayfair Inc 'A'	Citibank	(4.010)	4.360	Williams-Sonoma Inc	Barclays Bank	15.304
(3.085)	Wayfair Inc 'A'	Credit Suisse	(6.201)	21.057	Williams-Sonoma Inc	Credit Suisse	40.950
(10.140)	Wayfair Inc 'A'	Goldam Sachs	(25.553)	2.370	Williams-Sonoma Inc	Goldam Sachs	1.252
(11.097)	Wayfair Inc 'A'	HSBC	(22.305)	49.125	Williams-Sonoma Inc	HSBC	83.021
(21.696)	Wayfair Inc 'A'	JP Morgan	(43.609)	(8.808)	Willis Towers Watson Plc	Citibank	(59.014)
12.580	Webster Financial Corp	Bank of America		(8.132)	Willis Towers Watson Plc	Credit Suisse	(92.380)
		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				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(2.510)	Willis Towers Watson Plc	HSBC	(28.514)	(57.097)	Xylem Inc/NY	Bank of America	
(730)	Willis Towers Watson Plc	JP Morgan	(8.293)			Merrill Lynch	9.490
6.840	Wintrust Financial Corp	Bank of America		(9.790)	Xylem Inc/NY	Barclays Bank	(4.895)
		Merrill Lynch	10.810	(16.327)	Xylem Inc/NY	Citibank	(8.164)
6.260	Wintrust Financial Corp	Barclays Bank	5.446	(14.804)	Xylem Inc/NY	Credit Suisse	(888)
5.600	Wintrust Financial Corp	Citibank	4.872	(32.220)	Xylem Inc/NY	Goldam Sachs	5.155
4.410	Wintrust Financial Corp	Credit Suisse	3.825	(30.957)	Xylem Inc/NY	HSBC	(1.857)
3.980	Wintrust Financial Corp	HSBC	6.305	(12.217)	Xylem Inc/NY	JP Morgan	(733)
45.650	Woodward Inc	Barclays Bank	278.465	32.770	Yum! Brands Inc	Barclays Bank	96.999
1.590	Woodward Inc	Goldam Sachs	5.342	63.911	Yum! Brands Inc	Credit Suisse	107.370
1.360	Woodward Inc	JP Morgan	9.343	2.940	Yum! Brands Inc	Goldam Sachs	7.295
990	Workday Inc 'A'	Citibank	6.564	47.412	Yum! Brands Inc	HSBC	79.652
(55.520)	World Wrestling Entertainment Inc 'A'	Bank of America		(14.733)	Zayo Group Holdings Inc	Bank of America	
		Merrill Lynch	(203.409)			Merrill Lynch	737
(130.641)	World Wrestling Entertainment Inc 'A'	Barclays Bank	(185.510)	(50.089)	Zayo Group Holdings Inc	Goldam Sachs	2.504
(19.520)	World Wrestling Entertainment Inc 'A'	HSBC	(135.664)	10.010	Zebra Technologies Corp 'A'	Barclays Bank	92.292
(448.300)	WPX Energy Inc	Barclays Bank	(26.898)	(67.067)	Zendesk Inc	Bank of America	
(50.950)	WPX Energy Inc	HSBC	37.194			Merrill Lynch	(256.867)
23.401	WR Grace & Co	Bank of America		(2.330)	Zendesk Inc	Barclays Bank	(862)
		Merrill Lynch	(15.679)	(9.696)	Zendesk Inc	Credit Suisse	(81.834)
6.641	WR Grace & Co	Credit Suisse	(9.497)	(4.560)	Zendesk Inc	Goldam Sachs	(17.465)
5.520	WR Grace & Co	Goldam Sachs	(3.698)	(9.455)	Zendesk Inc	JP Morgan	(79.800)
8.039	WW Grainger Inc	Bank of America		(36.860)	Zillow Group Inc 'C'	Barclays Bank	69.665
		Merrill Lynch	(38.105)	(188.908)	Zillow Group Inc 'C'	Credit Suisse	(301.748)
3.280	WW Grainger Inc	Barclays Bank	(886)	(153.480)	Zillow Group Inc 'C'	HSBC	(254.777)
1.210	WW Grainger Inc	Credit Suisse	(3.095)	(3.750)	Zimmer Biomet Holdings Inc	Bank of America	
886	WW Grainger Inc	HSBC	(5.484)			Merrill Lynch	3.488
660	WW Grainger Inc	JP Morgan	(2.683)	(4.190)	Zimmer Biomet Holdings Inc	Barclays Bank	(8.506)
109.895	Wyndham Destinations Inc	Goldam Sachs	103.301	(14.020)	Zimmer Biomet Holdings Inc	HSBC	(25.937)
62.278	Wyndham Destinations Inc	HSBC	(17.438)	(22.270)	Zimmer Biomet Holdings Inc	JP Morgan	(41.200)
(28.123)	Wyndham Hotels & Resorts Inc	Bank of America		25.555	Zions Bancorp NA	Bank of America	
		Merrill Lynch	(59.874)			Merrill Lynch	10.222
(77.138)	Wyndham Hotels & Resorts Inc	Barclays Bank	(80.224)	29.480	Zions Bancorp NA	Barclays Bank	(295)
(22.316)	Wyndham Hotels & Resorts Inc	Credit Suisse	(53.112)	4.170	Zions Bancorp NA	Citibank	(42)
(8.600)	Wyndham Hotels & Resorts Inc	Goldam Sachs	(15.949)	51.715	Zions Bancorp NA	Credit Suisse	(50.917)
(17.051)	Wynn Resorts Ltd	Bank of America		57.970	Zions Bancorp NA	HSBC	(64.926)
		Merrill Lynch	(56.665)	101	Zoetis Inc	Bank of America	
(30.380)	Wynn Resorts Ltd	Barclays Bank	(65.621)			Merrill Lynch	322
(5.198)	Wynn Resorts Ltd	Citibank	(11.228)	6.410	Zoetis Inc	Barclays Bank	8.333
(7.633)	Wynn Resorts Ltd	Credit Suisse	39.310	10.755	Zoetis Inc	Credit Suisse	34.954
(6.044)	Wynn Resorts Ltd	HSBC	31.127	(10.340)	Zscaler Inc	Barclays Bank	(58.731)
2.630	Xcel Energy Inc	Bank of America		(4.540)	Zscaler Inc	Goldam Sachs	(28.012)
		Merrill Lynch	2.393	(32.150)	Zscaler Inc	HSBC	(260.415)
80.750	Xcel Energy Inc	Barclays Bank	41.990	46.260	Zynga Inc 'A'	Bank of America	
3.350	Xcel Energy Inc	Citibank	1.742			Merrill Lynch	(1.286)
5.200	Xcel Energy Inc	Credit Suisse	1.037	180.280	Zynga Inc 'A'	Barclays Bank	29.746
17.360	Xcel Energy Inc	Goldam Sachs	13.070	41.310	Zynga Inc 'A'	Credit Suisse	(1.033)
3.240	Xcel Energy Inc	HSBC	5.508	86.170	Zynga Inc 'A'	Goldam Sachs	(1.327)
2.960	Xcel Energy Inc	JP Morgan	5.032	37.780	Zynga Inc 'A'	JP Morgan	(945)
63.629	Xerox Holdings Corp	Bank of America					(19.037.336)
		Merrill Lynch	(5.727)	Total			(41.136.092)
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)				

† Les montants inférieurs à 0,50 USD ont été arrondis à zéro.

BlackRock Style Advantage Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CCCDS	USD 106.866.540	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	Bank of America Merrill Lynch	20/12/2024	(872.719)	(8.260.008)
CCCDS	USD 324.508.300	Fund receives default protection on Markit CDX.NA.IG.30 and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2024	(522.926)	(7.855.668)
CCCDS	EUR 237.939.600	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	Bank of America Merrill Lynch	20/12/2024	620.576	6.932.634
CCCDS	EUR 66.647.700	Fund receives Fixed 5,000% and provides default protection on Markit iTraxx Europe Crossover Series 30 Version 1	Bank of America Merrill Lynch	20/12/2024	(825.740)	9.623.976
CCIRS	SEK 772.877.000	Fund receives Fixed 0,070% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(1.113.143)	(1.121.536)
CCIRS	SEK 830.234.000	Fund receives Fixed 0,175% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(712.218)	(748.105)
CCIRS	SEK 1.267.106.000	Fund receives Fixed 0,254% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(670.963)	(617.381)
CCIRS	SEK 459.465.000	Fund receives Fixed 0,312% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	(102.250)	(84.268)
CCIRS	SEK 582.184.000	Fund receives Fixed 0,340% and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	18/3/2030	(1.462.903)	(1.520.710)
CCIRS	GBP 732.567.000	Fund receives Fixed 0,590% and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	18/3/2025	(11.044.983)	(11.024.665)
CCIRS	AUD 197.310.544	Fund receives Fixed 0,907% and pays Floating AUD 6 Month Austalia Bank Bill Swap Rate	Bank of America Merrill Lynch	18/3/2025	(34.837)	(32.908)
CCIRS	AUD 42.257.021	Fund receives Fixed 0,952% and pays Floating AUD 6 Month Austalia Bank Bill Swap Rate	Bank of America Merrill Lynch	18/3/2025	55.709	56.127
CCIRS	AUD 213.420.000	Fund receives Fixed 1,285% and pays Floating AUD 6 Month Austalia Bank Bill Swap Rate	Bank of America Merrill Lynch	18/3/2030	450.968	698.114
CCIRS	USD 84.517.000	Fund receives Fixed 1,330% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/3/2030	(2.880.006)	(2.885.144)
CCIRS	CAD 163.086.000	Fund receives Fixed 1,415% and pays Floating CAD 3 Month CDOR	Bank of America Merrill Lynch	18/3/2025	(2.273.849)	(2.410.079)
CCIRS	HKD 327.424.000	Fund receives Fixed 1,422% and pays Floating HKD 3 Month HIBOR	Bank of America Merrill Lynch	18/3/2025	(246.035)	(726.240)
CCIRS	USD 21.230.000	Fund receives Fixed 1,495% and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	18/3/2030	(401.773)	(400.601)
CCIRS	SGD 228.540.668	Fund receives Fixed 1,531% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	403.232	405.617
CCIRS	SGD 419.814.844	Fund receives Fixed 1,564% and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	18/3/2025	1.231.674	1.236.053
CCIRS	ZAR 6.296.831.423	Fund receives Fixed 6,885% and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	18/3/2025	(5.788.282)	(5.782.123)
CCIRS	ZAR 1.738.393.857	Fund receives Fixed 6,886% and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	18/3/2025	(1.593.106)	(1.591.418)
CCIRS	CAD 196.589.000	Fund receives Floating CAD 3 Month CDOR and pays Fixed 1,525%	Bank of America Merrill Lynch	18/3/2030	4.964.065	5.270.467
CCIRS	GBP 325.834.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,625%	Bank of America Merrill Lynch	18/3/2030	11.629.413	11.879.349
CCIRS	HKD 327.424.000	Fund receives Floating HKD 3 Month HIBOR and pays Fixed 1,422%	Bank of America Merrill Lynch	18/3/2025	167.043	726.240
CCIRS	HKD 1.983.873.538	Fund receives Floating HKD 3 Month HIBOR and pays Fixed 1,465%	Bank of America Merrill Lynch	18/3/2025	3.879.977	3.883.621
CCIRS	MXN 1.484.267.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,440%	Bank of America Merrill Lynch	12/3/2025	686.867	687.945
CCIRS	MXN 1.012.282.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,555%	Bank of America Merrill Lynch	12/3/2025	218.541	219.291
CCIRS	PLN 2.097.081.196	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 1,645%	Bank of America Merrill Lynch	18/3/2025	79.801	87.488
CCIRS	PLN 189.551.576	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 1,740%	Bank of America Merrill Lynch	18/3/2025	(211.719)	(211.025)
CCIRS	USD 555.330.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,180%	Bank of America Merrill Lynch	18/3/2025	10.430.094	10.563.937
IRS	EUR 96.329.500	Fund receives Fixed 0,000% and pays Floating EUR 6 Month LIBOR	Bank of America Merrill Lynch	18/3/2030	(3.182.165)	(3.038.993)
IRS	CNY 436.967.000	Fund receives Fixed 2,910% and pays Floating CNY 3 Month REPO	Bank of America Merrill Lynch	18/3/2025	(123.843)	(123.843)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
IRS	EUR 848.395.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,000%	Bank of America Merrill Lynch	18/3/2025	13.636.928	13.639.653
IRS	KRW 211.702.313.804	Fund receives Fixed 1,128% and pays Floating KRW 3 Month KSDA	BNP Paribas	18/3/2025	(1.541.594)	(1.541.594)
IRS	CNY 425.445.955	Fund receives Fixed 2,796% and pays Floating CNY 6 Month 7D China Fixing Repo Rates	BNP Paribas	18/3/2025	(438.808)	(438.808)
IRS	CNY 540.569.000	Fund receives Fixed 2,800% and pays Floating CNY 3 Month REPO	Citibank	18/3/2025	(543.359)	(543.359)
IRS	INR 1.716.819.800	Fund receives Fixed 4,925% and pays Floating INR 6 Month India National Stock Exchange NSE Interbank Offer Rate	Citibank	18/3/2025	(61.294)	(61.294)
IRS	CNY 194.617.000	Fund receives Fixed 3,105% and pays Floating CNY 3 Month 7D China Fixing Repo Rates	HSBC	18/3/2025	193.847	193.847
IRS	THB 6.161.370.000	Fund receives Floating THB 6 Month Thailand Fixing Rate and pays Fixed 1,305%	HSBC	18/3/2025	(383.042)	(383.042)
TRS	BRL 476	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	(374.984)	(374.984)
TRS	BRL 452	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	(310.370)	(310.370)
TRS	BRL 245	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	31.852	31.852
TRS	BRL 156	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	(44.229)	(44.229)
TRS	BRL 149	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	(63.025)	(63.025)
TRS	KRW 22.250.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	(220.481)	(220.481)
TRS	KRW 224.500.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	(1.330.255)	(1.330.255)
TRS	KRW 121.000.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	(579.200)	(579.200)
TRS	KRW 43.500.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	(178.438)	(178.438)
TRS	KRW 30.500.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	180.927	180.927
TRS	KRW 51.750.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	52.931	52.931
TRS	TWD 28.000	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(59.818)	(59.818)
TRS	TWD 887.600	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(2.658.669)	(2.658.669)
TRS	TWD 13.200	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(28.482)	(28.482)
TRS	TWD 134.200	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(505.061)	(505.061)
TRS	THB 376.600	Fund receives SET50 Futures Index and pays Fixed 0,000%	Credit Suisse	27/12/2019	(186.824)	(186.824)
TRS	PLN 940	Fund receives Fixed 0,000% and pays WIG20 Index	JP Morgan	20/12/2019	11.548	11.548
TRS	PLN 2.860	Fund receives Fixed 0,000% and pays WIG20 Index	JP Morgan	20/12/2019	78.896	78.896
TRS	PLN 8.560	Fund receives Fixed 0,000% and pays WIG20 Index	JP Morgan	20/12/2019	235.396	235.396
TRS	PLN 8.400	Fund receives Fixed 0,000% and pays WIG20 Index	JP Morgan	20/12/2019	135.388	135.388
TRS	PLN 6.340	Fund receives Fixed 0,000% and pays WIG20 Index	JP Morgan	20/12/2019	53.860	53.860
Total					5.858.140	8.942.509

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
2.986	EUR	Amsterdam Index	Décembre 2019	1.589.648
(16.874)	AUD	Australian 10 Year Bond	Décembre 2019	(1.028.881)
900	EUR	CAC 40 Index	Décembre 2019	(66.378)
(2.685)	CAD	Canadian 10 Year Bond	Mars 2020	172.450
(57)	EUR	DAX Index	Décembre 2019	(209.928)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
(2.125)	USD	E-Mini S&P 500 Index	Décembre 2019	(14.617.965)
5.611	EUR	Euro Bund	Décembre 2019	(14.424.990)
(2.455)	GBP	FTSE 100 Index	Décembre 2019	(4.996.169)
986	EUR	FTSE MIB Index	Décembre 2019	2.638.924
(2.627)	ZAR	FTSE/JSE Top 40 Index	Décembre 2019	1.651.247
542	HKD	Hang Seng China Enterprises	Décembre 2019	(1.279.476)
281	HKD	Hang Seng Index	Décembre 2019	(1.301.945)
2.356	EUR	IBEX 35 Index	Décembre 2019	4.050.177
(132)	JPY	Japan 10 Year Bond	Décembre 2019	(193.341)
(1.308)	SGD	MSCI Singapore Index	Décembre 2019	198.311
2.504	SEK	OMX Stockholm 30 Index	Décembre 2019	(792.841)
(1.708)	CAD	S&P/TSX 60 Index	Décembre 2019	(5.468.346)
(12.310)	USD	SGX NIFTY 50	Décembre 2019	1.009.994
2.022	AUD	SPI 200 Index	Décembre 2019	6.206.294
2.326	CHF	Swiss Market Index	Décembre 2019	11.581.438
(986)	JPY	Topix Index	Décembre 2019	(5.509.650)
2.943	GBP	UK Long Gilt Bond	Mars 2020	349.986
4.455	USD	US Treasury 10 Year Note	Mars 2020	(1.748.325)
Total				(22.189.766)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
AUD	24.180.193	USD	16.471.671	Bank of America	18/12/2019	(106.765)
AUD	20.970.000	USD	14.122.219	Merrill Lynch	18/12/2019	70.062
AUD	30.420.000	USD	20.714.415	Citibank	18/12/2019	(126.472)
AUD	80.887.000	USD	55.404.966	Deutsche Bank	18/12/2019	(661.473)
AUD	9.849.807	USD	6.724.513	JP Morgan	18/12/2019	(58.264)
AUD	23.163.000	USD	15.804.717	UBS	18/12/2019	(116.341)
AUD	23.144.000	USD	15.805.362	JP Morgan	15/1/2020	(116.378)
BRL	10.390.000	USD	2.590.054	JP Morgan	19/2/2020	(131.222)
BRL	13.912.000	USD	3.321.742	Citibank	18/12/2019	(29.415)
BRL	18.097.000	USD	4.393.499	Deutsche Bank	18/12/2019	(116.239)
BRL	7.707.000	USD	1.802.976	Citibank	15/1/2020	16.001
				Citibank	19/2/2020	
CAD	13.177.605	USD	9.923.231	Bank of America	18/12/2019	(11.653)
CAD	8.682.000	USD	6.550.417	Merrill Lynch	18/12/2019	(20.222)
CAD	135.019.350	USD	102.448.379	Barclays Bank	18/12/2019	(893.133)
CAD	6.905.053	USD	5.215.269	Citibank	18/12/2019	(21.611)
CAD	27.437.490	USD	20.687.463	Credit Suisse	18/12/2019	(50.264)
CAD	47.362.077	USD	35.710.653	HSBC	18/12/2019	(87.112)
CAD	15.728.868	USD	11.939.297	JP Morgan	18/12/2019	(108.778)
CAD	2.388.908	USD	1.805.941	Morgan Stanley	18/12/2019	(9.116)
				UBS	18/12/2019	
CAD	12.720.571	USD	9.582.741	Bank of America	15/1/2020	(12.425)
CAD	8.676.000	USD	6.548.249	Merrill Lynch	15/1/2020	(20.864)
CAD	104.271.536	USD	78.438.024	Barclays Bank	15/1/2020	10.620
CAD	39.836.429	USD	30.033.627	HSBC	15/1/2020	(62.707)
CAD	15.720.674	USD	11.936.065	JP Morgan	15/1/2020	(108.623)
				Morgan Stanley	15/1/2020	
CAD	121.490.911	USD	91.698.141	Bank of America	19/2/2020	(286.886)
CAD	8.676.000	USD	6.548.877	Merrill Lynch	19/2/2020	(20.948)
CAD	39.829.619	USD	30.031.907	Barclays Bank	19/2/2020	(63.612)
CHF	8.156.000	EUR	7.460.741	JP Morgan	19/2/2020	(59.093)
				JP Morgan	18/12/2019	
CHF	8.990.000	USD	9.154.935	Bank of America	18/12/2019	(162.747)
CHF	66.498.000	USD	67.003.609	Merrill Lynch	18/12/2019	(489.424)
				Deutsche Bank	18/12/2019	

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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	18/12/2019	(23.732)
CLP	11.504.054.000	USD	15.348.489	Merrill Lynch	18/12/2019	(1.078.715)
CLP	6.923.934.112	USD	9.596.392	Barclays Bank	18/12/2019	(1.007.857)
CLP	4.010.831.000	USD	5.340.612	Citibank	18/12/2019	(365.527)
CLP	4.993.205.888	USD	6.943.264	Credit Suisse	18/12/2019	(749.629)
CLP	6.966.563.000	USD	9.182.773	HSBC	18/12/2019	(541.360)
CLP	1.820.162.000	USD	2.341.044	JP Morgan	18/12/2019	(83.292)
				Morgan Stanley	18/12/2019	
CLP	1.658.640.000	USD	2.083.064	Bank of America	15/1/2020	(23.115)
CLP	4.978.876.000	USD	6.323.130	Merrill Lynch	15/1/2020	(139.611)
CLP	931.748.000	USD	1.287.372	Barclays Bank	15/1/2020	(130.186)
CLP	2.059.825.000	USD	2.637.235	BNP Paribas	15/1/2020	(79.034)
CLP	5.010.215.000	USD	6.441.752	Credit Suisse	15/1/2020	(219.311)
CLP	1.818.280.000	USD	2.341.636	JP Morgan	15/1/2020	(83.421)
				Morgan Stanley	15/1/2020	
CLP	1.657.460.000	USD	2.083.283	Bank of America	19/2/2020	(23.400)
CLP	4.975.916.000	USD	6.322.525	Merrill Lynch	19/2/2020	(138.483)
CLP	2.058.600.000	USD	2.637.536	Barclays Bank	19/2/2020	(79.118)
CLP	1.642.177.000	USD	2.080.259	Credit Suisse	19/2/2020	(39.370)
CLP	5.007.225.000	USD	6.442.219	Goldman Sachs	19/2/2020	(219.265)
CLP	1.817.465.000	USD	2.341.943	JP Morgan	19/2/2020	(83.207)
				Morgan Stanley	19/2/2020	
EUR	5.852.486	CHF	6.410.000	Bank of America	18/12/2019	34.225
EUR	83.934.925	CHF	92.305.000	Merrill Lynch	18/12/2019	116.410
EUR	10.004.266	CHF	10.981.000	Goldman Sachs	18/12/2019	34.782
				HSBC	18/12/2019	
EUR	10.291.727	USD	11.358.155	Bank of America	18/12/2019	(23.097)
EUR	9.377.419	USD	10.366.191	Merrill Lynch	18/12/2019	(38.131)
EUR	6.535.000	USD	7.228.716	Barclays Bank	18/12/2019	(31.227)
EUR	855.261	USD	943.192	Citibank	18/12/2019	(1.229)
EUR	26.051.000	USD	28.820.113	Deutsche Bank	18/12/2019	(128.178)
EUR	13.327.000	USD	14.762.088	HSBC	18/12/2019	(84.055)
				JP Morgan	18/12/2019	

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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
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)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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)
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)

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BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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)
				Bank of America		
PLN	13.225.158	USD	3.447.652	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)
				Standard		
SGD	9.587.517	USD	7.057.938	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)
				Standard		
SGD	9.580.744	USD	7.055.424	Chartered Bank	15/1/2020	(46.134)
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
				Standard		
THB	517.992.000	USD	17.066.513	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
				Standard		
THB	167.949.000	USD	5.557.545	Chartered Bank	15/1/2020	5.688
THB	2.419.368.570	USD	79.768.432	HSBC	19/2/2020	429.828

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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)
				Standard		
TWD	755.605.000	USD	24.556.549	Chartered Bank	18/12/2019	221.719
TWD	1.426.491.000	USD	46.549.065	UBS	18/12/2019	229.312
				Bank of America		
TWD	54.230.000	USD	1.788.411	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)
				Bank of America		
TWD	54.035.000	USD	1.788.469	Merrill Lynch	19/2/2020	(7.112)
USD	11.528.686	AUD	17.000.000	ANZ	18/12/2019	23.260
				Bank of America		
USD	34.316.980	AUD	49.980.834	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
				Standard		
USD	10.354.829	AUD	15.300.000	Chartered Bank	18/12/2019	(54)
				Bank of America		
USD	80.860.385	AUD	118.890.858	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
				Bank of America		
USD	7.635.261	AUD	11.218.244	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
				Bank of America		
USD	10.634.507	BRL	44.532.000	Merrill Lynch	18/12/2019	95.844
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
				Bank of America		
USD	15.464.047	BRL	64.881.000	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
				Bank of America		
USD	10.630.521	BRL	44.645.000	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
				Bank of America		
USD	17.528.170	CAD	23.199.166	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

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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
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

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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
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
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)

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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)
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)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
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						
Catégorie d'Actions couverte en AUD						
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)						
Catégorie d'Actions couverte en BRL						
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						
Catégorie d'Actions couverte en CHF						
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)						
Catégorie d'Actions couverte en EUR						
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)						

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en GBP						
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
						<u>3.174.740</u>
Catégorie d'Actions couverte en JPY						
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
						<u>(2.418.030)</u>
Catégorie d'Actions couverte en NZD						
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)
						<u>575.256</u>

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en SEK						
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	—
						<u>67</u>
Total						<u>24.762.238</u>

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	75,87
Finance	10,77
Portefeuille de titres à la valeur de marché	86,64
Autres éléments de l'actif net	13,36
	<u>100,00</u>

BlackRock Style Advantage Screened Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
OBLIGATIONS			
France			
EUR 4.200.000	France Treasury Bill BTF RegS 29/1/2020 (Zero Coupon)	4.625.643	12,33
EUR 4.400.000	France Treasury Bill BTF RegS 17/6/2020 (Zero Coupon)	4.857.191	12,94
		9.482.834	25,27
Allemagne			
EUR 3.700.000	German Treasury Bill 11/12/2019 (Zero Coupon)	4.071.084	10,85
EUR 4.860.000	German Treasury Bill 12/2/2020 (Zero Coupon)	5.353.652	14,26
		9.424.736	25,11
États-Unis			
USD 3.070.000	United States Treasury Bill 23/4/2020 (Zero Coupon)	3.042.817	8,11
USD 2.990.000	United States Treasury Bill 18/6/2020 (Zero Coupon)	2.956.929	7,88
USD 4.190.000	United States Treasury Bill 16/7/2020 (Zero Coupon)	4.142.832	11,04
		10.142.578	27,03
	Total des obligations	29.050.148	77,41
	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	29.050.148	77,41
	Portefeuille de titres à la valeur de marché	29.050.148	77,41
	Autres éléments de l'actif net	8.477.235	22,59
	Total de l'actif net (USD)	37.527.383	100,00

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Australie				Australie suite			
1.120	Aristocrat Leisure Ltd	Citibank	(432)	13.325	Telstra Corp Ltd	HSBC	2.835
1.500	Aristocrat Leisure Ltd	HSBC	2.303	9.260	Telstra Corp Ltd	JP Morgan	2.098
900	Aristocrat Leisure Ltd	JP Morgan	1.382	(2.320)	Transurban Group (Unit)	Citibank	(439)
1.510	ASX Ltd	Citibank	1.052	(6.406)	Transurban Group (Unit)	HSBC	(2.730)
2.540	ASX Ltd	HSBC	2.345	(8.390)	Transurban Group (Unit)	JP Morgan	(3.576)
390	ASX Ltd	JP Morgan	226	2.940	Treasury Wine Estates Ltd	Citibank	20
(2.240)	Australia & New Zealand Banking Group Ltd	HSBC	722	1.650	Treasury Wine Estates Ltd	HSBC	1.038
(4.010)	Brambles Ltd	Citibank	(488)	400	Treasury Wine Estates Ltd	JP Morgan	5
170	Cochlear Ltd	HSBC	2.320	450	Wesfarmers Ltd	Citibank	82
1.040	Coles Group Ltd	Citibank	443	420	Wesfarmers Ltd	HSBC	443
1.350	Coles Group Ltd	HSBC	922	8.462	Wesfarmers Ltd	JP Morgan	8.843
2.060	Coles Group Ltd	JP Morgan	1.284	(330)	Westpac Banking Corp	Citibank	56
(800)	Commonwealth Bank of Australia	Citibank	(660)	(6.295)	Westpac Banking Corp	HSBC	10.760
(900)	Commonwealth Bank of Australia	HSBC	(1.005)	(3.639)	Westpac Banking Corp	JP Morgan	5.192
(1.680)	Commonwealth Bank of Australia	JP Morgan	(1.779)	2.808	Woolworths Group Ltd	Citibank	1.292
(1.360)	Computershare Ltd	Citibank	(616)	2.004	Woolworths Group Ltd	HSBC	2.820
(1.230)	Computershare Ltd	HSBC	(907)	5.250	Woolworths Group Ltd	JP Morgan	7.186
(3.360)	Computershare Ltd	JP Morgan	(2.430)				59.044
(150)	CSL Ltd	HSBC	(1.828)	Autriche			
(170)	CSL Ltd	JP Morgan	(2.246)	900	Erste Group Bank AG	Citibank	(822)
(9.750)	Fortescue Metals Group Ltd	HSBC	(1.582)	1.360	Erste Group Bank AG	HSBC	(1.361)
(8.362)	Fortescue Metals Group Ltd	JP Morgan	(849)	1.501	Erste Group Bank AG	JP Morgan	(1.658)
(19.300)	Insurance Australia Group Ltd	Citibank	(2.089)	(1.630)	Raiffeisen Bank International AG	Citibank	771
(11.640)	Insurance Australia Group Ltd	HSBC	(318)	(1.740)	Raiffeisen Bank International AG	HSBC	2.808
(8.070)	Insurance Australia Group Ltd	JP Morgan	(109)	(220)	Raiffeisen Bank International AG	JP Morgan	325
(1.560)	James Hardie Industries Plc - CDI	Citibank	53				63
(1.220)	James Hardie Industries Plc - CDI	JP Morgan	(1.073)	Belgique			
(150)	Macquarie Group Ltd	Citibank	(322)	1.025	Ageas	HSBC	2.052
(420)	Macquarie Group Ltd	HSBC	(500)	1.644	Ageas	JP Morgan	3.292
(150)	Macquarie Group Ltd	JP Morgan	(131)	(390)	Anheuser-Busch InBev SA/NV	Citibank	(257)
(2.920)	National Australia Bank Ltd	Citibank	770	(1.088)	Anheuser-Busch InBev SA/NV	HSBC	(1.113)
(140)	National Australia Bank Ltd	HSBC	244	(420)	Anheuser-Busch InBev SA/NV	JP Morgan	(322)
(9.488)	National Australia Bank Ltd	JP Morgan	16.040	267	Colruyt SA	JP Morgan	(429)
4.079	Newcrest Mining Ltd	Citibank	442	1.110	Groupe Bruxelles Lambert SA	Citibank	318
1.230	Newcrest Mining Ltd	HSBC	480	919	Groupe Bruxelles Lambert SA	HSBC	(628)
2.210	Newcrest Mining Ltd	JP Morgan	1.166	356	Groupe Bruxelles Lambert SA	JP Morgan	(200)
1.130	Qantas Airways Ltd	HSBC	451	170	KBC Group NV	Citibank	(135)
4.150	QBE Insurance Group Ltd	Citibank	1.320	560	KBC Group NV	HSBC	(37)
1.643	QBE Insurance Group Ltd	HSBC	(256)	120	KBC Group NV	JP Morgan	107
1.010	QBE Insurance Group Ltd	JP Morgan	(15)	(1.110)	Proximus SADP	Citibank	85
(370)	Ramsay Health Care Ltd	Citibank	(128)	(200)	Proximus SADP	HSBC	53
(200)	Ramsay Health Care Ltd	HSBC	(180)	640	UCB SA	Citibank	1.056
(900)	Ramsay Health Care Ltd	JP Morgan	(810)	270	UCB SA	HSBC	137
1.144	Rio Tinto Ltd	Citibank	2.206	410	UCB SA	JP Morgan	335
90	Rio Tinto Ltd	HSBC	287	(2.515)	Umicore SA	Citibank	(2.518)
1.897	Rio Tinto Ltd	JP Morgan	2.143	(2.652)	Umicore SA	HSBC	427
(1.210)	Sonic Healthcare Ltd	HSBC	(312)	(980)	Umicore SA	JP Morgan	(48)
4.680	Suncorp Group Ltd	Citibank	602				2.175
4.040	Suncorp Group Ltd	HSBC	236	Canada			
4.940	Sydney Airport (Unit)	Citibank	902	(844)	Alimentation Couche-Tard Inc 'B'	Citibank	(1.403)
1.560	Sydney Airport (Unit)	HSBC	362				
1.590	Sydney Airport (Unit)	JP Morgan	313				
15.611	Telstra Corp Ltd	Citibank	3.168				

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Canada suite				Canada suite			
(664)	Alimentation Couche-Tard Inc 'B'	HSBC	(1.184)	1.760	Royal Bank of Canada	Citibank	(728)
(340)	Alimentation Couche-Tard Inc 'B'	JP Morgan	(714)	130	Royal Bank of Canada	HSBC	25
170	Bank of Montreal	Citibank	165	740	Royal Bank of Canada	JP Morgan	145
976	Bank of Montreal	HSBC	1.221	(780)	Shaw Communications Inc 'B'	Citibank	(194)
862	Bank of Montreal	JP Morgan	1.096	(470)	Shopify Inc 'A'	HSBC	(21.187)
1.390	Bank of Nova Scotia/The	Citibank	(700)	1.045	Sun Life Financial Inc	HSBC	(432)
430	Bank of Nova Scotia/The	HSBC	(368)	760	TC Energy Corp	Citibank	166
120	Bank of Nova Scotia/The	JP Morgan	(145)	1.099	TC Energy Corp	HSBC	1.008
325	BCE Inc	Citibank	120	1.080	TC Energy Corp	JP Morgan	517
1.707	BCE Inc	HSBC	1.117	1.371	TELUS Corp	Citibank	381
490	Canadian Imperial Bank of Commerce	Citibank	44	460	TELUS Corp	HSBC	118
260	Canadian Imperial Bank of Commerce	HSBC	147	290	Toronto-Dominion Bank/The	HSBC	113
120	Canadian Imperial Bank of Commerce	JP Morgan	54	160	Toronto-Dominion Bank/The	JP Morgan	63
(290)	Canadian National Railway Co	Citibank	(340)	(1.644)	Wheaton Precious Metals Corp	Citibank	(247)
(120)	Canadian National Railway Co	HSBC	114	(1.100)	Wheaton Precious Metals Corp	HSBC	(1.506)
(400)	Canadian National Railway Co	JP Morgan	96	(270)	Wheaton Precious Metals Corp	JP Morgan	(265)
199	Canadian Pacific Railway Ltd	Citibank	597				(10.477)
60	Canadian Pacific Railway Ltd	HSBC	282	Danemark			
140	Canadian Pacific Railway Ltd	JP Morgan	658	(30)	AP Moller - Maersk A/S 'B'	Citibank	(53)
518	Canadian Tire Corp Ltd 'A'	HSBC	271	(8)	AP Moller - Maersk A/S 'B'	JP Morgan	(441)
909	Canadian Tire Corp Ltd 'A'	JP Morgan	1.237	705	Carlsberg A/S 'B'	Citibank	1.516
1.120	CGI Inc	Citibank	2.064	1.930	Carlsberg A/S 'B'	HSBC	6.309
2.284	CGI Inc	HSBC	7.884	210	Carlsberg A/S 'B'	JP Morgan	666
53	CGI Inc	JP Morgan	183	(875)	Chr Hansen Holding A/S	Citibank	(1.185)
(430)	Dollarama Inc	Citibank	(537)	(400)	Chr Hansen Holding A/S	HSBC	726
(460)	Dollarama Inc	HSBC	(782)	(1.030)	Chr Hansen Holding A/S	JP Morgan	1.437
(805)	Dollarama Inc	JP Morgan	(1.308)	620	Coloplast A/S 'B'	Citibank	365
(162)	Enbridge Inc	HSBC	(104)	650	Coloplast A/S 'B'	HSBC	919
(1.351)	Enbridge Inc	JP Morgan	(864)	602	Coloplast A/S 'B'	JP Morgan	660
(280)	Great-West Lifeco Inc	Citibank	(112)	710	Demant A/S	Citibank	659
(970)	Great-West Lifeco Inc	HSBC	(533)	(130)	DSV A/S	Citibank	(77)
(2.160)	Great-West Lifeco Inc	JP Morgan	(781)	(1.811)	DSV A/S	HSBC	(2.497)
5.224	Hydro One Ltd '144A'	Citibank	589	(261)	DSV A/S	JP Morgan	(247)
5.293	Hydro One Ltd '144A'	HSBC	5.120	(100)	Genmab A/S	Citibank	(825)
4.940	Hydro One Ltd '144A'	JP Morgan	4.949	(10)	Genmab A/S	HSBC	(127)
(430)	Intact Financial Corp	Citibank	(417)	(130)	Genmab A/S	JP Morgan	(1.656)
(551)	Intact Financial Corp	HSBC	(262)	1.535	GN Store Nord A/S	Citibank	2.984
(1.030)	Intact Financial Corp	JP Morgan	(1.290)	120	GN Store Nord A/S	JP Morgan	251
(1.710)	Inter Pipeline Ltd	Citibank	(39)	700	H Lundbeck A/S	HSBC	1.673
(2.890)	Inter Pipeline Ltd	HSBC	(978)	480	H Lundbeck A/S	JP Morgan	1.426
(570)	Loblaw Cos Ltd	JP Morgan	(412)	1.440	Novo Nordisk A/S 'B'	HSBC	(1.332)
(2.341)	Metro Inc/CN	HSBC	(4.313)	920	Novo Nordisk A/S 'B'	JP Morgan	(576)
(710)	Metro Inc/CN	JP Morgan	(1.507)	180	Novozymes A/S 'B'	HSBC	148
2.597	National Bank of Canada	Citibank	469	(1.460)	Orsted A/S '144A'	Citibank	(3.569)
1.906	National Bank of Canada	HSBC	1.813	(260)	Orsted A/S '144A'	HSBC	(970)
1.190	National Bank of Canada	JP Morgan	1.377	(70)	Orsted A/S '144A'	JP Morgan	(137)
1.200	Pembina Pipeline Corp	Citibank	(442)	171	Tryg A/S	Citibank	174
1.940	Pembina Pipeline Corp	HSBC	(792)	954	Tryg A/S	HSBC	1.110
1.240	Pembina Pipeline Corp	JP Morgan	(1.187)	1.208	Tryg A/S	JP Morgan	1.405
(470)	Power Corp of Canada	Citibank	(237)	(220)	Vestas Wind Systems A/S	Citibank	(434)
(610)	Power Corp of Canada	JP Morgan	(220)	(80)	Vestas Wind Systems A/S	HSBC	(235)
(520)	Power Financial Corp	HSBC	(4)	(80)	Vestas Wind Systems A/S	JP Morgan	(94)
1.198	Rogers Communications Inc 'B'	Citibank	532				7.973
630	Rogers Communications Inc 'B'	HSBC	640	Finlande			
672	Rogers Communications Inc 'B'	JP Morgan	682	(298)	Elisa OYJ	HSBC	89
				(1.819)	Elisa OYJ	JP Morgan	540
				(220)	Fortum OYJ	JP Morgan	(60)
				240	Kone OYJ 'B'	Citibank	280
				1.803	Neste OYJ	Citibank	(893)
				53	Neste OYJ	HSBC	(66)
				(26.578)	Nokia OYJ	Citibank	(2.427)
				(7.470)	Nordea Bank Abp	Citibank	608
				(7.986)	Nordea Bank Abp	HSBC	2.785

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Finlande suite				France suite			
(2.318)	Nordea Bank Abp	JP Morgan	416	(410)	Faurecia SE	Citibank	(907)
(1.100)	Sampo OYJ 'A'	Citibank	545	(270)	Faurecia SE	HSBC	300
(500)	Sampo OYJ 'A'	HSBC	131	(770)	Faurecia SE	JP Morgan	856
(750)	Sampo OYJ 'A'	JP Morgan	340	(420)	Getlink SE	Citibank	(42)
(2.020)	Stora Enso OYJ 'R'	HSBC	1.122	(2.275)	Getlink SE	HSBC	(541)
2.441	UPM-Kymmene OYJ	JP Morgan	(940)	(530)	Getlink SE	JP Morgan	(41)
(3.036)	Wartsila OYJ Abp	Citibank	(407)	10	Hermes International	Citibank	257
(5.498)	Wartsila OYJ Abp	HSBC	3.108	49	Hermes International	HSBC	1.650
(10.530)	Wartsila OYJ Abp	JP Morgan	5.727	101	Hermes International	JP Morgan	3.400
			10.898	(719)	Iliad SA	HSBC	(16.342)
				(291)	Ipsen SA	Citibank	(1.649)
				(178)	Ipsen SA	HSBC	(411)
(3.447)	Accor SA	Citibank	(303)	(477)	Ipsen SA	JP Morgan	(1.102)
(828)	Accor SA	JP Morgan	387	(20)	Kering SA	Citibank	(189)
(709)	Aéroports de Paris	Citibank	546	2.154	Legrand SA	Citibank	853
(30)	Aéroports de Paris	JP Morgan	(175)	160	Legrand SA	JP Morgan	97
1.260	Alstom SA	Citibank	(457)	62	L'Oreal SA	HSBC	(362)
2.560	Alstom SA	HSBC	2.506	70	L'Oreal SA	JP Morgan	(408)
4.070	Alstom SA	JP Morgan	4.402	(180)	LVMH Moët Hennessy Louis Vuitton SE	Citibank	(2.485)
(925)	Amundi SA '144A'	Citibank	356	(290)	LVMH Moët Hennessy Louis Vuitton SE	HSBC	(1.850)
(511)	Amundi SA '144A'	HSBC	381	(10)	LVMH Moët Hennessy Louis Vuitton SE	JP Morgan	(64)
(90)	Amundi SA '144A'	JP Morgan	(7)	(6.315)	Natixis SA	HSBC	1.521
642	Arkema SA	Citibank	(537)	(2.836)	Natixis SA	JP Morgan	683
86	Arkema SA	HSBC	(291)	4.836	Orange SA	Citibank	904
(60)	Atos SE	Citibank	(181)	4.530	Orange SA	HSBC	3.538
(852)	Atos SE	JP Morgan	(4.162)	3.425	Orange SA	JP Morgan	2.675
155	AXA SA	HSBC	(113)	(264)	Orpea	Citibank	(494)
(475)	BNP Paribas SA	Citibank	267	(272)	Orpea	HSBC	(898)
(477)	BNP Paribas SA	HSBC	(331)	(270)	Orpea	JP Morgan	(891)
(210)	BNP Paribas SA	JP Morgan	(76)	20	Pernod Ricard SA	Citibank	11
630	Bouygues SA	HSBC	(721)	40	Pernod Ricard SA	JP Morgan	(18)
2.517	Bureau Veritas SA	Citibank	(748)	3.920	Peugeot SA	Citibank	(2.113)
2.100	Bureau Veritas SA	HSBC	1.954	3.841	Peugeot SA	HSBC	(7.884)
720	Bureau Veritas SA	JP Morgan	387	320	Publicis Groupe SA	Citibank	271
120	Capgemini SE	Citibank	26	730	Publicis Groupe SA	HSBC	(80)
460	Capgemini SE	HSBC	1.356	1.160	Publicis Groupe SA	JP Morgan	285
209	Capgemini SE	JP Morgan	622	(76)	Remy Cointreau SA	Citibank	176
1.280	Carrefour SA	Citibank	(556)	(327)	Remy Cointreau SA	HSBC	1.484
2.020	Carrefour SA	HSBC	(1.122)	(428)	Remy Cointreau SA	JP Morgan	2.350
2.627	Carrefour SA	JP Morgan	(1.245)	(1.279)	Renault SA	Citibank	823
1.110	Cie de Saint-Gobain	Citibank	623	(490)	Renault SA	HSBC	979
1.730	Cie de Saint-Gobain	HSBC	(1.380)	(270)	Renault SA	JP Morgan	949
3.050	Cie de Saint-Gobain	JP Morgan	(2.231)	440	Sanofi	Citibank	334
(270)	Cie Generale des Etablissements Michelin SCA	Citibank	772	60	Sanofi	JP Morgan	112
(480)	Cie Generale des Etablissements Michelin SCA	HSBC	3.462	668	Schneider Electric SE	HSBC	397
(100)	Cie Generale des Etablissements Michelin SCA	JP Morgan	754	554	Schneider Electric SE	JP Morgan	329
(2.820)	Credit Agricole SA	HSBC	129	(400)	SCOR SE	Citibank	(607)
954	Danone SA	Citibank	735	(960)	SCOR SE	HSBC	(1.024)
361	Danone SA	HSBC	429	(1.330)	SCOR SE	JP Morgan	(2.014)
633	Danone SA	JP Morgan	752	(2.099)	SES SA	Citibank	1.016
136	Dassault Systemes SE	Citibank	456	(4.495)	SES SA	HSBC	8.138
650	Dassault Systemes SE	JP Morgan	4.577	(2.348)	SES SA	JP Morgan	11.189
(240)	Edenred	Citibank	74	(590)	Societe Generale SA	Citibank	10
(780)	Edenred	JP Morgan	987	(2.008)	Societe Generale SA	HSBC	(519)
789	Eiffage SA	Citibank	(486)	(1.751)	Societe Generale SA	JP Morgan	(523)
314	Eiffage SA	HSBC	148	560	Sodexo SA	Citibank	(524)
1.194	Eiffage SA	JP Morgan	1.926	250	Sodexo SA	HSBC	308
(800)	EssilorLuxottica SA	Citibank	(2.024)	160	Sodexo SA	JP Morgan	(28)
(660)	EssilorLuxottica SA	HSBC	(4.173)	1.340	STMicroelectronics NV	Citibank	885
(220)	EssilorLuxottica SA	JP Morgan	(1.404)	1.870	STMicroelectronics NV	HSBC	1.439
(82)	Eurofins Scientific SE	Citibank	(559)	736	STMicroelectronics NV	JP Morgan	591
(228)	Eurofins Scientific SE	HSBC	(5.167)	170	Suez	Citibank	54
(22)	Eurofins Scientific SE	JP Morgan	(499)	500	Suez	JP Morgan	63
				(370)	Teleperformance	Citibank	(326)
				(40)	Teleperformance	HSBC	(176)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
France suite				Allemagne suite			
(70)	Teleperformance	JP Morgan	(331)	(260)	Deutsche Wohnen SE	Citibank	(192)
(180)	Ubisoft Entertainment SA	Citibank	(511)	(370)	Deutsche Wohnen SE	HSBC	(953)
(1.208)	Valeo SA	Citibank	(465)	(1.040)	Deutsche Wohnen SE	JP Morgan	(2.677)
(1.596)	Valeo SA	HSBC	(369)	100	Fresenius Medical Care AG & Co KGaA	JP Morgan	109
(1.251)	Valeo SA	JP Morgan	(289)	(158)	Fresenius SE & Co KGaA	Citibank	(106)
801	Vinci SA	Citibank	(634)	(100)	Fresenius SE & Co KGaA	JP Morgan	(131)
50	Vinci SA	HSBC	(68)	158	Hannover Rueck SE	Citibank	400
70	Vinci SA	JP Morgan	(95)	40	Hannover Rueck SE	HSBC	136
877	Vivendi SA	Citibank	—	725	Hannover Rueck SE	JP Morgan	2.451
2.600	Vivendi SA	HSBC	200	736	HeidelbergCement AG	Citibank	32
2.056	Vivendi SA	JP Morgan	158	1.311	HeidelbergCement AG	HSBC	3.173
(550)	Worldline SA/France '144A'	Citibank	(1.694)	961	HeidelbergCement AG	JP Morgan	2.326
(1.150)	Worldline SA/France '144A'	HSBC	(4.455)	1.080	Henkel AG & Co KGaA (Pref)	Citibank	1.758
(400)	Worldline SA/France '144A'	JP Morgan	(1.562)	600	Henkel AG & Co KGaA (Pref)	HSBC	474
			(5.634)	340	Henkel AG & Co KGaA (Pref)	JP Morgan	325
Allemagne				751	Hochtief AG	Citibank	2.644
180	adidas AG	Citibank	2.436	505	Hochtief AG	HSBC	(944)
210	adidas AG	HSBC	3.073	771	HOCHTIEF AG	JP Morgan	(670)
20	adidas AG	JP Morgan	293	(1.306)	Infineon Technologies AG	Citibank	(408)
325	Allianz SE	Citibank	(429)	(1.200)	Infineon Technologies AG	HSBC	(837)
230	Allianz SE	HSBC	(361)	(2.392)	Infineon Technologies AG	JP Morgan	(1.668)
990	Allianz SE	JP Morgan	(1.852)	(929)	KION Group AG	Citibank	(899)
940	Aroundtown SA	Citibank	372	(147)	KION Group AG	HSBC	(155)
1.550	Aroundtown SA	HSBC	461	270	Knorr-Bremse AG	Citibank	576
1.470	Aroundtown SA	JP Morgan	437	271	Knorr-Bremse AG	HSBC	(528)
(180)	Axel Springer SE	Citibank	—	270	Knorr-Bremse AG	JP Morgan	(59)
(730)	Bayerische Motoren Werke AG	Citibank	562	370	LEG Immobilien AG	JP Morgan	570
(780)	Bayerische Motoren Werke AG	HSBC	746	750	Merck KGaA	Citibank	(248)
(170)	Bayerische Motoren Werke AG	JP Morgan	170	200	Merck KGaA	HSBC	(456)
(120)	Beiersdorf AG	Citibank	(330)	426	Merck KGaA	JP Morgan	(1.376)
840	Brenntag AG	Citibank	333	(30)	MTU Aero Engines AG	Citibank	(284)
760	Brenntag AG	HSBC	411	(20)	MTU Aero Engines AG	HSBC	(104)
690	Brenntag AG	JP Morgan	389	70	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	Citibank	477
(80)	Carl Zeiss Meditec AG	HSBC	(937)	541	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	HSBC	4.583
(120)	Carl Zeiss Meditec AG	JP Morgan	(782)	158	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	JP Morgan	1.338
(9.890)	Commerzbank AG	Citibank	(370)	(240)	Puma SE	Citibank	(554)
(8.383)	Commerzbank AG	HSBC	880	(300)	Puma SE	HSBC	(627)
(5.970)	Commerzbank AG	JP Morgan	920	(738)	QIAGEN NV	Citibank	(844)
(90)	Continental AG	Citibank	250	(330)	QIAGEN NV	HSBC	(3.710)
(130)	Continental AG	HSBC	1.745	(916)	QIAGEN NV	JP Morgan	(10.299)
(70)	Continental AG	JP Morgan	940	(60)	SAP SE	Citibank	(48)
850	Covestro AG '144A'	Citibank	(589)	(40)	SAP SE	HSBC	(17)
804	Covestro AG '144A'	HSBC	(2.776)	(200)	SAP SE	JP Morgan	(250)
190	Covestro AG '144A'	JP Morgan	(625)	110	Siemens AG	Citibank	249
(130)	Daimler AG	Citibank	89	50	Siemens AG	HSBC	167
(2.052)	Daimler AG	HSBC	3.462	270	Siemens Healthineers AG '144A'	HSBC	242
(3.280)	Daimler AG	JP Morgan	6.885	120	Siemens Healthineers AG '144A'	JP Morgan	571
(3.060)	Delivery Hero SE	Citibank	(10.032)	8.800	Telefonica Deutschland Holding AG	Citibank	591
(1.410)	Delivery Hero SE	HSBC	(6.041)	1.640	Telefonica Deutschland Holding AG	HSBC	16
(458)	Delivery Hero SE	JP Morgan	(2.151)	1.830	Telefonica Deutschland Holding AG	JP Morgan	(135)
(16.075)	Deutsche Bank AG	Citibank	1.981	(4.046)	thyssenkrupp AG	Citibank	2.270
(12.000)	Deutsche Bank AG	HSBC	4.161				
(13.564)	Deutsche Bank AG	JP Morgan	4.924				
(175)	Deutsche Boerse AG	Citibank	(501)				
(100)	Deutsche Boerse AG	HSBC	(435)				
(210)	Deutsche Boerse AG	JP Morgan	(777)				
(1.970)	Deutsche Lufthansa AG	Citibank	130				
(1.090)	Deutsche Lufthansa AG	HSBC	306				
(90)	Deutsche Lufthansa AG	JP Morgan	25				
719	Deutsche Post AG	Citibank	(47)				
2.033	Deutsche Post AG	HSBC	1.839				
4.152	Deutsche Post AG	JP Morgan	5.025				
14.114	Deutsche Telekom AG	Citibank	2.795				
1.580	Deutsche Telekom AG	HSBC	(53)				
2.836	Deutsche Telekom AG	JP Morgan	(363)				

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BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Allemagne suite				Italie suite			
(3.620)	thyssenkrupp AG	HSBC	5.649	413	EXOR NV	Citibank	91
(11.853)	thyssenkrupp AG	JP Morgan	28.178	130	EXOR NV	HSBC	(274)
(2.270)	Uniper SE	HSBC	(3.197)	670	EXOR NV	JP Morgan	(855)
(870)	Vonovia SE	Citibank	(354)	(50)	Ferrari NV	JP Morgan	(243)
(800)	Vonovia SE	HSBC	(995)	(4.550)	FinecoBank Banca Fineco SpA	Citibank	425
(180)	Vonovia SE	JP Morgan	(167)	(6.140)	FinecoBank Banca Fineco SpA	HSBC	(2.567)
(125)	Wirecard AG	Citibank	(275)	(1.140)	FinecoBank Banca Fineco SpA	JP Morgan	(477)
(933)	Wirecard AG	JP Morgan	(2.981)	(2.730)	Intesa Sanpaolo SpA	Citibank	110
(1.517)	Zalando SE '144A'	Citibank	(1.535)	(4.130)	Intesa Sanpaolo SpA	HSBC	164
(2.004)	Zalando SE '144A'	JP Morgan	(4.035)	(1.340)	Mediobanca Banca di Credito Finanziario SpA	Citibank	184
			33.176	(1.170)	Mediobanca Banca di Credito Finanziario SpA	HSBC	198
Hong Kong				(660)	Mediobanca Banca di Credito Finanziario SpA	JP Morgan	51
(400)	AIA Group Ltd	Citibank	(56)	260	Moncler SpA	Citibank	801
(200)	AIA Group Ltd	HSBC	102	1.480	Moncler SpA	JP Morgan	4.022
4.500	BOC Hong Kong Holdings Ltd	Citibank	(115)	(2.430)	Poste Italiane SpA '144A'	Citibank	829
22.000	BOC Hong Kong Holdings Ltd	HSBC	(4.157)	(1.460)	Poste Italiane SpA '144A'	HSBC	353
11.000	BOC Hong Kong Holdings Ltd	JP Morgan	(2.248)	(1.530)	Poste Italiane SpA '144A'	JP Morgan	456
17.500	CK Asset Holdings Ltd	HSBC	(7.064)	(920)	Recordati SpA	Citibank	(344)
4.000	CK Asset Holdings Ltd	JP Morgan	(655)	(660)	Recordati SpA	HSBC	(203)
(7.000)	Galaxy Entertainment Group Ltd	Citibank	1.431	(1.590)	Recordati SpA	JP Morgan	(488)
(14.000)	Galaxy Entertainment Group Ltd	HSBC	5.893	7.881	Snam SpA	Citibank	199
1.300	Hang Seng Bank Ltd	Citibank	(199)	7.720	Snam SpA	HSBC	(383)
1.300	Hang Seng Bank Ltd	HSBC	(1.010)	(9.570)	Telecom Italia SpA/Milano	HSBC	(324)
2.200	Hang Seng Bank Ltd	JP Morgan	(2.253)	(58.280)	Telecom Italia SpA/Milano	JP Morgan	(1.975)
3.000	Henderson Land Development Co Ltd	Citibank	(77)	7.245	Tenaris SA	Citibank	(1.355)
2.000	Henderson Land Development Co Ltd	HSBC	39	3.040	Tenaris SA	HSBC	(453)
3.000	Henderson Land Development Co Ltd	JP Morgan	(709)	2.269	Tenaris SA	JP Morgan	(834)
(2.100)	Hong Kong Exchanges & Clearing Ltd	Citibank	(376)	1.760	Terna Rete Elettrica Nazionale SpA	Citibank	198
(2.000)	MTR Corp Ltd	Citibank	(268)	6.527	Terna Rete Elettrica Nazionale SpA	HSBC	(847)
9.000	New World Development Co Ltd	Citibank	(138)	(230)	UniCredit SpA	Citibank	(41)
5.000	New World Development Co Ltd	HSBC	(167)				(4.245)
10.000	New World Development Co Ltd	JP Morgan	(175)	Japon			
2.400	Sands China Ltd	Citibank	(92)	(400)	Advantest Corp	Citibank	(146)
2.800	Sands China Ltd	HSBC	(1.288)	(100)	Advantest Corp	HSBC	46
3.600	Sands China Ltd	JP Morgan	(1.656)	400	Aeon Co Ltd	Citibank	(42)
3.000	Sun Hung Kai Properties Ltd	Citibank	1.150	700	Aeon Co Ltd	JP Morgan	(246)
2.500	Sun Hung Kai Properties Ltd	HSBC	(2.172)	1.400	AGC Inc/Japan	Citibank	831
1.500	Sun Hung Kai Properties Ltd	JP Morgan	401	1.100	AGC Inc/Japan	HSBC	(102)
(20.115)	Techtronic Industries Co Ltd	Citibank	899	1.400	AGC Inc/Japan	JP Morgan	(256)
(4.500)	Techtronic Industries Co Ltd	HSBC	1.545	2.900	Ajinomoto Co Inc	Citibank	265
(35.000)	WH Group Ltd '144A'	Citibank	715	2.600	Ajinomoto Co Inc	HSBC	(593)
(3.000)	WH Group Ltd '144A'	HSBC	264	3.800	Ajinomoto Co Inc	JP Morgan	(736)
2.400	Wynn Macau Ltd	HSBC	76	(1.000)	ANA Holdings Inc	Citibank	(210)
2.800	Wynn Macau Ltd	JP Morgan	(74)	700	Asahi Group Holdings Ltd	Citibank	(377)
			(12.434)	500	Asahi Group Holdings Ltd	HSBC	347
				1.100	Asahi Group Holdings Ltd	JP Morgan	507
1.998	Assicurazioni Generali SpA	Citibank	(99)	(1.000)	Asahi Intecc Co Ltd	Citibank	(46)
7.175	Assicurazioni Generali SpA	HSBC	(4.028)	(2.200)	Asahi Intecc Co Ltd	HSBC	(1.986)
830	Assicurazioni Generali SpA	JP Morgan	(520)	(400)	Asahi Intecc Co Ltd	JP Morgan	(339)
(2.468)	Atlantia SpA	Citibank	3.747	2.400	Astellas Pharma Inc	Citibank	613
(3.882)	CNH Industrial NV	Citibank	641	14.900	Astellas Pharma Inc	HSBC	6.649
(720)	CNH Industrial NV	JP Morgan	56	2.700	Astellas Pharma Inc	JP Morgan	1.195
(3.771)	Davide Campari-Milano SpA	Citibank	(249)	900	Bridgestone Corp	Citibank	(33)
(2.230)	Davide Campari-Milano SpA	HSBC	(121)	2.000	Bridgestone Corp	HSBC	(4.911)
(720)	Davide Campari-Milano SpA	JP Morgan	(90)	700	Bridgestone Corp	JP Morgan	(1.719)
				500	Canon Inc	Citibank	196
				3.000	Canon Inc	HSBC	712
				200	Central Japan Railway Co	JP Morgan	(748)

BlackRock Style Advantage Screened Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(300)	Chugai Pharmaceutical Co Ltd	Citibank	(301)	(200)	Itochu Techno-Solutions Corp	HSBC	(51)
(600)	Chugai Pharmaceutical Co Ltd	HSBC	(2.076)	700	Japan Airlines Co Ltd	HSBC	134
(200)	Chugai Pharmaceutical Co Ltd	JP Morgan	(699)	400	Japan Airlines Co Ltd	JP Morgan	77
(600)	Daifuku Co Ltd	Citibank	(1.260)	2.500	Japan Post Holdings Co Ltd	JP Morgan	254
(2.600)	Daifuku Co Ltd	JP Morgan	(8.319)	(6.300)	JFE Holdings Inc	Citibank	(6.153)
(4.700)	Dai-ichi Life Holdings Inc	Citibank	(965)	(2.400)	JFE Holdings Inc	JP Morgan	(2.308)
(800)	Dai-ichi Life Holdings Inc	JP Morgan	774	(700)	KDDI Corp	JP Morgan	256
(600)	Daiichi Sankyo Co Ltd	Citibank	(438)	(200)	Keyence Corp	HSBC	(904)
(200)	Daiichi Sankyo Co Ltd	HSBC	(330)	(500)	Keyence Corp	JP Morgan	(2.124)
(800)	Daiichi Sankyo Co Ltd	JP Morgan	(1.160)	(400)	Kikkoman Corp	Citibank	146
(100)	Daikin Industries Ltd	Citibank	(87)	(200)	Kikkoman Corp	HSBC	7
(100)	Daikin Industries Ltd	HSBC	(466)	1.100	Kirin Holdings Co Ltd	Citibank	(497)
(100)	Daikin Industries Ltd	JP Morgan	(466)	900	Kirin Holdings Co Ltd	HSBC	(785)
(100)	Daito Trust Construction Co Ltd	Citibank	87	1.100	Kirin Holdings Co Ltd	JP Morgan	(959)
(200)	Daito Trust Construction Co Ltd	HSBC	1.138	(300)	Komatsu Ltd	Citibank	(62)
(100)	Daito Trust Construction Co Ltd	JP Morgan	748	(2.800)	Komatsu Ltd	JP Morgan	2.862
(1.100)	Daiwa House Industry Co Ltd	Citibank	(90)	(300)	Kose Corp	Citibank	192
(700)	Daiwa House Industry Co Ltd	HSBC	1.689	(100)	Kose Corp	JP Morgan	(9)
(800)	Daiwa House Industry Co Ltd	JP Morgan	2.702	(2.100)	Kubota Corp	Citibank	297
(3.800)	Daiwa Securities Group Inc	Citibank	(600)	(2.000)	Kubota Corp	HSBC	207
(4.800)	Daiwa Securities Group Inc	JP Morgan	(797)	(3.700)	Kubota Corp	JP Morgan	1.790
1.900	Denso Corp	Citibank	(867)	500	Kyocera Corp	Citibank	1.155
200	Denso Corp	HSBC	(420)	500	Kyocera Corp	HSBC	1.336
200	Denso Corp	JP Morgan	(107)	400	Kyocera Corp	JP Morgan	1.165
(100)	Disco Corp	Citibank	(1.314)	900	Kyowa Kirin Co Ltd	HSBC	414
(300)	Disco Corp	HSBC	(1.342)	900	Kyowa Kirin Co Ltd	JP Morgan	2.165
(100)	Disco Corp	JP Morgan	(1.455)	(400)	Line Corp	Citibank	73
1.500	East Japan Railway Co	Citibank	(137)	(3.800)	Line Corp	JP Morgan	(28.404)
800	East Japan Railway Co	HSBC	402	1.300	MEIJI Holdings Co Ltd	Citibank	—
200	East Japan Railway Co	JP Morgan	(25)	1.000	MEIJI Holdings Co Ltd	HSBC	(4.668)
(200)	Eisai Co Ltd	Citibank	(705)	700	MEIJI Holdings Co Ltd	JP Morgan	(2.519)
(100)	Eisai Co Ltd	HSBC	(608)	(600)	Minebea Mitsumi Inc	HSBC	(181)
(200)	Eisai Co Ltd	JP Morgan	(989)	(2.400)	Minebea Mitsumi Inc	JP Morgan	811
(3.100)	FamilyMart Co Ltd	Citibank	736	6.100	Mitsubishi Chemical Holdings Corp	Citibank	(507)
(2.100)	FamilyMart Co Ltd	HSBC	2.837	9.600	Mitsubishi Chemical Holdings Corp	HSBC	(5.185)
(300)	FamilyMart Co Ltd	JP Morgan	550	800	Mitsubishi Chemical Holdings Corp	JP Morgan	(493)
(100)	Fanuc Corp	HSBC	188	1.300	Mitsubishi Electric Corp	Citibank	18
(1.000)	Fanuc Corp	JP Morgan	5.501	1.300	Mitsubishi Electric Corp	HSBC	(372)
(100)	Fast Retailing Co Ltd	JP Morgan	1.351	4.100	Mitsubishi Electric Corp	JP Morgan	(2.512)
1.800	Fujifilm Holdings Corp	Citibank	1.922	(1.000)	Mitsubishi Estate Co Ltd	Citibank	110
1.800	Fujifilm Holdings Corp	HSBC	4.020	(1.700)	Mitsubishi Estate Co Ltd	HSBC	1.016
500	Fujifilm Holdings Corp	JP Morgan	1.175	(800)	Mitsubishi Estate Co Ltd	JP Morgan	478
100	Fujitsu Ltd	Citibank	6	700	Mitsubishi Heavy Industries Ltd	Citibank	(601)
200	Fujitsu Ltd	JP Morgan	1.013	2.500	Mitsubishi Heavy Industries Ltd	HSBC	(4.267)
(400)	Hitachi High-Technologies Corp	Citibank	(1.241)	3.000	Mitsubishi Heavy Industries Ltd	JP Morgan	(4.723)
(1.000)	Hitachi High-Technologies Corp	HSBC	(3.306)	8.100	Mitsubishi UFJ Financial Group Inc	HSBC	(917)
(300)	Hitachi High-Technologies Corp	JP Morgan	(1.080)	(1.000)	Mitsui Fudosan Co Ltd	Citibank	119
200	Hitachi Ltd	Citibank	380	(300)	Mitsui Fudosan Co Ltd	HSBC	139
500	Hitachi Ltd	HSBC	315	(3.400)	Mitsui Fudosan Co Ltd	JP Morgan	2.713
2.200	Hitachi Ltd	JP Morgan	703	18.900	Mizuho Financial Group Inc	Citibank	69
1.100	Honda Motor Co Ltd	Citibank	(412)	40.500	Mizuho Financial Group Inc	HSBC	(1.035)
900	Honda Motor Co Ltd	HSBC	(41)	21.100	Mizuho Financial Group Inc	JP Morgan	(539)
(700)	Isuzu Motors Ltd	HSBC	39	300	MS&AD Insurance Group Holdings Inc	Citibank	134
(1.000)	Isuzu Motors Ltd	JP Morgan	76	4.100	MS&AD Insurance Group Holdings Inc	HSBC	(446)
(400)	Itochu Techno-Solutions Corp	Citibank	318	300	MS&AD Insurance Group Holdings Inc	JP Morgan	210
				(200)	Murata Manufacturing Co Ltd	HSBC	(245)

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BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Japon suite			
(2.100)	Murata Manufacturing Co Ltd	JP Morgan	(2.708)	(200)	Shimadzu Corp	JP Morgan	(175)
600	NEC Corp	Citibank	(602)	(100)	Shimano Inc	Citibank	(55)
100	NEC Corp	HSBC	32	(200)	Shimano Inc	HSBC	(368)
(200)	Nidec Corp	Citibank	794	(700)	Shimano Inc	JP Morgan	511
(200)	Nidec Corp	HSBC	(12)	(7.900)	Shimizu Corp	Citibank	2.163
(1.100)	Nidec Corp	JP Morgan	1.456	(700)	Shimizu Corp	HSBC	(38)
(200)	Nippon Telegraph & Telephone Corp	Citibank	(9)	(200)	Shin-Etsu Chemical Co Ltd	Citibank	(18)
(400)	Nippon Telegraph & Telephone Corp	HSBC	(71)	(300)	Shin-Etsu Chemical Co Ltd	JP Morgan	1.027
(400)	Nippon Telegraph & Telephone Corp	JP Morgan	(296)	2.000	Shionogi & Co Ltd	Citibank	730
(200)	Nissan Chemical Corp	Citibank	(55)	200	Shionogi & Co Ltd	HSBC	186
(300)	Nissan Chemical Corp	HSBC	520	400	Shionogi & Co Ltd	JP Morgan	305
(300)	Nissan Chemical Corp	JP Morgan	757	(600)	Shiseido Co Ltd	Citibank	(312)
(100)	Nitori Holdings Co Ltd	JP Morgan	(497)	(1.100)	Shiseido Co Ltd	HSBC	2.487
600	Nitto Denko Corp	HSBC	(431)	(500)	Shiseido Co Ltd	JP Morgan	1.217
300	Nitto Denko Corp	JP Morgan	(301)	(2.200)	Softbank Corp	Citibank	291
(5.300)	Nomura Holdings Inc	HSBC	(1.983)	(1.200)	Softbank Corp	JP Morgan	33
(300)	Nomura Research Institute Ltd	Citibank	340	(200)	SoftBank Group Corp	Citibank	(181)
(800)	Nomura Research Institute Ltd	HSBC	219	(1.700)	SoftBank Group Corp	HSBC	1.321
(400)	Nomura Research Institute Ltd	JP Morgan	110	(3.700)	SoftBank Group Corp	JP Morgan	2.889
3.100	NTT Data Corp	Citibank	(453)	1.100	Sompo Holdings Inc	HSBC	(843)
2.200	NTT Data Corp	HSBC	32	500	Sony Corp	HSBC	667
2.100	NTT Data Corp	JP Morgan	74	100	Sony Corp	JP Morgan	113
500	NTT DOCOMO Inc	HSBC	(32)	36.900	Sumitomo Chemical Co Ltd	Citibank	(1.010)
600	Omron Corp	Citibank	164	11.600	Sumitomo Chemical Co Ltd	HSBC	(2.441)
100	Omron Corp	HSBC	145	12.800	Sumitomo Chemical Co Ltd	JP Morgan	(2.097)
2.500	Ono Pharmaceutical Co Ltd	Citibank	685	3.700	Sumitomo Electric Industries Ltd	Citibank	3.360
1.100	Ono Pharmaceutical Co Ltd	HSBC	1.229	2.200	Sumitomo Electric Industries Ltd	HSBC	974
500	Ono Pharmaceutical Co Ltd	JP Morgan	142	3.700	Sumitomo Electric Industries Ltd	JP Morgan	2.137
(100)	Oriental Land Co Ltd/Japan	Citibank	283	(500)	Sumitomo Metal Mining Co Ltd	Citibank	(23)
(500)	Oriental Land Co Ltd/Japan	JP Morgan	251	(1.300)	Sumitomo Metal Mining Co Ltd	HSBC	2.233
400	ORIX Corp	HSBC	210	(3.600)	Sumitomo Metal Mining Co Ltd	JP Morgan	9.265
11.200	ORIX Corp	JP Morgan	5.878	2.500	Sumitomo Mitsui Financial Group Inc	Citibank	593
800	Otsuka Holdings Co Ltd	Citibank	(394)	2.100	Sumitomo Mitsui Financial Group Inc	HSBC	(480)
200	Otsuka Holdings Co Ltd	HSBC	471	2.700	Sumitomo Mitsui Financial Group Inc	JP Morgan	(622)
500	Otsuka Holdings Co Ltd	JP Morgan	495	200	Sumitomo Mitsui Trust Holdings Inc	HSBC	86
(5.200)	Pan Pacific International Holdings Corp	JP Morgan	1.139	800	Sumitomo Mitsui Trust Holdings Inc	JP Morgan	343
3.500	Panasonic Corp	Citibank	1.329	(200)	Sysmex Corp	Citibank	58
7.900	Panasonic Corp	HSBC	1.394	(100)	Sysmex Corp	HSBC	382
5.200	Panasonic Corp	JP Morgan	758	(200)	Sysmex Corp	JP Morgan	763
(4.800)	Rakuten Inc	HSBC	2.056	(1.300)	T&D Holdings Inc	JP Morgan	487
(9.800)	Rakuten Inc	JP Morgan	6.172	(700)	Taisei Corp	HSBC	(466)
600	Recruit Holdings Co Ltd	Citibank	137	(4.600)	Taisei Corp	JP Morgan	2.681
200	Recruit Holdings Co Ltd	HSBC	47	(2.500)	Takeda Pharmaceutical Co Ltd	Citibank	(137)
600	Recruit Holdings Co Ltd	JP Morgan	1.102	(400)	Takeda Pharmaceutical Co Ltd	HSBC	(281)
(1.700)	Resona Holdings Inc	Citibank	(20)	(2.100)	Takeda Pharmaceutical Co Ltd	JP Morgan	(1.476)
(3.200)	Resona Holdings Inc	JP Morgan	573	(500)	TDK Corp	JP Morgan	(411)
1.400	Ricoh Co Ltd	Citibank	166	(600)	Terumo Corp	Citibank	(186)
3.200	Ricoh Co Ltd	HSBC	955	(600)	Terumo Corp	HSBC	624
1.600	Ricoh Co Ltd	JP Morgan	576	(1.300)	Terumo Corp	JP Morgan	1.723
200	Rohm Co Ltd	HSBC	398	200	Tokio Marine Holdings Inc	Citibank	40
100	Secom Co Ltd	Citibank	(170)	700	Tokio Marine Holdings Inc	HSBC	268
800	Secom Co Ltd	HSBC	(1.708)	100	Tokio Marine Holdings Inc	JP Morgan	38
700	Secom Co Ltd	JP Morgan	(1.291)	300	Tokyo Electron Ltd	HSBC	2.245
4.100	Sekisui House Ltd	Citibank	(1.048)	(300)	Shimadzu Corp	Citibank	(246)
8.300	Sekisui House Ltd	HSBC	3.244	(500)	Shimadzu Corp	HSBC	(514)
4.900	Sekisui House Ltd	JP Morgan	2.080				
3.100	Seven & i Holdings Co Ltd	Citibank	(1.415)				
400	Seven & i Holdings Co Ltd	HSBC	(221)				
1.800	Seven & i Holdings Co Ltd	JP Morgan	(1.877)				
(300)	Shimadzu Corp	Citibank	(246)				
(500)	Shimadzu Corp	HSBC	(514)				

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Japon suite				Norvège suite			
400	Trend Micro Inc/Japan	Citibank	438	(26.210)	Norsk Hydro ASA	JP Morgan	7.386
600	Trend Micro Inc/Japan	HSBC	1.010	5.340	Orkla ASA	Citibank	790
200	Trend Micro Inc/Japan	JP Morgan	347	7.500	Orkla ASA	HSBC	1.196
500	Unicharm Corp	Citibank	434	4.460	Orkla ASA	JP Morgan	757
600	West Japan Railway Co	Citibank	(1.254)	6.435	Telenor ASA	Citibank	875
1.200	West Japan Railway Co	HSBC	(876)	2.353	Telenor ASA	HSBC	941
200	West Japan Railway Co	JP Morgan	(166)	666	Telenor ASA	JP Morgan	293
(400)	Yamaha Corp	HSBC	(32)	330	Yara International ASA	Citibank	(14)
(200)	Yamaha Corp	JP Morgan	(20)	230	Yara International ASA	HSBC	(518)
(300)	Yamaha Motor Co Ltd	Citibank	(71)	390	Yara International ASA	JP Morgan	(878)
1.300	Yamato Holdings Co Ltd	HSBC	756				
600	Yamato Holdings Co Ltd	JP Morgan	419				15.875
(4.000)	Yaskawa Electric Corp	Citibank	(3.103)	Portugal			
(2.600)	Yaskawa Electric Corp	JP Morgan	3.770	(1.460)	Jeronimo Martins SGPS SA	Citibank	145
(20.600)	Z Holdings Corp	JP Morgan	(940)	(30)	Jeronimo Martins SGPS SA	JP Morgan	28
			(6.691)				173
Pays-Bas				Singapour			
(1.260)	ABN AMRO Bank NV - CVA '144A'	Citibank	769	12.000	Singapore Telecommunications Ltd	Citibank	439
(1.180)	ABN AMRO Bank NV - CVA '144A'	HSBC	2.278	7.600	Singapore Telecommunications Ltd	JP Morgan	167
(1.210)	ABN AMRO Bank NV - CVA '144A'	JP Morgan	2.336	3.700	United Overseas Bank Ltd	HSBC	(3.058)
10	Adyen NV '144A'	Citibank	394	800	United Overseas Bank Ltd	JP Morgan	(636)
10	Adyen NV '144A'	HSBC	695				(3.088)
10	Adyen NV '144A'	JP Morgan	624	Corée du Sud			
(1.350)	Aegon NV	Citibank	33	(249)	Amorepacific Corp	Citibank	(876)
(27.343)	Aegon NV	JP Morgan	2.855	(241)	Amorepacific Corp	HSBC	1.312
1.295	Akzo Nobel NV	Citibank	513	1.649	Hana Financial Group Inc	Citibank	47
3.318	Akzo Nobel NV	HSBC	947	2.750	Hana Financial Group Inc	HSBC	(2.073)
1.477	Akzo Nobel NV	JP Morgan	156	2.978	Hana Financial Group Inc	JP Morgan	(2.221)
(260)	ASML Holding NV	JP Morgan	(1.616)	(375)	Kakao Corp	Citibank	(703)
966	Heineken Holding NV	Citibank	585	(40)	Kakao Corp	HSBC	(13)
327	Heineken Holding NV	HSBC	737	(177)	Kakao Corp	JP Morgan	55
228	Heineken Holding NV	JP Morgan	514	1.320	KB Financial Group Inc	Citibank	(264)
550	ING Groep NV	Citibank	(42)	450	KB Financial Group Inc	HSBC	766
880	ING Groep NV	HSBC	(287)	609	KB Financial Group Inc	JP Morgan	958
1.640	ING Groep NV	JP Morgan	(534)	(803)	LG Chem Ltd	Citibank	(3.357)
750	Koninklijke Ahold Delhaize NV	Citibank	(326)	(26)	LG Chem Ltd	JP Morgan	510
340	Koninklijke Ahold Delhaize NV	HSBC	(264)	320	LG Electronics Inc	Citibank	(90)
1.490	Koninklijke Ahold Delhaize NV	JP Morgan	(1.156)	440	LG Electronics Inc	HSBC	(479)
642	Koninklijke DSM NV	Citibank	(212)	110	LG Electronics Inc	JP Morgan	(148)
22	Koninklijke DSM NV	HSBC	13	78	LG Household & Health Care Ltd	Citibank	109
185	Koninklijke DSM NV	JP Morgan	112	10	LG Household & Health Care Ltd	HSBC	172
14.380	Koninklijke KPN NV	HSBC	285	10	LG Household & Health Care Ltd	JP Morgan	158
588	Koninklijke Philips NV	Citibank	825	(140)	Lotte Chemical Corp	Citibank	(11)
1.066	Koninklijke Philips NV	HSBC	2.797	(786)	NAVER Corp	Citibank	(2.787)
842	Koninklijke Philips NV	JP Morgan	2.209	(203)	NAVER Corp	HSBC	(884)
2.429	NN Group NV	HSBC	(1.416)	(47)	NCSOFT Corp	Citibank	1.631
550	NN Group NV	JP Morgan	(321)	(159)	Samsung Electro-Mechanics Co Ltd	Citibank	(377)
1.520	Randstad NV	Citibank	1.572	1.420	Samsung Electronics Co Ltd	Citibank	(1.679)
454	Randstad NV	HSBC	699	110	Samsung Electronics Co Ltd	HSBC	(245)
272	Wolters Kluwer NV	Citibank	413	570	Samsung Electronics Co Ltd	JP Morgan	(1.024)
622	Wolters Kluwer NV	HSBC	1.109	608	Samsung Electronics Co Ltd (Pref)	Citibank	(452)
2.673	Wolters Kluwer NV	JP Morgan	4.672	538	Samsung Electronics Co Ltd (Pref)	JP Morgan	(1.196)
			21.968	(679)	Samsung SDI Co Ltd	Citibank	2.840
Norvège				(34)	Samsung SDI Co Ltd	HSBC	327
(940)	DNB ASA	Citibank	1.365	(381)	Samsung SDI Co Ltd	JP Morgan	3.617
(1.440)	DNB ASA	HSBC	1.327	2.037	Shinhan Financial Group Co Ltd	Citibank	(1.263)
(2.306)	Mowi ASA	Citibank	(1.430)	1.620	Shinhan Financial Group Co Ltd	HSBC	(1.399)
(1.974)	Mowi ASA	HSBC	(369)				
(1.534)	Mowi ASA	JP Morgan	(517)				
(30.357)	Norsk Hydro ASA	Citibank	1.387				
(10.830)	Norsk Hydro ASA	HSBC	3.284				

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Corée du Sud suite				Suède suite			
2.480	Shinhan Financial Group Co Ltd	JP Morgan	(2.525)	(400)	Electrolux AB 'B'	JP Morgan	358
(720)	SK Hynix Inc	Citibank	581	(817)	Epiroc AB 'A'	Citibank	(94)
307	SK Telecom Co Ltd	HSBC	(136)	(5.882)	Epiroc AB 'A'	JP Morgan	(1.232)
			(11.119)	1.940	Essity AB 'B'	Citibank	(224)
Espagne				5.010	Essity AB 'B'	HSBC	(1.492)
1.270	ACS Actividades de Construccion y Servicios SA	Citibank	992	2.280	Essity AB 'B'	JP Morgan	(860)
440	ACS Actividades de Construccion y Servicios SA	HSBC	31	1.126	Hennes & Mauritz AB 'B'	Citibank	396
2.018	ACS Actividades de Construccion y Servicios SA	JP Morgan	(174)	340	Hennes & Mauritz AB 'B'	HSBC	(106)
79	Aena SME SA '144A'	Citibank	56	1.454	Hennes & Mauritz AB 'B'	JP Morgan	(1.020)
341	Aena SME SA '144A'	HSBC	131	(2.138)	Hexagon AB 'B'	Citibank	(4.435)
603	Aena SME SA '144A'	JP Morgan	(327)	(665)	Hexagon AB 'B'	HSBC	(586)
(490)	Amadeus IT Group SA	HSBC	(431)	(1.388)	Hexagon AB 'B'	JP Morgan	(1.134)
(13.020)	Banco Santander SA	Citibank	910	(273)	ICA Gruppen AB	Citibank	(260)
(6.980)	Banco Santander SA	HSBC	697	(1.234)	ICA Gruppen AB	HSBC	303
(15.109)	Banco Santander SA	JP Morgan	2.984	(600)	ICA Gruppen AB	JP Morgan	108
(2.970)	Bankia SA	HSBC	162	3.660	Investor AB 'B'	Citibank	1.610
(17.460)	Bankia SA	JP Morgan	951	2.507	Investor AB 'B'	HSBC	(942)
(13.222)	CaixaBank SA	Citibank	175	1.255	Investor AB 'B'	JP Morgan	(552)
(22.572)	CaixaBank SA	HSBC	2.433	630	Kinnevik AB	JP Morgan	3.881
(18.498)	CaixaBank SA	JP Morgan	2.259	488	Kinnevik AB 'B'	Citibank	56
(5.482)	Cellnex Telecom SA '144A'	Citibank	(8.383)	970	Kinnevik AB 'B'	HSBC	(1.139)
(610)	Cellnex Telecom SA '144A'	HSBC	(980)	1.060	Kinnevik AB 'B'	JP Morgan	(2.948)
(1.225)	Cellnex Telecom SA '144A'	JP Morgan	(2.238)	5.831	Sandvik AB	HSBC	(3.054)
(460)	Ferrovial SA	Citibank	(420)	1.278	Sandvik AB	JP Morgan	(669)
(3)	Ferrovial SA	Citibank	(2)	(880)	Skandinaviska Enskilda Banken AB 'A'	Citibank	(65)
(1.520)	Ferrovial SA	HSBC	(1.475)	(3.350)	Skandinaviska Enskilda Banken AB 'A'	HSBC	556
(14)	Ferrovial SA ^{II}	HSBC	—	(1.320)	Skandinaviska Enskilda Banken AB 'A'	JP Morgan	1.546
(1.965)	Ferrovial SA	JP Morgan	(1.838)	1.490	Skanska AB 'B'	Citibank	78
(18)	Ferrovial SA	JP Morgan	149	920	Skanska AB 'B'	HSBC	(181)
(5.060)	Grifols SA	Citibank	(5.734)	660	Skanska AB 'B'	JP Morgan	29
(520)	Grifols SA	HSBC	(1.304)	410	SKF AB 'B'	HSBC	119
(1.376)	Grifols SA	JP Morgan	(3.451)	2.843	SKF AB 'B'	JP Morgan	(299)
10.976	Iberdrola SA	Citibank	773	(5.390)	Svenska Handelsbanken AB 'A'	Citibank	486
(410)	Industria de Diseno Textil SA	Citibank	(379)	(6.100)	Svenska Handelsbanken AB 'A'	HSBC	1.399
(2.310)	Industria de Diseno Textil SA	HSBC	(2.056)	(3.290)	Svenska Handelsbanken AB 'A'	JP Morgan	705
1.256	Red Electrica Corp SA	JP Morgan	290	(5.900)	Swedbank AB 'A'	Citibank	1.545
(900)	Siemens Gamesa Renewable Energy SA	Citibank	(1.540)	(2.880)	Swedbank AB 'A'	HSBC	3.640
(8.345)	Siemens Gamesa Renewable Energy SA	HSBC	(15.947)	(2.300)	Swedbank AB 'A'	JP Morgan	1.742
(640)	Siemens Gamesa Renewable Energy SA	JP Morgan	(1.246)	(980)	Tele2 AB 'B'	Citibank	(21)
3.319	Telefonica SA	Citibank	763	(2.500)	Tele2 AB 'B'	HSBC	(656)
34.054	Telefonica SA	HSBC	4.421	(2.530)	Tele2 AB 'B'	JP Morgan	(700)
			(29.748)	1.270	Telefonaktiebolaget LM Ericsson 'B'	HSBC	(98)
Suède				1.388	Telia Co AB	Citibank	(7)
(2.300)	Alfa Laval AB	Citibank	(1.518)	300	Telia Co AB	HSBC	(26)
(770)	Alfa Laval AB	HSBC	(26)	2.120	Telia Co AB	JP Morgan	(184)
(1.590)	Alfa Laval AB	JP Morgan	(103)	9.331	Volvo AB 'B'	Citibank	782
1.080	Assa Abloy AB 'B'	JP Morgan	29	4.620	Volvo AB 'B'	HSBC	(1.108)
170	Atlas Copco AB 'A'	Citibank	(50)	6.784	Volvo AB 'B'	JP Morgan	(1.815)
680	Atlas Copco AB 'A'	HSBC	(248)				(872)
1.523	Atlas Copco AB 'B'	Citibank	(80)	Suisse			
330	Atlas Copco AB 'B'	JP Morgan	(38)	(2.330)	ABB Ltd	Citibank	(489)
(2.710)	Boliden AB	Citibank	3.719	(1.650)	ABB Ltd	HSBC	(560)
(300)	Boliden AB	HSBC	822	(2.090)	ABB Ltd	JP Morgan	(710)
(1.780)	Boliden AB	JP Morgan	4.228	420	Adecco Group AG	Citibank	151
(1.580)	Electrolux AB 'B'	Citibank	(1.258)	970	Adecco Group AG	HSBC	1.570
(960)	Electrolux AB 'B'	HSBC	219	790	Adecco Group AG	JP Morgan	1.278
				(432)	Baloise Holding AG	Citibank	43
				(190)	Baloise Holding AG	HSBC	1.301
				(280)	Baloise Holding AG	JP Morgan	1.326
				30	Barry Callebaut AG	HSBC	(415)
				(1.706)	Clariant AG	Citibank	(358)

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Suisse suite				Suisse suite			
(60)	Clariant AG	JP Morgan	(13)	(40)	Vifor Pharma AG	HSBC	(741)
(8.140)	Credit Suisse Group AG	Citibank	529	(70)	Vifor Pharma AG	JP Morgan	(1.297)
(2.130)	Credit Suisse Group AG	HSBC	(223)	(70)	Zurich Insurance Group AG	Citibank	(70)
(920)	Credit Suisse Group AG	JP Morgan	(97)				6.773
(60)	EMS-Chemie Holding AG	Citibank	(150)	Taiwan			
(90)	EMS-Chemie Holding AG	HSBC	281	41.000	Chunghwa Telecom Co Ltd	HSBC	(1.217)
(60)	EMS-Chemie Holding AG	JP Morgan	360	14.000	Chunghwa Telecom Co Ltd	JP Morgan	(394)
40	Geberit AG Reg	Citibank	320	(28.069)	Delta Electronics Inc	JP Morgan	155
130	Geberit AG Reg	HSBC	2.609	1.000	MediaTek Inc	HSBC	(2)
150	Geberit AG Reg	JP Morgan	3.178	(4.000)	Nanya Technology Corp	JP Morgan	203
(6)	Givaudan SA	Citibank	(198)	10.000	Taiwan Semiconductor Manufacturing Co Ltd	HSBC	(566)
(10)	Givaudan SA	HSBC	(769)	2.000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(129)
(1.091)	Julius Baer Group Ltd	Citibank	(839)				(1.950)
(50)	Julius Baer Group Ltd	JP Morgan	15	Royaume-Uni			
(90)	Kuehne + Nagel International AG Reg	Citibank	(31)	2.734	3i Group Plc	Citibank	1.323
(60)	Kuehne + Nagel International AG Reg	HSBC	(9)	290	3i Group Plc	JP Morgan	(228)
(30)	Kuehne + Nagel International AG Reg	JP Morgan	(5)	330	Admiral Group Plc	Citibank	179
470	LafargeHolcim Ltd	HSBC	(66)	560	Admiral Group Plc	HSBC	513
680	LafargeHolcim Ltd	JP Morgan	(95)	2.214	Admiral Group Plc	JP Morgan	2.029
1.582	Logitech International SA	Citibank	2.086	(920)	Antofagasta Plc	Citibank	152
660	Logitech International SA	HSBC	1.139	(1.250)	Antofagasta Plc	HSBC	602
220	Logitech International SA	JP Morgan	268	(4.281)	Antofagasta Plc	JP Morgan	2.726
(248)	Lonza Group AG	Citibank	(1.734)	1.781	Associated British Foods Plc	Citibank	1.402
(345)	Lonza Group AG	HSBC	1.034	1.239	Associated British Foods Plc	HSBC	2.182
(436)	Lonza Group AG	JP Morgan	1.182	4.836	Associated British Foods Plc	JP Morgan	8.586
671	Nestle SA	Citibank	737	(173)	AstraZeneca Plc	HSBC	(489)
380	Nestle SA	HSBC	57	(692)	AstraZeneca Plc	JP Morgan	(1.875)
1.905	Nestle SA	JP Morgan	152	(4.310)	Aviva Plc	JP Morgan	441
(80)	Partners Group Holding AG	Citibank	(2.653)	(4.350)	Barratt Developments Plc	HSBC	(2.313)
(70)	Partners Group Holding AG	HSBC	(4.453)	1.006	Berkeley Group Holdings Plc	HSBC	2.051
(80)	Partners Group Holding AG	JP Morgan	(5.770)	58	Berkeley Group Holdings Plc	JP Morgan	118
310	Roche Holding AG	Citibank	1.966	5.550	BT Group Plc	Citibank	198
1.069	Roche Holding AG	HSBC	11.660	2.380	BT Group Plc	JP Morgan	178
30	Roche Holding AG	JP Morgan	375	(600)	Bunzl Plc	HSBC	(333)
174	Schindler Holding AG	Citibank	556	(200)	Burberry Group Plc	HSBC	(175)
306	Schindler Holding AG	HSBC	1.020	(580)	Burberry Group Plc	JP Morgan	(352)
440	Schindler Holding AG	JP Morgan	2.236	1.544	Coca-Cola HBC AG	Citibank	1.973
20	SGS SA	Citibank	919	1.925	Coca-Cola HBC AG	HSBC	5.404
10	SGS SA	HSBC	592	2.091	Coca-Cola HBC AG	JP Morgan	5.883
20	SGS SA	JP Morgan	1.073	330	Compass Group Plc	Citibank	(520)
(1.313)	Sika AG	Citibank	(2.623)	4.150	Compass Group Plc	JP Morgan	(5.945)
(20)	Sika AG	HSBC	(16)	(155)	Croda International Plc	JP Morgan	(424)
(469)	Sika AG	JP Morgan	(375)	190	DCC Plc	Citibank	412
42	Sonova Holding AG	Citibank	248	130	DCC Plc	JP Morgan	(1.409)
204	Sonova Holding AG	HSBC	(61)	1.797	Diageo Plc	Citibank	1.299
120	Sonova Holding AG	JP Morgan	(36)	973	Diageo Plc	HSBC	1.074
(40)	Straumann Holding AG	Citibank	(1.838)	220	Diageo Plc	JP Morgan	243
(20)	Straumann Holding AG	HSBC	(1.510)	(2)	easyJet Plc	JP Morgan	(1)
(40)	Straumann Holding AG	JP Morgan	(2.620)	1.330	Experian Plc	Citibank	1.013
170	Swatch Group AG/The	Citibank	136	3.527	Experian Plc	JP Morgan	8.285
590	Swatch Group AG/The	HSBC	1.473	(280)	Ferguson Plc	JP Morgan	(92)
90	Swatch Group AG/The	JP Morgan	336	(8.280)	Fresnillo Plc	HSBC	10.729
76	Swiss Life Holding AG	Citibank	137	(2.400)	Fresnillo Plc	JP Morgan	3.110
82	Swiss Life Holding AG	HSBC	(156)	2.030	GlaxoSmithKline Plc	Citibank	1.258
125	Swiss Life Holding AG	JP Morgan	(237)	1.470	GlaxoSmithKline Plc	HSBC	584
60	Swiss Prime Site AG	Citibank	54	4.043	GlaxoSmithKline Plc	JP Morgan	1.418
60	Swiss Prime Site AG	HSBC	(19)	678	Halma Plc	Citibank	490
(560)	Swiss Re AG	Citibank	(1.371)	3.680	Halma Plc	HSBC	9.689
(240)	Swiss Re AG	HSBC	(625)	(276)	Hargreaves Lansdown Plc	Citibank	(232)
(260)	Swiss Re AG	JP Morgan	(517)	(3.480)	Hargreaves Lansdown Plc	HSBC	(5.155)
183	Swisscom AG	Citibank	951	(3.723)	Hargreaves Lansdown Plc	JP Morgan	(5.545)
137	Swisscom AG	HSBC	739	7.540	HSBC Holdings Plc	Citibank	(127)
28	Swisscom AG	JP Morgan	151	2.690	HSBC Holdings Plc	JP Morgan	(594)
(50)	Temenos AG	JP Morgan	(328)				
910	UBS Group AG	Citibank	(5)				
(204)	Vifor Pharma AG	Citibank	(3.383)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
Royaume-Uni suite				Royaume-Uni suite			
890	Informa Plc	HSBC	(87)	656	Smith & Nephew Plc	HSBC	762
180	Informa Plc	JP Morgan	(18)	(7.568)	Smiths Group Plc	HSBC	(2.196)
110	InterContinental Hotels Group Plc	HSBC	361	(2.460)	Smiths Group Plc	JP Morgan	(660)
1.556	InterContinental Hotels Group Plc	JP Morgan	5.111	(332)	Spirax-Sarco Engineering Plc	Citibank	(1.478)
(333)	Intertek Group Plc	Citibank	(69)	(60)	Spirax-Sarco Engineering Plc	HSBC	(383)
(412)	Intertek Group Plc	HSBC	(1.436)	(1.818)	Spirax-Sarco Engineering Plc	JP Morgan	(11.615)
(1.170)	Johnson Matthey Plc	Citibank	(604)	(5.175)	St James's Place Plc	Citibank	(3.440)
(970)	Johnson Matthey Plc	HSBC	4.169	(6.256)	St James's Place Plc	HSBC	(2.186)
3.930	Legal & General Group Plc	Citibank	269	(7.728)	St James's Place Plc	JP Morgan	(2.760)
6.910	Legal & General Group Plc	JP Morgan	1.231	(2.180)	Standard Chartered Plc	HSBC	368
13.215	Lloyds Banking Group Plc	HSBC	837	(1.160)	Standard Chartered Plc	JP Morgan	389
(563)	London Stock Exchange Group Plc	HSBC	(116)	(1.616)	Standard Life Aberdeen Plc	HSBC	(142)
(1.150)	London Stock Exchange Group Plc	JP Morgan	(179)	(11.810)	Standard Life Aberdeen Plc	JP Morgan	(1.037)
440	Micro Focus International Plc	Citibank	140	(16.580)	Taylor Wimpey Plc	Citibank	(43)
(350)	Mondi Plc	HSBC	122	(16.630)	Taylor Wimpey Plc	HSBC	(1.492)
(2.120)	Mondi Plc	JP Morgan	739	(970)	Taylor Wimpey Plc	JP Morgan	(87)
(4.944)	National Grid Plc	Citibank	204	3.820	Tesco Plc	JP Morgan	(90)
(5.861)	National Grid Plc	HSBC	(191)	(1.790)	TUI AG	HSBC	(682)
(2.661)	National Grid Plc	JP Morgan	(185)	(1.504)	TUI AG	JP Morgan	(573)
(310)	Next Plc	HSBC	(776)	2.550	Unilever Plc	Citibank	2.090
(90)	Next Plc	JP Morgan	(239)	1.123	Unilever Plc	HSBC	(1.035)
(885)	NMC Health Plc	HSBC	(1.965)	2.374	Unilever Plc	JP Morgan	(2.350)
(2.081)	NMC Health Plc	JP Morgan	(4.620)	2.234	United Utilities Group Plc	HSBC	957
(12.901)	Ocado Group Plc	Citibank	(35.716)	1.520	United Utilities Group Plc	JP Morgan	651
(3.490)	Ocado Group Plc	HSBC	(7.167)	(1.713)	Whitbread Plc	HSBC	(7.801)
(3.191)	Ocado Group Plc	JP Morgan	(6.239)	(400)	Whitbread Plc	JP Morgan	(1.176)
2.128	Pearson Plc	Citibank	22	2.520	WPP Plc	Citibank	520
1.632	Pearson Plc	JP Morgan	(1.142)	2.432	WPP Plc	HSBC	(226)
(720)	Persimmon Plc	HSBC	(933)	États-Unis			
(450)	Persimmon Plc	JP Morgan	(1.237)	(210)	3M Co	Citibank	(426)
(2.880)	Prudential Plc	HSBC	(576)	(442)	3M Co	HSBC	1.556
(1.571)	Prudential Plc	JP Morgan	(314)	(441)	3M Co	JP Morgan	1.552
(337)	Reckitt Benckiser Group Plc	Citibank	(787)	(230)	Abbott Laboratories - CDI	Citibank	(292)
(504)	Reckitt Benckiser Group Plc	HSBC	(1.507)	(70)	Abbott Laboratories - CDI	HSBC	(74)
(1.515)	Reckitt Benckiser Group Plc	JP Morgan	(3.832)	(770)	Abbott Laboratories - CDI	JP Morgan	(849)
370	RELX Plc	Citibank	105	1.252	AbbVie Inc	HSBC	3.181
2.431	RELX Plc	HSBC	846	106	AbbVie Inc	JP Morgan	273
234	RELX Plc	JP Morgan	89	(133)	Abiomed Inc	Citibank	(2.347)
3.620	Rentokil Initial Plc	HSBC	416	(279)	Abiomed Inc	HSBC	3.682
960	Rentokil Initial Plc	JP Morgan	110	(92)	Abiomed Inc	JP Morgan	718
20.640	Rightmove Plc	Citibank	(799)	347	Accenture Plc 'A'	Citibank	1.506
4.490	Rightmove Plc	HSBC	1.881	119	Accenture Plc 'A'	HSBC	1.345
13.050	Rightmove Plc	JP Morgan	6.132	179	Accenture Plc 'A'	JP Morgan	2.023
1.850	Rio Tinto Plc	Citibank	669	(995)	Activision Blizzard Inc	Citibank	(1.900)
1.627	Rio Tinto Plc	HSBC	709	(648)	Activision Blizzard Inc	HSBC	(421)
479	Rio Tinto Plc	JP Morgan	131	(675)	Activision Blizzard Inc	JP Morgan	(654)
(23.793)	Royal Bank of Scotland Group Plc	Citibank	(676)	219	Adobe Inc	Citibank	2.098
(13.790)	Royal Bank of Scotland Group Plc	HSBC	(2.510)	197	Adobe Inc	HSBC	3.235
(4.910)	Royal Bank of Scotland Group Plc	JP Morgan	(894)	70	Adobe Inc	JP Morgan	1.155
(9.337)	RSA Insurance Group Plc	Citibank	(1.229)	64	Advanced Auto Parts Inc	HSBC	(584)
(13.298)	RSA Insurance Group Plc	HSBC	(1.510)	(878)	Advanced Micro Devices Inc	Citibank	(88)
1.650	Sage Group Plc/The	Citibank	477	(460)	Advanced Micro Devices Inc	HSBC	(1.362)
10.771	Sage Group Plc/The	HSBC	3.239	(3.338)	Advanced Micro Devices Inc	JP Morgan	(9.880)
12.161	Sage Group Plc/The	JP Morgan	3.381	90	AerCap Holdings NV	HSBC	195
670	Schroders Plc	Citibank	640	130	AerCap Holdings NV	JP Morgan	172
310	Schroders Plc	HSBC	252	360	Aflac Inc	Citibank	324
1.060	Schroders Plc	JP Morgan	862	3.140	Aflac Inc	HSBC	2.386
(330)	Severn Trent Plc	HSBC	172	720	Aflac Inc	JP Morgan	570
(510)	Severn Trent Plc	JP Morgan	229	150	Agilent Technologies Inc	Citibank	261
7.207	Smith & Nephew Plc	Citibank	3.581	605	Agilent Technologies Inc	HSBC	2.553
				90	Agilent Technologies Inc	JP Morgan	345
				(815)	Agnico Eagle Mines Ltd	Citibank	1.149
				(651)	Agnico Eagle Mines Ltd	HSBC	(612)
							(26.407)

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(360)	Agnico Eagle Mines Ltd	JP Morgan	(92)	47	ANSYS Inc	HSBC	1.465
140	Air Products & Chemicals Inc	Citibank	(105)	41	ANSYS Inc	JP Morgan	1.278
1.001	Akamai Technologies Inc	Citibank	(881)	20	Anthem Inc	HSBC	145
1.156	Akamai Technologies Inc	HSBC	2.784	(300)	Aon Plc	Citibank	(1.191)
955	Akamai Technologies Inc	JP Morgan	2.445	(225)	Aon Plc	HSBC	(1.880)
(493)	Alaska Air Group Inc	Citibank	(345)	(202)	Aon Plc	JP Morgan	(1.637)
(366)	Alaska Air Group Inc	HSBC	566	(280)	Apple Inc	Citibank	(1.599)
(868)	Alaska Air Group Inc	JP Morgan	1.484	(120)	Apple Inc	HSBC	(882)
(120)	Albemarle Corp	Citibank	(71)	(60)	Apple Inc	JP Morgan	(441)
(1.388)	Albemarle Corp	HSBC	3.456	870	Applied Materials Inc	Citibank	1.844
(712)	Albemarle Corp	JP Morgan	1.562	576	Applied Materials Inc	HSBC	1.024
(90)	Align Technology Inc	Citibank	(257)	360	Applied Materials Inc	JP Morgan	651
(120)	Align Technology Inc	HSBC	(2.059)	240	AptarGroup Inc	Citibank	629
(100)	Align Technology Inc	JP Morgan	(1.734)	(1.658)	Aptiv Plc	Citibank	(4.128)
(243)	Allegion Plc	Citibank	(372)	(419)	Aptiv Plc	HSBC	167
(34)	Allegion Plc	HSBC	(168)	(692)	Aptiv Plc	JP Morgan	2.021
(190)	Allegion Plc	JP Morgan	(672)	(950)	Aqua America Inc	Citibank	(988)
420	Alliance Data Systems Corp	Citibank	773	(4.280)	Aqua America Inc	HSBC	(3.798)
340	Alliance Data Systems Corp	HSBC	(561)	(810)	Aqua America Inc	JP Morgan	(784)
990	Allstate Corp/The	Citibank	2.000	(550)	Aramark	Citibank	(440)
350	Allstate Corp/The	HSBC	560	(1.090)	Aramark	HSBC	(951)
1.328	Allstate Corp/The	JP Morgan	4.671	(570)	Aramark	JP Morgan	(513)
6.511	Ally Financial Inc	Citibank	(846)	410	Arch Capital Group Ltd	Citibank	484
5.198	Ally Financial Inc	HSBC	3.184	720	Arch Capital Group Ltd	HSBC	1.037
725	Ally Financial Inc	JP Morgan	457	(1.100)	Archer-Daniels-Midland Co	Citibank	(132)
(4)	Alphabet Inc - CDI	Citibank	(58)	(360)	Archer-Daniels-Midland Co	HSBC	60
40	Alphabet Inc - CDI	HSBC	122	(1.084)	Archer-Daniels-Midland Co	JP Morgan	348
130	Alphabet Inc - CDI	JP Morgan	(98)	(240)	Arconic Inc	Citibank	(149)
(10)	Amazon.com Inc - CDI	Citibank	(738)	(2.967)	Arconic Inc	HSBC	(6.527)
(15)	Amazon.com Inc - CDI	HSBC	(505)	(383)	Arista Networks Inc	Citibank	(372)
2.110	Amdocs Ltd	Citibank	1.287	(459)	Arista Networks Inc	HSBC	(1.428)
1.160	Amdocs Ltd	HSBC	1.723	(50)	Arista Networks Inc	JP Morgan	(131)
1.730	Amdocs Ltd	JP Morgan	3.356	400	Arrow Electronics Inc	Citibank	400
397	American Express Co	Citibank	659	640	Arrow Electronics Inc	HSBC	(517)
224	American Express Co	HSBC	(168)	(831)	Arthur J Gallagher & Co	Citibank	(1.404)
439	American Express Co	JP Morgan	(329)	(1.872)	Arthur J Gallagher & Co	HSBC	(3.773)
573	American Financial Group Inc/OH	Citibank	1.725	(130)	Arthur J Gallagher & Co	JP Morgan	(296)
1.691	American Financial Group Inc/OH	HSBC	1.659	1.800	Aspen Technology Inc	Citibank	10.620
650	American Financial Group Inc/OH	JP Morgan	130	41	Aspen Technology Inc	HSBC	433
(290)	American International Group Inc	Citibank	81	250	Aspen Technology Inc	JP Morgan	2.638
(2.963)	American International Group Inc	HSBC	8.563	(300)	Assurant Inc	Citibank	(426)
310	American Water Works Co Inc	Citibank	756	(228)	Assurant Inc	HSBC	(723)
480	American Water Works Co Inc	HSBC	2.486	(470)	Assurant Inc	JP Morgan	(1.490)
210	American Water Works Co Inc	JP Morgan	954	(1.279)	AT&T Inc	Citibank	26
252	Ameriprise Financial Inc	Citibank	1.124	(1.855)	AT&T Inc	HSBC	3.061
826	Ameriprise Financial Inc	JP Morgan	4.700	(140)	AT&T Inc	JP Morgan	231
377	AmerisourceBergen Corp	Citibank	(667)	(408)	Atlassian Corp Plc 'A'	Citibank	4
750	AmerisourceBergen Corp	HSBC	1.829	(280)	Atlassian Corp Plc 'A'	HSBC	(1.966)
760	AmerisourceBergen Corp	JP Morgan	1.658	(702)	Atlassian Corp Plc 'A'	JP Morgan	(4.928)
520	Amgen Inc	HSBC	7.207	1.080	Atmos Energy Corp	Citibank	65
70	Amgen Inc	JP Morgan	970	210	Atmos Energy Corp	HSBC	31
(1.350)	Amphenol Corp 'A'	Citibank	(2.551)	790	Atmos Energy Corp	JP Morgan	(74)
(680)	Amphenol Corp 'A'	HSBC	(611)	150	Autodesk Inc	Citibank	1.832
(150)	Amphenol Corp 'A'	JP Morgan	(207)	120	Autodesk Inc	HSBC	3.151
(50)	Analog Devices Inc	Citibank	(122)	150	Autodesk Inc	JP Morgan	3.939
(1.050)	Annaly Capital Management Inc (Reit)	HSBC	(89)	843	Automatic Data Processing Inc	Citibank	1.324
(980)	Annaly Capital Management Inc (Reit)	JP Morgan	(103)	1.039	Automatic Data Processing Inc	HSBC	8.693
6	ANSYS Inc	Citibank	55	793	Automatic Data Processing Inc	JP Morgan	6.733
				6.683	AXA Equitable Holdings Inc	Citibank	3.475
				1.020	Axalta Coating Systems Ltd	Citibank	694
				1.693	Axalta Coating Systems Ltd	HSBC	(2.070)
				1.780	Axalta Coating Systems Ltd	JP Morgan	(874)
				(890)	Baker Hughes Co	Citibank	(45)
				(810)	Baker Hughes Co	HSBC	(178)
				(3.290)	Baker Hughes Co	JP Morgan	(1.032)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(770)	Ball Corp	Citibank	(216)	(1.030)	Caesars Entertainment		
(1.147)	Ball Corp	HSBC	(1.570)		Caesars Entertainment	Citibank	(82)
(470)	Ball Corp	JP Morgan	(639)	(6.470)	Caesars Entertainment Corp	HSBC	(2.362)
60	Baxter International Inc	Citibank	5	740	Cardinal Health Inc	Citibank	(407)
590	Baxter International Inc	HSBC	2.118	510	Cardinal Health Inc	HSBC	659
(610)	BB&T Corp	Citibank	(116)	1.906	Cardinal Health Inc	JP Morgan	2.363
(1.048)	BB&T Corp	HSBC	84	10	Carlisle Cos Inc	Citibank	22
(1.136)	BB&T Corp	JP Morgan	91	260	Carlisle Cos Inc	HSBC	(377)
(346)	Becton Dickinson and Co	Citibank	(3.066)	270	Carlisle Cos Inc	JP Morgan	(251)
(522)	Becton Dickinson and Co	HSBC	(7.167)	(60)	CarMax Inc	Citibank	(2)
(289)	Becton Dickinson and Co	JP Morgan	(4.074)	(245)	CarMax Inc	HSBC	(802)
(130)	Berry Global Group Inc	Citibank	(215)	(80)	CarMax Inc	JP Morgan	(299)
(280)	Berry Global Group Inc	JP Morgan	(901)	(358)	Caterpillar Inc	Citibank	(383)
844	Best Buy Co Inc	Citibank	6.988	(250)	Caterpillar Inc	JP Morgan	803
1.630	Best Buy Co Inc	HSBC	6.634	(500)	Cboe Global Markets Inc	Citibank	2.620
770	Best Buy Co Inc	JP Morgan	3.418	(580)	Cboe Global Markets Inc	HSBC	(1.969)
1.246	Biogen Inc	Citibank	3.377	(230)	Cboe Global Markets Inc	JP Morgan	(340)
(1.557)	BioMarin Pharmaceutical Inc	HSBC	(7.038)	236	CBRE Group Inc 'A'	Citibank	588
(90)	BioMarin Pharmaceutical Inc	JP Morgan	(407)	520	CBRE Group Inc 'A'	HSBC	1.307
80	Bio-Rad Laboratories Inc 'A'	Citibank	874	2.502	CBRE Group Inc 'A'	JP Morgan	6.079
130	Bio-Rad Laboratories Inc 'A'	HSBC	2.686	333	CDK Global Inc	HSBC	711
100	Bio-Rad Laboratories Inc 'A'	JP Morgan	1.312	66	Celanese Corp	HSBC	(100)
(173)	Bio-Techne Corp	Citibank	(995)	832	Celanese Corp	JP Morgan	(1.256)
(429)	Bio-Techne Corp	HSBC	(7.659)	1.179	CenterPoint Energy Inc	JP Morgan	(4.822)
(325)	Bio-Techne Corp	JP Morgan	(5.491)	(2.300)	CenturyLink Inc	Citibank	1.012
680	Black Knight Inc	Citibank	1.380	(3.233)	CenturyLink Inc	JP Morgan	841
220	Black Knight Inc	HSBC	1.309	(550)	Ceridian HCM Holding Inc	Citibank	(1.430)
430	Black Knight Inc	JP Morgan	2.864	(1.390)	Ceridian HCM Holding Inc	HSBC	(8.104)
(300)	Bluebird Bio Inc	Citibank	(2.991)	(810)	Ceridian HCM Holding Inc	JP Morgan	(4.722)
(1.350)	Bluebird Bio Inc	HSBC	(6.833)	510	Cerner Corp	Citibank	1.178
(340)	Bluebird Bio Inc	JP Morgan	(1.530)	854	Cerner Corp	HSBC	3.792
20	Booking Holdings Inc	Citibank	603	510	Cerner Corp	JP Morgan	2.317
20	Booking Holdings Inc	HSBC	598	1.580	CH Robinson Worldwide Inc	Citibank	2.765
10	Booking Holdings Inc	JP Morgan	602	558	CH Robinson Worldwide Inc	HSBC	(402)
(170)	BorgWarner Inc	Citibank	99	440	CH Robinson Worldwide Inc	JP Morgan	472
70	Bright Horizons Family Solutions Inc	HSBC	617	(760)	Charles Schwab Corp/The	HSBC	(4.651)
167	Bristol-Myers Squibb Co	Citibank	130	(267)	Charles Schwab Corp/The	JP Morgan	(1.634)
1.603	Bristol-Myers Squibb Co	HSBC	(49.739)	(90)	Cheniere Energy Inc	Citibank	(25)
1.304	Bristol-Myers Squibb Co	JP Morgan	(30.902)	(250)	Cheniere Energy Inc	JP Morgan	138
60	Bristol-Myers Squibb Co (Right)	Citibank	(4)	(110)	Chipotle Mexican Grill Inc	Citibank	(5.268)
943	Bristol-Myers Squibb Co (Right)	HSBC	1.961	(40)	Chipotle Mexican Grill Inc	HSBC	(3.555)
582	Bristol-Myers Squibb Co (Right)	JP Morgan	1.211	(106)	Church & Dwight Co Inc	Citibank	(129)
230	Broadridge Financial Solutions Inc	Citibank	541	(90)	Church & Dwight Co Inc	HSBC	(132)
202	Broadridge Financial Solutions Inc	HSBC	574	(1.308)	Church & Dwight Co Inc	JP Morgan	(3.203)
170	Broadridge Financial Solutions Inc	JP Morgan	798	(250)	Cigna Corp	Citibank	495
(1.890)	Brown & Brown Inc	Citibank	(151)	(50)	Cigna Corp	HSBC	(584)
(840)	Brown & Brown Inc	JP Morgan	4	(111)	Cigna Corp	JP Morgan	(1.295)
(200)	Brown-Forman Corp 'B'	Citibank	(186)	196	Cintas Corp	Citibank	778
(852)	Brown-Forman Corp 'B'	HSBC	(2.956)	418	Cintas Corp	JP Morgan	(895)
(270)	Brown-Forman Corp 'B'	JP Morgan	(973)	330	Cisco Systems Inc	Citibank	158
(240)	Bunge Ltd	Citibank	221	528	Cisco Systems Inc	HSBC	(1.848)
(30)	Burlington Stores Inc	HSBC	(771)	210	Citigroup Inc	HSBC	(147)
(90)	Burlington Stores Inc	JP Morgan	(2.169)	1.014	Citizens Financial Group Inc	Citibank	(71)
586	Cadence Design Systems Inc	Citibank	1.960	2.791	Citizens Financial Group Inc	HSBC	16
1.115	Cadence Design Systems Inc	HSBC	3.836	1.047	Citizens Financial Group Inc	JP Morgan	146
2.607	Cadence Design Systems Inc	JP Morgan	8.968	601	Citrix Systems Inc	HSBC	1.262
				3.355	Citrix Systems Inc	JP Morgan	7.046
				(285)	Clorox Co/The	Citibank	(764)
				(80)	Clorox Co/The	HSBC	(151)
				(270)	Clorox Co/The	JP Morgan	(477)
				(361)	CME Group Inc	Citibank	2.292
				(869)	CME Group Inc	HSBC	(2.068)
				(266)	CME Group Inc	JP Morgan	(319)
				(790)	Coca-Cola Co/The	Citibank	(403)
				(100)	Coca-Cola Co/The	JP Morgan	(57)

BlackRock Style Advantage Screened Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(686)	Coca-Cola European Partners Plc	HSBC	(50)	(360)	Deere & Co	Citibank	2.380
(1.125)	Cognex Corp	Citibank	(1.800)	(808)	Deere & Co	HSBC	7.749
(1.990)	Cognex Corp	HSBC	4.298	260	Delta Air Lines Inc	HSBC	(10)
(990)	Cognex Corp	JP Morgan	829	302	Delta Air Lines Inc	JP Morgan	(12)
80	Cognizant Technology Solutions Corp 'A'	HSBC	122	(375)	DENTSPLY SIRONA Inc	Citibank	225
140	Cognizant Technology Solutions Corp 'A'	JP Morgan	215	(749)	DENTSPLY SIRONA Inc	HSBC	562
720	Colgate-Palmolive Co	Citibank	662	(230)	DENTSPLY SIRONA Inc	JP Morgan	26
706	Colgate-Palmolive Co	HSBC	706	(436)	DexCom Inc	HSBC	(12.413)
910	Colgate-Palmolive Co	JP Morgan	894	(260)	DexCom Inc	JP Morgan	(7.402)
597	Columbia Sportswear Co	Citibank	1.379	400	Discover Financial Services	Citibank	436
210	Columbia Sportswear Co	HSBC	(128)	574	Discover Financial Services	HSBC	303
368	Columbia Sportswear Co	JP Morgan	(224)	1.577	Discover Financial Services	JP Morgan	651
1.710	Comcast Corp 'A'	HSBC	(1.676)	980	Discovery Inc 'C'	HSBC	1.903
200	Comerica Inc	Citibank	176	970	Discovery Inc 'C'	JP Morgan	951
1.088	Comerica Inc	HSBC	(1.132)	(3.128)	DocuSign Inc	Citibank	(1.001)
390	Comerica Inc	JP Morgan	502	(1.050)	DocuSign Inc	HSBC	(4.945)
175	Commerce Bancshares Inc/MO	Citibank	145	(110)	DocuSign Inc	JP Morgan	(518)
100	Commerce Bancshares Inc/MO	HSBC	120	(80)	Domino's Pizza Inc	Citibank	(794)
230	Commerce Bancshares Inc/MO	JP Morgan	276	(90)	Domino's Pizza Inc	HSBC	(1.353)
(3.845)	Conagra Brands Inc	Citibank	(1.500)	1.025	Dover Corp	Citibank	2.204
(270)	Conagra Brands Inc	HSBC	(454)	761	Dover Corp	HSBC	1.735
(1.394)	Conagra Brands Inc	JP Morgan	(2.290)	60	Dover Corp	JP Morgan	137
400	Consolidated Edison Inc	Citibank	296	670	Dunkin' Brands Group Inc	Citibank	1.072
1.605	Consolidated Edison Inc	HSBC	(1.589)	450	Dunkin' Brands Group Inc	HSBC	1.166
450	Consolidated Edison Inc	JP Morgan	(446)	440	Dunkin' Brands Group Inc	JP Morgan	1.176
(65)	Constellation Brands Inc 'A'	Citibank	(263)	(840)	DuPont de Nemours Inc	Citibank	672
(698)	Constellation Brands Inc 'A'	HSBC	1.301	(1.212)	DuPont de Nemours Inc	HSBC	6.567
(100)	Constellation Brands Inc 'A'	JP Morgan	(64)	(440)	DuPont de Nemours Inc	JP Morgan	1.710
(103)	Cooper Cos Inc/The	HSBC	(2.267)	(220)	DXC Technology Co	Citibank	(262)
(70)	Copart Inc	HSBC	(102)	(540)	DXC Technology Co	HSBC	(3.753)
(950)	Corning Inc	HSBC	(272)	(1.060)	DXC Technology Co	JP Morgan	(7.367)
(680)	Corning Inc	JP Morgan	(147)	50	E*TRADE Financial Corp	Citibank	94
(30)	Costco Wholesale Corp	Citibank	(35)	520	E*TRADE Financial Corp	JP Morgan	400
(290)	Costco Wholesale Corp	HSBC	618	(420)	East West Bancorp Inc	Citibank	(437)
(530)	Coty Inc 'A'	HSBC	684	(330)	East West Bancorp Inc	HSBC	(59)
(7.060)	Coty Inc 'A'	JP Morgan	9.107	70	Eastman Chemical Co	HSBC	(76)
(1.540)	Crown Holdings Inc	Citibank	(2.479)	488	Eastman Chemical Co	JP Morgan	(2.084)
(340)	Crown Holdings Inc	HSBC	(384)	398	Eaton Corp Plc	Citibank	756
(200)	Crown Holdings Inc	JP Morgan	(254)	150	Eaton Corp Plc	HSBC	63
150	CSX Corp	Citibank	153	410	Eaton Corp Plc	JP Morgan	172
70	CSX Corp	HSBC	(95)	2.498	eBay Inc	Citibank	1.624
1.022	CSX Corp	JP Morgan	(2.555)	1.938	eBay Inc	HSBC	1.353
285	Cummins Inc	Citibank	892	1.506	eBay Inc	JP Morgan	949
789	Cummins Inc	HSBC	(1.960)	30	Ecolab Inc	Citibank	134
200	Cummins Inc	JP Morgan	(598)	(549)	Edison International	Citibank	615
(369)	CVS Health Corp	Citibank	59	(362)	Edison International	HSBC	(1.386)
(345)	CVS Health Corp	JP Morgan	(925)	(380)	Edison International	JP Morgan	(1.455)
1.300	Cypress Semiconductor Corp	Citibank	(52)	(180)	Edwards Lifesciences Corp	HSBC	(2.111)
560	Cypress Semiconductor Corp	HSBC	4	(10)	Edwards Lifesciences Corp	JP Morgan	(117)
800	Cypress Semiconductor Corp	JP Morgan	30	(2.660)	Elanco Animal Health Inc	Citibank	(2.580)
(70)	Danaher Corp	Citibank	(183)	(160)	Elanco Animal Health Inc	JP Morgan	(85)
(430)	Danaher Corp	HSBC	(4.404)	(2.060)	Elastic NV	Citibank	(1.277)
(40)	Danaher Corp	JP Morgan	(402)	(870)	Elastic NV	JP Morgan	(6.421)
60	Darden Restaurants Inc	Citibank	254	370	Electronic Arts Inc	JP Morgan	1.268
1.280	Darden Restaurants Inc	HSBC	5.107	50	Eli Lilly & Co	Citibank	85
221	Darden Restaurants Inc	JP Morgan	882	789	Eli Lilly & Co	HSBC	3.372
120	DaVita Inc	Citibank	(65)	422	Eli Lilly & Co	JP Morgan	1.850
400	DaVita Inc	HSBC	863	(190)	Emerson Electric Co	Citibank	(78)
320	DaVita Inc	JP Morgan	173	(220)	Emerson Electric Co	HSBC	(226)
				1.252	Encompass Health Corp	HSBC	563
				(290)	EPAM Systems Inc	Citibank	(1.960)
				(70)	EPAM Systems Inc	HSBC	(429)
				(140)	Equifax Inc	Citibank	(332)
				(2.110)	Equifax Inc	HSBC	(13.778)
				(180)	Equifax Inc	JP Morgan	(1.175)
				(290)	Erie Indemnity Co 'A'	Citibank	429
				(260)	Erie Indemnity Co 'A'	HSBC	2.450

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(200)	Erie Indemnity Co 'A'	JP Morgan	1.648	460	General Mills Inc	Citibank	322
196	Estee Lauder Cos Inc/The 'A'	Citibank	431	550	General Mills Inc	HSBC	459
624	Estee Lauder Cos Inc/The 'A'	HSBC	5.061	340	General Mills Inc	JP Morgan	303
30	Estee Lauder Cos Inc/The 'A'	JP Morgan	243	(190)	Gentex Corp	Citibank	(103)
110	Euronet Worldwide Inc	Citibank	326	(200)	Gentex Corp	HSBC	(49)
120	Euronet Worldwide Inc	JP Morgan	1.201	(230)	Gentex Corp	JP Morgan	(79)
280	Eversource Energy	Citibank	230	(240)	Genuine Parts Co	HSBC	(235)
360	Eversource Energy	HSBC	1.310	379	Gilead Sciences Inc	Citibank	701
420	Eversource Energy	JP Morgan	1.529	1.032	Gilead Sciences Inc	HSBC	1.785
2.549	Exelon Corp	Citibank	(331)	1.580	Gilead Sciences Inc	JP Morgan	2.733
2.526	Exelon Corp	JP Morgan	(1.036)	90	Globe Life Inc	Citibank	181
330	Expedia Group Inc	Citibank	1.977	220	Globe Life Inc	HSBC	884
1.130	Expedia Group Inc	HSBC	3.456	2.190	Globe Life Inc	JP Morgan	8.804
1.130	Expedia Group Inc	JP Morgan	3.976	1.629	Graco Inc	HSBC	2.590
2.359	Expeditors International of Washington Inc	Citibank	(1.746)	217	Graco Inc	JP Morgan	345
1.890	Expeditors International of Washington Inc	HSBC	(4.252)	(1.090)	Guidewire Software Inc	Citibank	(2.551)
1.342	Expeditors International of Washington Inc	JP Morgan	(2.962)	(1.848)	Guidewire Software Inc	HSBC	(6.135)
130	F5 Networks Inc	JP Morgan	242	(230)	Guidewire Software Inc	JP Morgan	(839)
40	Fair Isaac Corp	Citibank	447	(3.908)	Halliburton Co	Citibank	78
190	Fair Isaac Corp	HSBC	6.701	(1.050)	Halliburton Co	HSBC	326
(370)	FedEx Corp	Citibank	(1.550)	(2.119)	Halliburton Co	JP Morgan	7
(110)	FedEx Corp	HSBC	273	1.709	Hartford Financial Services Group Inc/The	Citibank	803
(70)	FedEx Corp	JP Morgan	174	1.546	Hartford Financial Services Group Inc/The	HSBC	1.500
(450)	Fidelity National Information Services Inc	Citibank	(1.363)	880	Hartford Financial Services Group Inc/The	JP Morgan	414
(20)	Fidelity National Information Services Inc	JP Morgan	(156)	(37)	Hasbro Inc	Citibank	(224)
935	Fifth Third Bancorp	HSBC	(215)	(480)	Hasbro Inc	HSBC	(3.270)
260	Fifth Third Bancorp	JP Morgan	(60)	(101)	Hasbro Inc	JP Morgan	(671)
(276)	First Republic Bank/CA	Citibank	(511)	286	HCA Healthcare Inc	Citibank	37
(744)	First Republic Bank/CA	HSBC	15	956	HCA Healthcare Inc	JP Morgan	2.380
(330)	First Solar Inc	Citibank	(257)	620	HD Supply Holdings Inc	Citibank	428
(696)	First Solar Inc	HSBC	(1.935)	2.512	HD Supply Holdings Inc	HSBC	(1.868)
(1.500)	First Solar Inc	JP Morgan	(4.785)	410	HD Supply Holdings Inc	JP Morgan	(183)
(130)	Fiserv Inc	Citibank	(363)	60	HEICO Corp 'A'	Citibank	62
(316)	Fiserv Inc	HSBC	(1.928)	70	HEICO Corp 'A'	HSBC	428
(777)	Fiserv Inc	JP Morgan	(4.740)	100	HEICO Corp 'A'	JP Morgan	611
(270)	FLIR Systems Inc	Citibank	(95)	314	Henry Schein Inc	Citibank	148
(600)	FLIR Systems Inc	HSBC	(197)	1.070	Henry Schein Inc	HSBC	1.378
(180)	FLIR Systems Inc	JP Morgan	(67)	590	Henry Schein Inc	JP Morgan	402
(1.188)	Flowserve Corp	HSBC	389	(250)	Herbalife Nutrition Ltd	Citibank	(168)
(120)	FMC Corp	Citibank	(178)	(300)	Herbalife Nutrition Ltd	HSBC	(90)
(350)	FMC Corp	HSBC	(580)	(210)	Herbalife Nutrition Ltd	JP Morgan	(63)
(70)	FMC Corp	JP Morgan	(71)	689	Hershey Co/The	Citibank	958
623	Fortinet Inc	Citibank	801	170	Hershey Co/The	HSBC	767
276	Fortinet Inc	HSBC	2.447	157	Hershey Co/The	JP Morgan	1.140
140	Fortune Brands Home & Security Inc	Citibank	129	7.589	Hewlett Packard Enterprise Co	Citibank	(8.462)
210	Fortune Brands Home & Security Inc	HSBC	204	3.353	Hewlett Packard Enterprise Co	HSBC	(4.675)
320	Fortune Brands Home & Security Inc	JP Morgan	507	4.499	Hewlett Packard Enterprise Co	JP Morgan	(6.273)
(1.020)	Franklin Resources Inc	Citibank	(296)	520	Hill-Rom Holdings Inc	Citibank	2.184
(1.270)	Franklin Resources Inc	HSBC	244	470	Hill-Rom Holdings Inc	HSBC	1.166
(540)	Franklin Resources Inc	JP Morgan	50	200	Hill-Rom Holdings Inc	JP Morgan	561
3.390	Gap Inc/The	Citibank	(763)	98	Hilton Worldwide Holdings Inc	Citibank	440
2.306	Gap Inc/The	HSBC	65	718	Hilton Worldwide Holdings Inc	HSBC	4.753
1.200	Gap Inc/The	JP Morgan	(175)	685	Hilton Worldwide Holdings Inc	JP Morgan	4.535
478	Garmin Ltd	Citibank	172	810	HollyFrontier Corp	Citibank	(1.158)
734	Garmin Ltd	HSBC	1.226	603	HollyFrontier Corp	HSBC	(1.360)
82	Garmin Ltd	JP Morgan	137	684	HollyFrontier Corp	JP Morgan	(1.640)
(161)	Gartner Inc	Citibank	(564)	1.095	Hologic Inc	Citibank	1.270
(1.075)	Gartner Inc	HSBC	(151)	1.510	Hologic Inc	HSBC	6.362
				210	Hologic Inc	JP Morgan	970

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BlackRock Style Advantage Screened Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
298	Home Depot Inc/The	Citibank	1.174	(310)	Jack Henry & Associates		
(930)	Hormel Foods Corp	Citibank	(2.455)		Inc	JP Morgan	(959)
(1.190)	Hormel Foods Corp	HSBC	(3.546)	80	Jazz Pharmaceuticals Plc	Citibank	407
(110)	Hormel Foods Corp	JP Morgan	(328)	60	Jazz Pharmaceuticals Plc	HSBC	1.060
5.760	HP Inc	Citibank	29	374	Jazz Pharmaceuticals Plc	JP Morgan	7.339
2.857	HP Inc	HSBC	824	(980)	JB Hunt Transport Services		
4.003	HP Inc	JP Morgan	1.701		Inc	Citibank	(412)
60	Hubbell Inc	Citibank	127	(50)	JB Hunt Transport Services		
50	Hubbell Inc	JP Morgan	35		Inc	HSBC	(33)
(110)	Humana Inc	Citibank	(422)	(50)	JB Hunt Transport Services		
(40)	Humana Inc	HSBC	(957)		Inc	JP Morgan	162
(20)	Humana Inc	JP Morgan	(490)	50	JM Smucker Co/The	HSBC	(29)
(1.870)	Huntington Bancshares			160	JM Smucker Co/The	JP Morgan	(93)
	Inc/OH	Citibank	(131)	82	Johnson & Johnson	Citibank	11
(3.556)	Huntington Bancshares	HSBC	178	1.067	Johnson & Johnson	JP Morgan	5.548
	Inc/OH			1.100	Johnson Controls		
(2.340)	Huntington Bancshares				International Plc	Citibank	451
	Inc/OH	JP Morgan	117	810	Johnson Controls		
591	IDEX Corp	HSBC	1.684		International Plc	HSBC	627
62	IDEXX Laboratories Inc	Citibank	(293)	930	Johnson Controls		
50	IDEXX Laboratories Inc	HSBC	(123)		International Plc	JP Morgan	856
80	IHS Markit Ltd	Citibank	72	280	Jones Lang LaSalle Inc	Citibank	431
240	IHS Markit Ltd	HSBC	885	643	Jones Lang LaSalle Inc	HSBC	2.362
200	IHS Markit Ltd	JP Morgan	274	40	Jones Lang LaSalle Inc	JP Morgan	274
(330)	Illinois Tool Works Inc	Citibank	(479)	170	JPMorgan Chase & Co	Citibank	201
(110)	Illinois Tool Works Inc	HSBC	154	230	JPMorgan Chase & Co	HSBC	348
(380)	Illinois Tool Works Inc	JP Morgan	425	1.640	Juniper Networks Inc	Citibank	(459)
(203)	illumina Inc	Citibank	(1.283)	1.300	Juniper Networks Inc	HSBC	(1.040)
(160)	illumina Inc	HSBC	(4.568)	978	Juniper Networks Inc	JP Morgan	(871)
(10)	illumina Inc	JP Morgan	(286)	200	Kansas City Southern	Citibank	186
522	Ingersoll-Rand Plc	Citibank	950	(1.260)	Kellogg Co	Citibank	(1.147)
390	Ingersoll-Rand Plc	JP Morgan	577	(280)	Kellogg Co	HSBC	(400)
110	Intel Corp	JP Morgan	(34)	(440)	Kellogg Co	JP Morgan	(629)
(130)	Intercontinental Exchange			(4.720)	Keurig Dr Pepper Inc	HSBC	(8.399)
	Inc	Citibank	4	(340)	Keurig Dr Pepper Inc	JP Morgan	(429)
(334)	Intercontinental Exchange			(4.706)	KeyCorp	Citibank	(941)
	Inc	HSBC	(1.086)	(1.656)	KeyCorp	HSBC	(166)
(230)	Intercontinental Exchange			(240)	KeyCorp	JP Morgan	(24)
	Inc	JP Morgan	(748)	100	Keysight Technologies Inc	HSBC	67
980	International Business			(151)	Kimberly-Clark Corp	Citibank	(458)
	Machines Corp	Citibank	(1.029)	(67)	Kimberly-Clark Corp	HSBC	(339)
130	International Business			(110)	Kimberly-Clark Corp	JP Morgan	(362)
	Machines Corp	HSBC	(288)	(270)	KLA-Tencor Corp	Citibank	(1.712)
(50)	International Flavors &			(90)	KLA-Tencor Corp	JP Morgan	844
	Fragrances Inc	Citibank	(69)	90	Kohl's Corp	Citibank	52
(1.134)	International Flavors &			300	Kohl's Corp	HSBC	(1.636)
	Fragrances Inc	HSBC	(9.767)	110	Kohl's Corp	JP Morgan	(992)
(1.329)	International Flavors &			(210)	Kraft Heinz Co/The	Citibank	55
	Fragrances Inc	JP Morgan	(11.403)	(5.586)	Kraft Heinz Co/The	JP Morgan	14.356
660	International Paper Co	Citibank	561	1.290	Kroger Co/The	Citibank	323
330	International Paper Co	HSBC	(8)	190	Kroger Co/The	JP Morgan	68
1.295	International Paper Co	JP Morgan	(311)	1.240	L Brands Inc	Citibank	1.494
825	Interpublic Group of Cos			290	L Brands Inc	JP Morgan	905
	Inc/The	Citibank	248	(96)	Laboratory Corp of America		
5.216	Interpublic Group of Cos				Holdings	HSBC	(407)
	Inc/The	JP Morgan	(2.858)	20	Lam Research Corp	Citibank	120
419	Intuit Inc	Citibank	624	209	Lam Research Corp	HSBC	(984)
150	Intuit Inc	HSBC	668	142	Lam Research Corp	JP Morgan	(669)
50	Intuit Inc	JP Morgan	223	(190)	Lamb Weston Holdings Inc	Citibank	(160)
(170)	Invesco Ltd	Citibank	(48)	(280)	Lamb Weston Holdings Inc	HSBC	(1.068)
(3.535)	Invesco Ltd	HSBC	725	(390)	Lamb Weston Holdings Inc	JP Morgan	(1.048)
100	Ionis Pharmaceuticals Inc	JP Morgan	748	(510)	Las Vegas Sands Corp	Citibank	(842)
(946)	IQVIA Holdings Inc	Citibank	(2.554)	(210)	Las Vegas Sands Corp	HSBC	237
(329)	IQVIA Holdings Inc	HSBC	(2.277)	(1.080)	Las Vegas Sands Corp	JP Morgan	252
(150)	IQVIA Holdings Inc	JP Morgan	(1.076)	(2.035)	Lennar Corp 'A'	HSBC	(4.294)
(70)	Jack Henry & Associates			(1.156)	Lennar Corp 'A'	JP Morgan	(2.439)
	Inc	Citibank	(205)	(100)	Lennox International Inc	Citibank	(556)
(300)	Jack Henry & Associates			(80)	Lennox International Inc	HSBC	(267)
	Inc	HSBC	(861)				

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BlackRock Style Advantage Screened Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(30)	Lennox International Inc	JP Morgan	(193)	1.390	McKesson Corp	Citibank	(9.702)
(350)	Liberty Broadband Corp 'C'	Citibank	(389)	230	McKesson Corp	JP Morgan	657
(577)	Liberty Broadband Corp 'C'	HSBC	(1.691)	470	Medtronic Plc	Citibank	489
108	Lincoln National Corp	Citibank	133	130	Medtronic Plc	HSBC	628
456	Lincoln National Corp	HSBC	(447)	150	Medtronic Plc	JP Morgan	725
1.422	Lincoln National Corp	JP Morgan	(1.394)	300	Merck & Co Inc	Citibank	591
(642)	Linde Plc	Citibank	(751)	250	Merck & Co Inc	HSBC	958
(500)	Linde Plc	HSBC	(1.413)	1.470	Merck & Co Inc	JP Morgan	5.630
(80)	Linde Plc	JP Morgan	(246)	110	MetLife Inc	HSBC	54
(810)	Live Nation Entertainment Inc	Citibank	(2.479)	2.260	MetLife Inc	JP Morgan	1.100
(1.541)	Live Nation Entertainment Inc	HSBC	(11.165)	28	Mettler-Toledo International Inc	Citibank	333
(550)	Live Nation Entertainment Inc	JP Morgan	(3.851)	37	Mettler-Toledo International Inc	JP Morgan	551
(748)	LKQ Corp	HSBC	(180)	(690)	MGM Resorts International	Citibank	(186)
511	Loews Corp	Citibank	169	(1.928)	MGM Resorts International	HSBC	(1.542)
230	Loews Corp	HSBC	71	(180)	MGM Resorts International	JP Morgan	(144)
974	Loews Corp	JP Morgan	28	(25)	Microchip Technology Inc	Citibank	(77)
(220)	Lowe's Cos Inc	HSBC	(829)	(264)	Microchip Technology Inc	HSBC	391
(250)	Lowe's Cos Inc	JP Morgan	(949)	(1.004)	Microchip Technology Inc	JP Morgan	1.486
910	LPL Financial Holdings Inc	HSBC	4.596	390	Micron Technology Inc	Citibank	702
1.000	LPL Financial Holdings Inc	JP Morgan	5.050	490	Microsoft Corp	Citibank	1.235
50	LyondellBasell Industries NV 'A'	Citibank	(9)	480	Microsoft Corp	HSBC	2.952
357	LyondellBasell Industries NV 'A'	HSBC	(1.507)	566	Microsoft Corp	JP Morgan	3.481
(50)	M&T Bank Corp	Citibank	(6)	(150)	Middleby Corp/The	Citibank	(47)
1.510	Macy's Inc	Citibank	(45)	(336)	Middleby Corp/The	HSBC	1.710
740	Macy's Inc	HSBC	(514)	(290)	Middleby Corp/The	JP Morgan	1.047
4.330	Macy's Inc	JP Morgan	(1.779)	(310)	Mohawk Industries Inc	Citibank	(192)
912	Magna International Inc	Citibank	1.149	(330)	Mohawk Industries Inc	HSBC	3.676
465	Magna International Inc	HSBC	(609)	(396)	Mohawk Industries Inc	JP Morgan	4.411
1.500	Magna International Inc	JP Morgan	(1.141)	(166)	Molina Healthcare Inc	HSBC	(1.853)
(1.206)	Marathon Petroleum Corp	Citibank	1.447	(170)	Molina Healthcare Inc	JP Morgan	(1.897)
(130)	Marathon Petroleum Corp	HSBC	659	(190)	Molson Coors Brewing Co 'B'	HSBC	623
(190)	Marathon Petroleum Corp	JP Morgan	400	1.129	Mondelez International Inc 'A'	Citibank	926
(30)	MarketAxess Holdings Inc	Citibank	(387)	1.648	Mondelez International Inc 'A'	HSBC	1.467
(180)	MarketAxess Holdings Inc	HSBC	(9.951)	1.483	Mondelez International Inc 'A'	JP Morgan	1.320
(150)	MarketAxess Holdings Inc	JP Morgan	(8.710)	(60)	Moody's Corp	Citibank	(245)
(6)	Marriott International Inc/MD 'A'	Citibank	(29)	(215)	Moody's Corp	HSBC	(1.917)
(688)	Marriott International Inc/MD 'A'	JP Morgan	(5.476)	(144)	Moody's Corp	JP Morgan	(1.282)
(760)	Marsh & McLennan Cos Inc	Citibank	(304)	2.520	Morgan Stanley	Citibank	580
(768)	Marsh & McLennan Cos Inc	HSBC	(3.679)	275	Morgan Stanley	HSBC	91
(250)	Marsh & McLennan Cos Inc	JP Morgan	(1.036)	1.392	Morgan Stanley	JP Morgan	629
(453)	Martin Marietta Materials Inc	HSBC	(5.282)	(1.816)	Mosaic Co/The	Citibank	(1.580)
(100)	Martin Marietta Materials Inc	JP Morgan	(1.166)	(4.110)	Mosaic Co/The	JP Morgan	3.834
(5.876)	Marvell Technology Group Ltd	Citibank	(3.526)	509	Motorola Solutions Inc	HSBC	1.318
(239)	Marvell Technology Group Ltd	HSBC	115	(300)	MSCI Inc	Citibank	81
(258)	Marvell Technology Group Ltd	JP Morgan	124	(30)	MSCI Inc	HSBC	(381)
271	Masco Corp	HSBC	154	(60)	MSCI Inc	JP Morgan	(536)
656	Masco Corp	JP Morgan	374	(260)	Nasdaq Inc	Citibank	(86)
1.060	Maxim Integrated Products Inc	Citibank	1.993	(290)	Nasdaq Inc	HSBC	(677)
1.010	Maxim Integrated Products Inc	HSBC	(2.404)	(520)	Nasdaq Inc	JP Morgan	(1.711)
(120)	McCormick & Co Inc/MD	Citibank	(368)	(1.661)	National Oilwell Varco Inc	Citibank	(1.329)
(264)	McCormick & Co Inc/MD	HSBC	(2.717)	(800)	National Oilwell Varco Inc	HSBC	131
(149)	McCormick & Co Inc/MD	JP Morgan	(1.533)	(2.300)	National Oilwell Varco Inc	JP Morgan	(168)
(160)	McDonald's Corp	Citibank	(253)	590	NetApp Inc	Citibank	(325)
(120)	McDonald's Corp	HSBC	(133)	920	NetApp Inc	HSBC	703
(30)	McDonald's Corp	JP Morgan	(44)	520	NetApp Inc	JP Morgan	53
				(1.280)	Newell Brands Inc	Citibank	(486)
				(4.767)	Newell Brands Inc	HSBC	4.719
				(521)	Newell Brands Inc	JP Morgan	516
				130	NextEra Energy Inc	Citibank	92
				500	Nielsen Holdings Plc	Citibank	35
				1.090	Nielsen Holdings Plc	HSBC	(765)
				1.070	Nielsen Holdings Plc	JP Morgan	(518)

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
1.144	Nike Inc 'B'	Citibank	709	(30)	Pool Corp	Citibank	(23)
(627)	Nordson Corp	Citibank	(1.097)	(40)	Pool Corp	HSBC	(246)
(568)	Nordson Corp	HSBC	(1.624)	(430)	Post Holdings Inc	Citibank	(2.687)
(260)	Nordson Corp	JP Morgan	(750)	(829)	Post Holdings Inc	HSBC	365
80	Northern Trust Corp	Citibank	43	(220)	Post Holdings Inc	JP Morgan	(385)
(3.622)	NortonLifeLock Inc	HSBC	74	123	PPG Industries Inc	Citibank	431
2.300	Norwegian Cruise Line Holdings Ltd	Citibank	943	280	PPG Industries Inc	HSBC	(3)
500	Norwegian Cruise Line Holdings Ltd	HSBC	1.092	270	PPG Industries Inc	JP Morgan	(3)
546	Norwegian Cruise Line Holdings Ltd	JP Morgan	1.420	(159)	PRA Health Sciences Inc	Citibank	(663)
1.410	Nutrien Ltd	Citibank	1.269	(424)	PRA Health Sciences Inc	JP Morgan	(4.007)
1.135	Nutrien Ltd	HSBC	(904)	(460)	Principal Financial Group Inc	Citibank	(271)
(141)	NVIDIA Corp	Citibank	(973)	(600)	Principal Financial Group Inc	HSBC	54
(230)	NVIDIA Corp	HSBC	(2.302)	(206)	Principal Financial Group Inc	JP Morgan	19
30	NVR Inc	HSBC	9.652	(60)	Procter & Gamble Co/The	HSBC	(96)
170	NXP Semiconductors NV	Citibank	173	(140)	Procter & Gamble Co/The	JP Morgan	(188)
(260)	Okta Inc	Citibank	(884)	(110)	Progressive Corp/The	Citibank	(257)
(660)	Okta Inc	JP Morgan	(14.131)	(200)	Prudential Financial Inc	Citibank	158
(120)	Old Dominion Freight Line Inc	Citibank	(479)	(180)	Prudential Financial Inc	HSBC	(177)
(90)	Old Dominion Freight Line Inc	HSBC	(68)	(75)	Prudential Financial Inc	JP Morgan	37
(40)	Old Dominion Freight Line Inc	JP Morgan	25	(390)	PTC Inc	Citibank	(745)
1.075	Omnicom Group Inc	Citibank	2.010	(1.189)	PTC Inc	HSBC	(4.542)
577	Omnicom Group Inc	HSBC	(548)	(1.171)	PTC Inc	JP Morgan	(4.381)
408	Omnicom Group Inc	JP Morgan	(388)	820	Public Service Enterprise Group Inc	Citibank	(763)
550	ON Semiconductor Corp	HSBC	291	410	Public Service Enterprise Group Inc	HSBC	(804)
470	ON Semiconductor Corp	JP Morgan	(60)	340	Public Service Enterprise Group Inc	JP Morgan	(500)
(280)	ONEOK Inc	Citibank	36	555	PulteGroup Inc	HSBC	757
(350)	ONEOK Inc	HSBC	(368)	160	PulteGroup Inc	JP Morgan	270
(730)	ONEOK Inc	JP Morgan	(718)	(10)	PVH Corp	Citibank	33
2.540	Oracle Corp	Citibank	(330)	(120)	PVH Corp	JP Morgan	170
495	Oracle Corp	HSBC	(149)	(450)	QIAGEN NV	Citibank	(504)
830	Oracle Corp	JP Morgan	(150)	(561)	QIAGEN NV	HSBC	(6.233)
(1.590)	Owens Corning	Citibank	(747)	(1.519)	QIAGEN NV	JP Morgan	(16.876)
500	PACCAR Inc	Citibank	635	679	Qorvo Inc	Citibank	2.349
151	PACCAR Inc	HSBC	237	595	Qorvo Inc	HSBC	678
773	PACCAR Inc	JP Morgan	1.268	380	Qorvo Inc	JP Morgan	433
6	Parker-Hannifin Corp	HSBC	(2)	150	Quest Diagnostics Inc	Citibank	129
3.276	Paychex Inc	Citibank	6.323	590	Quest Diagnostics Inc	HSBC	2.833
1.870	Paychex Inc	HSBC	5.816	580	Raymond James Financial Inc	Citibank	731
1.051	Paychex Inc	JP Morgan	3.486	540	Raymond James Financial Inc	HSBC	342
(77)	Paycom Software Inc	Citibank	(1.190)	460	Raymond James Financial Inc	JP Morgan	304
(177)	Paycom Software Inc	HSBC	(10.682)	20	Regeneron Pharmaceuticals Inc	Citibank	207
(107)	Paycom Software Inc	JP Morgan	(6.457)	70	Regeneron Pharmaceuticals Inc	HSBC	2.045
70	PayPal Holdings Inc - CDI	Citibank	420	90	Regeneron Pharmaceuticals Inc	JP Morgan	2.629
130	PayPal Holdings Inc - CDI	HSBC	826	1.470	Regions Financial Corp	Citibank	110
90	PayPal Holdings Inc - CDI	JP Morgan	572	680	Regions Financial Corp	HSBC	245
959	Pentair Plc	Citibank	595	850	Regions Financial Corp	JP Morgan	210
79	Pentair Plc	HSBC	77	135	Reinsurance Group of America Inc	JP Morgan	(123)
(1.030)	People's United Financial Inc	JP Morgan	(198)	520	Reliance Steel & Aluminum Co	HSBC	125
52	PepsiCo Inc	Citibank	117	(315)	ResMed Inc	Citibank	(1.613)
536	PepsiCo Inc	HSBC	1.710	(160)	ResMed Inc	HSBC	(1.043)
61	PepsiCo Inc	JP Morgan	195	(502)	ResMed Inc	JP Morgan	(3.207)
(983)	PerkinElmer Inc	Citibank	(1.819)	(235)	Restaurant Brands International Inc	Citibank	(197)
(518)	PerkinElmer Inc	JP Morgan	(2.812)				
(1.008)	Perrigo Co Plc	Citibank	(2.288)				
(1.221)	Perrigo Co Plc	HSBC	(1.857)				
(290)	Perrigo Co Plc	JP Morgan	(752)				
1.363	Phillips 66	HSBC	(6.493)				
50	Phillips 66	JP Morgan	(159)				
(240)	Pilgrim's Pride Corp	Citibank	(227)				
(2.220)	Pilgrim's Pride Corp	HSBC	(599)				
(620)	Pilgrim's Pride Corp	JP Morgan	325				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(430)	Restaurant Brands International Inc	HSBC	458	(20)	Sherwin-Williams Co/The	JP Morgan	(30)
(416)	Restaurant Brands International Inc	JP Morgan	563	190	Signature Bank/New York NY	Citibank	184
(310)	RingCentral Inc 'A'	Citibank	(539)	110	Signature Bank/New York NY	JP Morgan	(86)
(200)	RingCentral Inc 'A'	HSBC	(158)	(3.580)	Sirius XM Holdings Inc	Citibank	(376)
1.327	Robert Half International Inc	Citibank	610	(4.091)	Sirius XM Holdings Inc	HSBC	(245)
1.747	Robert Half International Inc	HSBC	392	(1.980)	Sirius XM Holdings Inc	JP Morgan	(119)
649	Robert Half International Inc	JP Morgan	208	(140)	Skyworks Solutions Inc	Citibank	(169)
(30)	Rockwell Automation Inc	Citibank	(23)	(182)	Skyworks Solutions Inc	HSBC	174
(50)	Rockwell Automation Inc	HSBC	(24)	(147)	Skyworks Solutions Inc	JP Morgan	204
(1.740)	Rollins Inc	Citibank	(800)	90	Snap-on Inc	Citibank	249
(2.847)	Rollins Inc	HSBC	7.153	60	Snap-on Inc	HSBC	176
(440)	Rollins Inc	JP Morgan	504	140	Snap-on Inc	JP Morgan	(701)
200	Roper Technologies Inc	HSBC	4.478	560	Sonoco Products Co	Citibank	1.215
10	Roper Technologies Inc	JP Morgan	224	540	Sonoco Products Co	HSBC	1.042
(140)	Ross Stores Inc	Citibank	(764)	670	Sonoco Products Co	JP Morgan	1.293
(190)	Ross Stores Inc	HSBC	(1.086)	247	Southwest Airlines Co	JP Morgan	(74)
(170)	Ross Stores Inc	JP Morgan	(877)	180	Spirit AeroSystems Holdings Inc 'A'	Citibank	(419)
270	Royal Caribbean Cruises Ltd	JP Morgan	1.631	171	Spirit AeroSystems Holdings Inc 'A'	HSBC	(74)
590	Royal Gold Inc	Citibank	(47)	70	Spirit AeroSystems Holdings Inc 'A'	JP Morgan	(30)
230	Royal Gold Inc	HSBC	882	(250)	Splunk Inc	Citibank	(2.567)
500	Royal Gold Inc	JP Morgan	1.211	(685)	Splunk Inc	HSBC	(17.798)
(214)	RPM International Inc	Citibank	(509)	(2.838)	Sprint Corp	Citibank	(440)
(260)	RPM International Inc	HSBC	244	(3.100)	Sprint Corp	HSBC	364
(410)	RPM International Inc	JP Morgan	385	(2.900)	Sprint Corp	JP Morgan	624
(40)	S&P Global Inc	HSBC	(387)	(120)	Square Inc 'A'	Citibank	(190)
(130)	S&P Global Inc	JP Morgan	(1.257)	(270)	Square Inc 'A'	HSBC	(1.858)
(1.210)	Sabre Corp	Citibank	(659)	(1.870)	Square Inc 'A'	JP Morgan	(12.866)
(380)	Sage Therapeutics Inc	Citibank	(1.345)	(961)	SS&C Technologies Holdings Inc	HSBC	(2.537)
(694)	Sage Therapeutics Inc	HSBC	(4.261)	(845)	SS&C Technologies Holdings Inc	JP Morgan	(2.231)
(240)	Sage Therapeutics Inc	JP Morgan	(1.474)	(236)	Stanley Black & Decker Inc	Citibank	(14)
60	salesforce.com Inc	HSBC	(62)	(608)	Stanley Black & Decker Inc	HSBC	206
40	salesforce.com Inc	JP Morgan	41	(70)	Stanley Black & Decker Inc	JP Morgan	35
(630)	Santander Consumer USA Holdings Inc	Citibank	(95)	3.130	Starbucks Corp	Citibank	9.265
(190)	Santander Consumer USA Holdings Inc	JP Morgan	217	470	Starbucks Corp	HSBC	1.619
(1.106)	Sarepta Therapeutics Inc	Citibank	(5.132)	942	Starbucks Corp	JP Morgan	3.563
(310)	Sarepta Therapeutics Inc	HSBC	(4.768)	(1.437)	State Street Corp	Citibank	(1.552)
(320)	Sarepta Therapeutics Inc	JP Morgan	(4.922)	(119)	State Street Corp	HSBC	(226)
180	Sealed Air Corp	Citibank	187	(500)	State Street Corp	JP Morgan	(950)
953	Sealed Air Corp	HSBC	(2.125)	(200)	Steel Dynamics Inc	HSBC	(461)
120	Sempre Energy	Citibank	152	40	STERIS Plc	Citibank	(4)
110	Sempre Energy	HSBC	408	357	STERIS Plc	HSBC	2.124
340	Sempre Energy	JP Morgan	1.845	70	STERIS Plc	JP Morgan	417
(406)	Sensata Technologies Holding Plc	Citibank	(422)	(300)	SunTrust Banks Inc	Citibank	(96)
(443)	Sensata Technologies Holding Plc	HSBC	368	(80)	SunTrust Banks Inc	HSBC	1
(346)	Sensata Technologies Holding Plc	JP Morgan	287	(72)	SVB Financial Group	Citibank	(156)
160	Service Corp International/US	HSBC	179	(62)	SVB Financial Group	HSBC	335
(290)	ServiceMaster Global Holdings Inc	Citibank	(461)	(110)	SVB Financial Group	JP Morgan	595
(507)	ServiceMaster Global Holdings Inc	HSBC	(2.118)	420	Synchrony Financial	Citibank	244
(380)	ServiceMaster Global Holdings Inc	JP Morgan	(1.663)	510	Synchrony Financial	HSBC	309
80	ServiceNow Inc	Citibank	85	5.200	Synchrony Financial	JP Morgan	2.808
80	ServiceNow Inc	HSBC	2.607	150	Synopsys Inc	Citibank	1.002
10	ServiceNow Inc	JP Morgan	326	903	Synopsys Inc	HSBC	5.283
(20)	Sherwin-Williams Co/The	Citibank	(161)	60	Synopsys Inc	JP Morgan	351
				972	Sysco Corp	HSBC	991
				930	T Rowe Price Group Inc	Citibank	2.195
				835	T Rowe Price Group Inc	HSBC	3.173
				(67)	Take-Two Interactive Software Inc	Citibank	(223)
				(134)	Take-Two Interactive Software Inc	HSBC	(784)

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite				États-Unis suite			
(417)	Take-Two Interactive Software Inc	JP Morgan	(2.439)	790	US Foods Holding Corp	JP Morgan	743
(480)	Tapestry Inc	HSBC	240	(222)	Vail Resorts Inc	Citibank	(2.711)
(1.167)	Targa Resources Corp	Citibank	957	(263)	Vail Resorts Inc	HSBC	(2.162)
(6.229)	Targa Resources Corp	HSBC	18.387	(112)	Vail Resorts Inc	JP Morgan	(847)
(814)	Targa Resources Corp	JP Morgan	2.415	180	Valero Energy Corp	HSBC	(806)
150	Target Corp	Citibank	(116)	183	Varian Medical Systems Inc	HSBC	1.647
180	Target Corp	JP Morgan	2.898	112	Varian Medical Systems Inc	JP Morgan	1.008
220	TD Ameritrade Holding Corp	Citibank	909	(220)	Veeva Systems Inc 'A'	Citibank	678
140	TD Ameritrade Holding Corp	HSBC	1.622	(160)	Veeva Systems Inc 'A'	HSBC	(1.027)
67	Teledyne Technologies Inc	Citibank	(256)	240	VeriSign Inc	Citibank	614
113	Teledyne Technologies Inc	HSBC	580	1.206	VeriSign Inc	HSBC	8.664
109	Teledyne Technologies Inc	JP Morgan	559	662	VeriSign Inc	JP Morgan	4.773
(130)	Teleflex Inc	Citibank	(910)	170	Verisk Analytics Inc	JP Morgan	1.972
(289)	Teleflex Inc	HSBC	(6.109)	130	Verizon Communications Inc	Citibank	86
(20)	Teleflex Inc	JP Morgan	(452)	650	Verizon Communications Inc	HSBC	655
1.464	Teradyne Inc	Citibank	2.430	210	Verizon Communications Inc	JP Morgan	243
1.897	Teradyne Inc	HSBC	209	339	Vertex Pharmaceuticals Inc	Citibank	939
1.090	Teradyne Inc	JP Morgan	271	219	Vertex Pharmaceuticals Inc	HSBC	3.952
(54)	Tesla Inc	Citibank	259	32	Vertex Pharmaceuticals Inc	JP Morgan	623
(518)	Tesla Inc	JP Morgan	4.610	(240)	VF Corp	Citibank	(526)
570	Texas Instruments Inc	Citibank	2.502	(70)	VF Corp	HSBC	(162)
568	Texas Instruments Inc	HSBC	733	(100)	VF Corp	JP Morgan	(350)
1.423	Texas Instruments Inc	JP Morgan	1.836	320	Viacom Inc 'B'	Citibank	141
(150)	Thermo Fisher Scientific Inc	Citibank	(911)	940	Viacom Inc 'B'	HSBC	1.260
(90)	Thermo Fisher Scientific Inc	HSBC	(1.727)	5.155	Viacom Inc 'B'	JP Morgan	6.810
(100)	Thermo Fisher Scientific Inc	JP Morgan	(1.544)	2.180	Visa Inc 'A'	Citibank	9.548
865	Thomson Reuters Corp	JP Morgan	2.924	80	VMware Inc 'A'	Citibank	(706)
(210)	Tiffany & Co	Citibank	(1.695)	139	VMware Inc 'A'	HSBC	(1.099)
(530)	Tiffany & Co	HSBC	(4.192)	245	VMware Inc 'A'	JP Morgan	(2.200)
(376)	Tiffany & Co	JP Morgan	(2.974)	504	Voya Financial Inc	Citibank	212
1.952	TJX Cos Inc/The	Citibank	4.177	2.844	Voya Financial Inc	HSBC	2.417
45	TJX Cos Inc/The	HSBC	94	1.093	Voya Financial Inc	JP Morgan	929
(730)	T-Mobile US Inc	JP Morgan	1.199	(110)	Vulcan Materials Co	HSBC	(654)
80	Toro Co/The	HSBC	48	40	WABCO Holdings Inc	HSBC	11
685	Tractor Supply Co	Citibank	(1.856)	(70)	Walgreens Boots Alliance Inc	HSBC	(46)
924	Tractor Supply Co	HSBC	(296)	(10)	Walgreens Boots Alliance Inc	JP Morgan	(7)
520	Tractor Supply Co	JP Morgan	(166)	(1.762)	Walt Disney Co/The - CDI	Citibank	(5.603)
(258)	TransUnion	Citibank	(810)	(2.170)	Walt Disney Co/The - CDI	HSBC	(29.317)
(649)	TransUnion	HSBC	(4.043)	(200)	Walt Disney Co/The - CDI	JP Morgan	(2.702)
(588)	TransUnion	JP Morgan	(3.663)	706	Waste Management Inc	Citibank	1.574
60	Travelers Cos Inc/The	Citibank	98	467	Waste Management Inc	HSBC	920
100	Travelers Cos Inc/The	HSBC	224	200	Waste Management Inc	JP Morgan	392
50	Travelers Cos Inc/The	JP Morgan	188	(120)	Waters Corp	Citibank	(522)
(873)	Trimble Inc	HSBC	52	(140)	Waters Corp	JP Morgan	(1.557)
(690)	Twilio Inc 'A'	Citibank	1.311	(350)	Wayfair Inc 'A'	Citibank	(532)
(1.400)	Twilio Inc 'A'	HSBC	(12.824)	(370)	Wayfair Inc 'A'	HSBC	(893)
(170)	Twilio Inc 'A'	JP Morgan	(1.557)	(1.897)	Wayfair Inc 'A'	JP Morgan	(3.813)
(360)	Twitter Inc	JP Morgan	(623)	217	West Pharmaceutical Services Inc	Citibank	621
(340)	Tyler Technologies Inc	Citibank	(952)	40	West Pharmaceutical Services Inc	HSBC	103
(424)	Tyler Technologies Inc	HSBC	(4.963)	1.198	Western Union Co/The	Citibank	60
(50)	Tyler Technologies Inc	JP Morgan	(610)	750	Western Union Co/The	HSBC	51
(320)	Tyson Foods Inc 'A'	Citibank	(1.117)	1.233	Western Union Co/The	JP Morgan	(201)
(150)	Tyson Foods Inc 'A'	HSBC	(1.091)	(598)	Westinghouse Air Brake Technologies Corp	Citibank	1.256
(130)	Tyson Foods Inc 'A'	JP Morgan	(945)	(1.193)	Westinghouse Air Brake Technologies Corp	HSBC	1.324
(270)	UGI Corp	Citibank	38	(1.323)	Westinghouse Air Brake Technologies Corp	JP Morgan	1.469
(220)	UGI Corp	JP Morgan	590	(110)	Westrock Co	Citibank	(168)
(120)	Union Pacific Corp	HSBC	(28)	(557)	Westrock Co	HSBC	(329)
250	United Parcel Service Inc 'B'	HSBC	(958)	(662)	Westrock Co	JP Morgan	(391)
100	United Parcel Service Inc 'B'	JP Morgan	(317)	(50)	WEX Inc	Citibank	(316)
40	United Rentals Inc	JP Morgan	20				
(20)	UnitedHealth Group Inc	JP Morgan	(121)				
(70)	Universal Display Corp	Citibank	(295)				
(200)	Universal Display Corp	HSBC	554				
(120)	Universal Display Corp	JP Morgan	332				
527	US Bancorp	Citibank	87				
30	US Bancorp	HSBC	39				
580	US Bancorp	JP Morgan	614				
150	US Foods Holding Corp	Citibank	209				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées USD
États-Unis suite			
(85)	WEX Inc	HSBC	(597)
(30)	WEX Inc	JP Morgan	(97)
(100)	Whirlpool Corp	Citibank	32
1.340	Williams Cos Inc/The	Citibank	(496)
700	Williams Cos Inc/The	HSBC	448
820	Williams Cos Inc/The	JP Morgan	525
(238)	Willis Towers Watson Plc	HSBC	(2.704)
(170)	Workday Inc 'A'	HSBC	(2.898)
70	WW Grainger Inc	Citibank	(19)
42	WW Grainger Inc	HSBC	(260)
592	Xerox Holdings Corp	Citibank	(124)
1.015	Xerox Holdings Corp	HSBC	44
1.584	Xerox Holdings Corp	JP Morgan	—
220	Xilinx Inc	Citibank	636
170	Xilinx Inc	HSBC	(340)
(210)	Xylem Inc/NY	Citibank	(105)
(1.406)	Xylem Inc/NY	HSBC	(382)
(1.079)	Xylem Inc/NY	JP Morgan	(48)
140	Yum! Brands Inc	Citibank	414
2.420	Yum! Brands Inc	JP Morgan	4.146
(30)	Zebra Technologies Corp 'A'	Citibank	(277)
(30)	Zebra Technologies Corp 'A'	HSBC	(508)
(725)	Zendesk Inc	Citibank	(268)
(1.072)	Zendesk Inc	JP Morgan	(9.048)
24	Zions Bancorp NA ^{††}	Citibank	—
1.332	Zions Bancorp NA	HSBC	(1.492)
			(205.689)
Total			(160.236)

^{††} Les montants inférieurs à 0,50 USD ont été arrondis à zéro.

BlackRock Style Advantage Screened Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD	Valeur de marché USD
CCCD	USD 380.160	Fund receives default protection on Markit CDX.NA.HY.25 Version 8 and pays Fixed 5,000%	JP Morgan	20/6/2024	(3.614)	(30.550)
CCCD	USD 2.445.000	Fund receives Fixed 1,000% and provides default protection on Markit CDX.NA.IG.30	JP Morgan	20/12/2024	8.753	59.188
CCCD	EUR 2.189.000	Fund receives Fixed 1,000% and provides default protection on Markit iTraxx Europe Series 23 Version 1	JP Morgan	20/12/2024	4.857	63.779
CCCD	USD 680.000	Fund receives Fixed 5,000% and provides default protection on Markit CDX.NA.HY.25 Version 8	JP Morgan	20/12/2024	6.416	52.559
CCCD	EUR 577.000	Fund receives Fixed 5,000% and provides default protection on Markit iTraxx Europe Crossover Series 30 Version 1	JP Morgan	20/12/2024	(7.149)	83.319
CCCD	USD 380.160	Fund receives Fixed 5,000% and provides default protection on Markit CDX.NA.HY.25 Version 8	Morgan Stanley	20/6/2024	2.515	30.550
TRS	BRL 1	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	130	130
TRS	BRL 2	Fund receives Fixed 0,000% and pays Ibovespa Index	Bank of America Merrill Lynch	18/12/2019	(567)	(567)
TRS	KRW 250.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	(596)	(596)
TRS	KRW 500.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	(2.051)	(2.051)
TRS	KRW 250.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	1.798	1.798
TRS	KRW 250.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	1.131	1.131
TRS	KRW 500.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	4.399	4.399
TRS	KRW 500.000	Fund receives Fixed 0,000% and pays KOSPI 200 Index	Bank of America Merrill Lynch	12/12/2019	2.601	2.601
TRS	TWD 600	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(1.295)	(1.295)
TRS	TWD 3.800	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(11.382)	(11.382)
TRS	TWD 600	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(2.258)	(2.258)
TRS	TWD 600	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(3.007)	(3.007)
Total					681	247.748

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
15	EUR	Amsterdam Index	Décembre 2019	6.381
(180)	AUD	Australian 10 Year Bond	Décembre 2019	5.616
8	EUR	CAC 40 Index	Décembre 2019	(347)
(160)	CAD	Canadian 10 Year Bond	Mars 2020	5.614
(17)	USD	E-Mini S&P 500 Index	Décembre 2019	(73.221)
61	EUR	Euro Bund	Décembre 2019	(9.230)
(10)	GBP	FTSE 100 Index	Décembre 2019	(3.937)
5	EUR	FTSE MIB Index	Décembre 2019	7.041
4	HKD	Hang Seng China Enterprises	Décembre 2019	(9.357)
1	HKD	Hang Seng Index	Décembre 2019	(4.589)
12	EUR	IBEX 35 Index	Décembre 2019	15.710
(3)	JPY	Japan 10 Year Bond	Décembre 2019	9.767
5	SEK	OMX Stockholm 30 Index	Décembre 2019	(125)
(5)	CAD	S&P/TSX 60 Index	Décembre 2019	(12.767)
(52)	USD	SGX NIFTY 50	Décembre 2019	5.101
9	AUD	SPI 200 Index	Décembre 2019	21.225
13	CHF	Swiss Market Index	Décembre 2019	40.178
(3)	JPY	Topix Index	Décembre 2019	(6.618)

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BlackRock Style Advantage Screened Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
39	GBP	UK Long Gilt Bond	Mars 2020	516
137	USD	US Treasury 10 Year Note	Mars 2020	(53.485)
Total				(56.527)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
AUD	6.794.039	USD	4.659.674	State Street Bank & Trust Company	13/12/2019	(62.217)
AUD	367.000	USD	252.302	Bank of America Merrill Lynch	18/12/2019	(3.921)
AUD	155.000	USD	104.385	Citibank	18/12/2019	518
AUD	95.000	USD	64.039	Deutsche Bank	18/12/2019	256
AUD	426.000	USD	290.180	JP Morgan	18/12/2019	(1.867)
AUD	146.000	USD	99.407	Morgan Stanley	18/12/2019	(595)
AUD	220.000	USD	149.002	HSBC	15/1/2020	4
AUD	177.000	USD	120.490	JP Morgan	15/1/2020	(607)
AUD	126.000	USD	85.985	Morgan Stanley	15/1/2020	(644)
AUD	126.000	USD	86.058	Morgan Stanley	19/2/2020	(645)
BRL	813.000	USD	198.704	Citibank	18/12/2019	(6.307)
BRL	483.000	USD	117.417	Citibank	15/1/2020	(3.258)
BRL	77.000	USD	19.208	HSBC	15/1/2020	(1.009)
CAD	301.283	USD	227.566	Bank of America Merrill Lynch	18/12/2019	(956)
CAD	185.000	USD	140.756	BNP Paribas	18/12/2019	(1.607)
CAD	368.000	USD	279.201	Citibank	18/12/2019	(2.409)
CAD	200.000	USD	151.257	HSBC	18/12/2019	(827)
CAD	783.717	USD	592.528	JP Morgan	18/12/2019	(3.052)
CAD	502.009	USD	380.370	Bank of America Merrill Lynch	15/1/2020	(2.683)
CAD	100.000	USD	75.481	BNP Paribas	15/1/2020	(246)
CAD	364.000	USD	273.638	HSBC	15/1/2020	217
CAD	279.991	USD	211.238	JP Morgan	15/1/2020	(587)
CAD	634.009	USD	478.819	Bank of America Merrill Lynch	19/2/2020	(1.784)
CAD	71.000	USD	53.448	Citibank	19/2/2020	(27)
CAD	198.991	USD	149.943	JP Morgan	19/2/2020	(220)
CHF	123.000	USD	125.060	BNP Paribas	18/12/2019	(2.030)
CHF	659.000	USD	664.011	Deutsche Bank	18/12/2019	(4.850)
CHF	160.000	USD	161.357	JP Morgan	18/12/2019	(1.317)
EUR	90.885	GBP	80.000	HSBC	15/1/2020	(3.123)
EUR	25.725	USD	28.353	Bank of America Merrill Lynch	18/12/2019	(20)
EUR	50.000	USD	55.352	Barclays Bank	18/12/2019	(283)
EUR	84.000	USD	92.950	Citibank	18/12/2019	(435)
EUR	1.275	USD	1.406	Deutsche Bank	18/12/2019	(2)
EUR	42.000	USD	47.039	HSBC	18/12/2019	(781)
EUR	227.000	USD	251.296	JP Morgan	18/12/2019	(1.283)
EUR	36.000	USD	40.064	UBS	18/12/2019	(415)
EUR	29.852	USD	33.007	Bank of America Merrill Lynch	15/1/2020	(58)
EUR	50.000	USD	55.473	Barclays Bank	15/1/2020	(286)
EUR	23.000	USD	25.484	Citibank	15/1/2020	(98)
EUR	1.148	USD	1.269	Deutsche Bank	15/1/2020	(2)
EUR	42.000	USD	47.148	HSBC	15/1/2020	(792)
EUR	154.000	USD	171.092	JP Morgan	15/1/2020	(1.117)
EUR	7.852	USD	8.699	Bank of America Merrill Lynch	19/2/2020	(13)
EUR	1.148	USD	1.272	Deutsche Bank	19/2/2020	(2)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
EUR	22.000	USD	24.381	HSBC	19/2/2020	(45)
GBP	13.000	USD	16.697	Bank of America Merrill Lynch	18/12/2019	91
GBP	11.000	USD	14.190	Barclays Bank	18/12/2019	16
GBP	1.000	USD	1.289	BNP Paribas	18/12/2019	3
GBP	103.000	USD	127.423	Citibank	18/12/2019	5.595
GBP	17.000	USD	21.774	Goldman Sachs	18/12/2019	181
GBP	253.000	USD	315.936	JP Morgan	18/12/2019	10.795
GBP	12.000	USD	15.628	Morgan Stanley	18/12/2019	(131)
GBP	28.000	USD	36.008	Barclays Bank	15/1/2020	195
GBP	1.000	USD	1.290	BNP Paribas	15/1/2020	3
GBP	100.000	USD	129.204	HSBC	15/1/2020	89
GBP	39.000	USD	50.478	JP Morgan	15/1/2020	(54)
GBP	12.000	USD	15.646	Morgan Stanley	15/1/2020	(130)
GBP	13.000	USD	16.734	HSBC	19/2/2020	90
GBP	39.000	USD	50.526	JP Morgan	19/2/2020	(52)
INR	1.303.000	USD	18.345	Citibank	18/12/2019	(193)
INR	3.586.000	USD	49.958	Deutsche Bank	18/12/2019	(3)
INR	4.599.000	USD	64.011	Goldman Sachs	18/12/2019	56
INR	34.027.000	USD	475.270	HSBC	18/12/2019	(1.251)
INR	75.533.000	USD	1.042.574	JP Morgan	18/12/2019	9.653
INR	11.990.000	USD	166.667	Morgan Stanley	18/12/2019	362
INR	6.654.000	USD	92.016	UBS	18/12/2019	678
INR	35.316.000	USD	490.828	BNP Paribas	15/1/2020	(292)
INR	1.306.000	USD	18.327	Citibank	15/1/2020	(187)
INR	6.674.000	USD	91.957	Deutsche Bank	15/1/2020	744
INR	42.229.000	USD	587.747	HSBC	15/1/2020	(1.191)
INR	12.025.000	USD	166.644	Morgan Stanley	15/1/2020	383
INR	13.377.000	USD	184.612	Barclays Bank	20/2/2020	437
INR	4.633.000	USD	63.990	Citibank	20/2/2020	100
INR	6.701.000	USD	91.914	Deutsche Bank	20/2/2020	783
INR	27.679.000	USD	383.061	HSBC	20/2/2020	(166)
INR	12.090.000	USD	166.851	Morgan Stanley	20/2/2020	395
JPY	3.151.871	USD	29.376	Bank of America Merrill Lynch	18/12/2019	(575)
JPY	7.436.000	USD	69.117	BNP Paribas	18/12/2019	(1.169)
JPY	14.355.561	USD	133.698	Citibank	18/12/2019	(2.521)
JPY	9.221.439	USD	85.676	Deutsche Bank	18/12/2019	(1.414)
JPY	1.827.000	USD	16.819	Goldman Sachs	18/12/2019	(125)
JPY	12.971.810	USD	120.454	JP Morgan	18/12/2019	(1.921)
JPY	4.712.319	USD	43.351	Morgan Stanley	18/12/2019	(291)
JPY	11.643.000	USD	108.110	BNP Paribas	15/1/2020	(1.479)
JPY	8.133.709	USD	75.509	JP Morgan	15/1/2020	(1.017)
JPY	6.524.291	USD	60.184	Morgan Stanley	15/1/2020	(431)
JPY	1.413.000	USD	13.091	UBS	15/1/2020	(150)
JPY	2.830.000	USD	26.197	Deutsche Bank	19/2/2020	(228)
JPY	3.603.000	USD	33.225	Morgan Stanley	19/2/2020	(162)
JPY	9.866.000	USD	90.912	UBS	19/2/2020	(377)
KRW	456.963.000	USD	386.298	Citibank	18/12/2019	934
KRW	295.754.000	USD	249.408	Deutsche Bank	18/12/2019	1.215
KRW	88.377.000	USD	75.058	HSBC	18/12/2019	(167)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Screened Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
KRW	103.793.000	USD	87.804	JP Morgan	18/12/2019	150
KRW	182.713.000	USD	156.053	Citibank	15/1/2020	(1.192)
KRW	233.692.000	USD	197.296	HSBC	15/1/2020	773
KRW	103.649.000	USD	87.782	JP Morgan	15/1/2020	67
KRW	66.268.000	USD	56.907	Societe Generale	15/1/2020	(741)
				Bank of America		
MXN	1.098.535	USD	55.870	Merrill Lynch	18/12/2019	332
MXN	1.440.000	USD	73.646	Citibank	18/12/2019	26
MXN	1.215.000	USD	62.990	Deutsche Bank	18/12/2019	(829)
MXN	2.910.000	USD	150.720	Goldman Sachs	18/12/2019	(1.842)
MXN	6.750.000	USD	343.643	JP Morgan	18/12/2019	1.695
MXN	353.465	USD	18.062	Morgan Stanley	18/12/2019	22
MXN	2.603.000	USD	134.958	UBS	18/12/2019	(1.787)
				Bank of America		
MXN	3.050.080	USD	157.297	Merrill Lynch	15/1/2020	(1.860)
MXN	1.205.000	USD	61.632	Citibank	15/1/2020	(223)
MXN	1.220.000	USD	62.985	Deutsche Bank	15/1/2020	(811)
MXN	1.200.000	USD	61.438	Goldman Sachs	15/1/2020	(283)
MXN	2.405.000	USD	123.793	HSBC	15/1/2020	(1.231)
MXN	2.400.000	USD	122.856	JP Morgan	15/1/2020	(548)
MXN	354.920	USD	18.062	Morgan Stanley	15/1/2020	25
MXN	1.637.000	USD	83.234	Societe Generale	15/1/2020	190
				Bank of America		
MXN	868.333	USD	43.955	Merrill Lynch	19/2/2020	74
MXN	1.205.000	USD	61.308	Citibank	19/2/2020	(208)
MXN	1.226.000	USD	62.953	Deutsche Bank	19/2/2020	(788)
MXN	3.877.000	USD	199.059	Goldman Sachs	19/2/2020	(2.475)
MXN	2.418.000	USD	123.147	JP Morgan	19/2/2020	(542)
MXN	356.667	USD	18.060	Morgan Stanley	19/2/2020	25
MXN	1.645.000	USD	83.202	Societe Generale	19/2/2020	208
NZD	169.000	USD	108.041	BNP Paribas	18/12/2019	458
NZD	688.000	USD	443.413	Citibank	18/12/2019	(1.707)
NZD	249.000	USD	158.639	Goldman Sachs	18/12/2019	1.222
NZD	73.000	USD	46.883	JP Morgan	18/12/2019	(16)
NZD	71.000	USD	44.824	Morgan Stanley	18/12/2019	759
NZD	42.000	USD	26.659	Citibank	15/1/2020	317
NZD	152.000	USD	96.594	Goldman Sachs	15/1/2020	1.035
NZD	219.000	USD	138.362	HSBC	15/1/2020	2.300
NZD	339.000	USD	217.117	JP Morgan	15/1/2020	620
NZD	36.000	USD	23.139	BNP Paribas	19/2/2020	(5)
NZD	170.000	USD	109.073	JP Morgan	19/2/2020	172
NZD	336.000	USD	213.071	Morgan Stanley	19/2/2020	2.849
RUB	3.663.000	USD	57.075	Citibank	18/12/2019	(167)
RUB	8.469.000	USD	131.570	Goldman Sachs	18/12/2019	3
RUB	40.398.000	USD	620.625	HSBC	18/12/2019	6.996
RUB	3.900.000	USD	60.933	JP Morgan	18/12/2019	(343)
RUB	7.440.000	USD	116.560	Morgan Stanley	18/12/2019	(972)
RUB	14.596.000	USD	226.806	Citibank	15/1/2020	(869)
RUB	10.445.000	USD	161.843	Goldman Sachs	15/1/2020	(163)
RUB	7.780.000	USD	121.335	HSBC	15/1/2020	(906)
RUB	3.911.000	USD	60.902	JP Morgan	15/1/2020	(363)
RUB	7.465.000	USD	116.554	Morgan Stanley	15/1/2020	(1.001)
RUB	3.690.000	USD	57.055	Citibank	19/2/2020	(161)
RUB	5.526.000	USD	85.842	Goldman Sachs	19/2/2020	(640)
RUB	11.682.000	USD	180.696	HSBC	19/2/2020	(578)
RUB	3.930.000	USD	60.942	JP Morgan	19/2/2020	(348)
RUB	7.495.000	USD	116.536	Morgan Stanley	19/2/2020	(975)
SEK	468.000	USD	47.454	UBS	18/12/2019	1.620
				Bank of America		
TWD	11.230.000	USD	365.191	Merrill Lynch	18/12/2019	3.070
TWD	1.490.000	USD	48.419	BNP Paribas	18/12/2019	442
TWD	2.271.000	USD	74.014	Citibank	18/12/2019	458
TWD	1.238.000	USD	40.704	Goldman Sachs	18/12/2019	(107)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
TWD	668.000	USD	21.979	JP Morgan	18/12/2019	(73)
TWD	4.794.000	USD	156.410	UBS	18/12/2019	797
TWD	649.000	USD	21.358	Deutsche Bank	15/1/2020	(28)
TWD	586.000	USD	19.340	HSBC	15/1/2020	(81)
TWD	666.000	USD	21.980	JP Morgan	15/1/2020	(92)
				State Street		
				Bank & Trust		
USD	62.018	AUD	90.859	Company	13/12/2019	534
				Bank of America		
USD	17.255	AUD	25.393	Merrill Lynch	18/12/2019	69
USD	69.106	AUD	100.000	Barclays Bank	18/12/2019	1.427
USD	50.082	AUD	74.000	BNP Paribas	18/12/2019	—
USD	58.994	AUD	86.000	Citibank	18/12/2019	790
USD	8.631	AUD	12.697	Goldman Sachs	18/12/2019	38
USD	183.289	AUD	269.000	HSBC	18/12/2019	1.232
USD	897.913	AUD	1.304.000	JP Morgan	18/12/2019	15.379
USD	394.783	AUD	577.910	Morgan Stanley	18/12/2019	3.658
				Bank of America		
USD	464.169	AUD	687.393	Merrill Lynch	15/1/2020	(1.405)
USD	59.035	AUD	86.000	Citibank	15/1/2020	787
USD	77.793	AUD	112.697	Goldman Sachs	15/1/2020	1.463
USD	77.657	AUD	113.000	HSBC	15/1/2020	1.121
USD	95.438	AUD	140.000	JP Morgan	15/1/2020	616
USD	216.686	AUD	315.910	Morgan Stanley	15/1/2020	2.720
				Bank of America		
USD	66.558	AUD	97.393	Merrill Lynch	19/2/2020	536
USD	8.645	AUD	12.697	Goldman Sachs	19/2/2020	38
USD	486.739	AUD	710.000	HSBC	19/2/2020	5.440
USD	226.964	AUD	332.910	Morgan Stanley	19/2/2020	1.290
				Bank of America		
USD	95.997	BRL	403.000	Merrill Lynch	18/12/2019	626
USD	32.019	BRL	134.000	Barclays Bank	18/12/2019	308
USD	79.919	BRL	328.000	Citibank	18/12/2019	2.296
USD	86.234	BRL	352.000	Goldman Sachs	18/12/2019	2.932
USD	36.294	BRL	152.000	HSBC	18/12/2019	323
USD	368.372	BRL	1.513.000	JP Morgan	18/12/2019	10.315
USD	19.325	BRL	80.000	Morgan Stanley	18/12/2019	393
				Bank of America		
USD	75.269	BRL	315.000	Merrill Lynch	15/1/2020	819
USD	31.981	BRL	134.000	Barclays Bank	15/1/2020	310
USD	48.201	BRL	200.000	BNP Paribas	15/1/2020	931
USD	72.734	BRL	300.000	Citibank	15/1/2020	1.829
USD	36.253	BRL	152.000	Goldman Sachs	15/1/2020	327
USD	355.001	BRL	1.456.000	HSBC	15/1/2020	10.872
USD	37.928	BRL	152.000	Morgan Stanley	15/1/2020	2.002
				Bank of America		
USD	55.956	BRL	235.000	Merrill Lynch	19/2/2020	493
USD	32.159	BRL	135.000	Barclays Bank	19/2/2020	297
USD	388.278	BRL	1.624.000	HSBC	19/2/2020	4.989
USD	36.194	BRL	152.000	Societe Generale	19/2/2020	319
				Bank of America		
USD	164.116	CAD	216.172	Merrill Lynch	18/12/2019	1.521
USD	101.889	CAD	135.000	Citibank	18/12/2019	349
USD	32.933	CAD	43.828	Deutsche Bank	18/12/2019	(31)
USD	52.812	CAD	69.000	Goldman Sachs	18/12/2019	913
USD	222.183	CAD	294.000	JP Morgan	18/12/2019	1.050
USD	91.868	CAD	121.000	Morgan Stanley	18/12/2019	858
USD	20.374	CAD	27.000	UBS	18/12/2019	66
USD	52.833	CAD	69.000	Citibank	15/1/2020	920
USD	182.637	CAD	240.000	JP Morgan	15/1/2020	2.074
USD	72.178	CAD	96.000	Morgan Stanley	15/1/2020	(47)
USD	72.592	CHF	72.000	Deutsche Bank	18/12/2019	575
USD	35.699	CHF	35.000	JP Morgan	18/12/2019	690
USD	878.348	CHF	872.000	Societe Generale	18/12/2019	6.136

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BlackRock Style Advantage Screened Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	65.660	EUR	59.000	Bank of America Merrill Lynch	18/12/2019	679
USD	43.150	EUR	39.000	Citibank	18/12/2019	196
USD	44.410	EUR	40.000	Deutsche Bank	18/12/2019	355
USD	5.553.322	EUR	4.990.000	JP Morgan	18/12/2019	57.458
USD	1.110.253	EUR	1.000.000	Morgan Stanley	18/12/2019	8.877
USD	5.759.003	EUR	5.218.000	Bank of America Merrill Lynch	15/1/2020	(235)
USD	29.147	EUR	26.000	BNP Paribas	15/1/2020	450
USD	71.154	EUR	64.000	Deutsche Bank	15/1/2020	516
USD	1.112.603	EUR	1.000.000	HSBC	15/1/2020	8.878
USD	32.265	EUR	29.000	Bank of America Merrill Lynch	19/2/2020	186
USD	6.716.716	EUR	6.054.000	HSBC	19/2/2020	20.102
USD	64.241	GBP	52.000	Bank of America Merrill Lynch	18/12/2019	(2.914)
USD	38.334	GBP	31.000	Barclays Bank	18/12/2019	(1.700)
USD	126.290	GBP	100.000	Citibank	18/12/2019	(2.853)
USD	11.570	GBP	9.000	Goldman Sachs	18/12/2019	(53)
USD	5.205	GBP	4.126	JP Morgan	18/12/2019	(123)
USD	224.941	GBP	178.874	Morgan Stanley	18/12/2019	(6.063)
USD	31.296	GBP	25.000	Societe Generale	18/12/2019	(990)
USD	96.789	GBP	79.000	Citibank	15/1/2020	(5.353)
USD	11.585	GBP	9.000	Goldman Sachs	15/1/2020	(52)
USD	37.429	GBP	29.000	UBS	15/1/2020	(66)
USD	2.574	GBP	2.000	Bank of America Merrill Lynch	19/2/2020	(14)
USD	11.596	GBP	9.000	Goldman Sachs	19/2/2020	(52)
USD	35.859	HKD	281.000	Barclays Bank	18/12/2019	(31)
USD	184.425	INR	13.357.000	Citibank	18/12/2019	(1.647)
USD	282.590	INR	20.223.000	Deutsche Bank	18/12/2019	870
USD	155.841	INR	11.159.000	HSBC	18/12/2019	388
USD	181.606	INR	12.967.000	JP Morgan	18/12/2019	967
USD	212.574	INR	15.215.000	Morgan Stanley	18/12/2019	619
USD	203.500	INR	14.578.000	Deutsche Bank	15/1/2020	1.013
USD	149.859	INR	10.748.000	HSBC	15/1/2020	570
USD	96.255	INR	6.917.000	JP Morgan	15/1/2020	179
USD	303.938	JPY	32.894.000	Bank of America Merrill Lynch	18/12/2019	3.361
USD	71.888	JPY	7.800.000	JP Morgan	18/12/2019	614
USD	95.843	JPY	10.186.000	Morgan Stanley	18/12/2019	2.766
USD	244.720	JPY	26.499.000	Bank of America Merrill Lynch	15/1/2020	2.029
USD	94.766	JPY	10.086.000	JP Morgan	15/1/2020	2.393
USD	229.211	JPY	24.763.000	Bank of America Merrill Lynch	19/2/2020	1.975
USD	13.200	KRW	15.775.000	Bank of America Merrill Lynch	18/12/2019	(168)
USD	101.101	KRW	118.925.000	Citibank	18/12/2019	324
USD	18.034	KRW	21.188.941	Goldman Sachs	18/12/2019	78
USD	1.660.709	KRW	1.959.401.059	HSBC	18/12/2019	312
USD	159.881	KRW	187.274.000	JP Morgan	18/12/2019	1.184
USD	92.866	KRW	108.034.000	Morgan Stanley	18/12/2019	1.318
USD	100.891	KRW	118.890.000	UBS	18/12/2019	144
USD	167.898	KRW	196.041.000	BNP Paribas	15/1/2020	1.741
USD	101.072	KRW	118.795.000	Citibank	15/1/2020	386
USD	1.308.666	KRW	1.546.790.000	HSBC	15/1/2020	(2.336)
USD	159.817	KRW	187.067.000	JP Morgan	15/1/2020	1.266
USD	100.862	KRW	118.755.000	UBS	15/1/2020	210
USD	101.056	KRW	118.675.000	Citibank	19/2/2020	356
USD	299.337	KRW	349.440.000	HSBC	19/2/2020	2.826
USD	100.860	KRW	118.640.000	JP Morgan	19/2/2020	190
USD	758.120	KRW	878.691.000	Morgan Stanley	19/2/2020	12.522

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
USD	100.850	KRW	118.640.000	UBS	19/2/2020	180
USD	108.942	MXN	2.132.000	Bank of America Merrill Lynch	18/12/2019	(134)
USD	45.527	MXN	900.000	Citibank	18/12/2019	(518)
USD	88.901	MXN	1.751.000	Morgan Stanley	18/12/2019	(681)
USD	21.320	MXN	412.000	Bank of America Merrill Lynch	15/1/2020	323
USD	21.991	MXN	427.000	HSBC	15/1/2020	230
USD	16.169	MXN	316.000	JP Morgan	15/1/2020	65
USD	27.597	MXN	548.000	Societe Generale	15/1/2020	(330)
USD	29.402	NOK	269.000	Morgan Stanley	19/2/2020	125
USD	155.968	NZD	247.000	Citibank	18/12/2019	(2.609)
USD	156.970	NZD	249.000	Deutsche Bank	18/12/2019	(2.891)
USD	35.662	NZD	56.000	Goldman Sachs	18/12/2019	(291)
USD	41.722	NZD	66.000	JP Morgan	18/12/2019	(651)
USD	17.937	NZD	28.000	Morgan Stanley	18/12/2019	(40)
USD	56.443	NZD	88.000	UBS	18/12/2019	(54)
USD	35.682	NZD	56.000	Goldman Sachs	15/1/2020	(287)
USD	41.748	NZD	66.000	JP Morgan	15/1/2020	(643)
USD	17.303	NZD	27.000	Morgan Stanley	15/1/2020	(39)
USD	56.474	NZD	88.000	UBS	15/1/2020	(48)
USD	17.312	NZD	27.000	Morgan Stanley	19/2/2020	(39)
USD	25.417	RUB	1.640.000	Bank of America Merrill Lynch	18/12/2019	(62)
USD	65.389	RUB	4.300.000	Barclays Bank	18/12/2019	(1.415)
USD	56.868	RUB	3.697.000	Citibank	18/12/2019	(568)
USD	158.955	RUB	10.310.000	Goldman Sachs	18/12/2019	(1.220)
USD	67.540	RUB	4.371.000	JP Morgan	18/12/2019	(368)
USD	113.480	RUB	7.418.000	UBS	18/12/2019	(1.765)
USD	12.772	RUB	824.000	Citibank	15/1/2020	17
USD	117.325	RUB	7.616.000	Goldman Sachs	15/1/2020	(565)
USD	30.626	RUB	1.993.000	HSBC	15/1/2020	(224)
USD	19.404	RUB	1.250.000	JP Morgan	15/1/2020	55
USD	1.977	RUB	128.000	Morgan Stanley	19/2/2020	3
USD	69.042	SEK	666.000	Goldman Sachs	18/12/2019	(795)
USD	84.638	SEK	813.000	JP Morgan	18/12/2019	(615)
USD	51.488	SGD	70.000	HSBC	19/2/2020	254
USD	118.297	TWD	3.606.000	Bank of America Merrill Lynch	18/12/2019	47
USD	24.975	TWD	761.000	Deutsche Bank	18/12/2019	20
USD	115.842	TWD	3.522.000	HSBC	18/12/2019	348
USD	790.499	TWD	24.477.000	JP Morgan	18/12/2019	(12.166)
USD	11.096	TWD	335.000	Bank of America Merrill Lynch	15/1/2020	86
USD	118.256	TWD	3.596.000	BNP Paribas	15/1/2020	72
USD	24.982	TWD	759.000	Deutsche Bank	15/1/2020	37
USD	252.856	TWD	7.708.000	HSBC	15/1/2020	(472)
USD	24.969	TWD	756.000	Deutsche Bank	19/2/2020	47
USD	329.918	TWD	9.973.000	HSBC	19/2/2020	1.141
85.842						

Catégorie d'Actions couverte en EUR

EUR	8.921	USD	9.855	State Street Bank & Trust Company	13/12/2019	(33)
USD	82	EUR	76	State Street Bank & Trust Company	13/12/2019	—
(33)						

BlackRock Style Advantage Screened Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en GBP						
GBP	8.028	USD	10.309	State Street Bank & Trust Company	13/12/2019	54
USD	112	GBP	86	State Street Bank & Trust Company	13/12/2019	—
						54
Total						85.863

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	77,41
Portefeuille de titres à la valeur de marché	77,41
Autres éléments de l'actif net	22,59
	100,00

BlackRock Systematic Global Equity Fund

Portefeuille de titres au 30 novembre 2019

		Valeur de marché USD	% de l'actif net			Valeur de marché USD	% de l'actif net
Nombre	Description			Nombre	Description		
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES / ACTIONS PRIVILÉGIÉS ET DROITS							
Australie				Canada			
18.980	AGL Energy Ltd	262.064	0,10	22.032	Bank of Montreal ¹	1.696.184	0,62
35.666	ALS Ltd	218.359	0,08	8.184	Bank of Nova Scotia/The	460.931	0,17
1.932	Altium Ltd	46.856	0,02	22.399	BCE Inc	1.079.437	0,40
10.452	Ansell Ltd	209.719	0,08	549	Canadian Imperial Bank of Commerce	47.720	0,02
96.134	Aristocrat Leisure Ltd	2.205.975	0,81	14	Capital Power Corp	351	0,00
55.543	AusNet Services	65.380	0,02	2.375	CCL Industries Inc 'B'	103.077	0,04
16.280	Australia & New Zealand Banking Group Ltd	273.573	0,10	134	CGI Inc	11.161	0,00
42.219	BHP Group Ltd	1.091.893	0,40	156	FirstService Corp	14.900	0,00
8.856	CIMIC Group Ltd	201.540	0,07	2.088	Franco-Nevada Corp	205.612	0,08
1.678	Coca-Cola Amatil Ltd	12.918	0,00	1.233	Gibson Energy Inc	23.191	0,01
2.437	Cochlear Ltd	385.763	0,14	9.156	Great-West Lifeco Inc	230.260	0,08
3.168	Computershare Ltd	37.998	0,01	5.250	Hydro One Ltd '144A'	99.022	0,04
2.504	CSL Ltd	480.202	0,18	22.406	Manulife Financial Corp	440.554	0,16
1.144	Domino's Pizza Enterprises Ltd	40.878	0,01	3.096	Northland Power Inc ²	64.076	0,02
14.391	Harvey Norman Holdings Ltd	41.863	0,01	10.779	Nutrien Ltd	512.077	0,19
19.037	IDP Education Ltd ³	233.616	0,09	6.702	Pembina Pipeline Corp	234.925	0,09
9.844	Macquarie Group Ltd	919.339	0,34	20.699	Power Financial Corp	505.761	0,19
3.553	Magellan Financial Group Ltd	126.165	0,05	21.758	Quebecor Inc 'B'	540.964	0,20
8.601	Nine Entertainment Co Holdings Ltd	10.270	0,00	6.717	Restaurant Brands International Inc	440.593	0,16
737	Orica Ltd	11.856	0,00	7.278	Rogers Communications Inc 'B'	349.204	0,13
19.339	QBE Insurance Group Ltd	165.890	0,06	6.832	TFI International Inc	226.278	0,08
1.778	REA Group Ltd	125.526	0,05	47.345	Toronto-Dominion Bank/The	2.744.137	1,01
302.011	Scentre Group (Reit)	804.983	0,30	2.985	Wheaton Precious Metals Corp	82.140	0,03
5.539	Sonic Healthcare Ltd	112.864	0,04			10.112.555	3,72
10.264	Spark Infrastructure Group (Unit)	15.068	0,01	Îles Caïmans			
18.578	Tabcorp Holdings Ltd	60.201	0,02	2.629	Melco Resorts & Entertainment Ltd ADR	56.602	0,02
12.113	Treasury Wine Estates Ltd ⁴	153.236	0,06			56.602	0,02
11.760	Woolworths Group Ltd	316.316	0,12	Chine			
		8.630.311	3,17	6.000	3SBio Inc '144A'	8.661	0,00
Autriche				30.300	Agricultural Bank of China Ltd 'A'	15.610	0,01
529	Raiffeisen Bank International AG	12.402	0,00	12.655	Alibaba Group Holding Ltd ADR	2.526.191	0,93
805	Vienna Insurance Group AG Wiener Versicherung Gruppe	22.406	0,01	33.800	Angang Steel Co Ltd 'H'	12.823	0,00
4.652	Wienerberger AG	127.436	0,05	5.400	Anhui Conch Cement Co Ltd 'A'	35.198	0,01
		162.244	0,06	39.000	BAIC Motor Corp Ltd 'H' '144A'	21.871	0,01
Belgique				66.300	Bank of China Ltd 'A'	34.252	0,01
7.190	Groupe Bruxelles Lambert SA	729.309	0,27	729.000	Bank of China Ltd 'H'	292.406	0,11
121	Sofina SA	26.251	0,01	82.700	Bank of Communications Co Ltd 'A'	64.851	0,02
380	Solvay SA	43.436	0,01	5.590	Bank of Shanghai Co Ltd 'A'	7.311	0,00
16.718	UCB SA	1.359.927	0,50	199	BeiGene Ltd ADR	40.568	0,01
		2.158.923	0,79	75.000	China Cinda Asset Management Co Ltd 'H'	15.616	0,01
Brésil				23.500	China CITIC Bank Corp Ltd 'A'	20.067	0,01
97.179	Ambev SA	416.588	0,15	32.000	China CITIC Bank Corp Ltd 'H'	17.495	0,01
66.417	Banco Bradesco SA (Pref)	525.862	0,19	97.000	China Coal Energy Co Ltd 'H'	38.412	0,01
1.846	Banco Santander Brasil SA (Unit)	19.276	0,01	11.300	China Construction Bank Corp 'A'	11.418	0,00
993	Braskem SA 'A' (Pref)	6.651	0,00	416.000	China Construction Bank Corp 'H'	331.063	0,12
1.978	Cosan Ltd 'A'	34.635	0,01	145.900	China Everbright Bank Co Ltd 'A'	85.756	0,03
130.406	Itau Unibanco Holding SA (Pref)	1.070.180	0,40	29.000	China Galaxy Securities Co Ltd 'H'	14.744	0,01
48.931	JBS SA	335.149	0,12	120.000	China Life Insurance Co Ltd 'H'	303.206	0,11
23.994	Petroleo Brasileiro SA	177.757	0,07	27.840	China Minsheng Banking Corp Ltd 'A'	24.446	0,01
		2.586.098	0,95				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Chine suite				Danemark suite			
2.600	China Pacific Insurance Group Co Ltd 'A'	12.673	0,00	568	FLSmith & Co A/S	20.852	0,01
61.400	China Pacific Insurance Group Co Ltd 'H'	217.259	0,08	369	Genmab A/S	86.098	0,03
520.300	China Petroleum & Chemical Corp 'A'	369.501	0,14	4.188	GN Store Nord A/S	197.408	0,07
1.066.000	China Petroleum & Chemical Corp 'H'	597.794	0,22	4.900	H Lundbeck A/S	187.532	0,07
34.000	China Railway Signal & Communication Corp Ltd 'H' '144A'	18.241	0,01	323	Royal Unibrew A/S	29.080	0,01
194.000	China Reinsurance Group Corp 'H'	30.729	0,01	1.075	SimCorp A/S	114.688	0,04
3.600	China Shenhua Energy Co Ltd 'A'	8.818	0,00			848.702	0,31
138.000	China Telecom Corp Ltd 'H'	52.180	0,02	Finlande			
24.000	CITIC Securities Co Ltd 'H'	44.576	0,02	3.423	Fortum OYJ	80.852	0,03
348.000	CNOOC Ltd	504.995	0,19	19.357	Kone OYJ 'B'	1.210.016	0,44
13.500	Daqin Railway Co Ltd 'A'	15.236	0,01	2	Metso OYJ	78	0,00
116.000	Datang International Power Generation Co Ltd 'H'	21.486	0,01	6.818	Nordea Bank Abp	48.515	0,02
16.200	GF Securities Co Ltd 'H'	17.342	0,01	1.936	Sampo OYJ 'A'	78.380	0,03
10.000	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd 'H'	30.147	0,01			1.417.841	0,52
45.400	Guotai Junan Securities Co Ltd 'H' '144A'	69.013	0,03	France			
60.040	Industrial & Commercial Bank of China Ltd 'A'	49.474	0,02	1.551	Arkema SA	160.668	0,06
471.000	Industrial & Commercial Bank of China Ltd 'H'	335.726	0,12	14.392	Bouygues SA	587.893	0,22
10.300	Industrial Bank Co Ltd 'A'	27.691	0,01	1.710	Christian Dior SE	905.637	0,33
20.044	JD.com Inc ADR	655.238	0,24	2.572	Credit Agricole SA	35.271	0,01
15.000	Jiangxi Copper Co Ltd 'H'	17.303	0,01	354	Dassault Systemes SE	55.711	0,02
10.000	KWG Group Holdings Ltd	10.986	0,00	7.806	Edenred	387.910	0,14
10.400	Legend Holdings Corp 'H' '144A'	21.389	0,01	6.461	Electricite de France SA	66.404	0,02
208.000	Lenovo Group Ltd	137.367	0,05	1.015	Engie SA	16.130	0,01
9.500	Li Ning Co Ltd	30.460	0,01	2.357	Gaztransport Et Technigaz SA	207.703	0,08
26.000	Logan Property Holdings Co Ltd	38.062	0,01	567	Kering SA	343.082	0,13
166.000	Metallurgical Corp of China Ltd 'H'	34.564	0,01	2.716	Lagardere SCA	59.431	0,02
2.800	New China Life Insurance Co Ltd 'H'	10.784	0,00	9.326	L'Oreal SA	2.657.340	0,98
401	New Oriental Education & Technology Group Inc ADR - CDI	49.221	0,02	3.990	LVMH Moet Hennessy Louis Vuitton SE	1.794.468	0,66
990.000	PetroChina Co Ltd 'H'	456.533	0,17	274	Nexity SA	13.758	0,00
32.500	Ping An Insurance Group Co of China Ltd 'H'	368.245	0,13	3.323	Pernod Ricard SA	610.518	0,22
52.000	Sinopec Shanghai Petrochemical Co Ltd 'H'	14.414	0,00	4.564	Publicis Groupe SA	200.090	0,07
29.000	Sinotrans Ltd 'H'	9.039	0,00	5.513	Renault SA	264.136	0,10
1.741	Sohu.com Ltd ADR	17.810	0,01	5.696	Rexel SA	69.652	0,02
3.000	Sunac China Holdings Ltd	14.620	0,01	427	Safran SA	69.830	0,03
49.100	Tencent Holdings Ltd	2.081.075	0,76	328	Sartorius Stedim Biotech	51.818	0,02
20.000	Uni-President China Holdings Ltd	20.311	0,01	1.740	SCOR SE	74.675	0,03
1.242	Vipshop Holdings Ltd ADR	16.022	0,01	2.245	SPIE SA	45.470	0,02
28.000	Weichai Power Co Ltd 'H'	47.857	0,02	292	Teleperformance	69.067	0,02
5.000	Yihai International Holding Ltd	31.808	0,01	10.314	TOTAL SA	542.554	0,20
		10.427.954	3,83			9.289.216	3,41
République tchèque				Allemagne			
4.307	CEZ AS	95.363	0,04	1.206	adidas AG	378.531	0,14
372	Komerční banka as	12.736	0,00	4.061	alstria office REIT-AG (Reit)	74.164	0,03
		108.099	0,04	10.470	Bayerische Motoren Werke AG	845.117	0,31
Danemark				235	Carl Zeiss Meditec AG	28.672	0,01
1.479	Carlsberg A/S 'B'	213.044	0,08	525	CompuGroup Medical SE	35.925	0,01
				1.587	CTS Eventim AG & Co KGaA	97.336	0,04
				7.696	Deutsche Pfandbriefbank AG '144A'	116.248	0,04
				21.314	Deutsche Post AG Reg	793.618	0,29
				421	DWS Group GmbH & Co KGaA '144A'	14.289	0,00
				586	Evonik Industries AG	16.975	0,01
				928	Fielmann AG	72.333	0,03
				2.911	Freenet AG	67.766	0,02
				3.285	HeidelbergCement AG	243.222	0,09
				2.239	Henkel AG & Co KGaA (Pref)	235.732	0,09
				4.778	Hochtief AG	587.153	0,22
				1.564	Merck KGaA	182.903	0,07
				556	MTU Aero Engines AG	150.413	0,06
				165	Puma SE	12.453	0,00
				183	Rational AG	139.923	0,05
				897	Sartorius AG (Pref)	188.091	0,07
				4.681	Software AG	157.738	0,06
				363	Stroer SE & Co KGaA	28.234	0,01
				689	Talanx AG	32.852	0,01

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Allemagne suite				Japon			
155.670	Telefonica Deutschland Holding AG [^]	473.192	0,17	1.600	AEON Financial Service Co Ltd	24.171	0,01
1.108	Uniper SE [^]	35.764	0,01	1.100	Aeon Mall Co Ltd	17.661	0,01
2.153	Volkswagen AG [^]	411.548	0,15	2.600	AGC Inc/Japan	94.811	0,03
		5.420.192	1,99	400	Aica Kogyo Co Ltd	12.724	0,00
Hong Kong				1.200	Amada Holdings Co Ltd	13.363	0,00
53.500	BOC Hong Kong Holdings Ltd	181.788	0,07	29.000	Astellas Pharma Inc [^]	494.341	0,18
100.000	China Mobile Ltd	753.671	0,28	8.400	Canon Inc	232.322	0,09
4.000	China Overseas Land & Investment Ltd	13.413	0,00	1.200	Central Japan Railway Co [^]	242.015	0,09
4.000	China Resources Beer Holdings Co Ltd	20.949	0,01	3.600	Chubu Electric Power Co Inc	50.145	0,02
20.000	China Resources Cement Holdings Ltd	23.939	0,01	9.100	Citizen Watch Co Ltd	50.336	0,02
7.200	China Taiping Insurance Holdings Co Ltd	16.647	0,01	2.100	Daicel Corp	20.625	0,01
40.000	China Unicom Hong Kong Ltd	34.235	0,01	31.200	Dai-ichi Life Holdings Inc	502.082	0,18
50.000	CK Hutchison Holdings Ltd	454.119	0,17	900	Daito Trust Construction Co Ltd	109.958	0,04
63.200	Hongkong Land Holdings Ltd	347.600	0,13	2.000	Denka Co Ltd	59.513	0,02
831	I-CABLE Communications Ltd	6	0,00	1.600	DIC Corp [^]	43.375	0,02
14.500	Kingboard Laminates Holdings Ltd	16.355	0,00	7.300	East Japan Railway Co	670.996	0,25
3.500	Sun Hung Kai Properties Ltd	50.924	0,02	1.900	Eisai Co Ltd [^]	140.651	0,05
12.000	Swire Pacific Ltd 'A'	107.992	0,04	3.000	Electric Power Development Co Ltd	71.882	0,03
17.500	Techtronic Industries Co Ltd [^]	131.557	0,05	700	Fast Retailing Co Ltd	426.115	0,16
58.000	Yuexiu Property Co Ltd	12.373	0,00	1.000	Fuji Media Holdings Inc	13.518	0,00
		2.165.568	0,80	4.600	FUJIFILM Holdings Corp	217.162	0,08
Hongrie				1.600	GS Yuasa Corp [^]	32.349	0,01
25.600	MOL Hungarian Oil & Gas Plc	247.611	0,09	3.800	Gunma Bank Ltd/The	13.458	0,00
2.515	OTP Bank Nyrt	118.478	0,04	1.000	H2O Retailing Corp [^]	11.081	0,00
2.813	Richter Gedeon Nyrt	53.925	0,02	10.100	Honda Motor Co Ltd [^]	282.750	0,10
		420.014	0,15	1.300	Inpex Corp	12.685	0,00
Indonésie				6.900	Isuzu Motors Ltd [^]	80.649	0,03
54.500	Astra International Tbk PT	25.115	0,01	5.600	ITOCHU Corp [^]	122.065	0,04
33.500	Bank Central Asia Tbk PT	74.576	0,03	900	Izumi Co Ltd	34.668	0,01
159.000	Bank Mandiri Persero Tbk PT	78.626	0,03	1.400	Japan Airlines Co Ltd	43.474	0,02
25.800	Bank Negara Indonesia Persero Tbk PT	13.719	0,01	9.200	Japan Post Bank Co Ltd [^]	89.015	0,03
177.700	Bank Rakyat Indonesia Persero Tbk PT	51.527	0,02	32.200	Japan Post Holdings Co Ltd	302.440	0,11
51.300	Bukit Asam Tbk PT	8.802	0,00	12.500	Japan Post Insurance Co Ltd [^]	214.846	0,08
340.600	Telekomunikasi Indonesia Persero Tbk PT	94.900	0,03	39.700	Japan Tobacco Inc	903.945	0,33
		347.265	0,13	14.200	JFE Holdings Inc [^]	180.813	0,07
Irlande				267.350	JXTG Holdings Inc	1.187.463	0,44
3.024	Accenture Plc 'A'	607.824	0,22	10.300	Kajima Corp	135.666	0,05
889	Alkermes Plc	18.793	0,01	2.500	Kaneka Corp	80.895	0,03
7.954	Allegion Plc	959.093	0,35	11.000	Kansai Electric Power Co Inc/The [^]	125.307	0,05
18.124	Experian Plc	601.168	0,22	7.700	Kao Corp [^]	605.289	0,22
7.823	James Hardie Industries Plc - CDI	153.264	0,06	16.900	KDDI Corp	484.223	0,18
1.025	Kingspan Group Plc	54.917	0,02	900	Kinden Corp	13.423	0,00
3.881	Medtronic Plc	434.129	0,16	35.700	Kirin Holdings Co Ltd	789.568	0,29
1.050	Smurfit Kappa Group Plc	37.289	0,01	12.900	Kobe Steel Ltd	65.822	0,02
		2.866.477	1,05	16.000	Konica Minolta Inc	104.715	0,04
Israël				500	Kyowa Exeo Corp [^]	13.007	0,00
1.073	Check Point Software Technologies Ltd	126.496	0,05	900	Lintec Corp	20.053	0,01
		126.496	0,05	1.600	Maeda Corp	14.342	0,01
Italie				700	Maruha Nichiro Corp	18.453	0,01
4.633	Ferrari NV	783.153	0,29	12.600	Mazda Motor Corp	111.560	0,04
		783.153	0,29	200	MEIJI Holdings Co Ltd	13.582	0,00
				10.300	Mitsubishi Chemical Holdings Corp [^]	76.313	0,03
				1.700	Mitsubishi Corp [^]	44.473	0,02
				6.400	Mitsubishi Gas Chemical Co Inc	100.012	0,04
				5.900	Mitsubishi Heavy Industries Ltd	225.541	0,08
				22.900	Mitsubishi Motors Corp	102.423	0,04
				225.700	Mitsubishi UFJ Financial Group Inc [^]	1.190.974	0,44
				27.000	Mitsui & Co Ltd	477.993	0,18
				31.100	Mizuho Financial Group Inc	48.032	0,02

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Japon suite				Malaisie suite			
12.100	MS&AD Insurance Group Holdings Inc [^]	391.092	0,14	7.400	IHH Healthcare Bhd	9.515	0,00
2.400	NEC Corp	95.842	0,03	83.000	MISC Bhd	161.966	0,06
500	Nifco Inc/Japan	13.737	0,00	28.200	Petronas Chemicals Group Bhd	47.670	0,02
8.600	Nippon Electric Glass Co Ltd [^]	182.197	0,07	11.300	Public Bank Bhd	53.084	0,02
1.600	Nippon Shokubai Co Ltd [^]	98.873	0,04	7.000	QL Resources Bhd	12.151	0,01
11.500	Nippon Steel Corp [^]	168.530	0,06	2.600	Tenaga Nasional Bhd	8.193	0,00
9.300	Nippon Telegraph & Telephone Corp	469.181	0,17			327.895	0,12
1.800	Nippon Television Holdings Inc	23.626	0,01	Mexique			
123.000	Nissan Motor Co Ltd [^]	762.105	0,28	1.166.042	America Movil SAB de CV 'L'	896.634	0,33
100	Nitori Holdings Co Ltd	15.654	0,01	5.154	Fomento Economico Mexicano SAB de CV (Unit)	47.059	0,02
4.200	Nitto Denko Corp [^]	235.389	0,09	5.649	Grupo Aeroportuario del Centro Norte SAB de CV	38.269	0,01
25.400	Oji Holdings Corp [^]	144.904	0,05			981.962	0,36
33.800	ORIX Corp	553.024	0,20	Monaco			
4.500	Otsuka Holdings Co Ltd	196.093	0,07	924	GasLog Ltd	8.787	0,00
500	PeptiDream Inc	22.957	0,01			8.787	0,00
10.600	Pola Orbis Holdings Inc [^]	261.045	0,10	Pays-Bas			
6.600	Recruit Holdings Co Ltd [^]	238.686	0,09	18.702	ABN AMRO Bank NV - CVA '144A'	319.838	0,12
68.600	Resona Holdings Inc	290.605	0,11	108.826	Aegon NV	489.795	0,18
4.200	Ricoh Co Ltd	43.206	0,02	1.258	Akzo Nobel NV	120.919	0,05
2.500	Sanwa Holdings Corp	27.406	0,01	1.693	ASM International NV	189.608	0,07
300	SCSK Corp	15.691	0,01	12.110	ASR Nederland NV	447.247	0,16
1.700	Secom Co Ltd	144.420	0,05	517	Euronext NV '144A'	39.132	0,01
1.800	Seino Holdings Co Ltd	24.629	0,01	4.719	ING Groep NV	54.252	0,02
600	Seria Co Ltd	15.778	0,01	57.795	NN Group NV	2.225.411	0,82
5.000	Seven & i Holdings Co Ltd	186.117	0,07	552	NXP Semiconductors NV	64.165	0,02
3.000	Shimizu Corp	28.698	0,01	17.811	Royal Dutch Shell Plc 'A'	512.627	0,19
2.500	SKY Perfect JSAT Holdings Inc	10.680	0,00	9.532	Royal Dutch Shell Plc 'B'	272.008	0,10
11.400	Sojitz Corp	35.796	0,01	6.177	Wolters Kluwer NV	443.890	0,16
1.900	Subaru Corp [^]	49.713	0,02			5.178.892	1,90
52.300	Sumitomo Chemical Co Ltd	235.829	0,09	Norvège			
23.500	Sumitomo Mitsui Financial Group Inc [^]	855.657	0,31	5.057	Leroy Seafood Group ASA	32.070	0,01
1.900	Sumitomo Mitsui Trust Holdings Inc	72.615	0,03	3.694	Schibsted ASA 'A'	101.622	0,04
1.700	Sumitomo Rubber Industries Ltd	21.585	0,01			133.692	0,05
4.300	Sundrug Co Ltd	150.719	0,06	Pologne			
2.100	Suntory Beverage & Food Ltd	91.050	0,03	3.509	Bank Polska Kasa Opieki SA	93.574	0,03
24.400	T&D Holdings Inc	286.862	0,11	3.056	Grupa Lotos SA	71.101	0,03
500	Taiheiyo Cement Corp	14.445	0,01	8.310	PGE Polska Grupa Energetyczna SA	18.567	0,01
7.600	Taisei Corp	297.951	0,11	31.006	Polski Koncern Naftowy ORLEN SA	731.348	0,27
500	Taisho Pharmaceutical Holdings Co Ltd	36.876	0,01	39.867	Polskie Gornictwo Naftowe i Gazownictwo SA	46.957	0,02
17.300	Takeda Pharmaceutical Co Ltd [^]	703.496	0,26	15.456	Powszechna Kasa Oszczednosci Bank Polski SA	142.209	0,05
1.800	Tohoku Electric Power Co Inc	17.827	0,01			1.103.756	0,41
2.200	Tokio Marine Holdings Inc [^]	119.524	0,04	Russie			
1.300	Tokyo Electron Ltd [^]	268.176	0,10	12.120	Alrosa PJSC	14.707	0,00
900	Topcon Corp	11.895	0,00	58.386	Gazprom PJSC	233.194	0,09
2.400	Toyota Motor Corp	167.324	0,06	143.796	Inter RAO UES PJSC	9.931	0,00
3.100	Trend Micro Inc/Japan	167.231	0,06	2.247	LUKOIL PJSC	214.674	0,08
15.800	Ube Industries Ltd	339.061	0,12	1.364	Magnit PJSC GDR RegS	15.720	0,01
2.700	Yamada Denki Co Ltd [^]	13.456	0,00	382	MMC Norilsk Nickel PJSC	101.345	0,04
6.600	Yamaha Motor Co Ltd	137.777	0,05	2.519	Mobile TeleSystems PJSC ADR	23.754	0,01
7.300	Yamato Holdings Co Ltd	124.737	0,05	511	Novatek PJSC Reg GDR	101.587	0,04
1.200	Zenkoku Hoshu Co Ltd [^]	48.085	0,02	7.297	Novolipetsk Steel PJSC	14.647	0,00
		20.808.985	7,65	534	PhosAgro PJSC Reg GDR	6.595	0,00
				1.025	Severstal PJSC	14.460	0,00
Luxembourg							
1.214	APERAM SA	36.408	0,01				
2.610	Aroundtown SA	22.655	0,01				
890	Grand City Properties SA	20.719	0,01				
		79.782	0,03				
Malaisie							
25.300	Genting Bhd	35.316	0,01				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
Turquie suite				Royaume-Uni suite			
10.435	Enerjisa Enerji AS '144A'	12.877	0,00	6.058	Unilever Plc	358.099	0,13
28.720	Eregli Demir ve Celik Fabrikalari TAS	40.241	0,01	159.888	Vodafone Group Plc	316.390	0,12
45.073	Haci Omer Sabanci Holding AS	71.392	0,03	2.176	WH Smith Plc [^]	69.369	0,03
66.723	KOC Holding AS	231.924	0,09	58.369	Wm Morrison Supermarkets Plc [^]	150.141	0,06
1.132	Pegasus Hava Tasimaciligi AS [^]	14.295	0,01			11.180.388	4,11
5.955	Tekfen Holding AS	19.611	0,01	États-Unis			
5.233	Tupras Turkiye Petrol Rafinerileri AS	112.489	0,04	5.925	3M Co	1.005.058	0,37
130.072	Turkiye Garanti Bankasi AS	227.531	0,08	8.169	AbbVie Inc	717.157	0,26
107.267	Turkiye Is Bankasi AS 'C'	114.824	0,04	2.480	Activision Blizzard Inc	136.276	0,05
		1.055.020	0,39	235	Adobe Inc	72.587	0,03
Royaume-Uni				1.273	Alexion Pharmaceuticals Inc	145.606	0,05
3.562	Amcors Plc	36.546	0,01	1.853	Allergan Plc	342.805	0,13
19.520	Amcors Plc - CDI [^]	201.380	0,07	552	Alliance Data Systems Corp	58.650	0,02
20.483	Anglo American Plc(traded in South Africa)	538.757	0,20	630	Alnylam Pharmaceuticals Inc	74.479	0,03
10.311	Anglo American Plc(traded in United Kingdom) [^]	271.415	0,10	1.764	Alphabet Inc 'A'-CDI	2.307.665	0,85
10.237	Ashtead Group Plc	311.680	0,11	1.866	Alphabet Inc 'C'	2.442.333	0,90
56.568	Auto Trader Group Plc '144A'	412.650	0,15	22.634	Altria Group Inc	1.124.231	0,41
26.114	Aviva Plc	136.367	0,05	2.959	Amazon.com Inc - CDI	5.384.078	1,98
270	Bellway Plc	11.691	0,00	734	Amdocs Ltd	50.690	0,02
5.156	boohoo Group Plc	20.942	0,01	1.253	Ameren Corp	93.298	0,03
47.463	BP Plc [^]	295.877	0,11	1.912	American Financial Group Inc/OH	211.219	0,08
5.033	British American Tobacco Plc	198.903	0,07	2.736	American Tower Corp (Reit)	587.830	0,22
4.439	British Land Co Plc/The (Reit)	33.218	0,01	3.399	Amgen Inc	798.663	0,29
83.651	Centrica Plc	86.954	0,03	1.591	AMN Healthcare Services Inc	95.555	0,03
2.070	Coca-Cola European Partners Plc	105.342	0,04	2.367	Analog Devices Inc	267.684	0,10
24.931	Compass Group Plc	614.906	0,23	316	Anthem Inc	91.431	0,03
1.035	Dechra Pharmaceuticals Plc	38.044	0,01	21	Apartment Investment & Management Co 'A' (Reit)	1.132	0,00
33.806	Diageo Plc	1.385.526	0,51	37.315	Apple Hospitality Inc (Reit) [^]	611.966	0,22
23.355	Direct Line Insurance Group Plc	92.721	0,03	21.806	Apple Inc	5.832.887	2,14
15.210	Electrocomponents Plc	128.660	0,05	3.045	Applied Materials Inc	176.793	0,06
3.687	Fevertree Drinks Plc	106.308	0,04	625	Associated Banc-Corp	13.459	0,00
26.465	GlaxoSmithKline Plc	601.779	0,22	39.754	AT&T Inc	1.499.918	0,55
878	Greggs Plc	23.661	0,01	56	AutoZone Inc	66.251	0,02
834	Halma Plc	22.723	0,01	1.135	Avangrid Inc	55.615	0,02
1.268	HomeServe Plc	19.917	0,01	5.941	Avista Corp	281.841	0,10
10.207	IG Group Holdings Plc	89.897	0,03	3.196	Avnet Inc	130.844	0,05
9.226	IHS Markit Ltd	671.191	0,25	1.770	AXA Equitable Holdings Inc	43.914	0,02
12.872	Imperial Brands Plc	283.223	0,10	2.163	Bank of New York Mellon Corp/The	105.490	0,04
13.450	Intertek Group Plc	958.231	0,35	296	BankUnited Inc	10.369	0,00
23.665	ITV Plc	44.227	0,02	1.119	Bausch Health Cos Inc	31.718	0,01
19.162	J Sainsbury Plc	53.519	0,02	1	Berkshire Hathaway Inc 'A'	330.300	0,12
6.294	JD Sports Fashion Plc [^]	62.062	0,02	1.067	Biogen Inc	322.010	0,12
2.886	John Wood Group Plc	13.331	0,01	1.017	BioMarin Pharmaceutical Inc	81.787	0,03
5.663	Legal & General Group Plc	20.699	0,01	1.256	Bio-Rad Laboratories Inc 'A'	468.626	0,17
946	Liberty Global Plc 'C'	20.282	0,01	63	Booking Holdings Inc [^]	120.184	0,04
17.372	Man Group Plc/Jersey	34.136	0,01	19.102	Bristol-Myers Squibb Co	1.093.207	0,40
12.494	Moneysupermarket.com Group Plc	55.149	0,02	3.952	Bristol-Myers Squibb Co (Right) (Right)	8.220	0,00
78.649	National Grid Plc [^]	908.805	0,33	2.828	Broadridge Financial Solutions Inc	349.399	0,13
7.602	Pearson Plc [^]	63.951	0,02	624	Burlington Stores Inc	141.355	0,05
25.182	Petrofac Ltd [^]	127.047	0,05	19	Cable One Inc	28.880	0,01
63.248	Rentokil Initial Plc	364.646	0,13	73	CACI International Inc 'A'	17.600	0,01
3.053	Rotork Plc	12.979	0,01	532	Camden Property Trust (Reit)	59.791	0,02
31.085	Royal Mail Plc [^]	83.610	0,03	413	Cargurus Inc	16.252	0,01
1.727	Severn Trent Plc [^]	50.397	0,02	705	Carlisle Cos Inc	110.297	0,04
2.534	Smiths Group Plc	54.814	0,02	5.110	Carnival Plc	215.202	0,08
9.889	SSP Group Plc	86.662	0,03	167	Charter Communications Inc 'A'	78.523	0,03
42.556	Subsea 7 SA	447.454	0,16	2.959	Chimera Investment Corp (Reit)	60.364	0,02
1.366	Tate & Lyle Plc	12.881	0,01	6.554	Cinemark Holdings Inc [^]	223.491	0,08
18.580	Taylor Wimpey Plc	41.906	0,02	2.657	Cintas Corp	685.665	0,25
1.549	TechnipFMC Plc	29.323	0,01	1.069	Cirrus Logic Inc	76.818	0,03
				515	Cisco Systems Inc	23.345	0,01

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite				États-Unis suite			
14.055	CIT Group Inc	642.735	0,24	3.790	Intercontinental Exchange Inc	355.199	0,13
47.846	Citizens Financial Group Inc	1.843.028	0,68	64.795	Interpublic Group of Cos Inc/The	1.450.760	0,53
259	Clean Harbors Inc	21.494	0,01	6.104	Intuit Inc	1.594.975	0,59
14.051	Coca-Cola Co/The	752.291	0,28	1.115	Invesco Ltd	19.641	0,01
34.792	Comcast Corp 'A'	1.538.154	0,56	6.046	Investors Bancorp Inc	73.157	0,03
3.684	Comerica Inc	260.790	0,10	844	Ionis Pharmaceuticals Inc [^]	54.472	0,02
881	Constellation Brands Inc 'A'	163.214	0,06	163	j2 Global Inc	15.977	0,01
5.442	Copart Inc	488.637	0,18	108	Jack Henry & Associates Inc	16.457	0,01
651	Cornerstone OnDemand Inc [^]	40.382	0,01	22.477	Johnson & Johnson	3.106.321	1,14
1.239	CoStar Group Inc	759.631	0,28	4.337	Johnson Controls International Plc	186.968	0,07
982	Costco Wholesale Corp	295.081	0,11	4.718	JPMorgan Chase & Co	622.634	0,23
5.699	Crane Co [^]	473.359	0,17	1.116	Juniper Networks Inc	28.101	0,01
1.901	CubeSmart (Reit)	58.684	0,02	1.126	KLA Corp	185.599	0,07
2.095	Curtiss-Wright Corp [^]	287.727	0,11	1.745	Kraft Heinz Co/The	52.839	0,02
12.192	CVS Health Corp	916.229	0,34	1.685	L3Harris Technologies Inc	339.140	0,12
1.989	Danaher Corp	290.255	0,11	533	Laboratory Corp of America Holdings	92.022	0,03
5.765	Discovery Inc 'A'	189.438	0,07	3.388	Lam Research Corp	907.882	0,33
917	Discovery Inc 'C'	27.923	0,01	4.094	Lennar Corp 'A'	245.272	0,09
3.226	Dollar General Corp	507.966	0,19	2	Liberty Media Corp-Liberty SiriusXM 'A'	97	0,00
614	Dropbox Inc 'A'	11.433	0,00	4.348	Life Storage Inc (Reit)	476.845	0,17
2.200	DTE Energy Co	275.242	0,10	4.129	Macy's Inc	63.587	0,02
3.589	Dunkin' Brands Group Inc	274.523	0,10	989	Manhattan Associates Inc	83.234	0,03
9.086	DuPont de Nemours Inc	590.863	0,22	119	Masimo Corp	18.496	0,01
1.197	DXC Technology Co	44.325	0,02	8.245	Mastercard Inc 'A'-CDI	2.402.511	0,88
8.792	East West Bancorp Inc	405.047	0,15	327	Maxim Integrated Products Inc	18.695	0,01
1.619	Eastman Chemical Co	127.642	0,05	14.254	McDonald's Corp	2.775.539	1,02
12.950	Ecolab Inc	2.421.391	0,89	5.072	Merck & Co Inc	443.394	0,16
1.558	Edwards Lifesciences Corp	383.097	0,14	19.373	MetLife Inc	964.194	0,35
704	Electronic Arts Inc	71.298	0,03	4.634	MGIC Investment Corp	67.008	0,02
2.471	Entegris Inc	117.471	0,04	51.792	Microsoft Corp	7.878.081	2,89
1.756	Essent Group Ltd	97.440	0,04	4.039	Molson Coors Brewing Co 'B'	204.010	0,07
5.887	Estee Lauder Cos Inc/The 'A'	1.150.202	0,42	1.997	Moody's Corp	453.379	0,17
9.875	Evergy Inc	625.186	0,23	42.132	Morgan Stanley	2.084.691	0,77
808	Exact Sciences Corp	65.206	0,02	1.406	Mosaic Co/The	26.756	0,01
30.921	Extended Stay America Inc (Unit)	455.621	0,17	3.830	Motorola Solutions Inc	641.716	0,24
30.215	Exxon Mobil Corp	2.063.382	0,76	3.889	MSC Industrial Direct Co Inc 'A'	289.264	0,11
19.659	Facebook Inc 'A'	3.989.008	1,47	11.397	National Instruments Corp	485.854	0,18
142	FactSet Research Systems Inc	37.059	0,01	12.407	NIKE Inc 'B'	1.165.762	0,43
9.669	First American Financial Corp	617.172	0,23	3.965	NVIDIA Corp	863.537	0,32
59.334	First Horizon National Corp	958.837	0,35	252	O'Reilly Automotive Inc	112.309	0,04
208	FirstCash Inc	16.890	0,01	21.726	PacWest Bancorp	815.594	0,30
1.552	FleetCor Technologies Inc	478.792	0,18	211	Palo Alto Networks Inc	47.536	0,02
1.491	Fluor Corp	26.107	0,01	56.918	Park Hotels & Resorts Inc (Reit) [^]	1.355.787	0,50
117.271	Ford Motor Co	1.064.821	0,39	14.020	Paychex Inc	1.213.711	0,45
3.610	Fortinet Inc	379.393	0,14	1.721	Paylocity Holding Corp	210.805	0,08
10.198	General Mills Inc	544.471	0,20	4.205	Penske Automotive Group Inc	214.034	0,08
10.693	Genpact Ltd	436.167	0,16	55.483	Pfizer Inc	2.147.192	0,79
356	Gentex Corp	10.210	0,00	6.582	Philip Morris International Inc	543.607	0,20
7.026	Gilead Sciences Inc	471.515	0,17	103	Pool Corp	21.448	0,01
4.875	Globe Life Inc	501.881	0,18	1	PotlatchDeltic Corp (Reit)	44	0,00
245	Globus Medical Inc 'A'	13.718	0,00	4.990	PPG Industries Inc	643.261	0,24
22.529	GoDaddy Inc 'A'	1.503.811	0,55	9.066	PPL Corp	310.873	0,11
3.033	Goodyear Tire & Rubber Co/The	48.862	0,02	23.513	Procter & Gamble Co/The	2.870.467	1,05
4.822	HCA Healthcare Inc	671.849	0,25	52	Proofpoint Inc	6.185	0,00
6.845	HEICO Corp	888.413	0,33	379	Prosperity Bancshares Inc	26.644	0,01
1.963	HEICO Corp 'A'	195.888	0,07	22.644	Prudential Financial Inc	2.131.933	0,78
7.893	Hill-Rom Holdings Inc	840.210	0,31	268	Q2 Holdings Inc	22.458	0,01
9.049	Hologic Inc	463.128	0,17	165	Qorvo Inc	17.355	0,01
11.528	Home Depot Inc/The	2.558.870	0,94	4.871	Quest Diagnostics Inc	520.077	0,19
6.634	Honeywell International Inc	1.184.700	0,43	1.231	Qurate Retail Inc 'A'	11.547	0,00
676	Hubbell Inc	99.926	0,04	1.645	Radian Group Inc	42.902	0,02
1.071	HubSpot Inc	162.214	0,06	1.569	Raytheon Co	342.026	0,13
7.731	IDACORP Inc	818.945	0,30	2.499	Regal Beloit Corp	205.993	0,08
2.038	IDEX Corp	331.114	0,12				
929	IDEXX Laboratories Inc	234.377	0,09				
1.035	Incyte Corp	97.683	0,04				
2.874	Insperty Inc	223.827	0,08				
1.596	Intel Corp	92.791	0,03				

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché USD	% de l'actif net	Nombre	Description	Valeur de marché USD	% de l'actif net
États-Unis suite				États-Unis suite			
453	Regeneron Pharmaceuticals Inc	168.063	0,06	1.415	Vertex Pharmaceuticals Inc	312.390	0,11
6.271	Regions Financial Corp	105.008	0,04	3.906	Viacom Inc 'B'	94.096	0,03
1.800	Reliance Steel & Aluminum Co	211.644	0,08	22.051	Visa Inc 'A'	4.054.076	1,49
745	RingCentral Inc 'A'	127.112	0,05	919	Voya Financial Inc	53.550	0,02
26.684	RLJ Lodging Trust (Reit)	459.632	0,17	1.911	Vulcan Materials Co	272.642	0,10
42	Roper Technologies Inc	15.115	0,01	126	Watsco Inc	22.677	0,01
219	RPM International Inc	16.355	0,01	4.305	Webster Financial Corp	210.084	0,08
5.911	Ryder System Inc [*]	311.805	0,11	21.851	Wells Fargo & Co	1.187.602	0,44
10.045	S&P Global Inc	2.661.624	0,98	387	West Pharmaceutical Services Inc	57.764	0,02
3.310	Sabra Health Care Inc (Reit)	74.276	0,03	16.331	Westrock Co	658.793	0,24
17.852	salesforce.com Inc	2.894.345	1,06	2.308	Wintrust Financial Corp	156.575	0,06
452	Sarepta Therapeutics Inc	50.470	0,02	331	Woodward Inc	39.091	0,01
670	Scotts Miracle-Gro Co/The	67.985	0,02	2.576	Workday Inc 'A'	462.315	0,17
428	Sealed Air Corp	16.174	0,01	1.178	WR Grace & Co	78.879	0,03
645	Seattle Genetics Inc	78.013	0,03	4.424	Yelp Inc	153.955	0,06
2.555	ServiceNow Inc	718.057	0,26	17.762	Zoetis Inc	2.151.156	0,79
1.645	Sherwin-Williams Co/The	958.805	0,35	5.692	Zynga Inc 'A'	35.603	0,01
477	Silicon Laboratories Inc	51.168	0,02			147.773.956	54,31
11.248	Simon Property Group Inc (Reit)	1.698.223	0,62		Total des actions ordinaires/ actions privilégiées et droits	267.568.819	98,33
200.897	Sirius XM Holdings Inc	1.388.198	0,51		EXCHANGE TRADED FUNDS		
1.829	SL Green Realty Corp (Reit)	156.782	0,06		France		
3.964	Snap-on Inc	640.820	0,24		USD 115.972 Lyxor MSCI India UCITS ETF [~]	2.197.901	0,81
665	Southwest Gas Holdings Inc	50.939	0,02			2.197.901	0,81
820	STAG Industrial Inc (Reit)	25.699	0,01		Total des <i>Exchange Traded Funds</i>	2.197.901	0,81
2.275	Starwood Property Trust Inc (Reit)	55.647	0,02		Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	269.766.720	99,14
3.719	Stryker Corp	760.610	0,28		Autres valeurs mobilières et instruments du marché monétaire		
1.861	Sunstone Hotel Investors Inc (Reit)	26.184	0,01		DROITS		
12.781	Synovus Financial Corp	489.257	0,18		Hong Kong		
175	Take-Two Interactive Software Inc	21.492	0,01		800 Legend Holdings Corp (Right)	—	0,00
2.711	TCF Financial Corp	115.651	0,04			—	0,00
6.313	Teledyne Technologies Inc [*]	2.183.919	0,80		Droits entiers	0	0,00
2.143	Telephone & Data Systems Inc	51.132	0,02		Total des autres valeurs mobilières et instruments du marché monétaire	0	0,00
196	Tempur Sealy International Inc	16.591	0,01		Portefeuille de titres à la valeur de marché	269.766.720	99,14
6.559	Texas Instruments Inc	796.263	0,29		Autres éléments de l'actif net	2.350.973	0,86
261	Thermo Fisher Scientific Inc	81.912	0,03		Total de l'actif net (USD)	272.117.693	100,00
3.420	TransUnion	297.027	0,11				
4.849	Two Harbors Investment Corp (Reit)	70.456	0,03				
9.042	UGI Corp	396.582	0,15				
7.614	Umpqua Holdings Corp	125.288	0,05				
2.299	United Technologies Corp	340.965	0,12				
4.237	UnitedHealth Group Inc	1.184.241	0,43				
20.561	Unum Group	635.746	0,23				
7.652	Veeva Systems Inc 'A'	1.149.254	0,42				
444	Verint Systems Inc	21.432	0,01				
1.622	VeriSign Inc	309.802	0,11				
298	Verisk Analytics Inc	44.208	0,02				
49.413	Verizon Communications Inc	2.985.039	1,10				

^{*} Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

[~] Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées USD
7	USD	E-Mini S&P 500 Index	Décembre 2019	9.496
6	EUR	EURO STOXX 50 Index	Décembre 2019	1.188
1	GBP	FTSE 100 Index	Décembre 2019	2.246
3	USD	MSCI Emerging Markets Index	Décembre 2019	(1.560)
2	JPY	Nikkei 225 Index	Décembre 2019	1.826
Total				13.196

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées USD
Catégorie d'Actions couverte en EUR						
EUR	347.438	USD	383.787	State Street Bank & Trust Company	13/12/2019	(1.291)
USD	1.083	EUR	980	State Street Bank & Trust Company	13/12/2019	4
						(1.287)
Total						(1.287)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Biens de consommation non cyclique	22,53
Finance	20,17
Communications	14,82
Technologie	12,77
Biens de consommation cyclique	9,50
Valeurs industrielles	8,25
Matériaux de base	4,17
Énergie	3,87
Services aux collectivités	1,92
<i>Exchange Traded Funds</i>	0,81
Diversifiés	0,33
Portefeuille de titres à la valeur de marché	99,14
Autres éléments de l'actif net	0,86
	100,00

BlackRock Total Advantage Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
OBLIGATIONS							
Australie							
AUD 379.000	Australia Government Bond RegS 1,25% 21/2/2022	280.284	0,76	EUR 318.737	French Republic Government Bond OAT RegS 1,85% 25/7/2027	397.026	1,07
AUD 436.000	Australia Government Bond RegS 3,00% 20/9/2025	400.591	1,09	EUR 58.504	French Republic Government Bond OAT RegS 0,10% 1/3/2029	65.127	0,18
AUD 281.000	Australia Government Bond RegS 0,75% 21/11/2027	196.052	0,53	EUR 138.137	French Republic Government Bond OAT RegS 3,40% 25/7/2029 (traded in France)	201.499	0,55
AUD 274.000	Australia Government Bond RegS 2,50% 20/9/2030	265.903	0,72	EUR 15.638	French Republic Government Bond OAT RegS 3,40% 25/7/2029 (traded in Germany)	22.811	0,06
AUD 222.000	Australia Government Bond RegS 2,00% 21/8/2035	204.525	0,55	EUR 115.603	French Republic Government Bond OAT RegS '144A' 0,70% 25/7/2030 (traded in France)	138.324	0,37
AUD 204.000	Australia Government Bond RegS 1,25% 21/8/2040	169.557	0,46	EUR 79.872	French Republic Government Bond OAT RegS '144A' 0,70% 25/7/2030 (traded in Germany)	95.569	0,26
AUD 214.000	Australia Government Bond RegS 1,00% 21/2/2050	170.029	0,46	EUR 172.074	French Republic Government Bond OAT RegS 3,15% 25/7/2032 (traded in France)	268.728	0,73
		1.686.941	4,57	EUR 6.349	French Republic Government Bond OAT RegS 3,15% 25/7/2032 (traded in Germany)	9.915	0,03
Canada							
CAD 185.311	Canadian Government Real Return Bond 4,25% 1/12/2021	136.768	0,37	EUR 75.764	French Republic Government Bond OAT RegS '144A' 0,10% 25/7/2036	88.113	0,24
CAD 186.150	Canadian Government Real Return Bond 4,25% 1/12/2026	163.683	0,44	EUR 187.842	French Republic Government Bond OAT RegS '144A' 1,80% 25/7/2040	296.083	0,80
CAD 196.796	Canadian Government Real Return Bond 4,00% 1/12/2031	194.813	0,53	EUR 126.564	French Republic Government Bond OAT RegS 144A 0,100% 25/7/2047	154.964	0,42
CAD 194.485	Canadian Government Real Return Bond 1,25% 1/12/2047	167.853	0,46			16.022.617	43,42
		663.117	1,80	Allemagne			
France							
EUR 134.188	France Government Bond OAT RegS 0,10% 1/3/2028	147.586	0,40	EUR 227.124	Deutsche Bundesrepublik Inflation Linked Bond RegS 0,10% 15/4/2023	237.258	0,64
EUR 3.200.000	France Treasury Bill BTF RegS 29/1/2020 (Zero Coupon)	3.203.472	8,68	EUR 225.618	Deutsche Bundesrepublik Inflation Linked Bond RegS 0,10% 15/4/2026	246.786	0,67
EUR 2.650.000	France Treasury Bill BTF RegS 22/4/2020 (Zero Coupon)	2.656.678	7,20	EUR 201.420	Deutsche Bundesrepublik Inflation Linked Bond RegS 0,50% 15/4/2030	241.276	0,66
EUR 3.500.000	France Treasury Bill BTF RegS 17/6/2020 (Zero Coupon)	3.511.953	9,52	EUR 123.564	Deutsche Bundesrepublik Inflation Linked Bond RegS 0,10% 15/4/2046	170.241	0,46
EUR 3.500.000	France Treasury Bill BTF RegS 12/8/2020 (Zero Coupon)	3.515.032	9,53	EUR 3.540.000	German Treasury Bill 11/12/2019 (Zero Coupon)	3.540.460	9,60
EUR 112.280	French Republic Government Bond OAT RegS 0,10% 1/3/2021	114.163	0,31	EUR 3.350.000	German Treasury Bill 12/2/2020 (Zero Coupon)	3.354.338	9,09
EUR 98.998	French Republic Government Bond OAT RegS 0,10% 25/7/2021	101.224	0,27	EUR 3.800.000	German Treasury Bill 8/4/2020 (Zero Coupon)	3.808.417	10,32
EUR 302.405	French Republic Government Bond OAT RegS 1,10% 25/7/2022	323.366	0,88			11.598.776	31,44
EUR 250.346	French Republic Government Bond OAT RegS 2,10% 25/7/2023	282.338	0,76	Royaume-Uni			
EUR 266.262	French Republic Government Bond OAT RegS 0,25% 25/7/2024	286.898	0,78	GBP 32.550	United Kingdom Gilt Inflation Linked RegS 1,875% 22/11/2022	43.189	0,12
EUR 93.776	French Republic Government Bond OAT RegS 0,10% 1/3/2025 (traded in France)	100.136	0,27	GBP 29.654	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2024	38.616	0,11
EUR 38.969	French Republic Government Bond OAT RegS 0,10% 1/3/2025 (traded in Germany)	41.612	0,11				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
Royaume-Uni suite				Royaume-Uni suite			
GBP 9.900	United Kingdom Gilt Inflation Linked RegS 2,50% 17/7/2024	42.172	0,12	GBP 23.572	United Kingdom Gilt Inflation Linked RegS 0,375% 22/3/2062	63.964	0,17
GBP 23.668	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2026	32.596	0,09	GBP 12.516	United Kingdom Gilt Inflation Linked RegS 0,125% 22/11/2065	33.906	0,09
GBP 33.744	United Kingdom Gilt Inflation Linked RegS 1,25% 22/11/2027	52.747	0,14	GBP 22.263	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2068	63.935	0,17
GBP 10.423	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2028	15.324	0,04			1.268.934	3,44
GBP 28.072	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2029	41.791	0,11	États-Unis			
GBP 7.127	United Kingdom Gilt Inflation Linked RegS 4,125% 22/7/2030	31.746	0,09	USD 25.821	United States Treasury Inflation Indexed Bonds 1,125% 15/1/2021	23.630	0,06
GBP 26.808	United Kingdom Gilt Inflation Linked RegS 1,25% 22/11/2032	48.671	0,13	USD 47.123	United States Treasury Inflation Indexed Bonds 0,125% 15/4/2021	42.556	0,12
GBP 29.452	United Kingdom Gilt Inflation Linked RegS 0,75% 22/3/2034	52.022	0,14	USD 58.097	United States Treasury Inflation Indexed Bonds 0,625% 15/7/2021	53.176	0,14
GBP 13.276	United Kingdom Gilt Inflation Linked RegS 2,00% 26/1/2035	45.147	0,12	USD 37.320	United States Treasury Inflation Indexed Bonds 0,125% 15/1/2022	33.733	0,09
GBP 20.372	United Kingdom Gilt Inflation Linked RegS 0,125% 22/11/2036	35.080	0,10	USD 48.563	United States Treasury Inflation Indexed Bonds 0,125% 15/4/2022	43.839	0,12
GBP 27.918	United Kingdom Gilt Inflation Linked RegS 1,125% 22/11/2037	56.325	0,15	USD 33.494	United States Treasury Inflation Indexed Bonds 0,125% 15/7/2022	30.410	0,08
GBP 28.362	United Kingdom Gilt Inflation Linked RegS 0,625% 22/3/2040	55.374	0,15	USD 44.492	United States Treasury Inflation Indexed Bonds 0,125% 15/1/2023	40.229	0,11
GBP 13.968	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2041	25.798	0,07	USD 80.623	United States Treasury Inflation Indexed Bonds 0,625% 15/4/2023	74.052	0,20
GBP 25.923	United Kingdom Gilt Inflation Linked RegS 0,625% 22/11/2042	53.568	0,15	USD 38.614	United States Treasury Inflation Indexed Bonds 0,375% 15/7/2023	35.408	0,10
GBP 28.334	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2044	54.328	0,15	USD 36.311	United States Treasury Inflation Indexed Bonds 0,625% 15/1/2024	33.561	0,09
GBP 22.580	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2046	44.553	0,12	USD 61.633	United States Treasury Inflation Indexed Bonds 0,125% 15/7/2024	56.051	0,15
GBP 25.355	United Kingdom Gilt Inflation Linked RegS 0,75% 22/11/2047	58.458	0,16	USD 10.908	United States Treasury Inflation Indexed Bonds 0,125% 15/10/2024	9.928	0,03
GBP 16.735	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2048	34.260	0,09	USD 13.658	United States Treasury Inflation Indexed Bonds 0,25% 15/1/2025	12.459	0,03
GBP 24.959	United Kingdom Gilt Inflation Linked RegS 0,50% 22/3/2050	56.898	0,15	USD 35.414	United States Treasury Inflation Indexed Bonds 2,375% 15/1/2025	35.743	0,10
GBP 21.643	United Kingdom Gilt Inflation Linked RegS 0,25% 22/3/2052	48.418	0,13	USD 50.019	United States Treasury Inflation Indexed Bonds 0,375% 15/7/2025	46.123	0,13
GBP 24.229	United Kingdom Gilt Inflation Linked RegS 1,25% 22/11/2055	72.458	0,20	USD 64.832	United States Treasury Inflation Indexed Bonds 0,625% 15/1/2026	60.533	0,16
GBP 10.109	United Kingdom Gilt Inflation Linked RegS 0,125% 22/11/2056	23.698	0,06	USD 32.339	United States Treasury Inflation Indexed Bonds 2,00% 15/1/2026	32.595	0,09
GBP 18.426	United Kingdom Gilt Inflation Linked RegS 0,125% 22/3/2058	43.892	0,12	USD 26.778	United States Treasury Inflation Indexed Bonds 0,125% 15/7/2026	24.353	0,07
				USD 42.515	United States Treasury Inflation Indexed Bonds 0,375% 15/1/2027	39.178	0,11

BlackRock Total Advantage Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché EUR	% de l'actif net	Nombre	Description	Valeur de marché EUR	% de l'actif net
États-Unis suite				Autres valeurs mobilières et instruments du marché monétaire			
USD 11.458	United States Treasury Inflation Indexed Bonds 2,375% 15/1/2027	12.023	0,03	OBLIGATIONS			
USD 28.339	United States Treasury Inflation Indexed Bonds 0,375% 15/7/2027	26.233	0,07	Canada			
USD 36.430	United States Treasury Inflation Indexed Bonds 0,50% 15/1/2028	33.962	0,09	CAD 177.259	Canadian Government Real Return Bond 3,00% 1/12/2036	175.988	0,48
USD 18.383	United States Treasury Inflation Indexed Bonds 1,75% 15/1/2028	18.776	0,05	CAD 183.747	Canadian Government Real Return Bond 2,00% 1/12/2041	170.467	0,46
USD 15.874	United States Treasury Inflation Indexed Bonds 3,625% 15/4/2028	18.490	0,05	CAD 208.604	Canadian Government Real Return Bond 1,50% 1/12/2044	183.152	0,50
USD 82.848	United States Treasury Inflation Indexed Bonds 0,75% 15/7/2028	79.201	0,21	CAD 132.082	Canadian Government Real Return Bond 0,50% 1/12/2050	96.916	0,26
USD 60.398	United States Treasury Inflation Indexed Bonds 0,875% 15/1/2029	58.356	0,16			626.523	1,70
USD 19.991	United States Treasury Inflation Indexed Bonds 3,875% 15/4/2029	24.307	0,07	Total des obligations		626.523	1,70
USD 10.037	United States Treasury Inflation Indexed Bonds 0,25% 15/7/2029	9.217	0,03	Total des autres valeurs mobilières et instruments du marché monétaire		626.523	1,70
USD 10.125	United States Treasury Inflation Indexed Bonds 3,375% 15/4/2032	12.679	0,03	Portefeuille de titres à la valeur de marché		33.143.899	89,83
USD 12.710	United States Treasury Inflation Indexed Bonds 2,125% 15/2/2040	15.381	0,04	Autres éléments de l'actif net		3.752.381	10,17
USD 26.965	United States Treasury Inflation Indexed Bonds 2,125% 15/2/2041	32.943	0,09	Total de l'actif net (EUR)		36.896.280	100,00
USD 31.247	United States Treasury Inflation Indexed Bonds 0,75% 15/2/2042	30.203	0,08				
USD 25.685	United States Treasury Inflation Indexed Bonds 0,625% 15/2/2043	24.200	0,07				
USD 24.787	United States Treasury Inflation Indexed Bonds 1,375% 15/2/2044	27.226	0,07				
USD 22.351	United States Treasury Inflation Indexed Bonds 0,75% 15/2/2045	21.631	0,06				
USD 20.263	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2046	20.781	0,06				
USD 19.996	United States Treasury Inflation Indexed Bonds 0,875% 15/2/2047	19.987	0,05				
USD 21.968	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2048	22.686	0,06				
USD 13.468	United States Treasury Inflation Indexed Bonds 1,00% 15/2/2049	13.989	0,04				
USD 29.522	United States Treasury Inflation Indexed Notes 0,50% 15/4/2024	27.163	0,07				
		1.276.991	3,46				
Total des obligations		32.517.376	88,13				
Total des valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé		32.517.376	88,13				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Australie				Australie suite			
(6.590)	Adelaide Brighton Ltd	Citibank	(1.337)	(5.795)	Bank of Queensland Ltd	JP Morgan	2.266
(3.350)	Adelaide Brighton Ltd	JP Morgan	(288)	570	BHP Group Ltd	Bank of America	
(260)	Afterpay Touch Group Ltd	Bank of America				Merrill Lynch	333
		Merrill Lynch	209	1.971	BHP Group Ltd	Citibank	1.260
(370)	Afterpay Touch Group Ltd	Citibank	(253)	1.543	BHP Group Ltd	Credit Suisse	914
(400)	Afterpay Touch Group Ltd	Credit Suisse	(1.139)	390	BHP Group Ltd	JP Morgan	224
(1.270)	Afterpay Touch Group Ltd	JP Morgan	(3.616)	(1.440)	BlueScope Steel Ltd	Credit Suisse	(381)
629	AGL Energy Ltd	Bank of America		(1.575)	Boral Ltd	Bank of America	
		Merrill Lynch	108			Merrill Lynch	(116)
370	AGL Energy Ltd	Citibank	118	(1.360)	Boral Ltd	Citibank	(201)
510	AGL Energy Ltd	Credit Suisse	154	(2.290)	Boral Ltd	Credit Suisse	(225)
880	AGL Energy Ltd	JP Morgan	265	(357)	Boral Ltd	JP Morgan	(35)
(1.320)	ALS Ltd	Bank of America		(540)	Brambles Ltd	Bank of America	
		Merrill Lynch	(617)			Merrill Lynch	(46)
(910)	ALS Ltd	Citibank	(185)	(2.160)	Brambles Ltd	Citibank	(239)
(3.270)	ALS Ltd	Credit Suisse	(1.669)	(410)	Brambles Ltd	Credit Suisse	(131)
350	Altium Ltd	Citibank	207	(680)	Brambles Ltd	JP Morgan	(217)
3.030	Alumina Ltd	Bank of America		(610)	Caltex Australia Ltd	Bank of America	
		Merrill Lynch	(317)			Merrill Lynch	(2.311)
6.070	Alumina Ltd	JP Morgan	(485)	(1.310)	Caltex Australia Ltd	Credit Suisse	(5.350)
(15.530)	AMP Ltd	Bank of America		(1.374)	Challenger Ltd	Bank of America	
		Merrill Lynch	621			Merrill Lynch	(42)
(6.771)	AMP Ltd	Citibank	—	(1.349)	Challenger Ltd	Credit Suisse	(58)
(6.699)	AMP Ltd	Credit Suisse	(41)	(1.800)	Challenger Ltd	JP Morgan	(77)
(19)	AMP Ltd ^{tr}	JP Morgan	—	806	CIMIC Group Ltd	Citibank	421
1.840	Ansell Ltd	Bank of America		831	CIMIC Group Ltd	JP Morgan	(378)
		Merrill Lynch	747	(4.500)	Cleanaway Waste	Bank of America	
1.262	Ansell Ltd	Citibank	644		Management Ltd	Merrill Lynch	(609)
1.030	Ansell Ltd	Credit Suisse	1.020	(5.980)	Cleanaway Waste		
10	Ansell Ltd	JP Morgan	10		Management Ltd	Citibank	(625)
1.780	APA Group (Unit)	Bank of America		(5.550)	Cleanaway Waste	Credit Suisse	(770)
		Merrill Lynch	149		Management Ltd		
2.770	APA Group (Unit)	Citibank	290	(10.720)	Cleanaway Waste	JP Morgan	(1.477)
1.600	APA Group (Unit)	JP Morgan	22		Management Ltd		
650	Aristocrat Leisure Ltd	Citibank	(228)	3.530	Coca-Cola Amatil Ltd	Bank of America	
850	Aristocrat Leisure Ltd	Credit Suisse	1.186			Merrill Lynch	822
220	ASX Ltd	Bank of America		3.990	Coca-Cola Amatil Ltd	Citibank	(147)
		Merrill Lynch	198	1.760	Coca-Cola Amatil Ltd	Credit Suisse	(98)
390	ASX Ltd	Citibank	247	3.269	Coca-Cola Amatil Ltd	JP Morgan	1.789
510	ASX Ltd	Credit Suisse	354	200	Cochlear Ltd	Bank of America	
630	ASX Ltd	JP Morgan	519			Merrill Lynch	1.161
(6.596)	Atlas Arteria Ltd	Bank of America		60	Cochlear Ltd	Citibank	338
		Merrill Lynch	406	40	Cochlear Ltd	JP Morgan	496
(1.256)	Atlas Arteria Ltd	Bank of America		730	Coles Group Ltd	Bank of America	
		Merrill Lynch	(579)			Merrill Lynch	276
(593)	Atlas Arteria Ltd	Credit Suisse	36	580	Coles Group Ltd	Citibank	225
(112)	Atlas Arteria Ltd	Credit Suisse	(52)	(500)	Commonwealth Bank of	Bank of America	
(991)	Atlas Arteria Ltd	JP Morgan	61		Australia	Merrill Lynch	(40)
(188)	Atlas Arteria Ltd	JP Morgan	(87)	(210)	Commonwealth Bank of		
9.320	Aurizon Holdings Ltd	Bank of America			Australia	Citibank	(158)
		Merrill Lynch	410	(520)	Commonwealth Bank of		
17.447	Aurizon Holdings Ltd	Citibank	751		Australia	Credit Suisse	(528)
8.330	Aurizon Holdings Ltd	Credit Suisse	307	(150)	Commonwealth Bank of		
13.850	Aurizon Holdings Ltd	JP Morgan	530		Australia	JP Morgan	(124)
22.730	AusNet Services	Bank of America		(810)	Computershare Ltd	Bank of America	
		Merrill Lynch	(1.398)			Merrill Lynch	(463)
9.900	AusNet Services	Citibank	213	(700)	Computershare Ltd	Citibank	(288)
3.328	AusNet Services	Credit Suisse	(225)	(860)	Computershare Ltd	Credit Suisse	(576)
7.444	AusNet Services	JP Morgan	(504)	770	Crown Resorts Ltd	Bank of America	
(760)	Australia & New Zealand	Bank of America				Merrill Lynch	109
	Banking Group Ltd	Merrill Lynch	266	620	Crown Resorts Ltd	Credit Suisse	106
(680)	Australia & New Zealand			(4.780)	Domain Holdings Australia		
	Banking Group Ltd	Credit Suisse	224		Ltd	Credit Suisse	(556)

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Australie suite				Australie suite			
(4.450)	Domain Holdings Australia Ltd	JP Morgan	37	810	Newcrest Mining Ltd	Citibank	80
(300)	Domino's Pizza Enterprises Ltd	Bank of America Merrill Lynch	(27)	1.930	Newcrest Mining Ltd	Credit Suisse	926
(799)	Domino's Pizza Enterprises Ltd	Citibank	(206)	(1.790)	Northern Star Resources Ltd	Bank of America Merrill Lynch	(341)
(200)	Domino's Pizza Enterprises Ltd	Credit Suisse	(482)	(990)	Northern Star Resources Ltd	Credit Suisse	(359)
(570)	Domino's Pizza Enterprises Ltd	JP Morgan	(1.374)	(1.030)	Northern Star Resources Ltd	JP Morgan	(191)
(485)	Downer EDI Ltd	Bank of America Merrill Lynch	(86)	(2.440)	Nufarm Ltd/Australia	Bank of America Merrill Lynch	2.191
(188)	Downer EDI Ltd	Credit Suisse	(44)	(807)	Nufarm Ltd/Australia	Credit Suisse	715
(605)	Downer EDI Ltd	JP Morgan	(141)	(12.607)	Nufarm Ltd/Australia	JP Morgan	10.891
1.610	Evolution Mining Ltd	Credit Suisse	(20)	950	Orica Ltd	Bank of America Merrill Lynch	(41)
380	Flight Centre Travel Group Ltd	Bank of America Merrill Lynch	375	2.237	Orica Ltd	Citibank	124
210	Flight Centre Travel Group Ltd	Credit Suisse	558	1.880	Orica Ltd	Credit Suisse	(462)
910	Flight Centre Travel Group Ltd	JP Morgan	2.417	2.050	Orica Ltd	JP Morgan	(504)
(940)	Fortescue Metals Group Ltd	Bank of America Merrill Lynch	(387)	10.428	Orora Ltd	Bank of America Merrill Lynch	(513)
(6.270)	Fortescue Metals Group Ltd	Credit Suisse	(578)	13.210	Orora Ltd	Citibank	(406)
(21.376)	Harvey Norman Holdings Ltd	JP Morgan	(1.273)	350	Orora Ltd	Credit Suisse	13
(1.640)	Iluka Resources Ltd	Bank of America Merrill Lynch	(424)	(200)	Perpetual Ltd	Bank of America Merrill Lynch	31
(4.500)	Iluka Resources Ltd	Citibank	(802)	(190)	Perpetual Ltd	Credit Suisse	(109)
(4.300)	Iluka Resources Ltd	Credit Suisse	(1.190)	(270)	Perpetual Ltd	JP Morgan	(154)
2.640	Incitec Pivot Ltd	Bank of America Merrill Lynch	(292)	(12.544)	Platinum Asset Management Ltd	JP Morgan	848
7.070	Incitec Pivot Ltd	Citibank	(217)	2.560	Qantas Airways Ltd	Citibank	252
3.110	Incitec Pivot Ltd	Credit Suisse	(765)	2.750	Qantas Airways Ltd	JP Morgan	998
(3.184)	Insurance Australia Group Ltd	Bank of America Merrill Lynch	(59)	630	QBE Insurance Group Ltd	Bank of America Merrill Lynch	—
(1.140)	Insurance Australia Group Ltd	Credit Suisse	(14)	760	QBE Insurance Group Ltd	Citibank	220
(8.390)	Insurance Australia Group Ltd	JP Morgan	(103)	590	QBE Insurance Group Ltd	Credit Suisse	(83)
(13.627)	IOOF Holdings Ltd	JP Morgan	1.006	10.750	Qube Holdings Ltd	Bank of America Merrill Lynch	(132)
(600)	LendLease Group (Unit)	Bank of America Merrill Lynch	66	3.990	Qube Holdings Ltd	Credit Suisse	368
(520)	LendLease Group (Unit)	Citibank	86	(150)	Ramsay Health Care Ltd	Bank of America Merrill Lynch	15
(650)	LendLease Group (Unit)	Credit Suisse	(16)	(210)	Ramsay Health Care Ltd	Credit Suisse	(172)
(1.296)	LendLease Group (Unit)	JP Morgan	(32)	160	REA Group Ltd	Bank of America Merrill Lynch	83
(640)	Magellan Financial Group Ltd	Bank of America Merrill Lynch	(681)	390	REA Group Ltd	Credit Suisse	275
(310)	Magellan Financial Group Ltd	Citibank	(583)	525	Rio Tinto Ltd	Citibank	920
(610)	Magellan Financial Group Ltd	Credit Suisse	(804)	410	Rio Tinto Ltd	Credit Suisse	421
(320)	Magellan Financial Group Ltd	JP Morgan	(557)	436	Rio Tinto Ltd	JP Morgan	448
(4.840)	Medibank Pvt Ltd	Bank of America Merrill Lynch	(420)	990	Santos Ltd	Bank of America Merrill Lynch	(18)
(2.390)	Medibank Pvt Ltd	JP Morgan	(147)	3.470	Santos Ltd	Citibank	341
1.910	Metcash Ltd	Bank of America Merrill Lynch	(23)	540	Santos Ltd	JP Morgan	13
4.010	Metcash Ltd	Citibank	419	(29)	Seven Group Holdings Ltd	Credit Suisse	4
11.506	Metcash Ltd	Credit Suisse	212	(1.549)	Seven Group Holdings Ltd	JP Morgan	200
5.735	Metcash Ltd	JP Morgan	106	(980)	Sims Metal Management Ltd	Credit Suisse	(32)
(340)	National Australia Bank Ltd	Bank of America Merrill Lynch	366	2.640	South32 Ltd	Bank of America Merrill Lynch	16
(1.360)	National Australia Bank Ltd	Citibank	326	7.136	South32 Ltd	Credit Suisse	(176)
(1.230)	National Australia Bank Ltd	Credit Suisse	2.249	5.835	South32 Ltd	JP Morgan	(144)
(2.140)	National Australia Bank Ltd	JP Morgan	3.395	2.389	Star Entertainment Grp Ltd/The	Bank of America Merrill Lynch	15
670	Newcrest Mining Ltd	Bank of America Merrill Lynch	(190)	3.770	Star Entertainment Grp Ltd/The	Citibank	23
				2.330	Star Entertainment Grp Ltd/The	Credit Suisse	(43)
				4.080	Star Entertainment Grp Ltd/The	JP Morgan	(75)
				776	Suncorp Group Ltd	Bank of America Merrill Lynch	91
				560	Suncorp Group Ltd	Citibank	65

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Australie suite				Belgique suite			
870	Suncorp Group Ltd	JP Morgan	21	502	Ageas	Citibank	743
1.960	Sydney Airport (Unit)	Citibank	325	220	Ageas	Credit Suisse	400
3.760	Sydney Airport (Unit)	Credit Suisse	718	316	Ageas	JP Morgan	575
(1.008)	Tabcorp Holdings Ltd	Credit Suisse	—	(243)	Anheuser-Busch InBev SA/NV	Bank of America	
2.850	Telstra Corp Ltd	Bank of America				Merrill Lynch	29
		Merrill Lynch	493	(35)	Anheuser-Busch InBev SA/NV	Citibank	(21)
2.214	Telstra Corp Ltd	Citibank	408	(18)	Anheuser-Busch InBev SA/NV	Credit Suisse	(17)
9.744	Telstra Corp Ltd	Credit Suisse	1.895	(578)	Anheuser-Busch InBev SA/NV	JP Morgan	(493)
1.960	Telstra Corp Ltd	JP Morgan	422	(38)	Argenx SE	Bank of America	
(2.780)	TPG Telecom Ltd	Citibank	(633)			Merrill Lynch	(361)
(330)	Transurban Group (Unit)	Citibank	(57)	(38)	Argenx SE	Credit Suisse	(802)
(1.920)	Transurban Group (Unit)	Credit Suisse	(744)	(120)	Argenx SE	JP Morgan	(1.566)
(30)	Transurban Group (Unit)	JP Morgan	(12)	100	Colruyt SA	Citibank	41
1.150	Treasury Wine Estates Ltd	Citibank	7	65	Groupe Bruxelles Lambert SA	Bank of America	
890	Treasury Wine Estates Ltd	Credit Suisse	316			Merrill Lynch	(31)
440	Treasury Wine Estates Ltd	JP Morgan	252	191	Groupe Bruxelles Lambert SA	Citibank	50
(3.690)	Vocus Group Ltd	Citibank	250	239	Groupe Bruxelles Lambert SA	Credit Suisse	(126)
(370)	Washington H Soul Pattinson & Co Ltd	JP Morgan	(231)	220	Groupe Bruxelles Lambert SA	JP Morgan	(189)
2.418	Wesfarmers Ltd	Credit Suisse	2.320	110	KBC Group NV	Citibank	(79)
1.130	Wesfarmers Ltd	JP Morgan	1.084	(250)	Proximus SADP	Bank of America	
(690)	Westpac Banking Corp	Bank of America				Merrill Lynch	—
		Merrill Lynch	895	(460)	Proximus SADP	Credit Suisse	142
(2.220)	Westpac Banking Corp	Credit Suisse	3.278	211	Sofina SA	Citibank	—
(1.400)	Westpac Banking Corp	JP Morgan	1.526	(60)	Solvay SA	Citibank	54
2.350	Whitehaven Coal Ltd	Bank of America		(80)	Solvay SA	Credit Suisse	(334)
		Merrill Lynch	—	110	Telenet Group Holding NV	Bank of America	
5.560	Whitehaven Coal Ltd	Credit Suisse	211			Merrill Lynch	(286)
(1.730)	WiseTech Global Ltd	Bank of America		100	Telenet Group Holding NV	Citibank	(202)
		Merrill Lynch	1.470	90	Telenet Group Holding NV	Credit Suisse	(245)
(139)	WiseTech Global Ltd	JP Morgan	19	100	Telenet Group Holding NV	JP Morgan	(272)
949	Woolworths Group Ltd	Bank of America		141	UCB SA	Citibank	212
		Merrill Lynch	467	260	UCB SA	JP Morgan	272
1.080	Woolworths Group Ltd	Citibank	452	(719)	Umicore SA	Bank of America	
1.320	Woolworths Group Ltd	Credit Suisse	1.261			Merrill Lynch	510
522	Woolworths Group Ltd	JP Morgan	668	(142)	Umicore SA	Citibank	(129)
(3.110)	Worley Ltd	Bank of America		(269)	Umicore SA	Credit Suisse	54
		Merrill Lynch	(1.993)	(1.372)	Umicore SA	JP Morgan	330
(550)	Worley Ltd	JP Morgan	(237)				(2.414)
160	Xero Ltd	Credit Suisse	228				
			23.118				
Autriche				Canada			
1.180	Erste Group Bank AG	Citibank	(979)	(180)	Alimentation Couche-Tard Inc 'B'	Citibank	(272)
470	Erste Group Bank AG	Credit Suisse	(520)	(340)	Alimentation Couche-Tard Inc 'B'	Credit Suisse	(434)
690	Erste Group Bank AG	JP Morgan	(745)	499	Bank of Montreal	Citibank	440
346	OMV AG	Citibank	(422)	818	Bank of Montreal	Credit Suisse	945
450	OMV AG	Credit Suisse	(673)	470	Bank of Nova Scotia/The	Bank of America	
619	OMV AG	JP Morgan	(1.213)			Merrill Lynch	(435)
(280)	Raiffeisen Bank International AG	Bank of America		130	Bank of Nova Scotia/The	Citibank	(60)
		Merrill Lynch	137	120	Bank of Nova Scotia/The	Credit Suisse	(68)
(470)	Raiffeisen Bank International AG	Citibank	202	310	BCE Inc	Bank of America	
(141)	Verbund AG	Citibank	(333)			Merrill Lynch	(11)
(114)	Verbund AG	Credit Suisse	(308)	632	BCE Inc	JP Morgan	376
(330)	Verbund AG	JP Morgan	(898)	294	Canadian Imperial Bank of Commerce	Bank of America	
(1.392)	Voestalpine AG	Bank of America				Merrill Lynch	65
		Merrill Lynch	(445)	26	Canadian Imperial Bank of Commerce	Credit Suisse	11
(300)	Voestalpine AG	Citibank	(39)	641	Canadian Natural Resources Ltd	Bank of America	
(184)	Voestalpine AG	Credit Suisse	153			Merrill Lynch	140
(220)	Voestalpine AG	JP Morgan	37	410	Canadian Natural Resources Ltd	Citibank	50
			(6.046)	271	Canadian Natural Resources Ltd	Credit Suisse	83
Belgique							
44	Ackermans & van Haaren NV	Bank of America					
		Merrill Lynch	(185)				
40	Ackermans & van Haaren NV	Credit Suisse	(244)				
40	Ackermans & van Haaren NV	JP Morgan	(244)				

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Canada suite				Canada suite			
263	Canadian Pacific Railway Ltd	Bank of America Merrill Lynch	(446)	170	National Bank of Canada	Bank of America Merrill Lynch	55
20	Canadian Pacific Railway Ltd	Citibank	55	590	National Bank of Canada	Citibank	97
41	Canadian Pacific Railway Ltd	JP Morgan	175	1.137	National Bank of Canada	Credit Suisse	1.197
48	Canadian Tire Corp Ltd 'A'	Bank of America Merrill Lynch	(35)	1.123	National Bank of Canada	JP Morgan	897
150	Canadian Tire Corp Ltd 'A'	Citibank	55	253	Rogers Communications Inc 'B'	Bank of America Merrill Lynch	10
60	Canadian Tire Corp Ltd 'A'	Credit Suisse	(28)	400	Rogers Communications Inc 'B'	Citibank	161
240	Canadian Tire Corp Ltd 'A'	JP Morgan	232	190	Rogers Communications Inc 'B'	Credit Suisse	175
(600)	Cenovus Energy Inc	Bank of America Merrill Lynch	160	234	Rogers Communications Inc 'B'	JP Morgan	216
(540)	Cenovus Energy Inc	Citibank	15	79	Royal Bank of Canada	Bank of America Merrill Lynch	(6)
427	CGI Inc	Credit Suisse	1.340	873	Royal Bank of Canada	Citibank	(328)
939	CGI Inc	JP Morgan	2.946	290	Royal Bank of Canada	Credit Suisse	7
10	Constellation Software Inc/Canada	Bank of America Merrill Lynch	574	150	Royal Bank of Canada	JP Morgan	27
27	Constellation Software Inc/Canada	Citibank	480	(486)	Saputo Inc	Bank of America Merrill Lynch	(156)
30	Constellation Software Inc/Canada	Credit Suisse	3.055	(1.280)	Saputo Inc	JP Morgan	(719)
(290)	Enbridge Inc	Bank of America Merrill Lynch	(42)	(40)	Shopify Inc 'A'	Bank of America Merrill Lynch	(1.107)
(414)	Enbridge Inc	Citibank	(195)	(80)	Shopify Inc 'A'	Citibank	(1.938)
(553)	Enbridge Inc	JP Morgan	(321)	(20)	Shopify Inc 'A'	JP Morgan	(466)
85	Fortis Inc/Canada	Credit Suisse	(38)	370	Sun Life Financial Inc	Bank of America Merrill Lynch	(147)
490	Fortis Inc/Canada	JP Morgan	(218)	90	Sun Life Financial Inc	Citibank	(18)
60	Franco-Nevada Corp	Credit Suisse	1	616	Sun Life Financial Inc	Credit Suisse	(232)
100	George Weston Ltd	Bank of America Merrill Lynch	230	1.359	Suncor Energy Inc	Bank of America Merrill Lynch	(634)
60	George Weston Ltd	Credit Suisse	163	1.505	Suncor Energy Inc	Citibank	123
160	George Weston Ltd	JP Morgan	434	1.550	Suncor Energy Inc	Credit Suisse	(603)
(320)	Great-West Lifeco Inc	Bank of America Merrill Lynch	(18)	250	Suncor Energy Inc	JP Morgan	(133)
(580)	Great-West Lifeco Inc	Citibank	(210)	(610)	Teck Resources Ltd 'B'	Credit Suisse	726
(470)	Great-West Lifeco Inc	Credit Suisse	(177)	99	TELUS Corp	Bank of America Merrill Lynch	(18)
(620)	Great-West Lifeco Inc	JP Morgan	(309)	359	TELUS Corp	Citibank	91
490	Hydro One Ltd '144A'	Bank of America Merrill Lynch	211	280	TELUS Corp	Credit Suisse	65
1.430	Hydro One Ltd '144A'	Citibank	147	200	Toronto-Dominion Bank/The	Citibank	1
2.370	Hydro One Ltd '144A'	Credit Suisse	2.349	80	Toronto-Dominion Bank/The	Credit Suisse	28
180	IGM Financial Inc	Bank of America Merrill Lynch	(110)	700	Toronto-Dominion Bank/The	JP Morgan	249
680	IGM Financial Inc	Citibank	(56)	(400)	Wheaton Precious Metals Corp	Bank of America Merrill Lynch	(268)
470	IGM Financial Inc	Credit Suisse	(463)	(740)	Wheaton Precious Metals Corp	Citibank	(101)
720	Imperial Oil Ltd	Bank of America Merrill Lynch	(335)	(190)	Wheaton Precious Metals Corp	JP Morgan	55
720	Imperial Oil Ltd	Citibank	84				3.389
420	Imperial Oil Ltd	Credit Suisse	74	Danemark			
1.640	Imperial Oil Ltd	JP Morgan	(1.108)	(450)	Ambu A/S 'B'	Bank of America Merrill Lynch	310
(230)	Intact Financial Corp	Bank of America Merrill Lynch	(257)	(970)	Ambu A/S 'B'	Citibank	(32)
(290)	Intact Financial Corp	Citibank	(256)	(520)	Ambu A/S 'B'	Credit Suisse	(1.114)
(70)	Intact Financial Corp	Credit Suisse	(71)	(1.024)	Ambu A/S 'B'	Deutsche Bank	706
(210)	Intact Financial Corp	JP Morgan	(273)	(350)	Ambu A/S 'B'	JP Morgan	(750)
(1.060)	Inter Pipeline Ltd	Bank of America Merrill Lynch	(167)	9	AP Moller - Maersk A/S 'A'	Bank of America Merrill Lynch	(120)
(2.190)	Inter Pipeline Ltd	Citibank	(45)	9	AP Moller - Maersk A/S 'A'	Citibank	(24)
(430)	Inter Pipeline Ltd	Credit Suisse	(132)	213	Carlsberg A/S 'B'	Bank of America Merrill Lynch	266
(530)	Loblaw Cos Ltd	Bank of America Merrill Lynch	(550)	100	Carlsberg A/S 'B'	Credit Suisse	297
980	Manulife Financial Corp	Bank of America Merrill Lynch	(111)	641	Carlsberg A/S 'B'	JP Morgan	1.841
360	Manulife Financial Corp	Credit Suisse	4	(254)	Chr Hansen Holding A/S	Bank of America Merrill Lynch	(109)
550	Manulife Financial Corp	JP Morgan	6	(350)	Chr Hansen Holding A/S	Citibank	(431)
(240)	Metro Inc/CN	Citibank	(248)	(357)	Chr Hansen Holding A/S	JP Morgan	679
(920)	Metro Inc/CN	JP Morgan	(1.318)				

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
France suite				France suite			
(244)	BioMerieux	Credit Suisse	(1.842)	(830)	Electricite de France SA	Citibank	(35)
(200)	BioMerieux	JP Morgan	(1.510)	(530)	Electricite de France SA	JP Morgan	(84)
(450)	BNP Paribas SA	Citibank	230	(130)	EssilorLuxottica SA	Bank of America	
(380)	BNP Paribas SA	Credit Suisse	(84)			Merrill Lynch	(250)
(1.697)	Bollore SA	Bank of America		(160)	EssilorLuxottica SA	Citibank	(368)
		Merrill Lynch	278	(230)	EssilorLuxottica SA	Credit Suisse	(1.334)
(2.221)	Bollore SA	Citibank	76	(40)	EssilorLuxottica SA	JP Morgan	(29)
(13)	Bollore SA	Citibank	1	126	Eurazeo SE	Bank of America	
(3.300)	Bollore SA	Deutsche Bank	541			Merrill Lynch	(6)
(358)	Bollore SA	JP Morgan	54	272	Eurazeo SE	Citibank	326
(2)	Bollore SA ^{tr}	JP Morgan	—	485	Eurazeo SE	Credit Suisse	(146)
(120)	Bouygues SA	JP Morgan	189	(10)	Eurofins Scientific SE	Bank of America	
280	Bureau Veritas SA	Bank of America				Merrill Lynch	(114)
		Merrill Lynch	185	(100)	Eurofins Scientific SE	JP Morgan	(2.060)
560	Bureau Veritas SA	Citibank	(151)	(190)	Euronext NV '144A'	Citibank	(67)
590	Bureau Veritas SA	Credit Suisse	525	(170)	Faurecia SE	Bank of America	
540	Bureau Veritas SA	JP Morgan	353			Merrill Lynch	(29)
210	Capgemini SE	Bank of America		(120)	Faurecia SE	Citibank	(241)
		Merrill Lynch	347	(110)	Faurecia SE	Credit Suisse	111
120	Capgemini SE	Credit Suisse	313	(110)	Faurecia SE	JP Morgan	111
50	Capgemini SE	JP Morgan	59	20	Hermes International	Bank of America	
920	Carrefour SA	Citibank	(363)			Merrill Lynch	358
1.354	Carrefour SA	Credit Suisse	(619)	40	Hermes International	Citibank	936
503	Cie de Saint-Gobain	Bank of America		49	Hermes International	Credit Suisse	1.441
		Merrill Lynch	(377)	20	Hermes International	JP Morgan	361
1.500	Cie de Saint-Gobain	Citibank	765	(50)	Iliad SA	Credit Suisse	(109)
302	Cie de Saint-Gobain	Credit Suisse	(219)	(209)	Ingenico Group SA	Bank of America	
(70)	Cie Generale des Etablissements Michelin SCA	Bank of America		(317)	Ingenico Group SA	Merrill Lynch	28
		Merrill Lynch	287	(70)	Ingenico Group SA	Citibank	(139)
(50)	Cie Generale des Etablissements Michelin SCA	Citibank	130	(16)	Ipsen SA	JP Morgan	13
(50)	Cie Generale des Etablissements Michelin SCA	Credit Suisse	343	(257)	Ipsen SA	Bank of America	
(50)	Cie Generale des Etablissements Michelin SCA	JP Morgan	343	(2)	Ipsen SA	Merrill Lynch	(69)
(300)	Cie Plastic Omnium SA	Citibank	(81)	(170)	JCDecaux SA	Citibank	(1.324)
(760)	CNP Assurances	Credit Suisse	236	(2)	Ipsen SA	Credit Suisse	(4)
(920)	Credit Agricole SA	Bank of America		(170)	JCDecaux SA	Bank of America	
		Merrill Lynch	141	(281)	JCDecaux SA	Merrill Lynch	88
(470)	Credit Agricole SA	JP Morgan	3	(180)	JCDecaux SA	Citibank	(73)
70	Danone SA	Bank of America		(289)	JCDecaux SA	Credit Suisse	(29)
		Merrill Lynch	(14)	(20)	Kering SA	JP Morgan	(46)
30	Danone SA	Citibank	21	(20)	Kering SA	Credit Suisse	(608)
60	Danone SA	Credit Suisse	65	609	Lagardere SCA	JP Morgan	(608)
304	Danone SA	JP Morgan	328			Bank of America	
8	Dassault Aviation SA	Bank of America				Merrill Lynch	(530)
		Merrill Lynch	(176)	290	Lagardere SCA	Citibank	—
20	Dassault Aviation SA	Citibank	(100)	758	Lagardere SCA	Credit Suisse	(538)
1	Dassault Aviation SA	Credit Suisse	(35)	394	Lagardere SCA	JP Morgan	(280)
11	Dassault Aviation SA	JP Morgan	(88)	388	Legrand SA	Credit Suisse	442
22	Dassault Systemes SE	Bank of America		498	Legrand SA	JP Morgan	568
		Merrill Lynch	66	50	L'Oreal SA	Credit Suisse	(265)
160	Dassault Systemes SE	Citibank	488	50	L'Oreal SA	JP Morgan	(265)
40	Dassault Systemes SE	Credit Suisse	256	(50)	LVMH Moet Hennessy Louis Vuitton SE	Bank of America	
1	Dassault Systemes SE	Deutsche Bank	3	(50)	LVMH Moet Hennessy Louis Vuitton SE	Merrill Lynch	(165)
241	Dassault Systemes SE	JP Morgan	1.386			JP Morgan	(290)
(210)	Edenred	Citibank	59	(1.280)	Natixis SA	Bank of America	
70	Eiffage SA	Bank of America				Merrill Lynch	225
		Merrill Lynch	(55)	(1.270)	Natixis SA	Citibank	255
417	Eiffage SA	Citibank	(234)	(1.140)	Natixis SA	JP Morgan	231
140	Eiffage SA	Credit Suisse	213	2.029	Orange SA	Bank of America	
120	Eiffage SA	JP Morgan	182			Merrill Lynch	1.004
(620)	Electricite de France SA	Bank of America		783	Orange SA	Citibank	133
		Merrill Lynch	(94)	1.761	Orange SA	Credit Suisse	1.250
				865	Orange SA	Deutsche Bank	428
				(104)	Orpea	Bank of America	
						Merrill Lynch	(250)
				(170)	Orpea	Citibank	(289)
				(53)	Orpea	JP Morgan	(159)

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
France suite				France suite			
200	Peugeot SA	Bank of America Merrill Lynch	(346)	1.111	Veolia Environnement SA	Bank of America Merrill Lynch	467
2.412	Peugeot SA	Citibank	(1.182)	676	Veolia Environnement SA	Citibank	318
730	Peugeot SA	Credit Suisse	(1.504)	80	Vinci SA	Bank of America Merrill Lynch	(250)
1.540	Peugeot SA	JP Morgan	(1.989)	60	Vinci SA	Citibank	(43)
370	Publicis Groupe SA	Credit Suisse	225	50	Vinci SA	JP Morgan	(62)
180	Publicis Groupe SA	JP Morgan	76	960	Vivendi SA	Bank of America Merrill Lynch	134
(51)	Remy Cointreau SA	Bank of America Merrill Lynch	352	565	Vivendi SA	Citibank	—
(60)	Remy Cointreau SA	Credit Suisse	133	1.060	Vivendi SA	Credit Suisse	74
(166)	Remy Cointreau SA	Deutsche Bank	1.145	595	Vivendi SA	JP Morgan	42
(160)	Renault SA	Bank of America Merrill Lynch	144	(131)	Worldline SA/France '144A'	Bank of America Merrill Lynch	(426)
(490)	Renault SA	Citibank	287	(200)	Worldline SA/France '144A'	Citibank	(560)
(280)	Renault SA	Credit Suisse	302	(170)	Worldline SA/France '144A'	Credit Suisse	(604)
(478)	Rubis SCA	Bank of America Merrill Lynch	1.267	(200)	Worldline SA/France '144A'	JP Morgan	(710)
(114)	Rubis SCA	Citibank	125				7.267
(586)	Rubis SCA	Credit Suisse	2.080	Allemagne			
(139)	Rubis SCA	Deutsche Bank	368	(250)	1&1 Drillisch AG	Bank of America Merrill Lynch	45
(271)	Rubis SCA	JP Morgan	962	(1.056)	1&1 Drillisch AG	Citibank	1.309
60	Safran SA	Bank of America Merrill Lynch	(75)	(880)	1&1 Drillisch AG	JP Morgan	384
210	Safran SA	Credit Suisse	454	101	adidas AG	Citibank	1.242
90	Sanofi	Citibank	62	40	adidas AG	Credit Suisse	532
10	Sanofi	Credit Suisse	17	126	adidas AG	JP Morgan	1.676
150	Sanofi	JP Morgan	254	135	Allianz SE	Bank of America Merrill Lynch	(209)
40	Sartorius Stedim Biotech	Credit Suisse	276	36	Allianz SE	Citibank	(43)
110	Schneider Electric SE	Bank of America Merrill Lynch	(15)	86	Allianz SE	Credit Suisse	(146)
350	Schneider Electric SE	Citibank	560	326	Allianz SE	JP Morgan	(585)
190	Schneider Electric SE	Credit Suisse	103	(68)	Axel Springer SE	Citibank	(41)
(210)	SCOR SE	Credit Suisse	(204)	(103)	Axel Springer SE	JP Morgan	15
(40)	SEB SA	Bank of America Merrill Lynch	(113)	130	BASF SE	Bank of America Merrill Lynch	(295)
(167)	SEB SA	Credit Suisse	(351)	170	BASF SE	Credit Suisse	(403)
(6)	SEB SA	Deutsche Bank	—	90	BASF SE	JP Morgan	(179)
(135)	SES SA	Bank of America Merrill Lynch	368	(301)	Bayer AG	Citibank	(99)
(1.130)	SES SA	Citibank	497	(130)	Bayer AG	JP Morgan	230
(2.468)	SES SA	Credit Suisse	8.054	(360)	Bayerische Motoren Werke AG	JP Morgan	297
260	Societe BIC SA	Bank of America Merrill Lynch	165	(137)	Bayerische Motoren Werke AG (Pref)	Bank of America Merrill Lynch	(60)
80	Societe BIC SA	JP Morgan	(89)	(140)	Bayerische Motoren Werke AG (Pref)	Citibank	42
(276)	Societe Generale SA	Bank of America Merrill Lynch	(41)	(209)	Bayerische Motoren Werke AG (Pref)	Credit Suisse	478
(184)	Societe Generale SA	Citibank	3	320	Brenntag AG	Bank of America Merrill Lynch	285
(1.424)	Societe Generale SA	JP Morgan	(320)	220	Brenntag AG	Citibank	79
110	Sodexo SA	Bank of America Merrill Lynch	(22)	150	Brenntag AG	Credit Suisse	38
70	Sodexo SA	Citibank	(60)	(2.528)	Commerzbank AG	Bank of America Merrill Lynch	(129)
60	Sodexo SA	Credit Suisse	(22)	(1.040)	Commerzbank AG	Citibank	(35)
150	STMicroelectronics NV	Citibank	90	(1.110)	Commerzbank AG	Credit Suisse	(191)
1.450	STMicroelectronics NV	Credit Suisse	1.059	(3.332)	Commerzbank AG	JP Morgan	64
470	Suez	Bank of America Merrill Lynch	146	(104)	Continental AG	Bank of America Merrill Lynch	589
380	Suez	Credit Suisse	44	(30)	Continental AG	Credit Suisse	366
(21)	Teleperformance	Bank of America Merrill Lynch	(71)	110	Covestro AG '144A'	Citibank	(69)
(146)	Teleperformance	Citibank	(117)	120	Covestro AG '144A'	Credit Suisse	(32)
(6)	Teleperformance	Credit Suisse	(24)	306	Covestro AG '144A'	JP Morgan	(1.206)
223	TOTAL SA	Citibank	(288)	(610)	Daimler AG	Bank of America Merrill Lynch	(614)
624	TOTAL SA	Credit Suisse	(924)	(50)	Daimler AG	Citibank	31
(230)	Valeo SA	Bank of America Merrill Lynch	(81)	(1.600)	Daimler AG	Credit Suisse	3.418
(180)	Valeo SA	Citibank	(63)	(110)	Daimler AG	JP Morgan	30
(139)	Valeo SA	Credit Suisse	(29)				
(1.040)	Valeo SA	JP Morgan	(218)				

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Allemagne suite				Allemagne suite			
(599)	Delivery Hero SE	Bank of America		470	K+S AG	Credit Suisse	(1.370)
		Merrill Lynch	(2.594)	(98)	KION Group AG	Credit Suisse	(94)
(37)	Delivery Hero SE	Citibank	(110)	(329)	KION Group AG	JP Morgan	(316)
(150)	Delivery Hero SE	Credit Suisse	(648)	80	Knorr-Bremse AG	Bank of America	
(988)	Delivery Hero SE	JP Morgan	(3.712)			Merrill Lynch	113
(108)	Deutsche Bank AG [†]	Bank of America		120	Knorr-Bremse AG	Citibank	233
		Merrill Lynch	—	70	Knorr-Bremse AG	Credit Suisse	(124)
(4.537)	Deutsche Bank AG	Citibank	508	100	Knorr-Bremse AG	JP Morgan	(177)
(10.220)	Deutsche Bank AG	Credit Suisse	3.373	63	Lanxess AG	Bank of America	
(1.250)	Deutsche Bank AG	JP Morgan	105			Merrill Lynch	(200)
(28)	Deutsche Boerse AG	Bank of America		90	Lanxess AG	Credit Suisse	(135)
		Merrill Lynch	(63)	240	Merck KGaA	Bank of America	
(90)	Deutsche Boerse AG	Citibank	(234)			Merrill Lynch	(420)
(40)	Deutsche Boerse AG	Credit Suisse	(158)	100	Merck KGaA	Citibank	(30)
(109)	Deutsche Boerse AG	JP Morgan	(431)	230	Merck KGaA	Credit Suisse	(765)
(330)	Deutsche Lufthansa AG	Bank of America		130	Merck KGaA	JP Morgan	(423)
		Merrill Lynch	1	650	Metro AG	Bank of America	
240	Deutsche Post AG	Bank of America				Merrill Lynch	(91)
		Merrill Lynch	(118)	310	Metro AG	Credit Suisse	(56)
977	Deutsche Post AG	Citibank	(59)	481	Metro AG	JP Morgan	(123)
1.383	Deutsche Post AG	Credit Suisse	1.309	30	Muenchener		
664	Deutsche Post AG	JP Morgan	(35)		Rueckversicherungs-		
6.840	Deutsche Telekom AG	Bank of America			Gesellschaft AG in	Bank of America	
		Merrill Lynch	622		Muenchen	Merrill Lynch	141
1.130	Deutsche Telekom AG	Citibank	203	226	Muenchener		
2.507	Deutsche Telekom AG	Credit Suisse	(406)		Rueckversicherungs-		
337	Deutsche Telekom AG	JP Morgan	(55)		Gesellschaft AG in		
(850)	E.ON SE	Bank of America			Muenchen	Credit Suisse	1.740
		Merrill Lynch	(404)	10	Muenchener		
(2.830)	E.ON SE	Citibank	(1.378)		Rueckversicherungs-		
1.431	Evonik Industries AG	JP Morgan	157		Gesellschaft AG in		
130	Fraport AG Frankfurt Airport				Muenchen	JP Morgan	77
	Services Worldwide	Citibank	(60)	(140)	Nemetschek SE	Credit Suisse	35
90	Fraport AG Frankfurt Airport			(710)	OSRAM Licht AG	JP Morgan	791
	Services Worldwide	Credit Suisse	(49)	(80)	Porsche Automobil	Bank of America	
349	Fraport AG Frankfurt Airport				Holding SE (Pref)	Merrill Lynch	(7)
	Services Worldwide	JP Morgan	1.194	(330)	Porsche Automobil		
140	Fresenius Medical Care AG				Holding SE (Pref)	Citibank	(86)
	& Co KGaA	Credit Suisse	(171)	(100)	Porsche Automobil		
(9)	Grenke AG	Deutsche Bank	63		Holding SE (Pref)	Credit Suisse	(47)
(373)	Grenke AG	JP Morgan	2.064	(160)	Porsche Automobil		
40	Hannover Rueck SE	Credit Suisse	108		Holding SE (Pref)	JP Morgan	172
140	Hannover Rueck SE	JP Morgan	325	80	Puma SE	Bank of America	
(273)	Hapag-Lloyd AG '144A'	Bank of America				Merrill Lynch	138
		Merrill Lynch	1.115	(370)	Qiagen NV	Bank of America	
(267)	Hapag-Lloyd AG '144A'	JP Morgan	(1.288)			Merrill Lynch	(470)
372	HeidelbergCement AG	Bank of America		(20)	Rational AG	Citibank	70
		Merrill Lynch	97	170	Rheinmetall AG	Bank of America	
593	HeidelbergCement AG	Citibank	24			Merrill Lynch	(1.052)
172	HeidelbergCement AG	Credit Suisse	378	60	Rheinmetall AG	Citibank	130
211	HeidelbergCement AG	JP Morgan	464	100	Rheinmetall AG	JP Morgan	(334)
280	Hella GmbH & Co KGaA	Credit Suisse	293	169	RTL Group SA	Bank of America	
3	Henkel AG & Co KGaA	Bank of America				Merrill Lynch	(51)
		Merrill Lynch	1	213	RTL Group SA	Citibank	175
6	Henkel AG & Co KGaA	Credit Suisse	(5)	478	RTL Group SA	Credit Suisse	(1.023)
350	Henkel AG & Co KGaA			174	RTL Group SA	JP Morgan	(372)
	(Pref)	Citibank	518	310	RWE AG	Bank of America	
500	Henkel AG & Co KGaA					Merrill Lynch	397
	(Pref)	JP Morgan	311	390	RWE AG	Citibank	234
458	Hochtief AG	Credit Suisse	(280)	(40)	SAP SE	Bank of America	
156	Hochtief AG	Deutsche Bank	31			Merrill Lynch	(24)
140	HOCHTIEF AG	Citibank	448	(50)	Sartorius AG (Pref)	JP Morgan	(430)
50	HOCHTIEF AG	JP Morgan	(85)	210	Scout24 AG '144A'	Citibank	809
450	Hugo Boss AG	Citibank	432	408	Scout24 AG '144A'	Credit Suisse	1.818
240	Hugo Boss AG	Credit Suisse	603	260	Scout24 AG '144A'	JP Morgan	991
170	Hugo Boss AG	JP Morgan	515	110	Siemens Healthineers		
(1.450)	Infineon Technologies AG	Bank of America			AG '144A'	Credit Suisse	90
		Merrill Lynch	220	(544)	Societe Generale SA	Bank of America	
(100)	Infineon Technologies AG	Credit Suisse	(63)			Merrill Lynch	(291)
430	K+S AG	Citibank	(67)	(1.179)	Societe Generale SA	Citibank	(672)
				(346)	Societe Generale SA	Credit Suisse	(73)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Hong Kong suite				Italie suite			
2.500	Swire Pacific Ltd 'A'	JP Morgan	(1.800)	(3.630)	Intesa Sanpaolo SpA	JP Morgan	131
5.000	Swire Pacific Ltd 'B'	Citibank	35	2	Iren SpA ^{tr}	Bank of America	—
12.500	Swire Pacific Ltd 'B'	JP Morgan	(464)			Merrill Lynch	—
(7.500)	Techtronic Industries Co Ltd	Citibank	305	2	Iren SpA	Deutsche Bank	—
(4.000)	Vitasoy International Holdings Ltd	Citibank	(999)	706	Italgas SpA	Bank of America	
2.300	VTech Holdings Ltd	JP Morgan	681	3.708	Italgas SpA	Merrill Lynch	(66)
(6.000)	WH Group Ltd '144A'	Citibank	111	2.433	Italgas SpA	Citibank	133
4.000	Wharf Holdings Ltd/The	JP Morgan	272	2.388	Mediaset SpA	Credit Suisse	(380)
5.000	Wheelock & Co Ltd	Citibank	29			Bank of America	
4.000	Wheelock & Co Ltd	Credit Suisse	(511)	3.410	Mediaset SpA	Merrill Lynch	315
3.000	Wheelock & Co Ltd	JP Morgan	(383)	6.426	Mediaset SpA	Citibank	184
2.400	Wynn Macau Ltd	JP Morgan	42	6.505	Mediaset SpA	Credit Suisse	202
(24.000)	Xinyi Glass Holdings Ltd	Citibank	641	350	Moncler SpA	JP Morgan	387
(4.000)	Yue Yuen Industrial Holdings Ltd	Citibank	116			Bank of America	
(10.500)	Yue Yuen Industrial Holdings Ltd	JP Morgan	(549)	200	Moncler SpA	Merrill Lynch	1.243
			(19.825)	669	Moncler SpA	Citibank	560
				150	Moncler SpA	Credit Suisse	1.652
				(860)	Pirelli & C SpA '144A'	JP Morgan	371
				(2.760)	Pirelli & C SpA '144A'	Citibank	(14)
				(1.560)	Poste Italiane SpA '144A'	Credit Suisse	696
2.886	A2A SpA	Bank of America	(141)	(1.880)	Poste Italiane SpA '144A'	Credit Suisse	343
		Merrill Lynch		(505)	Prysmian SpA	JP Morgan	414
		Citibank	22			Bank of America	
4.085	A2A SpA	Citibank	22			Merrill Lynch	(543)
26.789	A2A SpA	Credit Suisse	(2.290)	(230)	Prysmian SpA	Citibank	(204)
10.446	A2A SpA	Deutsche Bank	(512)	(323)	Prysmian SpA	Credit Suisse	191
(532)	Amplifon SpA	Credit Suisse	(1.436)	(1.910)	Prysmian SpA	JP Morgan	1.127
(516)	Amplifon SpA	JP Morgan	(1.393)	(470)	Recordati SpA	Bank of America	
686	Assicurazioni Generali SpA	Bank of America				Merrill Lynch	23
		Merrill Lynch	(384)	(280)	Recordati SpA	Credit Suisse	(78)
1.857	Assicurazioni Generali SpA	Citibank	(84)	(130)	Recordati SpA	JP Morgan	(21)
1.181	Assicurazioni Generali SpA	Credit Suisse	(673)	1.340	Saipem SpA	Bank of America	
380	Assicurazioni Generali SpA	JP Morgan	(217)			Merrill Lynch	(324)
(267)	Atlantia SpA	Citibank	368	2.920	Saipem SpA	Citibank	(356)
(486)	Atlantia SpA	Credit Suisse	1.302	3.880	Saipem SpA	Credit Suisse	(1.071)
2.690	Banca Mediolanum SpA	Citibank	350	4.050	Saipem SpA	JP Morgan	(488)
(5.730)	Banco BPM SpA	Credit Suisse	(54)	(260)	Salvatore Ferragamo SpA	Citibank	(208)
(11.400)	Banco BPM SpA	JP Morgan	570	(220)	Salvatore Ferragamo SpA	Credit Suisse	(136)
680	Buzzi Unicem SpA	Bank of America		(467)	Salvatore Ferragamo SpA	Deutsche Bank	(93)
		Merrill Lynch	(296)	2.360	Snam SpA	Bank of America	
250	Buzzi Unicem SpA	Citibank	(75)			Merrill Lynch	(82)
(630)	CNH Industrial NV	Citibank	95	9.330	Telecom Italia SpA/Milano - RSP	Bank of America	
(490)	CNH Industrial NV	Credit Suisse	199	1.850	Tenaris SA	Merrill Lynch	218
(2.410)	Davide Campari-Milano SpA	Credit Suisse	(157)			Bank of America	
(70)	DiaSorin SpA	Credit Suisse	(1.148)	1.442	Tenaris SA	Merrill Lynch	(400)
(190)	DiaSorin SpA	JP Morgan	(3.116)	1.350	Tenaris SA	Citibank	(245)
2	Enav SpA '144A'	Bank of America		1.067	Tenaris SA	Credit Suisse	(451)
		Merrill Lynch	—	(830)	Terna Rete Elettrica Nazionale SpA	JP Morgan	(356)
1	Enav SpA '144A' ^{tr}	Citibank	—			Citibank	(85)
3.568	Eni SpA	Bank of America		(10.511)	Unione di Banche Italiane SpA	Bank of America	
		Merrill Lynch	(1.541)			Merrill Lynch	(1.376)
3.310	Eni SpA	Citibank	(688)	(7.140)	Unione di Banche Italiane SpA	Citibank	278
1.580	Eni SpA	Credit Suisse	(635)	(10.090)	Unione di Banche Italiane SpA	Credit Suisse	(1.920)
870	Eni SpA	JP Morgan	(350)	4.080	UnipolSai Assicurazioni SpA	Bank of America	
70	EXOR NV	Citibank	14			Merrill Lynch	24
200	Ferrari NV	JP Morgan	810	2.540	UnipolSai Assicurazioni SpA	JP Morgan	132
420	Fiat Chrysler Automobiles NV	Bank of America					(11.943)
		Merrill Lynch	(307)				
(480)	FinecoBank Banca Fineco SpA	Bank of America					
		Merrill Lynch	36				
(1.520)	FinecoBank Banca Fineco SpA	Credit Suisse	(578)				
(1.210)	FinecoBank Banca Fineco SpA	JP Morgan	(460)				
9.726	Hera SpA	Credit Suisse	1.751				
(2.038)	Infrastrutture Wireless Italiane SpA '144A'	Bank of America					
		Merrill Lynch	(520)	1.100	Aeon Co Ltd	Credit Suisse	(96)
(389)	Infrastrutture Wireless Italiane SpA '144A'	Citibank	(132)	(300)	AEON Financial Service Co Ltd	JP Morgan	82

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Japon suite				Japon suite			
400	Aeon Mall Co Ltd	Deutsche Bank	76	(2.500)	Chiba Bank Ltd/The	JP Morgan	(249)
300	AGC Inc/Japan	Bank of America Merrill Lynch	187	(800)	Chubu Electric Power Co Inc	Citibank	(33)
100	AGC Inc/Japan	Citibank	54	(2.100)	Chubu Electric Power Co Inc	Credit Suisse	(104)
900	AGC Inc/Japan	JP Morgan	(149)	(100)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(315)
200	Aica Kogyo Co Ltd	Bank of America Merrill Lynch	91	(100)	Chugai Pharmaceutical Co Ltd	Credit Suisse	(167)
(200)	Ain Holdings Inc	Bank of America Merrill Lynch	(332)	1.600	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(27)
(500)	Air Water Inc	Credit Suisse	1.141	3.500	Citizen Watch Co Ltd	Citibank	378
(300)	Aisin Seiki Co Ltd	Bank of America Merrill Lynch	87	(900)	Coca-Cola Bottlers Japan Holdings Inc	Citibank	642
(200)	Aisin Seiki Co Ltd	JP Morgan	(84)	(200)	Coca-Cola Bottlers Japan Holdings Inc	Credit Suisse	(25)
1.200	Ajinomoto Co Inc	Credit Suisse	(249)	(500)	COMSYS Holdings Corp	JP Morgan	243
900	Ajinomoto Co Inc	JP Morgan	(187)	(600)	Concordia Financial Group Ltd	Credit Suisse	90
1.300	Alfresa Holdings Corp	Bank of America Merrill Lynch	(2.395)	200	Cosmo Energy Holdings Co Ltd	Bank of America Merrill Lynch	85
400	Alfresa Holdings Corp	Citibank	(777)	600	Cosmo Energy Holdings Co Ltd	Credit Suisse	(65)
(400)	Alps Alpine Co Ltd	Citibank	(236)	(100)	Cosmos Pharmaceutical Corp	Bank of America Merrill Lynch	490
(500)	Alps Alpine Co Ltd	Credit Suisse	(390)	(600)	CyberAgent Inc	Citibank	(1.319)
3.000	Amada Holdings Co Ltd	Bank of America Merrill Lynch	(1.045)	(300)	CyberAgent Inc	Credit Suisse	(530)
(100)	ANA Holdings Inc	Bank of America Merrill Lynch	13	(200)	CyberAgent Inc	JP Morgan	(383)
(600)	ANA Holdings Inc	Credit Suisse	159	1.100	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	(548)
1.500	Aozora Bank Ltd	JP Morgan	(523)	500	Dai Nippon Printing Co Ltd	Citibank	(344)
(100)	Ariake Japan Co Ltd	Citibank	100	300	Dai Nippon Printing Co Ltd	Deutsche Bank	(132)
(100)	Ariake Japan Co Ltd	Credit Suisse	730	300	Dai Nippon Printing Co Ltd	JP Morgan	(105)
(100)	Ariake Japan Co Ltd	Deutsche Bank	249	1.300	Daicel Corp	Bank of America Merrill Lynch	(561)
(100)	Ariake Japan Co Ltd	JP Morgan	730	2.000	Daicel Corp	Citibank	(382)
100	Asahi Group Holdings Ltd	Bank of America Merrill Lynch	(22)	(200)	Daido Steel Co Ltd	Credit Suisse	224
200	Asahi Group Holdings Ltd	Citibank	(98)	(200)	Daifuku Co Ltd	Citibank	(382)
200	Asahi Group Holdings Ltd	JP Morgan	126	(100)	Daifuku Co Ltd	Credit Suisse	(299)
(300)	Asahi Intecc Co Ltd	Citibank	(12)	(700)	Daifuku Co Ltd	JP Morgan	(2.091)
(600)	Asahi Intecc Co Ltd	Credit Suisse	(548)	(1.100)	Dai-ichi Life Holdings Inc	Citibank	(205)
(700)	Asahi Kasei Corp	JP Morgan	256	(1.800)	Dai-ichi Life Holdings Inc	Credit Suisse	1.583
400	Astellas Pharma Inc	Bank of America Merrill Lynch	206	(500)	Dai-ichi Life Holdings Inc	JP Morgan	440
400	Astellas Pharma Inc	Citibank	93	(100)	Daiichi Sankyo Co Ltd	Credit Suisse	(163)
7.400	Astellas Pharma Inc	Credit Suisse	2.931	(300)	Daiichi Sankyo Co Ltd	JP Morgan	(343)
400	Astellas Pharma Inc	JP Morgan	121	200	Daiichikoshu Co Ltd	Bank of America Merrill Lynch	(100)
300	Azbil Corp	Bank of America Merrill Lynch	(386)	400	Daiichikoshu Co Ltd	Citibank	(66)
600	Azbil Corp	Credit Suisse	(199)	(100)	Daikin Industries Ltd	Bank of America Merrill Lynch	(253)
1.800	Azbil Corp	JP Morgan	(597)	(300)	Daiwa House Industry Co Ltd	Bank of America Merrill Lynch	102
(500)	Bank of Kyoto Ltd/The	Credit Suisse	41	(200)	Daiwa House Industry Co Ltd	Credit Suisse	614
(400)	Benefit One Inc	JP Morgan	(1.391)	(2.200)	Daiwa Securities Group Inc	Bank of America Merrill Lynch	(331)
1.400	Benesse Holdings Inc	Credit Suisse	(1.111)	(300)	DeNA Co Ltd	JP Morgan	(30)
900	Benesse Holdings Inc	JP Morgan	(691)	300	Denka Co Ltd	JP Morgan	(249)
600	Bic Camera Inc	Credit Suisse	(110)	100	Denso Corp	Bank of America Merrill Lynch	(77)
300	Bridgestone Corp	Citibank	(10)	500	Denso Corp	Credit Suisse	(554)
900	Bridgestone Corp	Credit Suisse	(2.009)	100	Denso Corp	JP Morgan	(191)
2.500	Brother Industries Ltd	Bank of America Merrill Lynch	(1.659)	600	DIC Corp	Credit Suisse	(1.444)
300	Brother Industries Ltd	Credit Suisse	(92)	(100)	Disco Corp	JP Morgan	(407)
300	Brother Industries Ltd	Deutsche Bank	(199)	400	DMG Mori Co Ltd	Citibank	119
900	Brother Industries Ltd	JP Morgan	(276)	100	East Japan Railway Co	Bank of America Merrill Lynch	50
300	Calbee Inc	Bank of America Merrill Lynch	(124)	600	East Japan Railway Co	Citibank	(50)
600	Calbee Inc	Citibank	(249)	(300)	Ebara Corp	JP Morgan	(22)
200	Calbee Inc	Credit Suisse	(58)				
900	Canon Inc	JP Morgan	194				
1.100	Canon Marketing Japan Inc	Deutsche Bank	1.031				
300	Capcom Co Ltd	Bank of America Merrill Lynch	137				
100	Central Japan Railway Co	Bank of America Merrill Lynch	(232)				
(1.600)	Chiba Bank Ltd/The	Credit Suisse	(159)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Japon suite				Japon suite			
100	Electric Power Development Co Ltd	JP Morgan	(1)	(100)	Hikari Tsushin Inc	Citibank	232
200	Ezaki Glico Co Ltd	Bank of America		(100)	Hikari Tsushin Inc	Deutsche Bank	(1.552)
		Merrill Lynch	(63)	(1.100)	Hino Motors Ltd	Credit Suisse	(18)
600	Ezaki Glico Co Ltd	JP Morgan	(498)	100	Hirose Electric Co Ltd	Bank of America	
(1.900)	FamilyMart Co Ltd	JP Morgan	2.333	100	HIS Co Ltd	Merrill Lynch	(423)
300	Fancl Corp	Bank of America		500	HIS Co Ltd	Bank of America	
		Merrill Lynch	(306)	(100)	Hisamitsu Pharmaceutical Co Inc	Merrill Lynch	102
200	Fancl Corp	Credit Suisse	(5)	(100)	Hisamitsu Pharmaceutical Co Inc	Credit Suisse	519
(100)	Fanuc Corp	Bank of America		(200)	Hisamitsu Pharmaceutical Co Inc	Bank of America	
		Merrill Lynch	(323)	(100)	Hisamitsu Pharmaceutical Co Inc	Merrill Lynch	(290)
(100)	Fanuc Corp	Credit Suisse	568	(100)	Hisamitsu Pharmaceutical Co Inc	Credit Suisse	(431)
(200)	Fanuc Corp	JP Morgan	1.137	(100)	Hisamitsu Pharmaceutical Co Inc	JP Morgan	(216)
(300)	FP Corp	Citibank	224	500	Hitachi Capital Corp	JP Morgan	763
500	Fuji Media Holdings Inc	Citibank	(100)	(300)	Hitachi Chemical Co Ltd	Bank of America	
3.500	Fuji Media Holdings Inc	Credit Suisse	(518)	(300)	Hitachi Chemical Co Ltd	Merrill Lynch	(1.172)
(900)	Fuji Oil Holdings Inc	Credit Suisse	1.375	(200)	Hitachi Chemical Co Ltd	JP Morgan	(921)
(200)	Fuji Seal International Inc	Citibank	38	(300)	Hitachi Construction Machinery Co Ltd	Bank of America	
(200)	Fuji Seal International Inc	Credit Suisse	32	(300)	Hitachi Construction Machinery Co Ltd	Merrill Lynch	(197)
800	Fujifilm Holdings Corp	Bank of America		(300)	Hitachi Construction Machinery Co Ltd	Citibank	(510)
		Merrill Lynch	(33)	(1.100)	Hitachi Construction Machinery Co Ltd	Credit Suisse	91
200	Fujifilm Holdings Corp	Credit Suisse	523	(600)	Hitachi Construction Machinery Co Ltd	JP Morgan	50
200	Fujifilm Holdings Corp	JP Morgan	4	(300)	Hitachi High-Technologies Corp	Bank of America	
5.100	Fujikura Ltd	JP Morgan	(677)	(300)	Hitachi High-Technologies Corp	Merrill Lynch	(846)
(400)	Fujitsu General Ltd	Credit Suisse	(209)	(300)	Hitachi High-Technologies Corp	JP Morgan	(1.009)
(400)	Fujitsu General Ltd	JP Morgan	(209)	500	Hitachi Ltd	JP Morgan	145
100	Fujitsu Ltd	Bank of America		(800)	Hitachi Metals Ltd	Citibank	(458)
		Merrill Lynch	236	(4.300)	Hitachi Metals Ltd	Deutsche Bank	(3.960)
100	Fujitsu Ltd	Citibank	6	(600)	Hitachi Metals Ltd	JP Morgan	(468)
100	Fujitsu Ltd	Credit Suisse	354	(100)	Hitachi Transport System Ltd	JP Morgan	50
200	Fujitsu Ltd	JP Morgan	626	1.500	Hokkaido Electric Power Co Inc	Citibank	12
(200)	Fukuyama Transporting Co Ltd	Bank of America		1.500	Hokkaido Electric Power Co Inc	Credit Suisse	(348)
		Merrill Lynch	141	(100)	Hokuhoku Financial Group Inc	Deutsche Bank	(8)
300	Furukawa Electric Co Ltd	Citibank	82	(100)	Hokuhoku Financial Group Inc	JP Morgan	(7)
200	Furukawa Electric Co Ltd	Credit Suisse	79	1.200	Hokuriku Electric Power Co	JP Morgan	(428)
200	Fuyo General Lease Co Ltd	Bank of America		200	Honda Motor Co Ltd	Credit Suisse	(8)
		Merrill Lynch	50	500	Honda Motor Co Ltd	JP Morgan	(21)
100	Fuyo General Lease Co Ltd	Credit Suisse	8	700	House Foods Group Inc	Bank of America	
300	Glory Ltd	Citibank	(50)			Merrill Lynch	(871)
200	Glory Ltd	JP Morgan	(91)	300	House Foods Group Inc	Citibank	(373)
600	GMO internet Inc	Bank of America		(600)	Hulic Co Ltd	Citibank	(264)
		Merrill Lynch	321	(1.100)	Hulic Co Ltd	Credit Suisse	(493)
(386)	GMO Payment Gateway Inc	Bank of America		(700)	Ibiden Co Ltd	Credit Suisse	(552)
		Merrill Lynch	(2.946)	(800)	Ibiden Co Ltd	Deutsche Bank	(717)
(100)	GMO Payment Gateway Inc	Citibank	(348)	(200)	Ibiden Co Ltd	JP Morgan	(158)
(100)	GMO Payment Gateway Inc	Credit Suisse	83	(2.100)	Ichigo Inc	Citibank	(296)
(400)	GMO Payment Gateway Inc	JP Morgan	(699)	(1.700)	Ichigo Inc	Credit Suisse	(28)
(300)	Goldwin Inc	Citibank	(1.045)	(700)	Idemitsu Kosan Co Ltd	Citibank	(250)
300	GS Yuasa Corp	Bank of America		(600)	Idemitsu Kosan Co Ltd	Credit Suisse	1.180
		Merrill Lynch	(139)	(800)	Idemitsu Kosan Co Ltd	JP Morgan	1.381
1.300	GS Yuasa Corp	Citibank	(280)	(200)	IHI Corp	Credit Suisse	32
700	GS Yuasa Corp	JP Morgan	(256)	(200)	IHI Corp	Deutsche Bank	101
600	Gunma Bank Ltd/The	Credit Suisse	65	(300)	IHI Corp	JP Morgan	47
(900)	H2O Retailing Corp	Bank of America		(2.400)	Iida Group Holdings Co Ltd	Deutsche Bank	(1.971)
		Merrill Lynch	149	(1.000)	Inpex Corp	Credit Suisse	(361)
(1.000)	H2O Retailing Corp	Credit Suisse	456	(3.700)	Isetan Mitsukoshi Holdings Ltd	Bank of America	
(500)	Hachijuni Bank Ltd/The	Citibank	(21)			Merrill Lynch	1.228
400	Hakuhodo DY Holdings Inc	Bank of America		(500)	Isetan Mitsukoshi Holdings Ltd	Credit Suisse	195
		Merrill Lynch	(196)				
800	Hakuhodo DY Holdings Inc	JP Morgan	358				
200	Hankyu Hanshin Holdings Inc	Bank of America					
		Merrill Lynch	7				
300	Hankyu Hanshin Holdings Inc	Citibank	(137)				
200	Hankyu Hanshin Holdings Inc	Credit Suisse	183				
(500)	Haseko Corp	Bank of America					
		Merrill Lynch	(52)				
(600)	Haseko Corp	Citibank	(70)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
	Japon suite				Japon suite		
500	Ito En Ltd	Citibank	(332)	300	Kamigumi Co Ltd	Bank of America	
(500)	Itoham Yonekyu Holdings Inc	Credit Suisse	(29)	1.700	Kamigumi Co Ltd	Merrill Lynch	(448)
(2.100)	Itoham Yonekyu Holdings Inc	JP Morgan	(122)	400	Kamigumi Co Ltd	Citibank	(663)
(200)	Iyo Bank Ltd/The	Deutsche Bank	15	300	Kamigumi Co Ltd	Credit Suisse	(236)
(1.000)	Iyo Bank Ltd/The	JP Morgan	(50)	800	Kandenko Co Ltd	JP Morgan	(177)
200	Izumi Co Ltd	Credit Suisse	(68)	300	Kaneka Corp	Credit Suisse	46
200	Izumi Co Ltd	Deutsche Bank	(241)	800	Kaneka Corp	JP Morgan	(106)
800	J Front Retailing Co Ltd	Citibank	(60)	(500)	Kansai Electric Power Co Inc/The	Citibank	(75)
(500)	Japan Airport Terminal Co Ltd	Bank of America		(2.300)	Kansai Electric Power Co Inc/The	JP Morgan	(2.290)
(100)	Japan Airport Terminal Co Ltd	Merrill Lynch	(1.037)	(800)	Kansai Electric Power Co Inc/The	Bank of America	(21)
300	Japan Aviation Electronics Industry Ltd	Deutsche Bank	(207)	(1.800)	Kansai Paint Co Ltd	Merrill Lynch	(181)
400	Japan Aviation Electronics Industry Ltd	Bank of America	(77)	1.300	Kawasaki Heavy Industries Ltd	Citibank	83
(2.200)	Japan Exchange Group Inc	Merrill Lynch	(275)	300	Kawasaki Heavy Industries Ltd	JP Morgan	493
(700)	Japan Exchange Group Inc	Credit Suisse	347	300	Kawasaki Heavy Industries Ltd	Bank of America	(1.014)
1.500	Japan Petroleum Exploration Co Ltd	Credit Suisse	110	300	Kawasaki Heavy Industries Ltd	Merrill Lynch	45
100	Japan Petroleum Exploration Co Ltd	JP Morgan	(1.605)	(2.200)	Kawasaki Heavy Industries Ltd	Citibank	
(700)	Japan Post Bank Co Ltd	Bank of America	(159)	(900)	KDDI Corp	JP Morgan	(341)
(2.900)	Japan Post Bank Co Ltd	Merrill Lynch	(23)	(600)	Keihan Holdings Co Ltd	JP Morgan	(493)
(500)	Japan Post Bank Co Ltd	Credit Suisse	626	600	Keikyuu Corp	Bank of America	286
(600)	Japan Post Insurance Co Ltd	JP Morgan	108	(400)	Keio Corp	JP Morgan	66
(100)	Japan Post Insurance Co Ltd	Merrill Lynch	(119)	(700)	Keisei Electric Railway Co Ltd	Citibank	299
(900)	Japan Post Insurance Co Ltd	Citibank	(43)	900	Kewpie Corp	Bank of America	224
(400)	Japan Steel Works Ltd/The	JP Morgan	(687)	500	Kewpie Corp	Credit Suisse	(365)
(600)	Japan Steel Works Ltd/The	Citibank	90	(200)	Keyence Corp	JP Morgan	(58)
(800)	Japan Tobacco Inc	Credit Suisse	339	1.000	Kinden Corp	Citibank	(336)
(2.000)	JFE Holdings Inc	Credit Suisse	(104)	1.100	Kinden Corp	JP Morgan	(200)
(1.000)	JGC Holdings Corp	Bank of America	(1.740)	900	Kinden Corp	Credit Suisse	(821)
(3.000)	JGC Holdings Corp	Merrill Lynch	1.037	100	Kintetsu Group Holdings Co Ltd	Citibank	(407)
(500)	JGC Holdings Corp	Bank of America	1.344	200	Kintetsu Group Holdings Co Ltd	Credit Suisse	(409)
(1.400)	JSR Corp	Merrill Lynch	224	600	Kirin Holdings Co Ltd	JP Morgan	82
200	JTEKT Corp	Citibank	232	1.600	Kissei Pharmaceutical Co Ltd	Bank of America	33
400	JTEKT Corp	Bank of America	(136)	600	Kissei Pharmaceutical Co Ltd	Merrill Lynch	166
1.700	JTEKT Corp	Merrill Lynch	(17)	(100)	Kobayashi Pharmaceutical Co Ltd	Citibank	(109)
(200)	Justsystems Corp	Citibank	(83)	(100)	Kobayashi Pharmaceutical Co Ltd	Credit Suisse	(535)
(300)	Justsystems Corp	JP Morgan	(946)	(100)	Kobayashi Pharmaceutical Co Ltd	Bank of America	533
(1.300)	JXTG Holdings Inc	Citibank	188	(100)	Kobe Bussan Co Ltd	Bank of America	(307)
(2.400)	JXTG Holdings Inc	Merrill Lynch	(135)	(1.500)	Kobe Bussan Co Ltd	Merrill Lynch	(141)
(2.400)	JXTG Holdings Inc	Citibank	771	(400)	Kobe Bussan Co Ltd	JP Morgan	(373)
(100)	JXTG Holdings Inc	Credit Suisse	14	(200)	Kobe Bussan Co Ltd	Citibank	(1.095)
300	Kagome Co Ltd	Deutsche Bank	(132)	800	Kobe Steel Ltd	JP Morgan	(548)
300	Kagome Co Ltd	Bank of America	(122)	2.100	Kobe Steel Ltd	Bank of America	(27)
(2.200)	Kajima Corp	Merrill Lynch	(15)	(200)	Koei Tecmo Holdings Co Ltd	Merrill Lynch	17
(300)	Kakaku.com Inc	Citibank	(201)	(600)	Koei Tecmo Holdings Co Ltd	Bank of America	(106)
(300)	Kakaku.com Inc	Merrill Lynch	(284)	(200)	Koei Tecmo Holdings Co Ltd	Merrill Lynch	(363)
(300)	Kakaku.com Inc	Citibank	(538)	(200)	Koei Tecmo Holdings Co Ltd	Citibank	(197)
600	Kaken Pharmaceutical Co Ltd	Credit Suisse	299	(200)	Koito Manufacturing Co Ltd	Credit Suisse	(197)
100	Kaken Pharmaceutical Co Ltd	JP Morgan	33	600	Kokuyo Co Ltd	JP Morgan	(216)
		Bank of America		100	Kokuyo Co Ltd	Citibank	189
		Merrill Lynch				Merrill Lynch	30
		Credit Suisse				Citibank	

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Japon suite				Japon suite			
600	Kokuyo Co Ltd	Credit Suisse	115	(100)	Matsumotokiyoshi Holdings Co Ltd	Bank of America	
800	Kokuyo Co Ltd	JP Morgan	153			Merrill Lynch	82
(100)	Komatsu Ltd	Citibank	(19)	500	Mazda Motor Corp	Citibank	58
(1.000)	Komatsu Ltd	Credit Suisse	929	700	Mazda Motor Corp	Credit Suisse	(232)
(400)	Komatsu Ltd	Deutsche Bank	173	1.400	Mazda Motor Corp	JP Morgan	(465)
200	Konami Holdings Corp	Credit Suisse	(93)	(2.000)	Mebuki Financial Group Inc	Citibank	(17)
(100)	Kose Corp	JP Morgan	(8)	(12.100)	Mebuki Financial Group Inc	Credit Suisse	201
(1.100)	Kubota Corp	Bank of America		1.800	Medipal Holdings Corp	Bank of America	
		Merrill Lynch	(169)			Merrill Lynch	(2.489)
(100)	Kubota Corp	Citibank	13	900	Medipal Holdings Corp	Citibank	(1.464)
(600)	Kubota Corp	Credit Suisse	264	2.100	Medipal Holdings Corp	Credit Suisse	(2.143)
(300)	Kubota Corp	Deutsche Bank	(46)	1.200	Megmilk Snow Brand Co Ltd		
(600)	Kubota Corp	JP Morgan	264			Credit Suisse	(1.039)
600	Kurita Water Industries Ltd	Bank of America		300	Megmilk Snow Brand Co Ltd	JP Morgan	(291)
		Merrill Lynch	(25)	200	MEIJI Holdings Co Ltd	Bank of America	
300	Kurita Water Industries Ltd	Citibank	(149)			Merrill Lynch	(217)
600	Kurita Water Industries Ltd	Credit Suisse	(796)	300	MEIJI Holdings Co Ltd	Credit Suisse	(1.204)
100	Kurita Water Industries Ltd	Deutsche Bank	(4)	300	MEIJI Holdings Co Ltd	JP Morgan	(1.792)
500	Kurita Water Industries Ltd	JP Morgan	(664)	(800)	Minebea Mitsumi Inc	Citibank	(285)
(200)	Kusuri no Aoki Holdings Co Ltd	Bank of America		(300)	Minebea Mitsumi Inc	Credit Suisse	92
		Merrill Lynch	232	(1.100)	Misumi Group Inc	JP Morgan	1.460
(200)	Kusuri no Aoki Holdings Co Ltd	Credit Suisse	(332)	2.000	Mitsubishi Chemical Holdings Corp	Bank of America	
(200)	Kusuri no Aoki Holdings Co Ltd					Merrill Lynch	(886)
200	Kyocera Corp	JP Morgan	(332)	2.000	Mitsubishi Chemical Holdings Corp	Credit Suisse	(1.120)
200	Kyocera Corp	Citibank	420	300	Mitsubishi Corp	JP Morgan	(26)
(100)	Kyoritsu Maintenance Co Ltd	JP Morgan	480	(800)	Mitsubishi Estate Co Ltd	Bank of America	
		Bank of America				Merrill Lynch	(17)
(400)	Kyoritsu Maintenance Co Ltd	Merrill Lynch	(124)	600	Mitsubishi Heavy Industries Ltd	Bank of America	
		Credit Suisse	(959)			Merrill Lynch	(762)
(200)	Kyoritsu Maintenance Co Ltd			400	Mitsubishi Heavy Industries Ltd	Citibank	(312)
300	Kyowa Kirin Co Ltd	JP Morgan	(655)	300	Mitsubishi Heavy Industries Ltd	Credit Suisse	(465)
400	Kyowa Kirin Co Ltd	Bank of America		100	Mitsubishi Heavy Industries Ltd	Deutsche Bank	(127)
(1.200)	Kyushu Financial Group Inc	Merrill Lynch	580	500	Mitsubishi Heavy Industries Ltd	JP Morgan	(776)
(4.400)	Kyushu Financial Group Inc	Credit Suisse	1.002	200	Mitsubishi Logistics Corp	JP Morgan	(45)
(900)	Kyushu Railway Co	Citibank	(70)	300	Mitsubishi Materials Corp	Citibank	(45)
		Credit Suisse	(891)	200	Mitsubishi Materials Corp	Credit Suisse	(383)
(700)	Kyushu Railway Co	Bank of America		300	Mitsubishi Materials Corp	JP Morgan	(72)
(400)	Kyushu Railway Co	Merrill Lynch	(318)	(1.300)	Mitsubishi Tanabe Pharma Corp		
500	Lawson Inc	JP Morgan	(149)			Citibank	(11)
100	Lawson Inc	Credit Suisse	(4.791)	(3.100)	Mitsubishi UFJ Financial Group Inc	Credit Suisse	(125)
(700)	Line Corp	JP Morgan	(6.160)	(2.200)	Mitsubishi UFJ Financial Group Inc	JP Morgan	(20)
(900)	Line Corp			(400)	Mitsubishi UFJ Lease & Finance Co Ltd		
(600)	M3 Inc	Citibank	(443)			Citibank	7
(1.400)	M3 Inc	JP Morgan	(3.601)	(1.400)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	(209)
200	Mabuchi Motor Co Ltd	Credit Suisse	(805)	600	Mitsui Chemicals Inc	Bank of America	
(4.000)	Maeda Corp	Bank of America				Merrill Lynch	(383)
		Merrill Lynch	1.361	1.000	Mitsui Chemicals Inc	Credit Suisse	(1.269)
(100)	Maeda Corp	Citibank	(12)	(500)	Mitsui Fudosan Co Ltd	Bank of America	
(2.000)	Maeda Corp	Credit Suisse	1.493			Merrill Lynch	156
300	Maeda Road Construction Co Ltd			(300)	Mitsui Fudosan Co Ltd	Credit Suisse	229
		Citibank	184	(700)	Mitsui Mining & Smelting Co Ltd	Credit Suisse	1.615
(500)	Makita Corp	Bank of America		300	Mitsui OSK Lines Ltd	Citibank	35
		Merrill Lynch	104	400	Mitsui OSK Lines Ltd	JP Morgan	(548)
(400)	Makita Corp	Citibank	(166)	(300)	Miura Co Ltd	JP Morgan	50
(800)	Makita Corp	Credit Suisse	996	22.300	Mizuho Financial Group Inc	Citibank	74
(200)	Makita Corp	JP Morgan	249	1.800	Mizuho Financial Group Inc	JP Morgan	(42)
(500)	Mani Inc	Credit Suisse	(36)	(600)	MonotaRO Co Ltd	Bank of America	
(300)	Mani Inc	JP Morgan	(110)			Merrill Lynch	(543)
3.100	Marubeni Corp	JP Morgan	206	(800)	MonotaRO Co Ltd	Citibank	—
300	Maruha Nichiro Corp	Citibank	62				
(400)	Marui Group Co Ltd	Bank of America					
		Merrill Lynch	(183)				
(100)	Marui Group Co Ltd	Credit Suisse	(86)				
(300)	Marui Group Co Ltd	JP Morgan	(259)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Japon suite				Japon suite			
(300)	MonotaRO Co Ltd	Credit Suisse	86	1.100	Nipro Corp	Bank of America	
(700)	MonotaRO Co Ltd	JP Morgan	19			Merrill Lynch	520
300	Morinaga & Co Ltd/Japan	Bank of America		300	Nishi-Nippon Financial		
		Merrill Lynch	(523)		Holdings Inc	Credit Suisse	(50)
600	Morinaga & Co Ltd/Japan	Citibank	(348)	2.900	Nishi-Nippon Financial		
100	Morinaga & Co Ltd/Japan	Credit Suisse	58		Holdings Inc	JP Morgan	(481)
300	MS&AD Insurance Group	Bank of America		(500)	Nishi-Nippon Railroad Co		
	Holdings Inc	Merrill Lynch	85		Ltd	Deutsche Bank	(170)
800	MS&AD Insurance Group			100	Nisshin Seifun Group Inc	Bank of America	
	Holdings Inc	Credit Suisse	(93)			Merrill Lynch	(115)
(100)	Murata Manufacturing Co	Bank of America		500	Nisshin Seifun Group Inc	Citibank	(203)
	Ltd	Merrill Lynch	(331)	700	Nisshin Seifun Group Inc	Credit Suisse	(482)
(700)	Murata Manufacturing Co			600	Nisshin Seifun Group Inc	JP Morgan	(413)
	Ltd	Citibank	(1.760)	(1.200)	Nisshinbo Holdings Inc	JP Morgan	(378)
(200)	Nabtesco Corp	Bank of America		200	Nitto Denko Corp	Citibank	33
		Merrill Lynch	50	200	NOF Corp	Bank of America	
(700)	Nabtesco Corp	Citibank	(378)			Merrill Lynch	(216)
(300)	Nabtesco Corp	Credit Suisse	25	200	NOF Corp	Citibank	17
200	Nagoya Railroad Co Ltd	Credit Suisse	(116)	(400)	NOK Corp	Bank of America	
400	NEC Corp	Citibank	(365)			Merrill Lynch	100
600	NEC Corp	Credit Suisse	16	(300)	Nomura Research Institute	Bank of America	
400	NET One Systems Co Ltd	JP Morgan	66		Ltd	Merrill Lynch	177
(1.700)	Nexon Co Ltd	Credit Suisse	(1.410)	2.000	NTN Corp	Bank of America	
(400)	Nexon Co Ltd	JP Morgan	(332)			Merrill Lynch	(266)
(900)	NGK Insulators Ltd	JP Morgan	411	2.400	NTN Corp	Credit Suisse	(577)
(300)	NGK Spark Plug Co Ltd	Bank of America		600	NTT Data Corp	Bank of America	
		Merrill Lynch	67			Merrill Lynch	(58)
(1.200)	NGK Spark Plug Co Ltd	Credit Suisse	531	500	NTT Data Corp	Citibank	(66)
100	NH Foods Ltd	Credit Suisse	(216)	500	NTT Data Corp	Credit Suisse	121
(300)	Nichirei Corp	Citibank	(60)	600	NTT Data Corp	JP Morgan	(102)
(500)	Nidec Corp	JP Morgan	602	(500)	NTT DOCOMO Inc	Credit Suisse	(41)
200	Nifco Inc/Japan	JP Morgan	(51)	1.900	Obayashi Corp	Deutsche Bank	(189)
1.200	Nihon Kohden Corp	Bank of America		(100)	Obic Co Ltd	Citibank	174
		Merrill Lynch	(93)	(200)	Obic Co Ltd	Credit Suisse	(1.164)
200	Nihon Kohden Corp	Citibank	(80)	(100)	Obic Co Ltd	Deutsche Bank	(199)
(300)	Nihon M&A Center Inc	Citibank	(87)	3.600	Oji Holdings Corp	Citibank	717
(200)	Nihon M&A Center Inc	Credit Suisse	(589)	2.200	Oji Holdings Corp	Credit Suisse	(73)
300	Nihon Unisys Ltd	Bank of America		900	Oji Holdings Corp	JP Morgan	(30)
		Merrill Lynch	75	200	Okuma Corp	Citibank	17
700	Nihon Unisys Ltd	JP Morgan	581	300	Okuma Corp	JP Morgan	(1.369)
2.400	Nikon Corp	Bank of America		500	Olympus Corp	Citibank	(375)
		Merrill Lynch	(98)	400	Omron Corp	Citibank	100
400	Nippon Express Co Ltd	Citibank	863	500	Ono Pharmaceutical Co Ltd	Bank of America	
600	Nippon Kayaku Co Ltd	Bank of America				Merrill Lynch	143
		Merrill Lynch	(224)	300	Ono Pharmaceutical Co Ltd	Citibank	75
600	Nippon Kayaku Co Ltd	Citibank	35	800	Ono Pharmaceutical Co Ltd	Credit Suisse	250
1.600	Nippon Kayaku Co Ltd	JP Morgan	(528)	(500)	Open House Co Ltd	Citibank	2.431
(400)	Nippon Paint Holdings Co			(400)	Open House Co Ltd	Credit Suisse	(266)
	Ltd	Credit Suisse	431	(100)	Oracle Corp Japan	Bank of America	
(100)	Nippon Paint Holdings Co					Merrill Lynch	(282)
	Ltd	JP Morgan	108	(200)	Oracle Corp Japan	Credit Suisse	(879)
800	Nippon Paper Industries Co	Bank of America		(24.600)	Orient Corp	Citibank	1.021
	Ltd	Merrill Lynch	46	(100)	Oriental Land Co Ltd/Japan	Bank of America	
1.400	Nippon Paper Industries Co					Merrill Lynch	(153)
	Ltd	Citibank	407	(100)	Oriental Land Co Ltd/Japan	Citibank	257
500	Nippon Paper Industries Co			2.100	ORIX Corp	Bank of America	
	Ltd	JP Morgan	100			Merrill Lynch	732
(100)	Nippon Telegraph &	Bank of America		1.300	ORIX Corp	Citibank	97
	Telephone Corp	Merrill Lynch	(31)	(600)	Osaka Gas Co Ltd	Bank of America	
(300)	Nippon Telegraph &					Merrill Lynch	(20)
	Telephone Corp	Credit Suisse	(17)	(2.400)	Osaka Gas Co Ltd	Citibank	(777)
1.900	Nippon Television Holdings	Bank of America		700	OSG Corp	Bank of America	
	Inc	Merrill Lynch	(63)			Merrill Lynch	(447)
1.400	Nippon Television Holdings			300	OSG Corp	Credit Suisse	(309)
	Inc	Credit Suisse	(23)	100	Otsuka Corp	Citibank	(129)
2.000	Nippon Yusen KK	Bank of America		300	Otsuka Holdings Co Ltd	Citibank	(134)
		Merrill Lynch	(1.908)	400	Otsuka Holdings Co Ltd	Credit Suisse	275
500	Nippon Yusen KK	Credit Suisse	(593)	100	Otsuka Holdings Co Ltd	JP Morgan	113
400	Nippon Yusen KK	JP Morgan	(475)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Japon suite				Japon suite			
(400)	Pan Pacific International Holdings Corp	Bank of America Merrill Lynch	(33)	300	Sapporo Holdings Ltd	Citibank	(60)
(1.200)	Pan Pacific International Holdings Corp	Credit Suisse	239	300	Sapporo Holdings Ltd	JP Morgan	169
(200)	Pan Pacific International Holdings Corp	Deutsche Bank	(17)	200	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	18
2.300	Panasonic Corp	Bank of America Merrill Lynch	670	200	Sawai Pharmaceutical Co Ltd	Citibank	(133)
800	Panasonic Corp	Citibank	276	(400)	SBI Holdings Inc/Japan	Citibank	(159)
1.400	Panasonic Corp	Credit Suisse	249	(600)	SBI Holdings Inc/Japan	Credit Suisse	473
(1.300)	Park24 Co Ltd	Credit Suisse	(777)	(500)	SBI Holdings Inc/Japan	Deutsche Bank	498
(3.700)	Penta-Ocean Construction Co Ltd	Bank of America Merrill Lynch	890	(500)	SCREEN Holdings Co Ltd	Citibank	(2.489)
(5.100)	Penta-Ocean Construction Co Ltd	Citibank	212	(200)	SCREEN Holdings Co Ltd	Credit Suisse	(332)
(300)	PeptiDream Inc	Bank of America Merrill Lynch	(933)	(200)	SCREEN Holdings Co Ltd	JP Morgan	(332)
(200)	PeptiDream Inc	JP Morgan	415	100	Secom Co Ltd	Citibank	(154)
600	Persol Holdings Co Ltd	Credit Suisse	(478)	100	Secom Co Ltd	JP Morgan	(168)
(200)	Pigeon Corp	Citibank	(116)	(1.000)	Sega Sammy Holdings Inc	Citibank	(33)
(300)	Pigeon Corp	Credit Suisse	523	(900)	Sega Sammy Holdings Inc	Credit Suisse	493
(200)	Pigeon Corp	JP Morgan	348	(400)	Sega Sammy Holdings Inc	JP Morgan	219
200	Pilot Corp	Credit Suisse	(299)	600	Seibu Holdings Inc	Bank of America Merrill Lynch	159
200	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	249	400	Seibu Holdings Inc	Citibank	(90)
600	Pola Orbis Holdings Inc	Credit Suisse	809	900	Seiko Epson Corp	Bank of America Merrill Lynch	806
(1.200)	Rakuten Inc	Bank of America Merrill Lynch	(100)	900	Seiko Epson Corp	Citibank	829
(1.100)	Rakuten Inc	Citibank	(55)	600	Seiko Epson Corp	JP Morgan	428
(1.300)	Rakuten Inc	Credit Suisse	744	1.200	Seino Holdings Co Ltd	Bank of America Merrill Lynch	(430)
300	Recruit Holdings Co Ltd	Bank of America Merrill Lynch	436	2.200	Seino Holdings Co Ltd	Citibank	(329)
200	Recruit Holdings Co Ltd	Credit Suisse	283	1.500	Seino Holdings Co Ltd	JP Morgan	734
(400)	Relo Group Inc	Credit Suisse	(149)	3.300	Sekisui Chemical Co Ltd	Deutsche Bank	520
(300)	Relo Group Inc	JP Morgan	(112)	100	Sekisui Chemical Co Ltd	JP Morgan	(12)
(1.100)	Renesas Electronics Corp	JP Morgan	199	1.300	Sekisui House Ltd	Bank of America Merrill Lynch	(117)
(3.400)	Resona Holdings Inc	Credit Suisse	553	1.900	Sekisui House Ltd	Citibank	(441)
(1.900)	Resona Holdings Inc	JP Morgan	309	400	Sekisui House Ltd	Credit Suisse	154
1.700	Ricoh Co Ltd	Bank of America Merrill Lynch	196	1.000	Sekisui House Ltd	JP Morgan	157
1.200	Ricoh Co Ltd	Citibank	129	900	Seven & i Holdings Co Ltd	Bank of America Merrill Lynch	(1.249)
600	Ricoh Co Ltd	Credit Suisse	219	300	Seven & i Holdings Co Ltd	Credit Suisse	(458)
100	Rinnai Corp	Bank of America Merrill Lynch	(151)	500	Seven & i Holdings Co Ltd	JP Morgan	(181)
200	Rinnai Corp	Credit Suisse	199	(1.000)	SG Holdings Co Ltd	Citibank	473
500	Rohto Pharmaceutical Co Ltd	Bank of America Merrill Lynch	207	(200)	SG Holdings Co Ltd	Credit Suisse	66
300	Rohto Pharmaceutical Co Ltd	JP Morgan	348	(200)	SG Holdings Co Ltd	JP Morgan	66
(600)	Ryohin Keikaku Co Ltd	Bank of America Merrill Lynch	(362)	(1.000)	Sharp Corp/Japan	Citibank	124
(1.000)	Ryohin Keikaku Co Ltd	Credit Suisse	33	(200)	Sharp Corp/Japan	Credit Suisse	10
700	Sankyo Co Ltd	Bank of America Merrill Lynch	(407)	(700)	Shikoku Electric Power Co Inc	Citibank	(87)
300	Sankyo Co Ltd	Credit Suisse	(224)	(1.600)	Shikoku Electric Power Co Inc	Credit Suisse	455
100	Sankyo Co Ltd	Deutsche Bank	(58)	(700)	Shikoku Electric Power Co Inc	JP Morgan	(96)
200	Sankyo Co Ltd	JP Morgan	(149)	(100)	Shimamura Co Ltd	Bank of America Merrill Lynch	448
600	Sankyu Inc	Bank of America Merrill Lynch	(1.842)	(100)	Shimamura Co Ltd	Citibank	431
300	Sankyu Inc	Citibank	(100)	(200)	Shimano Inc	Bank of America Merrill Lynch	(433)
400	Santen Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(13)	(200)	Shimano Inc	JP Morgan	133
500	Santen Pharmaceutical Co Ltd	Credit Suisse	58	(2.900)	Shimizu Corp	Bank of America Merrill Lynch	866
800	Santen Pharmaceutical Co Ltd	JP Morgan	93	(800)	Shimizu Corp	Citibank	199
2.600	Sanwa Holdings Corp	JP Morgan	(1.747)	(100)	Shimizu Corp	Credit Suisse	(5)
600	Sapporo Holdings Ltd	Bank of America Merrill Lynch	(3)	(1.500)	Shimizu Corp	JP Morgan	(75)
				(100)	Shin-Etsu Chemical Co Ltd	Bank of America Merrill Lynch	216
				(100)	Shin-Etsu Chemical Co Ltd	Credit Suisse	311
				200	Shionogi & Co Ltd	Credit Suisse	169
				900	Shionogi & Co Ltd	Deutsche Bank	1.113
				(100)	Shiseido Co Ltd	Bank of America Merrill Lynch	—

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Japon suite				Japon suite			
(200)	Shiseido Co Ltd	Citibank	(95)	200	Sumitomo Heavy Industries Ltd	Credit Suisse	(357)
(100)	Shiseido Co Ltd	Credit Suisse	24	200	Sumitomo Heavy Industries Ltd	JP Morgan	(357)
(300)	Shiseido Co Ltd	JP Morgan	489	(400)	Sumitomo Metal Mining Co Ltd	Bank of America Merrill Lynch	(21)
3.000	Shizuoka Bank Ltd/The	Bank of America Merrill Lynch	(50)	(200)	Sumitomo Metal Mining Co Ltd	Credit Suisse	491
(600)	SHO-BOND Holdings Co Ltd	Bank of America Merrill Lynch	423	(900)	Sumitomo Metal Mining Co Ltd	Deutsche Bank	456
(900)	SHO-BOND Holdings Co Ltd	Citibank	299	(500)	Sumitomo Metal Mining Co Ltd	JP Morgan	1.228
(100)	Shochiku Co Ltd	Citibank	8	500	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	8
(200)	Shochiku Co Ltd	JP Morgan	(149)	1.000	Sumitomo Mitsui Financial Group Inc	JP Morgan	(216)
300	Showa Denko KK	Bank of America Merrill Lynch	(677)	200	Sumitomo Osaka Cement Co Ltd	Citibank	(216)
400	Showa Denko KK	Credit Suisse	(919)	(100)	Sumitomo Realty & Development Co Ltd	Bank of America Merrill Lynch	10
400	Skylark Holdings Co Ltd	Citibank	76	1.000	Sumitomo Rubber Industries Ltd	Citibank	41
600	Skylark Holdings Co Ltd	Credit Suisse	96	1.400	Sumitomo Rubber Industries Ltd	Credit Suisse	(244)
3.200	Skylark Holdings Co Ltd	JP Morgan	4.699	600	Sumitomo Rubber Industries Ltd	Deutsche Bank	(65)
(100)	SMC Corp/Japan	Citibank	(1.054)	300	Sundrug Co Ltd	Citibank	(100)
(100)	SMC Corp/Japan	Deutsche Bank	(41)	700	Sundrug Co Ltd	Deutsche Bank	87
(1.300)	Softbank Corp	Citibank	156	200	Suntory Beverage & Food Ltd	Bank of America Merrill Lynch	(83)
(1.636)	SoftBank Group Corp	Citibank	(1.344)	500	Suntory Beverage & Food Ltd	Citibank	187
(200)	SoftBank Group Corp	JP Morgan	(252)	500	Suntory Beverage & Food Ltd	JP Morgan	(36)
400	Sohgo Security Services Co Ltd	Citibank	(133)	400	Suzuken Co Ltd/Aichi Japan	Bank of America Merrill Lynch	(1.056)
7.600	Sojitz Corp	Bank of America Merrill Lynch	(252)	600	Suzuken Co Ltd/Aichi Japan	Citibank	(1.568)
2.000	Sojitz Corp	Credit Suisse	(133)	(100)	Sysmex Corp	Citibank	27
6.000	Sojitz Corp	JP Morgan	(398)	(200)	Sysmex Corp	Credit Suisse	403
300	Sompo Holdings Inc	Bank of America Merrill Lynch	(207)	(100)	Sysmex Corp	JP Morgan	347
200	Sompo Holdings Inc	Credit Suisse	(139)	(900)	T&D Holdings Inc	Bank of America Merrill Lynch	403
200	Sompo Holdings Inc	JP Morgan	(139)	(800)	T&D Holdings Inc	Citibank	(252)
100	Sony Corp	Bank of America Merrill Lynch	148	(600)	Tadano Ltd	Bank of America Merrill Lynch	(60)
200	Sony Corp	Citibank	362	(1.700)	Tadano Ltd	Credit Suisse	(310)
600	Sotetsu Holdings Inc	Citibank	(149)	(2.500)	Tadano Ltd	JP Morgan	(456)
(300)	Square Enix Holdings Co Ltd	Citibank	(299)	1.400	Taiheiyō Cement Corp	Bank of America Merrill Lynch	(755)
300	Subaru Corp	Bank of America Merrill Lynch	(117)	(500)	Taisei Corp	Bank of America Merrill Lynch	(339)
200	Subaru Corp	JP Morgan	(260)	(2.000)	Taisei Corp	Credit Suisse	1.203
300	Sugi Holdings Co Ltd	Citibank	(548)	200	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	462
100	Sugi Holdings Co Ltd	Credit Suisse	50	300	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	638
(200)	Sumco Corp	Bank of America Merrill Lynch	90	(2.000)	Taiyo Nippon Sanso Corp	Credit Suisse	2.356
(1.200)	Sumco Corp	Citibank	(329)	(900)	Taiyo Yuden Co Ltd	Bank of America Merrill Lynch	799
(600)	Sumco Corp	JP Morgan	58	(200)	Taiyo Yuden Co Ltd	Citibank	(88)
200	Sumitomo Bakelite Co Ltd	Credit Suisse	(431)	(400)	Taiyo Yuden Co Ltd	Credit Suisse	146
1.800	Sumitomo Chemical Co Ltd	Citibank	(45)	(200)	Taiyo Yuden Co Ltd	JP Morgan	163
2.500	Sumitomo Chemical Co Ltd	Credit Suisse	(477)	700	Takashimaya Co Ltd	Bank of America Merrill Lynch	(17)
1.000	Sumitomo Chemical Co Ltd	Deutsche Bank	(191)	400	Takashimaya Co Ltd	Citibank	(46)
4.000	Sumitomo Chemical Co Ltd	JP Morgan	(763)	500	Takashimaya Co Ltd	Credit Suisse	(153)
2.100	Sumitomo Corp	Bank of America Merrill Lynch	(558)	400	Takashimaya Co Ltd	Deutsche Bank	(12)
800	Sumitomo Corp	Citibank	27	400	Takashimaya Co Ltd	JP Morgan	(153)
500	Sumitomo Dainippon Pharma Co Ltd	Citibank	95				
300	Sumitomo Dainippon Pharma Co Ltd	Credit Suisse	(137)				
500	Sumitomo Electric Industries Ltd	Credit Suisse	201				
1.300	Sumitomo Electric Industries Ltd	JP Morgan	523				
(600)	Sumitomo Forestry Co Ltd	Citibank	(45)				
(700)	Sumitomo Forestry Co Ltd	Credit Suisse	(12)				
1.400	Sumitomo Heavy Industries Ltd	Bank of America Merrill Lynch	(1.220)				
200	Sumitomo Heavy Industries Ltd	Citibank	91				

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Japon suite				Japon suite			
(300)	Takeda Pharmaceutical Co Ltd	Bank of America Merrill Lynch	181	800	Toshiba Corp	Citibank	3.850
(1.400)	Takeda Pharmaceutical Co Ltd	JP Morgan	(894)	200	Toshiba Corp	Credit Suisse	746
(300)	TDK Corp	JP Morgan	(224)	800	Toshiba Corp	JP Morgan	2.318
2.000	Teijin Ltd	Bank of America Merrill Lynch	(770)	(100)	TOTO Ltd	Bank of America Merrill Lynch	(109)
2.900	Teijin Ltd	Citibank	48	(300)	TOTO Ltd	Citibank	(224)
800	Teijin Ltd	JP Morgan	(431)	(500)	TOTO Ltd	Credit Suisse	(747)
(200)	Terumo Corp	Credit Suisse	294	(200)	TOTO Ltd	JP Morgan	(299)
(600)	Terumo Corp	JP Morgan	881	200	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	(108)
(200)	THK Co Ltd	Bank of America Merrill Lynch	(230)	700	Toyo Suisan Kaisha Ltd	Citibank	(261)
(300)	THK Co Ltd	Citibank	(251)	200	Toyo Suisan Kaisha Ltd	Credit Suisse	(75)
(200)	THK Co Ltd	Credit Suisse	174	800	Toyo Suisan Kaisha Ltd	Deutsche Bank	(431)
100	TIS Inc	Credit Suisse	415	(700)	Toyo Tire Corp	Bank of America Merrill Lynch	(81)
700	TIS Inc	JP Morgan	2.904	(800)	Toyo Tire Corp	Citibank	(126)
400	Tobu Railway Co Ltd	Bank of America Merrill Lynch	83	(2.800)	Toyo Tire Corp	Credit Suisse	(1.278)
200	Tobu Railway Co Ltd	Citibank	(17)	(2.000)	Toyo Tire Corp	JP Morgan	(627)
500	Tobu Railway Co Ltd	Credit Suisse	353	400	Toyoda Gosei Co Ltd	Bank of America Merrill Lynch	(80)
200	Tobu Railway Co Ltd	JP Morgan	141	500	Toyota Boshoku Corp	Deutsche Bank	158
(10.300)	Toda Corp	Bank of America Merrill Lynch	2.051	1.700	Toyota Boshoku Corp	JP Morgan	(85)
(2.400)	Toda Corp	Citibank	80	(300)	Toyota Industries Corp	Citibank	—
(800)	Toda Corp	Credit Suisse	40	300	Trend Micro Inc/Japan	Bank of America Merrill Lynch	597
(200)	Toho Co Ltd/Tokyo	Citibank	8	200	Trend Micro Inc/Japan	JP Morgan	184
(600)	Toho Gas Co Ltd	Bank of America Merrill Lynch	(512)	400	TS Tech Co Ltd	Citibank	(216)
(300)	Toho Gas Co Ltd	Citibank	(348)	200	TS Tech Co Ltd	Credit Suisse	(66)
(300)	Toho Gas Co Ltd	JP Morgan	373	200	TS Tech Co Ltd	Deutsche Bank	(124)
(1.100)	Tohoku Electric Power Co Inc	JP Morgan	(55)	(1.000)	Tsumura & Co	Credit Suisse	(290)
(1.067)	Tokai Carbon Co Ltd	Bank of America Merrill Lynch	(44)	(200)	Tsuruha Holdings Inc	Credit Suisse	(846)
100	Tokio Marine Holdings Inc	Citibank	18	(100)	Tsuruha Holdings Inc	JP Morgan	(423)
100	Tokio Marine Holdings Inc	JP Morgan	35	600	Ube Industries Ltd	Bank of America Merrill Lynch	(45)
500	Tokuyama Corp	Credit Suisse	(460)	1.000	Ube Industries Ltd	Citibank	340
300	Tokuyama Corp	JP Morgan	(276)	(400)	Unicharm Corp	Bank of America Merrill Lynch	(514)
300	Tokyo Broadcasting System Holdings Inc	Bank of America Merrill Lynch	20	(500)	Unicharm Corp	Credit Suisse	141
300	Tokyo Broadcasting System Holdings Inc	Credit Suisse	52	400	Ushio Inc	Citibank	—
(200)	Tokyo Century Corp	Citibank	149	500	Ushio Inc	JP Morgan	(315)
(100)	Tokyo Century Corp	Credit Suisse	(224)	300	Wacoal Holdings Corp	Bank of America Merrill Lynch	249
(1.200)	Tokyo Electric Power Co Holdings Inc	Bank of America Merrill Lynch	129	900	Wacoal Holdings Corp	Credit Suisse	523
(2.100)	Tokyo Electric Power Co Holdings Inc	Citibank	(209)	100	Wacoal Holdings Corp	JP Morgan	58
(1.900)	Tokyo Electric Power Co Holdings Inc	Credit Suisse	(129)	(400)	Welcia Holdings Co Ltd	Citibank	1.328
100	Tokyo Electron Ltd	Bank of America Merrill Lynch	(120)	(100)	Welcia Holdings Co Ltd	JP Morgan	(315)
100	Tokyo Electron Ltd	Citibank	577	100	West Japan Railway Co	Bank of America Merrill Lynch	(28)
(500)	Tokyo Gas Co Ltd	JP Morgan	(272)	100	West Japan Railway Co	Credit Suisse	(76)
(600)	Tokyo Tatemono Co Ltd	Credit Suisse	(687)	300	West Japan Railway Co	JP Morgan	(227)
(1.200)	Tokyu Corp	Credit Suisse	(468)	1.200	Yamada Denki Co Ltd	Credit Suisse	(20)
(1.200)	Tokyu Fudosan Holdings Corp	Bank of America Merrill Lynch	(445)	1.200	Yamaguchi Financial Group Inc	Credit Suisse	(100)
(2.600)	Tokyu Fudosan Holdings Corp	Citibank	(1.100)	(300)	Yamaha Motor Co Ltd	JP Morgan	(236)
(2.500)	Tokyu Fudosan Holdings Corp	Credit Suisse	(373)	400	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	216
1.200	Toppa Printing Co Ltd	Citibank	10	600	Yamato Holdings Co Ltd	Credit Suisse	139
300	Toppa Printing Co Ltd	JP Morgan	(5)	(200)	Yamato Kogyo Co Ltd	Citibank	(60)
(700)	Toray Industries Inc	Bank of America Merrill Lynch	268	400	Yamazaki Baking Co Ltd	Bank of America Merrill Lynch	205
(700)	Toray Industries Inc	Credit Suisse	272	1.700	Yamazaki Baking Co Ltd	Citibank	409
				(300)	Yaskawa Electric Corp	Bank of America Merrill Lynch	(126)
				(700)	Yaskawa Electric Corp	Citibank	(494)
				(1.000)	Yaskawa Electric Corp	Credit Suisse	1.440
				(400)	Yaskawa Electric Corp	JP Morgan	664
				300	Yokogawa Electric Corp	Credit Suisse	50

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Japon suite				Pays-Bas suite			
500	Yokohama Rubber Co Ltd/The	Bank of America Merrill Lynch	(527)	4.019	Koninklijke KPN NV	Credit Suisse	72
400	Yokohama Rubber Co Ltd/The	Citibank	(143)	117	Koninklijke KPN NV	JP Morgan	2
500	Yokohama Rubber Co Ltd/The	Credit Suisse	(991)	513	Koninklijke Philips NV	Citibank	654
(700)	Z Holdings Corp	Bank of America Merrill Lynch	232	531	Koninklijke Philips NV	Deutsche Bank	727
(2.800)	Z Holdings Corp	Citibank	418	(250)	Koninklijke Vopak NV	Citibank	158
(1.700)	Z Holdings Corp	Credit Suisse	(71)	(100)	Koninklijke Vopak NV	JP Morgan	179
(1.500)	Z Holdings Corp	JP Morgan	(62)	650	NN Group NV	Bank of America Merrill Lynch	(338)
1.300	Zeon Corp	Bank of America Merrill Lynch	32	280	NN Group NV	Citibank	42
500	Zeon Corp	Citibank	170	2	NN Group NV	Credit Suisse	(1)
2.700	Zeon Corp	Credit Suisse	1.411	470	NN Group NV	JP Morgan	(249)
800	Zeon Corp	JP Morgan	418	(240)	OCI NV	Bank of America Merrill Lynch	436
(300)	ZOZO Inc	Citibank	329	(311)	OCI NV	Credit Suisse	1.165
(300)	ZOZO Inc	JP Morgan	1.009	(490)	OCI NV	Deutsche Bank	889
			(70.166)	(308)	OCI NV	JP Morgan	1.153
				(360)	Prosus NV	Bank of America Merrill Lynch	47
				(430)	Prosus NV	Citibank	477
				(524)	Prosus NV	JP Morgan	508
				170	Randstad NV	Bank of America Merrill Lynch	207
				410	Randstad NV	JP Morgan	574
				780	Signify NV '144A'	Citibank	320
				2.428	Signify NV '144A'	Credit Suisse	(1.287)
				(180)	Takeaway.com NV '144A'	Credit Suisse	(151)
				(550)	Takeaway.com NV '144A'	JP Morgan	(4.152)
				1.990	Unilever NV	Bank of America Merrill Lynch	537
				520	Unilever NV	Citibank	572
				350	Unilever NV	Credit Suisse	(214)
				850	Unilever NV	JP Morgan	(190)
				1.019	Wolters Kluwer NV	Bank of America Merrill Lynch	632
				181	Wolters Kluwer NV	Credit Suisse	293
				148	Wolters Kluwer NV	JP Morgan	240
							4.417
				Nouvelle-Zélande			
				(2.236)	Auckland International Airport Ltd	Bank of America Merrill Lynch	(91)
				(822)	Auckland International Airport Ltd	JP Morgan	201
				120	Contact Energy Ltd	Bank of America Merrill Lynch	19
				3.765	Contact Energy Ltd	Citibank	703
				5.880	Contact Energy Ltd	Credit Suisse	(274)
				80	Contact Energy Ltd	JP Morgan	(4)
				(490)	Fisher & Paykel Healthcare Corp Ltd	Bank of America Merrill Lynch	(397)
				(1.978)	Fisher & Paykel Healthcare Corp Ltd	Citibank	(1.939)
				(1.120)	Fisher & Paykel Healthcare Corp Ltd	JP Morgan	(1.085)
				(4.450)	Fletcher Building Ltd	JP Morgan	(40)
				(2.050)	Meridian Energy Ltd	JP Morgan	(467)
				(585)	Ryman Healthcare Ltd	JP Morgan	(515)
				(2.456)	SKYCITY Entertainment Group Ltd	Citibank	(158)
				(3.232)	SKYCITY Entertainment Group Ltd	JP Morgan	(189)
				7.870	Spark New Zealand Ltd	Credit Suisse	436
							(3.800)
				Norvège			
				(89)	Aker ASA 'A'	Bank of America Merrill Lynch	(25)
				(110)	Aker ASA 'A'	Citibank	(163)
				(130)	Aker ASA 'A'	Credit Suisse	(149)

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Norvège suite				Singapour suite			
3.664	Equinor ASA	Bank of America		(16.000)	Genting Singapore Ltd	Credit Suisse	160
		Merrill Lynch	(2.390)	(20.900)	Genting Singapore Ltd	JP Morgan	182
710	Equinor ASA	Citibank	(383)	5.700	Hongkong Land Holdings Ltd	Citibank	725
1.326	Equinor ASA	Credit Suisse	(491)	6.100	Hongkong Land Holdings Ltd	JP Morgan	(598)
558	Equinor ASA	JP Morgan	(411)	(1.100)	Jardine Cycle & Carriage Ltd	JP Morgan	1.192
1.318	Gjensidige Forsikring ASA	Bank of America		(900)	Jardine Matheson Holdings Ltd	JP Morgan	638
		Merrill Lynch	706	(341)	Jardine Strategic Holdings Ltd	JP Morgan	25
360	Gjensidige Forsikring ASA	Credit Suisse	128	(4.800)	Keppel Corp Ltd	Citibank	255
(1.281)	Leroy Seafood Group ASA	Bank of America		(1.200)	Keppel Corp Ltd	Credit Suisse	160
		Merrill Lynch	(567)	39.412	Mapletree Commercial Trust (Reit)	Citibank	262
(2.745)	Leroy Seafood Group ASA	Credit Suisse	495	76.800	Mapletree Industrial Trust (Reit)	Citibank	—
(4.390)	Leroy Seafood Group ASA	JP Morgan	2.474	4.400	Mapletree Industrial Trust (Reit)	JP Morgan	117
(1.024)	Mowi ASA	Bank of America		3.800	SATS Ltd	Citibank	(202)
		Merrill Lynch	(790)	4.300	SATS Ltd	Credit Suisse	(168)
(729)	Mowi ASA	Citibank	(411)	6.200	SATS Ltd	JP Morgan	(585)
(580)	Mowi ASA	Credit Suisse	(132)	(12.100)	Sembcorp Industries Ltd	JP Morgan	643
(447)	Mowi ASA	JP Morgan	(178)	(12.873)	Sembcorp Marine Ltd	Citibank	257
(8.100)	Norsk Hydro ASA	Bank of America		(6.500)	Sembcorp Marine Ltd	Credit Suisse	389
		Merrill Lynch	906	(4.174)	Sembcorp Marine Ltd	JP Morgan	250
(7.351)	Norsk Hydro ASA	Citibank	305	(5.400)	Singapore Airlines Ltd	JP Morgan	467
(2.820)	Norsk Hydro ASA	Credit Suisse	834	7.700	Singapore Exchange Ltd	Credit Suisse	(1.587)
(45)	Norsk Hydro ASA	Deutsche Bank	6	2.200	Singapore Exchange Ltd	Deutsche Bank	—
(3.831)	Norsk Hydro ASA	JP Morgan	1.133	500	United Overseas Bank Ltd	JP Morgan	(376)
1.411	Orkla ASA	Bank of America		1.400	UOL Group Ltd	JP Morgan	(177)
		Merrill Lynch	228	9.800	Wing Tai Holdings Ltd	Credit Suisse	(65)
880	Orkla ASA	Citibank	118	3.500	Wing Tai Holdings Ltd	JP Morgan	(23)
1.300	Orkla ASA	Credit Suisse	201	(21.800)	Yangzijiang Shipbuilding Holdings Ltd	Citibank	(145)
2.460	Orkla ASA	JP Morgan	379	(57.500)	Yangzijiang Shipbuilding Holdings Ltd	Credit Suisse	(1.226)
(330)	Salmar ASA	Bank of America					66
		Merrill Lynch	(1.379)				
143	Schibsted ASA 'A'	Citibank	(124)				
14	Schibsted ASA 'A'	Credit Suisse	(4)				
15	Schibsted ASA 'B'	Bank of America					
		Merrill Lynch	(11)				
105	Schibsted ASA 'B'	Citibank	(91)				
(670)	Subsea 7 SA	Citibank	200				
(1.200)	Subsea 7 SA	Credit Suisse	250				
319	Telenor ASA	Bank of America					
		Merrill Lynch	5				
3.217	Telenor ASA	Citibank	398				
680	Telenor ASA	Credit Suisse	240				
1.033	Telenor ASA	JP Morgan	414				
120	Yara International ASA	Bank of America					
		Merrill Lynch	36				
140	Yara International ASA	Citibank	(6)				
180	Yara International ASA	Credit Suisse	(368)				
210	Yara International ASA	JP Morgan	(430)				
			953				
Portugal				Corée du Sud			
(4.220)	EDP - Energias de Portugal SA	Citibank	(156)	(150)	Amorepacific Corp	Citibank	(480)
(2.280)	EDP - Energias de Portugal SA	Credit Suisse	(74)	(359)	Amorepacific Group	Citibank	(816)
1.040	Galp Energia SGPS SA	Bank of America		(11)	Amorepacific Group	Credit Suisse	39
		Merrill Lynch	(426)	(24)	Amorepacific Group (Right)	Citibank	—
730	Galp Energia SGPS SA	Credit Suisse	(275)	(697)	BGF Co Ltd	Credit Suisse	264
(170)	Jeronimo Martins SGPS SA	Bank of America		(129)	BGF retail Co Ltd	JP Morgan	1.762
		Merrill Lynch	50	963	BNK Financial Group Inc	Citibank	(76)
(1.140)	Jeronimo Martins SGPS SA	Citibank	103	1.746	BNK Financial Group Inc	Credit Suisse	(307)
(310)	Jeronimo Martins SGPS SA	Credit Suisse	267	973	BNK Financial Group Inc	JP Morgan	(314)
			(511)	(448)	Celltrion Healthcare Co Ltd	Citibank	(331)
				(150)	Celltrion Healthcare Co Ltd	Credit Suisse	(98)
				(74)	Celltrion Healthcare Co Ltd	JP Morgan	206
				(234)	Celltrion Inc	Credit Suisse	2.059
				(60)	Celltrion Inc	JP Morgan	825
				1.528	Cheil Worldwide Inc	JP Morgan	(1.952)
				(36)	CJ CheilJedang Corp	Credit Suisse	42
				(58)	CJ CheilJedang Corp	JP Morgan	68
				57	CJ Corp	Citibank	(34)
				64	CJ Corp	Credit Suisse	(38)
				278	CJ Corp	JP Morgan	(165)
				(286)	CJ Logistics Corp	JP Morgan	713
				321	Daelim Industrial Co Ltd	Bank of America	
						Merrill Lynch	(1.250)
7.700	CapitalLand Ltd	Citibank	102	190	Daelim Industrial Co Ltd	Citibank	(318)
3.300	CapitalLand Ltd	Credit Suisse	(66)	338	Daelim Industrial Co Ltd	Credit Suisse	(983)
1.300	City Developments Ltd	Citibank	(380)	211	Daelim Industrial Co Ltd	JP Morgan	(864)
21.000	ComfortDelGro Corp Ltd	Citibank	—	(197)	DB Insurance Co Ltd	Citibank	(136)
1.600	Dairy Farm International Holdings Ltd	Citibank	(160)	706	DGB Financial Group Inc	Citibank	(45)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Corée du Sud suite				Corée du Sud suite			
3.580	DGB Financial Group Inc	Credit Suisse	(534)	80	Hyundai Mobis Co Ltd	Citibank	(676)
960	DGB Financial Group Inc	JP Morgan	(68)	40	Hyundai Mobis Co Ltd	JP Morgan	(442)
(708)	Dongsuh Cos Inc	Citibank	45	(168)	Hyundai Motor Co	Citibank	353
618	Doosan Bobcat Inc	Citibank	(576)	(52)	Hyundai Motor Co (Pref)	Citibank	(46)
180	Doosan Bobcat Inc	Credit Suisse	(154)	(719)	Hyundai Steel Co	Citibank	(328)
81	Doosan Co Ltd	Credit Suisse	(615)	386	Industrial Bank of Korea	Citibank	(51)
690	Doosan Fuel Cell Co Ltd	Citibank	(316)	2.302	Industrial Bank of Korea	Credit Suisse	(1.331)
272	Doosan Fuel Cell Co Ltd	Credit Suisse	101	2.858	Industrial Bank of Korea	JP Morgan	(1.654)
1.550	Doosan Infracore Co Ltd	Citibank	(48)	(50)	Kakao Corp	Citibank	(85)
6.300	Doosan Infracore Co Ltd	Credit Suisse	(1.796)	(630)	Kangwon Land Inc	Citibank	99
1.346	Doosan Infracore Co Ltd	JP Morgan	(241)	160	KB Financial Group Inc	Citibank	(29)
150	Doosan Solus Co Ltd	Credit Suisse	(57)	659	KB Financial Group Inc	JP Morgan	943
(317)	E-MART Inc	Citibank	(307)	5	Kia Motors Corp	Credit Suisse	(3)
(32)	E-MART Inc	JP Morgan	4	469	Kia Motors Corp	JP Morgan	(266)
89	GS Engineering & Construction Corp	Citibank	(120)	560	Korea Aerospace Industries Ltd	JP Morgan	(947)
244	GS Engineering & Construction Corp	Credit Suisse	(304)	684	Korea Gas Corp	Citibank	(801)
(316)	GS Retail Co Ltd	Citibank	322	268	Korea Gas Corp	Credit Suisse	(905)
151	Hana Financial Group Inc	Bank of America Merrill Lynch	(69)	210	Korea Investment Holdings Co Ltd	Citibank	59
220	Hana Financial Group Inc	Citibank	6	430	Korea Investment Holdings Co Ltd	Credit Suisse	(231)
1.240	Hana Financial Group Inc	Credit Suisse	(678)	100	Korea Investment Holdings Co Ltd	JP Morgan	(82)
697	Hana Financial Group Inc	JP Morgan	(532)	(584)	Korea Shipbuilding & Offshore Engineering Co Ltd	Citibank	(2.151)
278	Hankook Tire & Technology Co Ltd	Credit Suisse	(604)	(50)	Korea Shipbuilding & Offshore Engineering Co Ltd	Credit Suisse	114
1.032	Hankook Tire & Technology Co Ltd	JP Morgan	(2.246)	20	Korea Zinc Co Ltd	Citibank	(120)
(200)	Hanmi Pharm Co Ltd	Citibank	246	537	KT&G Corp	Citibank	(200)
(325)	Hanmi Science Co Ltd	Citibank	(283)	160	KT&G Corp	Credit Suisse	(362)
(3.052)	Hanon Systems	Citibank	(541)	39	KT&G Corp	JP Morgan	(109)
(414)	Hanon Systems	Credit Suisse	314	250	Kumho Petrochemical Co Ltd	Citibank	398
(1.606)	Hanon Systems	JP Morgan	1.221	90	Kumho Petrochemical Co Ltd	Credit Suisse	(337)
(255)	Hanssem Co Ltd	JP Morgan	257	170	Kumho Petrochemical Co Ltd	JP Morgan	(637)
420	Hanwha Aerospace Co Ltd	Credit Suisse	(62)	(110)	LG Chem Ltd	Citibank	(418)
1.214	Hanwha Chemical Corp	Credit Suisse	(50)	(69)	LG Chem Ltd	Credit Suisse	1.228
7.473	Hanwha Life Insurance Co Ltd	Citibank	91	(254)	LG Chem Ltd (Pref)	Citibank	(135)
521	HDC Holdings Co Ltd	Credit Suisse	(258)	857	LG Corp	Citibank	(1.475)
711	HDC Holdings Co Ltd	JP Morgan	(141)	(2.641)	LG Display Co Ltd	Citibank	(2.286)
149	HDC Hyundai Development Co-Engineering & Construction	Citibank	(155)	(271)	LG Display Co Ltd	Credit Suisse	20
260	HDC Hyundai Development Co-Engineering & Construction	Credit Suisse	(808)	898	LG Electronics Inc	Citibank	(229)
(195)	Hite Jinro Co Ltd	Citibank	248	110	LG Electronics Inc	JP Morgan	(12)
(297)	HLB Inc	Credit Suisse	8.167	24	LG Household & Health Care Ltd	Credit Suisse	(253)
180	Hotel Shilla Co Ltd	JP Morgan	13	10	LG Household & Health Care Ltd (Pref)	Citibank	(111)
(645)	Hyundai Construction Equipment Co Ltd	Citibank	200	6	LG Household & Health Care Ltd (Pref)	JP Morgan	(151)
(209)	Hyundai Construction Equipment Co Ltd	JP Morgan	535	1.285	LG Uplus Corp	Citibank	(817)
80	Hyundai Department Store Co Ltd	Citibank	212	770	LG Uplus Corp	Credit Suisse	(465)
200	Hyundai Department Store Co Ltd	JP Morgan	612	1.499	LG Uplus Corp	JP Morgan	(907)
(30)	Hyundai Heavy Industries Holdings Co Ltd	Citibank	(344)	(70)	Lotte Chemical Corp	Citibank	(5)
(139)	Hyundai Heavy Industries Holdings Co Ltd	Credit Suisse	1.032	25	Lotte Chilsung Beverage Co Ltd	Citibank	24
(30)	Hyundai Heavy Industries Holdings Co Ltd	JP Morgan	(196)	29	Lotte Chilsung Beverage Co Ltd	JP Morgan	(107)
(471)	Hyundai Marine & Fire Insurance Co Ltd	Citibank	(235)	(486)	Lotte Corp	Credit Suisse	808
(350)	Hyundai Marine & Fire Insurance Co Ltd	Credit Suisse	174	(760)	Lotte Corp	JP Morgan	1.265
(201)	Hyundai Mipo Dockyard Co Ltd	Citibank	(731)	110	LOTTE Fine Chemical Co Ltd	Citibank	(3)
				230	LOTTE Fine Chemical Co Ltd	JP Morgan	(435)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Corée du Sud suite				Corée du Sud suite			
(60)	Lotte Shopping Co Ltd	Citibank	(174)	104	SK Telecom Co Ltd	JP Morgan	(79)
(4)	Lotte Shopping Co Ltd	JP Morgan	10	(405)	SKC Co Ltd	Citibank	(410)
(62)	LS Corp	Citibank	(6)	(289)	SKC Co Ltd	JP Morgan	(387)
(573)	Mando Corp	Credit Suisse	792	(441)	S-Oil Corp	Citibank	1.009
(30)	Medy-Tox Inc	Credit Suisse	885	(234)	S-Oil Corp	Credit Suisse	2.406
(30)	Medy-Tox Inc	JP Morgan	(147)	(1.110)	Ssangyong Cement Industrial Co Ltd	Citibank	(17)
4.450	Mirae Asset Daewoo Co Ltd	Citibank	(183)	(1.000)	Ssangyong Cement Industrial Co Ltd	Credit Suisse	353
2.455	Mirae Asset Daewoo Co Ltd	Credit Suisse	(878)	205	Woongjin Coway Co Ltd	Credit Suisse	(612)
1.720	Mirae Asset Daewoo Co Ltd	JP Morgan	(616)	41	Woongjin Coway Co Ltd	JP Morgan	(123)
(385)	NAVER Corp	Citibank	(1.241)	4.468	Woori Financial Group Inc	Credit Suisse	(2.670)
20	NCSOFT Corp	JP Morgan	(722)	930	Woori Financial Group Inc	JP Morgan	(611)
860	NH Investment & Securities Co Ltd	Citibank	(15)	(90)	Yuhan Corp	Citibank	(76)
910	NH Investment & Securities Co Ltd	JP Morgan	(158)	(46)	Yuhan Corp	Credit Suisse	265
160	NHN Corp	Credit Suisse	269	(188)	Yuhan Corp	JP Morgan	1.086
140	NHN Corp	JP Morgan	235				(16.268)
50	NongShim Co Ltd	Citibank	22	Espagne			
(129)	OCI Co Ltd	Credit Suisse	450	100	Acciona SA	Bank of America	
(390)	OCI Co Ltd	JP Morgan	540			Merrill Lynch	250
60	Orion Corp/Republic of Korea	Credit Suisse	(286)	53	Acciona SA	Citibank	66
100	Orion Corp/Republic of Korea	JP Morgan	(311)	60	Acciona SA	Credit Suisse	(39)
(12)	Ottogi Corp	Citibank	(46)	95	Acciona SA	JP Morgan	(62)
(272)	Paradise Co Ltd	Citibank	(24)	199	ACS Actividades de Construccion y Servicios SA	Citibank	141
(1.067)	Paradise Co Ltd	JP Morgan	1.575	615	ACS Actividades de Construccion y Servicios SA	JP Morgan	137
(192)	POSCO Chemical Co Ltd	Citibank	(16)	70	Aena SME SA '144A'	Bank of America	
(150)	POSCO Chemical Co Ltd	Credit Suisse	84			Merrill Lynch	(53)
(45)	POSCO Chemical Co Ltd	JP Morgan	25	58	Aena SME SA '144A'	Citibank	38
135	Posco International Corp	Citibank	1.048	174	Aena SME SA '144A'	Credit Suisse	(96)
259	Posco International Corp	JP Morgan	377	57	Aena SME SA '144A'	JP Morgan	(32)
(80)	Samsung Biologics Co Ltd	Citibank	(479)	(1.540)	Banco Bilbao Vizcaya Argentaria SA	Bank of America	
(118)	Samsung Biologics Co Ltd	Credit Suisse	409	(5.642)	Banco de Sabadell SA	Merrill Lynch	(45)
(60)	Samsung Biologics Co Ltd	JP Morgan	209	(23.170)	Banco de Sabadell SA	Credit Suisse	183
(170)	Samsung C&T Corp	Citibank	365	(5.510)	Banco Santander SA	JP Morgan	753
230	Samsung Electronics Co Ltd	Credit Suisse	(203)	(5.300)	Banco Santander SA	Bank of America	
236	Samsung Electronics Co Ltd (Pref)	Citibank	(159)	(6.000)	Banco Santander SA	Merrill Lynch	221
652	Samsung Electronics Co Ltd (Pref)	JP Morgan	(1.318)	(1.120)	Banco Santander SA	Citibank	337
730	Samsung Engineering Co Ltd	Citibank	(48)	(4.620)	Bankia SA	Credit Suisse	354
580	Samsung Engineering Co Ltd	Credit Suisse	(263)	(1.760)	CaixaBank SA	JP Morgan	240
(3.594)	Samsung Heavy Industries Co Ltd	Bank of America				JP Morgan	229
(6.023)	Samsung Heavy Industries Co Ltd	Merrill Lynch	378	(14.600)	CaixaBank SA	Bank of America	
(860)	Samsung Heavy Industries Co Ltd	Citibank	(1.519)	(3.560)	CaixaBank SA	Merrill Lynch	(84)
(67)	Samsung Life Insurance Co Ltd	Citibank	38	(1.710)	CaixaBank SA	Citibank	175
(343)	Samsung SDI Co Ltd	Citibank	1.304	(391)	Cellnex Telecom SA '144A'	Credit Suisse	395
204	Samsung SDS Co Ltd	Citibank	(844)			JP Morgan	(3)
80	Samsung SDS Co Ltd	Credit Suisse	(498)	(1.205)	Cellnex Telecom SA '144A'	Bank of America	
52	Samsung SDS Co Ltd	JP Morgan	(324)	(1.024)	Cellnex Telecom SA '144A'	Merrill Lynch	(332)
160	Samsung Securities Co Ltd	Credit Suisse	60	(799)	Cellnex Telecom SA '144A'	Citibank	(1.675)
486	Samsung Securities Co Ltd	JP Morgan	209	(490)	Enagas SA	Deutsche Bank	(870)
260	Shinhan Financial Group Co Ltd	Citibank	(147)			JP Morgan	(1.200)
1.204	Shinhan Financial Group Co Ltd	Credit Suisse	(1.112)	(280)	Enagas SA	Bank of America	54
300	Shinhan Financial Group Co Ltd	JP Morgan	(278)	(460)	Endesa SA	Citibank	28
(220)	SK Hynix Inc	Citibank	161	(400)	Endesa SA	Credit Suisse	(244)
(203)	SK Innovation Co Ltd	Citibank	904	(118)	Ferrovial SA	Bank of America	(187)
(40)	SK Innovation Co Ltd	Credit Suisse	579	(1)	Ferrovial SA	Merrill Lynch	(98)
(3.906)	SK Networks Co Ltd	Citibank	574	(780)	Ferrovial SA	Bank of America	
				(378)	Ferrovial SA	Merrill Lynch	22
				(2)	Ferrovial SA	Citibank	(647)
				(812)	Ferrovial SA	Credit Suisse	(238)
				(9)	Ferrovial SA	Credit Suisse	12
						JP Morgan	(690)
						JP Morgan	94

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Espagne suite				Suède suite			
(728)	Fomento de Construcciones y Contratas SA	Citibank	(15)	(803)	Epiroc AB 'B'	Credit Suisse	(126)
(493)	Fomento de Construcciones y Contratas SA	Credit Suisse	(158)	(614)	Epiroc AB 'B'	JP Morgan	(96)
(400)	Grifols SA	Bank of America		470	Essity AB 'B'	Bank of America	
		Merrill Lynch	(704)			Merrill Lynch	(161)
(330)	Grifols SA	Citibank	(340)	2.680	Essity AB 'B'	Citibank	(281)
(560)	Grifols SA	Credit Suisse	(1.277)	320	Essity AB 'B'	Credit Suisse	(110)
(670)	Grifols SA	JP Morgan	(1.528)	310	Essity AB 'B'	JP Morgan	(119)
(650)	Industria de Diseno Textil SA	Credit Suisse	(527)	(160)	Fastighets AB Balder 'B'	JP Morgan	(539)
(190)	Industria de Diseno Textil SA	JP Morgan	(154)	800	Hennes & Mauritz AB 'B'	Bank of America	
(1.900)	Mapfre SA	Credit Suisse	(93)			Merrill Lynch	146
(280)	Naturgy Energy Group SA	Citibank	(45)	855	Hennes & Mauritz AB 'B'	JP Morgan	(428)
(440)	Naturgy Energy Group SA	JP Morgan	106	(107)	Hexagon AB 'B'	Bank of America	
(310)	Red Electrica Corp SA	Bank of America				Merrill Lynch	(163)
		Merrill Lynch	(183)	(229)	Hexagon AB 'B'	Citibank	(432)
(30)	Red Electrica Corp SA	Citibank	(16)	(921)	Hexagon AB 'B'	Credit Suisse	(1.001)
(270)	Red Electrica Corp SA	Credit Suisse	23	(100)	Hexagon AB 'B'	JP Morgan	(74)
(400)	Red Electrica Corp SA	JP Morgan	34	1	Hufvudstaden AB 'A'	Deutsche Bank	1
1.298	Repsol SA	Citibank	(363)	(1.081)	Husqvarna AB 'B'	Bank of America	
3.209	Repsol SA	Credit Suisse	(2.310)			Merrill Lynch	111
1.492	Repsol SA	JP Morgan	(1.074)	(1.423)	Husqvarna AB 'B'	Citibank	279
(3.620)	Siemens Gamesa Renewable Energy SA	Citibank	(5.629)	(3.028)	Husqvarna AB 'B'	Credit Suisse	715
(414)	Siemens Gamesa Renewable Energy SA	Credit Suisse	(733)	(120)	Husqvarna AB 'B'	JP Morgan	28
3.087	Telefonica SA	Bank of America		(430)	ICA Gruppen AB	Citibank	(373)
		Merrill Lynch	664	(680)	ICA Gruppen AB	Credit Suisse	317
2.342	Telefonica SA	Citibank	489	669	Industrivarden AB 'A'	Bank of America	
8.113	Telefonica SA	Credit Suisse	957			Merrill Lynch	(204)
800	Telefonica SA	JP Morgan	94	991	Industrivarden AB 'A'	Citibank	(113)
(113)	Zardoya Otis SA	Bank of America		1.952	Industrivarden AB 'A'	Credit Suisse	1
		Merrill Lynch	(5)	2.489	Industrivarden AB 'C'	Bank of America	
(759)	Zardoya Otis SA	Citibank	99			Merrill Lynch	(545)
(1.566)	Zardoya Otis SA	Credit Suisse	(157)	850	Industrivarden AB 'C'	Citibank	(89)
(50)	Zardoya Otis SA	JP Morgan	(5)	554	Industrivarden AB 'C'	Credit Suisse	200
			(15.716)	1.528	Industrivarden AB 'C'	JP Morgan	393
				(811)	Investment AB Latour 'B'	Citibank	(556)
				(1.309)	Investment AB Latour 'B'	Credit Suisse	(1.109)
				(1.089)	Investment AB Latour 'B'	JP Morgan	(923)
				253	Investor AB 'B'	Bank of America	
						Merrill Lynch	(120)
				512	Investor AB 'B'	Citibank	205
				912	Investor AB 'B'	Credit Suisse	(225)
				1.113	Investor AB 'B'	JP Morgan	(242)
				290	Kinnevik AB 'B'	Bank of America	
						Merrill Lynch	141
(680)	Alfa Laval AB	Bank of America		427	Kinnevik AB 'B'	Credit Suisse	(929)
		Merrill Lynch	(200)	153	Kinnevik AB 'B'	JP Morgan	(653)
(240)	Alfa Laval AB	Citibank	(144)	24	L E Lundbergforetagen AB 'B'	Bank of America	
(610)	Alfa Laval AB	Credit Suisse	(240)			Merrill Lynch	(16)
260	Assa Abloy AB 'B'	Bank of America		280	L E Lundbergforetagen AB 'B'	Citibank	75
		Merrill Lynch	(12)			Credit Suisse	109
220	Assa Abloy AB 'B'	Credit Suisse	(7)	220	L E Lundbergforetagen AB 'B'		
250	Atlas Copco AB 'B'	Bank of America		996	L E Lundbergforetagen AB 'B'	JP Morgan	493
		Merrill Lynch	(243)			Bank of America	
100	Atlas Copco AB 'B'	Citibank	(5)	690	Lundin Petroleum AB	Merrill Lynch	(696)
536	Atlas Copco AB 'B'	Credit Suisse	(56)			Credit Suisse	(842)
650	Atlas Copco AB 'B'	JP Morgan	(68)	670	Lundin Petroleum AB	JP Morgan	(432)
(220)	Boliden AB	Bank of America		344	Lundin Petroleum AB	Bank of America	
		Merrill Lynch	362	(485)	Nibe Industrier AB 'B'	Merrill Lynch	(328)
(1.100)	Boliden AB	Citibank	1.372			Credit Suisse	(1.635)
(210)	Boliden AB	JP Morgan	523	(1.919)	Nibe Industrier AB 'B'	Bank of America	
(650)	Castellum AB	Bank of America		(859)	Saab AB 'B'	Merrill Lynch	434
		Merrill Lynch	(204)			Citibank	335
(360)	Castellum AB	Citibank	(120)	(525)	Saab AB 'B'	Credit Suisse	(1)
(310)	Castellum AB	Credit Suisse	(277)	(4)	Saab AB 'B'	JP Morgan	(312)
(270)	Castellum AB	JP Morgan	(242)	(1.821)	Saab AB 'B'	Bank of America	
(610)	Electrolux AB 'B'	Credit Suisse	166			Merrill Lynch	434
(530)	Electrolux AB 'B'	JP Morgan	7	202	Sandvik AB	Citibank	69
(1.230)	Elekta AB 'B'	Bank of America				Credit Suisse	(594)
		Merrill Lynch	808	370	Sandvik AB	Citibank	69
(380)	Elekta AB 'B'	Citibank	74	1.247	Sandvik AB	Credit Suisse	(594)
(430)	Elekta AB 'B'	Credit Suisse	895				
(442)	Epiroc AB 'B'	Bank of America					
		Merrill Lynch	(38)				

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Suède suite				Suisse suite			
731	Sandvik AB	Deutsche Bank	(341)	(159)	Clariant AG	Bank of America	
1.395	Sandvik AB	JP Morgan	(664)			Merrill Lynch	27
1.730	Securitas AB 'B'	Bank of America		(423)	Clariant AG	Citibank	(81)
		Merrill Lynch	124	(260)	Clariant AG	Credit Suisse	(57)
1.146	Securitas AB 'B'	Citibank	98	(353)	Clariant AG	Deutsche Bank	61
1.200	Securitas AB 'B'	Credit Suisse	(263)	(260)	Clariant AG	JP Morgan	(52)
1.125	Securitas AB 'B'	JP Morgan	(246)	(2.163)	Credit Suisse Group AG	Bank of America	
(1.190)	Skandinaviska Enskilda Banken AB 'A'	Bank of America		(1.930)	Credit Suisse Group AG	Merrill Lynch	(432)
		Merrill Lynch	(61)	(3.334)	Credit Suisse Group AG	Citibank	114
(560)	Skandinaviska Enskilda Banken AB 'A'	Credit Suisse	(39)	(10)	EMS-Chemie Holding AG	JP Morgan	(227)
698	SKF AB 'B'	Citibank	199			Bank of America	
676	SKF AB 'B'	Credit Suisse	(106)	(10)	EMS-Chemie Holding AG	Merrill Lynch	(18)
(1.050)	Swedbank AB 'A'	Bank of America		(40)	EMS-Chemie Holding AG	Citibank	(23)
		Merrill Lynch	765	(40)	Flughafen Zurich AG	JP Morgan	218
(880)	Swedbank AB 'A'	Citibank	209	40	Flughafen Zurich AG	Citibank	62
(1.340)	Swedbank AB 'A'	Credit Suisse	910	27	Flughafen Zurich AG	Credit Suisse	83
(600)	Swedbank AB 'A'	JP Morgan	823	40	Flughafen Zurich AG	JP Morgan	284
1.754	Swedish Match AB	Citibank	802	40	Geberit AG Reg	Bank of America	
410	Swedish Orphan Biovitrum AB			20	Geberit AG Reg	Merrill Lynch	617
		Credit Suisse	29	50	Geberit AG Reg	Credit Suisse	131
(350)	Tele2 AB 'B'	Bank of America		10	Georg Fischer AG Reg	JP Morgan	722
		Merrill Lynch	(47)			Bank of America	
(390)	Tele2 AB 'B'	Citibank	(7)	11	Georg Fischer AG Reg	Merrill Lynch	123
(121)	Telefonaktiebolaget LM Ericsson 'A'			2	Georg Fischer AG Reg	Citibank	25
		Citibank	(1)	4	Georg Fischer AG Reg	Credit Suisse	(7)
790	Telefonaktiebolaget LM Ericsson 'B'	Bank of America		(10)	Givaudan SA	JP Morgan	(15)
		Merrill Lynch	(120)			Bank of America	
950	Telefonaktiebolaget LM Ericsson 'B'			13	Helvetia Holding AG Reg	Merrill Lynch	(654)
		Citibank	13			Bank of America	
960	Telefonaktiebolaget LM Ericsson 'B'			5	Helvetia Holding AG Reg	Merrill Lynch	(18)
		Credit Suisse	(68)	286	Helvetia Holding AG Reg	Citibank	(5)
680	Telefonaktiebolaget LM Ericsson 'B'	JP Morgan	(48)	(140)	Julius Baer Group Ltd	JP Morgan	(1.039)
		Citibank	115	(340)	Julius Baer Group Ltd	Citibank	(98)
(650)	Trelleborg AB 'B'			(40)	Kuehne + Nagel	Credit Suisse	93
(900)	Trelleborg AB 'B'	Credit Suisse	441		International AG Reg		
(1.360)	Trelleborg AB 'B'	JP Morgan	601	(40)	Kuehne + Nagel	Citibank	(13)
3.968	Volvo AB 'B'	Bank of America			International AG Reg	Credit Suisse	(5)
		Merrill Lynch	(1.757)	(92)	Kuehne + Nagel		
1.689	Volvo AB 'B'	Citibank	129		International AG Reg	JP Morgan	(13)
1.440	Volvo AB 'B'	Credit Suisse	(43)	219	Logitech International SA	Bank of America	
320	Volvo AB 'B'	JP Morgan	(79)			Merrill Lynch	243
			(6.790)	558	Logitech International SA	Credit Suisse	1.327
				259	Logitech International SA	JP Morgan	616
				(66)	Lonza Group AG	Bank of America	
(270)	ABB Ltd	Citibank	(51)	(128)	Lonza Group AG	Merrill Lynch	(36)
(1.670)	ABB Ltd	Credit Suisse	(516)	(113)	Lonza Group AG	Citibank	(814)
(1.620)	ABB Ltd	JP Morgan	(500)	(101)	Lonza Group AG	Credit Suisse	(7)
281	Adecco Group AG	Bank of America		110	Nestle SA	JP Morgan	(222)
		Merrill Lynch	316			Bank of America	
419	Adecco Group AG	Credit Suisse	616	622	Nestle SA	Merrill Lynch	14
240	Alcon Inc	Credit Suisse	(401)	70	Nestle SA	Credit Suisse	54
120	Alcon Inc	JP Morgan	(157)	130	Novartis AG	JP Morgan	52
(205)	Baloise Holding AG	Bank of America				Bank of America	
		Merrill Lynch	372			Merrill Lynch	425
(70)	Baloise Holding AG	Citibank	6	56	Novartis AG	Citibank	128
(113)	Baloise Holding AG	JP Morgan	386	57	Novartis AG	Credit Suisse	248
36	Banque Cantonale Vaudoise			90	Novartis AG	JP Morgan	392
		Citibank	131	(1.300)	OC Oerlikon Corp AG Reg	Citibank	(165)
(1)	Chocoladefabriken Lindt & Spruengli AG	Bank of America		(1.220)	OC Oerlikon Corp AG Reg	Credit Suisse	(368)
		Merrill Lynch	(200)	74	Pargesa Holding SA	Bank of America	
(15)	Chocoladefabriken Lindt & Spruengli AG					Merrill Lynch	(54)
		JP Morgan	(2.996)	52	Pargesa Holding SA	Citibank	(5)
(140)	Cie Financiere Richemont SA	Bank of America		243	Pargesa Holding SA	JP Morgan	(320)
		Merrill Lynch	(194)	(80)	Partners Group Holding AG	Citibank	(2.412)
(160)	Cie Financiere Richemont SA			366	PSP Swiss Property AG	Bank of America	
		Credit Suisse	(517)			Merrill Lynch	432
(140)	Cie Financiere Richemont SA	JP Morgan	(151)	66	PSP Swiss Property AG	Citibank	84

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Suisse suite				Taiwan suite			
110	Roche Holding AG	Bank of America Merrill Lynch	948	(2.000)	Cheng Shin Rubber Industry Co Ltd	JP Morgan	416
170	Roche Holding AG	Citibank	980	5.000	Chicony Electronics Co Ltd	Citibank	(448)
66	Roche Holding AG	Citibank	384	4.000	Chicony Electronics Co Ltd	JP Morgan	(685)
70	Roche Holding AG	Credit Suisse	452	67.000	China Airlines Ltd	Citibank	(82)
120	Roche Holding AG	Credit Suisse	1.111	12.000	China Airlines Ltd	JP Morgan	(30)
80	Roche Holding AG	JP Morgan	690	24.000	China Development Financial Holding Corp	JP Morgan	(79)
137	Schindler Holding AG	Bank of America Merrill Lynch	551	10.000	China Steel Corp	Citibank	(16)
120	Schindler Holding AG	Credit Suisse	257	31.000	China Steel Corp	JP Morgan	(475)
30	Schindler Holding AG	JP Morgan	95	7.000	Chunghwa Telecom Co Ltd	Citibank	(211)
10	SGS SA	Credit Suisse	410	4.000	Chunghwa Telecom Co Ltd	JP Morgan	(124)
(380)	Sika AG	Bank of America Merrill Lynch	(1.001)	11.000	Compal Electronics Inc	JP Morgan	(30)
(148)	Sika AG	Citibank	(269)	37.000	CTBC Financial Holding Co Ltd	JP Morgan	(115)
(108)	Sika AG	Credit Suisse	(78)	(9.000)	Delta Electronics Inc	Citibank	(399)
(180)	Sika AG	JP Morgan	(131)	(45.000)	E.Sun Financial Holding Co Ltd	Citibank	339
42	Sonova Holding AG	Bank of America Merrill Lynch	(202)	(1.000)	Eclat Textile Co Ltd	Citibank	91
61	Sonova Holding AG	Citibank	327	(20.031)	Epistar Corp	Citibank	599
105	Sonova Holding AG	JP Morgan	(29)	(9.613)	Epistar Corp	JP Morgan	(1.106)
(10)	Straumann Holding AG	JP Morgan	(599)	19.000	Eternal Materials Co Ltd	Citibank	27
163	Sulzer AG Reg	Bank of America Merrill Lynch	207	15.000	Eternal Materials Co Ltd	JP Morgan	78
60	Sulzer AG Reg	Credit Suisse	60	1.081	Eva Airways Corp	Bank of America Merrill Lynch	(11)
43	Sulzer AG Reg	JP Morgan	43	9.732	Eva Airways Corp	Citibank	43
30	Swatch Group AG/The	Bank of America Merrill Lynch	70	35.271	Eva Airways Corp	JP Morgan	(440)
20	Swatch Group AG/The	Citibank	15	(131)	Evergreen Marine Corp Ltd	JP Morgan	(6)
390	Swatch Group AG/The	Credit Suisse	885	(33.702)	Evergreen Marine Corp Taiwan Ltd	Citibank	862
80	Swatch Group AG/The	JP Morgan	182	(2.471)	Evergreen Marine Corp Taiwan Ltd	JP Morgan	30
39	Swiss Life Holding AG	Bank of America Merrill Lynch	60	20.000	Far Eastern New Century Corp	JP Morgan	(384)
2	Swiss Life Holding AG	Citibank	3	2.000	Far EasTone Telecommunications Co Ltd	Citibank	(114)
60	Swiss Life Holding AG	Credit Suisse	(104)	3.000	Far EasTone Telecommunications Co Ltd	JP Morgan	(90)
14	Swiss Life Holding AG	JP Morgan	(24)	4.000	Feng Hsin Steel Co Ltd	JP Morgan	5
(250)	Swiss Prime Site AG	Citibank	(204)	(1.000)	Feng TAY Enterprise Co Ltd	Citibank	60
(160)	Swiss Re AG	Bank of America Merrill Lynch	(340)	20.060	First Financial Holding Co Ltd	Citibank	29
(210)	Swiss Re AG	JP Morgan	(521)	36.230	First Financial Holding Co Ltd	JP Morgan	44
64	Swisscom AG	Credit Suisse	314	3.000	Formosa Chemicals & Fibre Corp	JP Morgan	18
40	Temenos AG	Bank of America Merrill Lynch	245	(4.000)	Formosa Petrochemical Corp	Citibank	120
50	Temenos AG	Credit Suisse	404	(5.000)	Fubon Financial Holding Co Ltd	Citibank	75
(2.420)	UBS Group AG	Citibank	11	(2.333)	Fubon Financial Holding Co Ltd	JP Morgan	71
(5)	UBS Group AG	Credit Suisse	1	(1.000)	Giant Manufacturing Co Ltd	Citibank	60
(40)	Vifor Pharma AG	Credit Suisse	(674)	(3.733)	Giant Manufacturing Co Ltd	JP Morgan	93
(20)	Zurich Insurance Group AG	Citibank	(18)	(2.000)	Hotai Motor Co Ltd	Bank of America Merrill Lynch	(1.332)
(40)	Zurich Insurance Group AG	Credit Suisse	(195)	(2.673)	Hotai Motor Co Ltd	JP Morgan	(2.493)
(60)	Zurich Insurance Group AG	JP Morgan	(272)	(2.057)	HTC Corp	JP Morgan	(13)
			(397)	82.646	Hua Nan Financial Holdings Co Ltd	JP Morgan	(1.740)
(9.000)	Acer Inc	Citibank	14	(179.537)	Innolux Corp	JP Morgan	(5.118)
(999)	ASE Technology Holding Co Ltd	JP Morgan	92	(59.000)	Inventec Corp	Citibank	707
13.000	Asia Cement Corp	Citibank	(389)	5.000	Lite-On Technology Corp	Bank of America Merrill Lynch	(226)
1.000	Asustek Computer Inc	Citibank	(314)	3.000	Lite-On Technology Corp	Citibank	(224)
177.000	Capital Securities Corp	Citibank	786	4.000	Lite-On Technology Corp	JP Morgan	(267)
46.000	Capital Securities Corp	JP Morgan	1.266				
(2.000)	Catcher Technology Co Ltd	Citibank	1.074				
(2.000)	Catcher Technology Co Ltd	JP Morgan	1.837				
(13.352)	Cathay Financial Holding Co Ltd	JP Morgan	479				
(6.000)	Chailease Holding Co Ltd	JP Morgan	892				
15.153	Chang Hwa Commercial Bank Ltd	Bank of America Merrill Lynch	164				
(22.000)	Cheng Shin Rubber Industry Co Ltd	Citibank	396				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Taiwan suite				Taiwan suite			
6.000	Mega Financial Holding Co Ltd	Citibank	(18)	(4.000)	Vanguard International Semiconductor Corp	Citibank	(428)
12.000	Mega Financial Holding Co Ltd	JP Morgan	(124)	(324)	Vanguard International Semiconductor Corp	JP Morgan	(62)
(2.000)	Nanya Technology Corp	Citibank	(65)	24.000	Wan Hai Lines Ltd	Citibank	(37)
2.000	Novatek Microelectronics Corp	Citibank	(836)	8.000	Wan Hai Lines Ltd	JP Morgan	(81)
1.000	Novatek Microelectronics Corp	JP Morgan	312	21.000	Wistron Corp	Citibank	(940)
(13.000)	Pegatron Corp	Citibank	1.087	16.000	Wistron Corp	JP Morgan	(719)
(537)	Pegatron Corp	JP Morgan	(6)	42.000	Yuanta Financial Holding Co Ltd	Citibank	(65)
45.000	Pou Chen Corp	JP Morgan	(2.209)	(108)	Yulon Motor Co Ltd	JP Morgan	2
(1.237)	President Chain Store Corp	JP Morgan	184				(5.159)
(1.000)	Quanta Computer Inc	Bank of America Merrill Lynch	73	Royaume-Uni			
(33.000)	Quanta Computer Inc	JP Morgan	1.766	288	Admiral Group Plc	Bank of America Merrill Lynch	345
2.000	Realtek Semiconductor Corp	Citibank	(121)	390	Admiral Group Plc	Credit Suisse	325
5.000	Realtek Semiconductor Corp	JP Morgan	199	550	Admiral Group Plc	JP Morgan	458
(38.000)	Shanghai Commercial & Savings Bank Ltd/The	Citibank	2.044	(500)	Antofagasta Plc	Credit Suisse	69
(46.599)	Shin Kong Financial Holding Co Ltd	Bank of America Merrill Lynch	61	(3.959)	Ashmore Group Plc	Bank of America Merrill Lynch	658
(44.917)	Shin Kong Financial Holding Co Ltd	Citibank	(66)	(3.380)	Ashmore Group Plc	Credit Suisse	(185)
(32.919)	Shin Kong Financial Holding Co Ltd	JP Morgan	(57)	(1.140)	Ashmore Group Plc	JP Morgan	235
(2)	Shin Kong Financial Holding Co Ltd (Pref) ^m	Bank of America Merrill Lynch	—	310	Ashtead Group Plc	Citibank	131
16.900	SinoPac Financial Holdings Co Ltd	Citibank	25	813	Associated British Foods Plc	Bank of America Merrill Lynch	1.145
22.000	Synnex Technology International Corp	Citibank	(363)	527	Associated British Foods Plc	Citibank	377
35.000	Synnex Technology International Corp	JP Morgan	(295)	161	Associated British Foods Plc	Credit Suisse	263
32.726	Taishin Financial Holding Co Ltd	Citibank	(50)	525	Associated British Foods Plc	Deutsche Bank	739
25.000	Taishin Financial Holding Co Ltd	JP Morgan	(65)	1.019	Associated British Foods Plc	JP Morgan	1.645
13.000	Taiwan Business Bank	Citibank	38	(70)	AstraZeneca Plc	Bank of America Merrill Lynch	(204)
(8.945)	Taiwan Cement Corp	Bank of America Merrill Lynch	73	(80)	AstraZeneca Plc	Credit Suisse	(180)
(22.239)	Taiwan Cement Corp	JP Morgan	163	7.519	AstraZeneca Plc	JP Morgan	(206)
15.000	Taiwan High Speed Rail Corp	Citibank	(225)	2.613	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	2.565
5.000	Taiwan Mobile Co Ltd	Citibank	(225)	1.467	Auto Trader Group Plc '144A'	Citibank	779
2.000	Taiwan Mobile Co Ltd	JP Morgan	(123)	1.180	Aviva Plc	Credit Suisse	534
4.000	Taiwan Secom Co Ltd	Citibank	106	(1.290)	Aviva Plc	Credit Suisse	358
8.000	Taiwan Secom Co Ltd	JP Morgan	139	(1.124)	B&M European Value Retail SA	JP Morgan	(76)
5.000	Taiwan Semiconductor Manufacturing Co Ltd	Citibank	(600)	(841)	B&M European Value Retail SA	Bank of America Merrill Lynch	(54)
2.000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(117)	(3.030)	B&M European Value Retail SA	Citibank	(79)
(19.000)	TPK Holding Co Ltd	Citibank	3	(130)	B&M European Value Retail SA	Credit Suisse	(309)
(39)	TPK Holding Co Ltd	JP Morgan	6	(2.820)	Babcock International Group Plc	JP Morgan	(13)
14.000	Transcend Information Inc	Citibank	(503)	(759)	Babcock International Group Plc	Bank of America Merrill Lynch	(1.380)
15.000	Transcend Information Inc	JP Morgan	1.329	(1.218)	Babcock International Group Plc	Citibank	(84)
(8.000)	Unimicron Technology Corp	Citibank	204	(3.418)	Babcock International Group Plc	Credit Suisse	(1.095)
7.000	Uni-President Enterprises Corp	Citibank	(189)	(870)	Babcock International Group Plc	JP Morgan	(3.017)
24.000	Uni-President Enterprises Corp	JP Morgan	(748)	1.310	BAE Systems Plc	Bank of America Merrill Lynch	(65)
42.000	United Microelectronics Corp	Bank of America Merrill Lynch	824	(870)	Barratt Developments Plc	Bank of America Merrill Lynch	(165)
41.000	United Microelectronics Corp	Citibank	426	160	Berkeley Group Holdings Plc	Bank of America Merrill Lynch	120
80.000	United Microelectronics Corp	JP Morgan	1.308	130	Berkeley Group Holdings Plc	Citibank	226
				130	Berkeley Group Holdings Plc	Credit Suisse	241

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
Royaume-Uni suite				Royaume-Uni suite			
271	Berkeley Group Holdings Plc	JP Morgan	502	794	GlaxoSmithKline Plc	Credit Suisse	343
1.730	BHP Group Plc	Bank of America Merrill Lynch	516	1.256	GlaxoSmithKline Plc	Deutsche Bank	914
1.369	BHP Group Plc	Citibank	145	560	GlaxoSmithKline Plc	JP Morgan	255
5.958	BP Plc	Bank of America Merrill Lynch	(1.810)	(2.580)	Glencore Plc	Bank of America Merrill Lynch	(101)
1.908	BP Plc	Citibank	(358)	(15.257)	Glencore Plc	Credit Suisse	1.179
5.292	BP Plc	Credit Suisse	(1.589)	(600)	GVC Holdings Plc	Bank of America Merrill Lynch	(259)
50	BP Plc	JP Morgan	(15)	(2.200)	GVC Holdings Plc	Credit Suisse	(1.179)
450	British American Tobacco Plc	Citibank	428	(1.370)	GVC Holdings Plc	JP Morgan	(942)
4.640	BT Group Plc	Credit Suisse	316	410	Halma Plc	Bank of America Merrill Lynch	1.111
390	Carnival Plc	Credit Suisse	165	2.540	Halma Plc	Citibank	1.669
680	Carnival Plc	JP Morgan	172	530	Halma Plc	Credit Suisse	1.268
(13.940)	Cineworld Group Plc	Bank of America Merrill Lynch	(1.304)	255	Halma Plc	JP Morgan	610
(7.360)	Cineworld Group Plc	Credit Suisse	843	(357)	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	(551)
(2.760)	Cineworld Group Plc	JP Morgan	741	(644)	Hargreaves Lansdown Plc	Citibank	(491)
(357)	Cobham Plc	Bank of America Merrill Lynch	(18)	(1.068)	Hargreaves Lansdown Plc	Credit Suisse	(1.184)
(24.577)	Cobham Plc	Credit Suisse	(874)	(210)	Hargreaves Lansdown Plc	JP Morgan	(195)
961	Coca-Cola HBC AG	Bank of America Merrill Lynch	1.218	200	Hikma Pharmaceuticals Plc	Bank of America Merrill Lynch	79
310	Coca-Cola HBC AG	Citibank	360	290	Hikma Pharmaceuticals Plc	JP Morgan	80
308	Coca-Cola HBC AG	Credit Suisse	788	(480)	Hiscox Ltd	Bank of America Merrill Lynch	(704)
350	Coca-Cola HBC AG	JP Morgan	895	(1.393)	Hiscox Ltd	Credit Suisse	(1.716)
570	Compass Group Plc	Bank of America Merrill Lynch	(662)	(770)	Hiscox Ltd	JP Morgan	(948)
1.267	Compass Group Plc	JP Morgan	(1.650)	1.020	Howden Joinery Group Plc	Bank of America Merrill Lynch	498
(5.266)	ConvaTec Group Plc '144A'	Credit Suisse	(221)	4.250	Howden Joinery Group Plc	Citibank	768
(2.810)	ConvaTec Group Plc '144A'	JP Morgan	(136)	2.590	HSBC Holdings Plc	Credit Suisse	(520)
(113)	Croda International Plc	Bank of America Merrill Lynch	(326)	610	IMI Plc	Bank of America Merrill Lynch	93
(130)	Croda International Plc	Citibank	(265)	1.319	IMI Plc	Citibank	364
(14)	Croda International Plc	Deutsche Bank	(40)	1.356	IMI Plc	Credit Suisse	95
(76)	Croda International Plc	JP Morgan	(189)	2.440	IMI Plc	JP Morgan	288
180	DCC Plc	Bank of America Merrill Lynch	(80)	5.410	Inchcape Plc	Bank of America Merrill Lynch	(159)
279	Diageo Plc	Citibank	183	690	Inchcape Plc	Credit Suisse	85
840	Diageo Plc	Credit Suisse	843	1.360	Inchcape Plc	JP Morgan	156
1.550	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	587	47	InterContinental Hotels Group Plc	Citibank	160
6.110	Direct Line Insurance Group Plc	Citibank	875	100	InterContinental Hotels Group Plc	Credit Suisse	299
3.320	Direct Line Insurance Group Plc	Credit Suisse	1.228	544	InterContinental Hotels Group Plc	JP Morgan	1.624
4.709	Direct Line Insurance Group Plc	JP Morgan	1.762	(720)	International Consolidated Airlines Group SA	Bank of America Merrill Lynch	(24)
(824)	DS Smith Plc	Bank of America Merrill Lynch	50	(23)	Intertek Group Plc	Bank of America Merrill Lynch	(73)
(3.516)	DS Smith Plc	Credit Suisse	21	(281)	Intertek Group Plc	Credit Suisse	(890)
(1.923)	easyJet Plc	Bank of America Merrill Lynch	(914)	(64)	Intertek Group Plc	JP Morgan	(203)
(439)	easyJet Plc	Citibank	26	1.946	Investec Plc	Bank of America Merrill Lynch	169
(2.225)	easyJet Plc	Credit Suisse	(1.018)	1.040	Investec Plc	Credit Suisse	10
(560)	easyJet Plc	JP Morgan	(98)	719	Investec Plc	JP Morgan	7
970	Experian Plc	Bank of America Merrill Lynch	1.502	9.410	ITV Plc	Bank of America Merrill Lynch	1.181
438	Experian Plc	Citibank	303	4.120	ITV Plc	Credit Suisse	510
519	Experian Plc	Credit Suisse	1.108	3.320	ITV Plc	JP Morgan	411
(1.331)	Fresnillo Plc	Bank of America Merrill Lynch	803	(10.689)	John Wood Group Plc	Bank of America Merrill Lynch	1.095
(6)	Fresnillo Plc	Citibank	(1)	(320)	John Wood Group Plc	Citibank	7
(1.095)	Fresnillo Plc	Credit Suisse	1.290	(2.920)	John Wood Group Plc	Credit Suisse	689
(615)	Fresnillo Plc	JP Morgan	724	(2.615)	John Wood Group Plc	JP Morgan	617
320	GlaxoSmithKline Plc	Bank of America Merrill Lynch	233	(830)	Johnson Matthey Plc	Credit Suisse	3.242
640	GlaxoSmithKline Plc	Citibank	360	(660)	Just Eat Plc	Bank of America Merrill Lynch	(135)
				(770)	Just Eat Plc	Citibank	(128)

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
Royaume-Uni suite				Royaume-Uni suite			
(3.600)	Just Eat Plc	Credit Suisse	(922)	(831)	Renishaw Plc	Bank of America	
(1.289)	Just Eat Plc	Deutsche Bank	(263)			Merrill Lynch	(675)
(2.142)	Just Eat Plc	JP Morgan	(734)	(100)	Renishaw Plc	Citibank	(284)
(2.294)	KAZ Minerals Plc	Bank of America		(100)	Renishaw Plc	Credit Suisse	235
		Merrill Lynch	191	(595)	Renishaw Plc	JP Morgan	1.396
(2.605)	KAZ Minerals Plc	Credit Suisse	767	6.553	Rightmove Plc	Bank of America	
(2.088)	KAZ Minerals Plc	JP Morgan	615			Merrill Lynch	2.598
3.838	Kingfisher Plc	Bank of America		3.640	Rightmove Plc	Citibank	(128)
		Merrill Lynch	41	4.788	Rightmove Plc	Credit Suisse	2.045
2.820	Kingfisher Plc	Citibank	457	3.365	Rightmove Plc	JP Morgan	1.437
2.530	Kingfisher Plc	Credit Suisse	(208)	260	Rio Tinto Plc	Bank of America	
2.070	Legal & General Group Plc	Credit Suisse	335			Merrill Lynch	229
8.210	Lloyds Banking Group Plc	Citibank	135	308	Rio Tinto Plc	Citibank	101
(60)	London Stock Exchange Group Plc	Bank of America		957	Rio Tinto Plc	Credit Suisse	73
		Merrill Lynch	(56)	150	Rio Tinto Plc	JP Morgan	220
(590)	London Stock Exchange Group Plc	Credit Suisse	(111)	(640)	Rolls-Royce Holdings Plc	Bank of America	
(60)	London Stock Exchange Group Plc	JP Morgan	37			Merrill Lynch	84
(2.410)	Marks & Spencer Group Plc	Bank of America		(7.360)	Rolls-Royce Holdings Plc	Bank of America	
		Merrill Lynch	(530)			Merrill Lynch	—
(2.020)	Marks & Spencer Group Plc	Credit Suisse	(244)	(52.348)	Rolls-Royce Holdings Plc	Credit Suisse	—
(1.960)	Marks & Spencer Group Plc	JP Morgan	(237)	(87.170)	Rolls-Royce Holdings Plc	JP Morgan	(102)
(4.546)	Melrose Industries Plc	Bank of America		(6.810)	Royal Bank of Scotland Group Plc	Bank of America	
		Merrill Lynch	(389)			Merrill Lynch	(192)
(4.090)	Melrose Industries Plc	Credit Suisse	(295)	(6.818)	Royal Bank of Scotland Group Plc	Citibank	(176)
(4.940)	Melrose Industries Plc	JP Morgan	(257)	(4.480)	Royal Bank of Scotland Group Plc	Credit Suisse	(741)
370	Micro Focus International Plc	Citibank	107	67	Royal Dutch Shell Plc 'A'	Bank of America	
(160)	Mondi Plc	Bank of America				Merrill Lynch	(61)
		Merrill Lynch	(12)	1.010	Royal Dutch Shell Plc 'A'	Citibank	(610)
(860)	Mondi Plc	Credit Suisse	272	1.234	Royal Dutch Shell Plc 'A'	Credit Suisse	(1.522)
(430)	Mondi Plc	JP Morgan	136	1.875	Royal Dutch Shell Plc 'A'	JP Morgan	(2.106)
(3.739)	National Grid Plc	Bank of America		(3.880)	RSA Insurance Group Plc	Bank of America	
		Merrill Lynch	1			Merrill Lynch	(838)
(110)	National Grid Plc	Citibank	4	(1.360)	RSA Insurance Group Plc	Citibank	(163)
(1.460)	National Grid Plc	JP Morgan	(92)	(2.630)	RSA Insurance Group Plc	Credit Suisse	(272)
(60)	Next Plc	Credit Suisse	(122)	(1.989)	RSA Insurance Group Plc	Deutsche Bank	(429)
(165)	NMC Health Plc	Bank of America		(2.482)	RSA Insurance Group Plc	JP Morgan	(256)
		Merrill Lynch	(236)	600	Sage Group Plc/The	Bank of America	
(282)	NMC Health Plc	Citibank	(103)			Merrill Lynch	130
(190)	NMC Health Plc	Credit Suisse	(383)	4.661	Sage Group Plc/The	Citibank	1.225
(3.760)	Ocado Group Plc	Bank of America		3.070	Sage Group Plc/The	Credit Suisse	619
		Merrill Lynch	(8.337)	355	Sage Group Plc/The	Deutsche Bank	77
(3.374)	Ocado Group Plc	Credit Suisse	(6.923)	1.170	Sage Group Plc/The	JP Morgan	305
(139)	Ocado Group Plc	JP Morgan	(247)	130	Schroders Plc	Bank of America	
2.328	Pearson Plc	Credit Suisse	(1.480)			Merrill Lynch	123
388	Pearson Plc	JP Morgan	(247)	280	Schroders Plc	Credit Suisse	207
(580)	Pennon Group Plc	Credit Suisse	(50)	430	Schroders Plc	JP Morgan	318
(430)	Pennon Group Plc	JP Morgan	(28)	629	Smith & Nephew Plc	Bank of America	
(160)	Persimmon Plc	Bank of America				Merrill Lynch	635
		Merrill Lynch	(175)	890	Smith & Nephew Plc	Citibank	402
550	Phoenix Group Holdings Plc	Credit Suisse	241	319	Smith & Nephew Plc	Credit Suisse	337
3	Playtech Plc ^{††}	JP Morgan	—	710	Smith & Nephew Plc	Deutsche Bank	716
(70)	Prudential Plc	Bank of America		920	Smith & Nephew Plc	JP Morgan	971
		Merrill Lynch	(59)	(620)	Smiths Group Plc	Bank of America	
(195)	Prudential Plc	Citibank	(177)			Merrill Lynch	(276)
(1.450)	Prudential Plc	Credit Suisse	(264)	(2.180)	Smiths Group Plc	Credit Suisse	(829)
(96)	Prudential Plc	JP Morgan	(17)	(1.090)	Smiths Group Plc	JP Morgan	(241)
(5.350)	Quilter Plc '144A'	Credit Suisse	(332)	(330)	Spirax-Sarco Engineering Plc	Bank of America	
(61)	Reckitt Benckiser Group Plc	Bank of America				Merrill Lynch	(1.974)
		Merrill Lynch	(190)	(192)	Spirax-Sarco Engineering Plc	Credit Suisse	(1.115)
(467)	Reckitt Benckiser Group Plc	Credit Suisse	(1.074)	(35)	Spirax-Sarco Engineering Plc	Deutsche Bank	(209)
(327)	Reckitt Benckiser Group Plc	JP Morgan	(752)	(280)	Spirax-Sarco Engineering Plc	JP Morgan	(1.626)
220	RELX Plc	Bank of America		(1.184)	SSE Plc	Bank of America	
		Merrill Lynch	66			Merrill Lynch	7
633	RELX Plc	Citibank	163				
243	RELX Plc	Credit Suisse	84				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées
			EUR				EUR
États-Unis suite				États-Unis suite			
282	Agilent Technologies Inc	JP Morgan	1.082	1.145	Ally Financial Inc	Credit Suisse	562
(274)	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	(799)	2.641	Ally Financial Inc	JP Morgan	1.545
(1.397)	Agios Pharmaceuticals Inc	Credit Suisse	(5.514)	(242)	Alnylam Pharmaceuticals Inc	Citibank	(2.488)
(428)	Agios Pharmaceuticals Inc	JP Morgan	(2.074)	(198)	Alnylam Pharmaceuticals Inc	Credit Suisse	(4.534)
35	AGNC Investment Corp (Reit)	Citibank	(1)	(334)	Alnylam Pharmaceuticals Inc	JP Morgan	(7.648)
1.279	AGNC Investment Corp (Reit)	Credit Suisse	(17)	27	Alphabet Inc - CDI	Bank of America Merrill Lynch	(454)
1.742	AGNC Investment Corp (Reit)	JP Morgan	(24)	20	Alphabet Inc - CDI	Citibank	264
(90)	Agnico Eagle Mines Ltd	Bank of America Merrill Lynch	2	40	Alphabet Inc - CDI	JP Morgan	(206)
(120)	Agnico Eagle Mines Ltd	Citibank	154	10	Alphabet Inc 'C'	Citibank	123
(367)	Agnico Eagle Mines Ltd	Credit Suisse	(314)	(260)	Alteryx Inc 'A'	Citibank	(1.543)
(303)	Agnico Eagle Mines Ltd	JP Morgan	(259)	(60)	Alteryx Inc 'A'	Credit Suisse	(921)
(470)	Air Lease Corp	Credit Suisse	(261)	(110)	Altria Group Inc	Citibank	(67)
674	Akamai Technologies Inc	Bank of America Merrill Lynch	(391)	(430)	Altria Group Inc	Credit Suisse	(904)
255	Akamai Technologies Inc	Citibank	(204)	10	Amazon.com Inc - CDI	Bank of America Merrill Lynch	728
755	Akamai Technologies Inc	Credit Suisse	1.116	1.221	AMC Networks Inc 'A'	Bank of America Merrill Lynch	(996)
(240)	Alaska Air Group Inc	Bank of America Merrill Lynch	201	290	AMC Networks Inc 'A'	Citibank	(322)
(85)	Alaska Air Group Inc	Citibank	(54)	330	AMC Networks Inc 'A'	Credit Suisse	(496)
(90)	Alaska Air Group Inc	Credit Suisse	140	72	AMC Networks Inc 'A'	JP Morgan	(184)
(192)	Alaska Air Group Inc	JP Morgan	298	340	Amdocs Ltd	Bank of America Merrill Lynch	117
(710)	Albemarle Corp	Citibank	(381)	450	Amdocs Ltd	Citibank	250
(85)	Albemarle Corp	JP Morgan	192	600	Amdocs Ltd	Credit Suisse	939
310	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	1.694	410	Amdocs Ltd	JP Morgan	712
30	Alexion Pharmaceuticals Inc	Citibank	91	(39)	AMERCO	Bank of America Merrill Lynch	214
130	Alexion Pharmaceuticals Inc	Credit Suisse	424	(8)	AMERCO	Citibank	(25)
110	Alexion Pharmaceuticals Inc	JP Morgan	359	(55)	AMERCO	Credit Suisse	1.155
(50)	Align Technology Inc	Citibank	(130)	340	Ameren Corp	Bank of America Merrill Lynch	(603)
(30)	Align Technology Inc	Credit Suisse	(473)	593	Ameren Corp	Credit Suisse	350
230	Alkermes Plc	Bank of America Merrill Lynch	29	73	Ameren Corp	JP Morgan	43
510	Alkermes Plc	Citibank	60	(320)	American Airlines Group Inc	Bank of America Merrill Lynch	6
230	Alkermes Plc	Credit Suisse	215	(730)	American Airlines Group Inc	Citibank	(285)
1.160	Alkermes Plc	JP Morgan	952	(1.020)	American Airlines Group Inc	Credit Suisse	1.099
(10)	Alleghany Corp	Bank of America Merrill Lynch	(195)	(260)	American Airlines Group Inc	JP Morgan	(97)
(10)	Alleghany Corp	Credit Suisse	(104)	225	American Electric Power Co Inc	Bank of America Merrill Lynch	452
(150)	Allegion Plc	Credit Suisse	(238)	83	American Electric Power Co Inc	Credit Suisse	204
(80)	Allergan Plc	Citibank	(88)	392	American Electric Power Co Inc	JP Morgan	643
(135)	Allergan Plc	Credit Suisse	(456)	122	American Express Co	Bank of America Merrill Lynch	(4)
(49)	Allergan Plc	JP Morgan	(166)	118	American Express Co	Citibank	178
50	Alliance Data Systems Corp	Bank of America Merrill Lynch	127	92	American Express Co	Credit Suisse	(63)
260	Alliance Data Systems Corp	Citibank	435	51	American Express Co	JP Morgan	(35)
70	Alliance Data Systems Corp	JP Morgan	160	210	American Financial Group Inc/OH	Citibank	575
190	Alliant Energy Corp	Citibank	(48)	396	American Financial Group Inc/OH	Credit Suisse	(18)
260	Alliant Energy Corp	Credit Suisse	203	259	American Financial Group Inc/OH	JP Morgan	251
420	Alliant Energy Corp	JP Morgan	176	(203)	American International Group Inc	Bank of America Merrill Lynch	168
820	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	1.817	(497)	American International Group Inc	Credit Suisse	1.306
2.192	Allison Transmission Holdings Inc	Citibank	2.770	(602)	American International Group Inc	JP Morgan	1.581
690	Allison Transmission Holdings Inc	Credit Suisse	1.358	80	Ameriprise Financial Inc	Bank of America Merrill Lynch	295
400	Allison Transmission Holdings Inc	JP Morgan	687	175	Ameriprise Financial Inc	Citibank	709
270	Allstate Corp/The	Bank of America Merrill Lynch	348	117	Ameriprise Financial Inc	Credit Suisse	605
456	Allstate Corp/The	Citibank	837				
140	Allstate Corp/The	JP Morgan	199				
193	Ally Financial Inc	Bank of America Merrill Lynch	167				
615	Ally Financial Inc	Citibank	(73)				

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
80	Ameriprise Financial Inc	JP Morgan	414	20	Armstrong World Industries Inc	JP Morgan	44
120	AmerisourceBergen Corp	Bank of America Merrill Lynch	130	200	Arrow Electronics Inc	Citibank	182
300	AmerisourceBergen Corp	Citibank	(483)	140	Arrow Electronics Inc	Credit Suisse	(182)
250	AmerisourceBergen Corp	Credit Suisse	437	(549)	Arthur J Gallagher & Co	Bank of America	
90	AmerisourceBergen Corp	JP Morgan	65	(577)	Arthur J Gallagher & Co	Merrill Lynch	(744)
420	Ametek Inc	Citibank	374	(61)	Arthur J Gallagher & Co	Citibank	(886)
15	Ametek Inc	Credit Suisse	32	(170)	Arthur J Gallagher & Co	Credit Suisse	(126)
479	Ametek Inc	JP Morgan	1.019	90	Ashland Global Holdings Inc	JP Morgan	(352)
220	AMETEK Inc	Bank of America Merrill Lynch	142	90	Ashland Global Holdings Inc	Bank of America	
30	Amgen Inc	Credit Suisse	309	140	Ashland Global Holdings Inc	Merrill Lynch	(554)
387	Amgen Inc	JP Morgan	4.876	140	Ashland Global Holdings Inc	Credit Suisse	(523)
(410)	Amphenol Corp 'A'	Citibank	(704)	481	Aspen Technology Inc	JP Morgan	(813)
(270)	Amphenol Corp 'A'	Credit Suisse	(282)	30	Aspen Technology Inc	Bank of America	3.043
(50)	Amphenol Corp 'A'	JP Morgan	(42)	420	Aspen Technology Inc	Merrill Lynch	161
(450)	Anaplan Inc	JP Morgan	(2.487)	140	Aspen Technology Inc	Citibank	161
112	ANSYS Inc	JP Morgan	3.174	290	Aspen Technology Inc	Credit Suisse	4.028
(4.180)	Antero Midstream Corp	JP Morgan	1.330	140	Aspen Technology Inc	JP Morgan	1.343
(2.100)	Antero Resources Corp	Bank of America Merrill Lynch	372	720	Associated Banc Corp	Citibank	(30)
(7.000)	Antero Resources Corp	Citibank	732	(116)	Associated Banc Corp	Credit Suisse	(68)
(1.930)	Antero Resources Corp	Credit Suisse	1.412	(50)	Assurant Inc	Bank of America	
20	Anthem Inc	Bank of America Merrill Lynch	(154)	130	Assurant Inc	Merrill Lynch	(121)
80	Anthem Inc	Citibank	(181)	130	Assured Guaranty Ltd	Credit Suisse	(144)
20	Anthem Inc	JP Morgan	132	220	Assured Guaranty Ltd	Bank of America	168
(120)	Aon Plc	Citibank	(433)	948	Assured Guaranty Ltd	Merrill Lynch	210
(110)	Aon Plc	Credit Suisse	(776)	(280)	AT&T Inc	Citibank	210
(70)	Aon Plc	JP Morgan	(421)	(827)	AT&T Inc	JP Morgan	1.293
(350)	Apache Corp	Bank of America Merrill Lynch	366	(830)	AT&T Inc	Bank of America	
(569)	Apache Corp	Citibank	336	(12)	AT&T Inc	Merrill Lynch	450
(290)	Apache Corp	JP Morgan	440	176	Athene Holding Ltd 'A'	Citibank	15
240	Apergy Corp	Bank of America Merrill Lynch	57	(830)	Athene Holding Ltd 'A'	Credit Suisse	1.245
(90)	Apple Inc	JP Morgan	(601)	(12)	Athene Holding Ltd 'A'	JP Morgan	18
271	Applied Materials Inc	Bank of America Merrill Lynch	(985)	176	Athene Holding Ltd 'A'	Credit Suisse	139
140	Applied Materials Inc	Citibank	270	453	Athene Holding Ltd 'A'	Credit Suisse	478
360	Applied Materials Inc	JP Morgan	271	247	Athene Holding Ltd 'A'	JP Morgan	260
(180)	Aptiv Plc	Citibank	(407)	(182)	Atlassian Corp Plc 'A'	Citibank	2
(360)	Aptiv Plc	Credit Suisse	636	(240)	Atlassian Corp Plc 'A'	Credit Suisse	(1.531)
(346)	Aptiv Plc	JP Morgan	546	(99)	Atlassian Corp Plc 'A'	JP Morgan	(632)
(2.100)	Aqua America Inc	Citibank	(1.985)	220	Atmos Energy Corp	Credit Suisse	(189)
(1.055)	Aqua America Inc	Credit Suisse	(755)	120	Atmos Energy Corp	JP Morgan	(187)
(270)	Aramark	Bank of America Merrill Lynch	(56)	170	Autodesk Inc	Bank of America	
(150)	Aramark	Citibank	(109)	150	Autodesk Inc	Merrill Lynch	2.700
(550)	Aramark	Credit Suisse	(450)	10	Autodesk Inc	Citibank	1.665
(230)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	6	133	Automatic Data Processing Inc	Bank of America	
(570)	Archer-Daniels-Midland Co	Citibank	(62)	253	Automatic Data Processing Inc	Merrill Lynch	6
(620)	Archer-Daniels-Midland Co	Credit Suisse	44	456	Automatic Data Processing Inc	Citibank	361
(420)	Archer-Daniels-Midland Co	JP Morgan	1	348	Automatic Data Processing Inc	Credit Suisse	3.519
(199)	Arconic Inc	Bank of America Merrill Lynch	(56)	280	AutoNation Inc	JP Morgan	2.686
(1.005)	Arconic Inc	Citibank	(566)	23	AutoZone Inc	JP Morgan	(227)
(50)	Arista Networks Inc	Bank of America Merrill Lynch	(129)	28	AutoZone Inc	Bank of America	
(58)	Arista Networks Inc	Credit Suisse	(45)	15	AutoZone Inc	Merrill Lynch	234
(114)	Arista Networks Inc	JP Morgan	(316)	15	AutoZone Inc	Citibank	488
196	Armstrong World Industries Inc	Bank of America Merrill Lynch	(547)	(320)	Avangrid Inc	Credit Suisse	235
193	Armstrong World Industries Inc	Citibank	437	(110)	Avangrid Inc	Bank of America	
20	Armstrong World Industries Inc	Credit Suisse	44	(250)	Avangrid Inc	Merrill Lynch	(73)
				(640)	Avantor Inc	Credit Suisse	(62)
				161	Avery Dennison Corp	JP Morgan	(99)
				180	Avnet Inc	Bank of America	
				680	Avnet Inc	Merrill Lynch	(726)
				120	Avnet Inc	JP Morgan	(462)
					Avnet Inc	Bank of America	
					Avnet Inc	Merrill Lynch	(11)
					Avnet Inc	Citibank	337
					Avnet Inc	Credit Suisse	(110)

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie		EUR	Nombre	Description	Contrepartie		EUR
États-Unis suite					États-Unis suite				
660	Avnet Inc	JP Morgan		(606)	292	Biogen Inc	Citibank		719
780	AXA Equitable Holdings Inc	Bank of America Merrill Lynch		787	122	Biogen Inc	Credit Suisse		947
1.291	AXA Equitable Holdings Inc	Citibank		610	54	Biogen Inc	JP Morgan		419
1.105	AXA Equitable Holdings Inc	JP Morgan		1.637	(29)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch		(142)
830	Axalta Coating Systems Ltd	Bank of America Merrill Lynch		(370)	(36)	BioMarin Pharmaceutical Inc	Citibank		(87)
346	Axalta Coating Systems Ltd	Citibank		214	(109)	BioMarin Pharmaceutical Inc	Credit Suisse		(448)
300	Axalta Coating Systems Ltd	Credit Suisse		157	(92)	BioMarin Pharmaceutical Inc	JP Morgan		(378)
200	Axalta Coating Systems Ltd	JP Morgan		(139)	30	Bio-Rad Laboratories Inc 'A'	Bank of America Merrill Lynch		470
110	Axis Capital Holdings Ltd	Credit Suisse		108	20	Bio-Rad Laboratories Inc 'A'	Citibank		199
(274)	Baker Hughes Co	Bank of America Merrill Lynch		55	80	Bio-Rad Laboratories Inc 'A'	JP Morgan		1.198
(244)	Baker Hughes Co	Citibank		(11)	(30)	Bio-Techne Corp	Bank of America Merrill Lynch		(239)
(623)	Baker Hughes Co	Credit Suisse		(183)	(92)	Bio-Techne Corp	Citibank		(481)
(213)	Baker Hughes Co	JP Morgan		(43)	(173)	Bio-Techne Corp	Credit Suisse		(2.218)
(410)	Ball Corp	Bank of America Merrill Lynch		61	(30)	Bio-Techne Corp	JP Morgan		(491)
(360)	Ball Corp	Credit Suisse		(445)	90	Black Knight Inc	Citibank		166
(301)	Ball Corp	JP Morgan		(419)	260	Black Knight Inc	Credit Suisse		1.574
223	Bank of Hawaii Corp	Citibank		140	(200)	Bluebird Bio Inc	Bank of America Merrill Lynch		(1.360)
70	Bank of Hawaii Corp	Credit Suisse		58	(120)	Boeing Co/The	Bank of America Merrill Lynch		445
130	Bank of New York Mellon Corp/The	JP Morgan		(2)	(91)	BOK Financial Corp	Bank of America Merrill Lynch		(110)
(98)	Bank OZK	Bank of America Merrill Lynch		(85)	(168)	BOK Financial Corp	Citibank		(73)
(692)	Bank OZK	Citibank		(120)	(140)	BOK Financial Corp	JP Morgan		(80)
(557)	Bank OZK	Credit Suisse		(116)	10	Booking Holdings Inc	Bank of America Merrill Lynch		535
(581)	Bank OZK	JP Morgan		(121)	10	Booking Holdings Inc	Citibank		274
350	BankUnited Inc	Bank of America Merrill Lynch		132	10	Booking Holdings Inc	Credit Suisse		259
1.260	BankUnited Inc	Citibank		206	245	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch		(180)
240	BankUnited Inc	Credit Suisse		(87)	700	Booz Allen Hamilton Holding Corp	Citibank		961
(520)	Barrick Gold Corp	Bank of America Merrill Lynch		135	181	Booz Allen Hamilton Holding Corp	Credit Suisse		176
(1.540)	Barrick Gold Corp	Citibank		(280)	335	Booz Allen Hamilton Holding Corp	JP Morgan		326
(1.294)	Barrick Gold Corp	Credit Suisse		(376)	(164)	Boston Scientific Corp	Bank of America Merrill Lynch		(106)
(500)	Barrick Gold Corp	JP Morgan		(145)	(596)	Boston Scientific Corp	Citibank		(634)
(320)	Bausch Health Cos Inc	Bank of America Merrill Lynch		35	180	Brighthouse Financial Inc	Bank of America Merrill Lynch		98
(640)	Bausch Health Cos Inc	Credit Suisse		(549)	825	Bristol-Myers Squibb Co	Bank of America Merrill Lynch		(23.796)
330	Baxter International Inc	Citibank		24	127	Bristol-Myers Squibb Co	Citibank		90
(620)	BB&T Corp	Bank of America Merrill Lynch		(141)	165	Bristol-Myers Squibb Co	Credit Suisse		(4.474)
(100)	BB&T Corp	Citibank		(17)	655	Bristol-Myers Squibb Co	JP Morgan		(13.912)
(229)	BB&T Corp	Credit Suisse		17	491	Bristol-Myers Squibb Co (Right)	Bank of America Merrill Lynch		928
(250)	BB&T Corp	JP Morgan		18	120	Bristol-Myers Squibb Co (Right)	Citibank		(1)
(179)	Becton Dickinson and Co	Bank of America Merrill Lynch		(1.790)	93	Bristol-Myers Squibb Co (Right)	Credit Suisse		176
(70)	Becton Dickinson and Co	Citibank		(564)	290	Bristol-Myers Squibb Co (Right)	JP Morgan		548
(172)	Becton Dickinson and Co	Credit Suisse		(2.131)	70	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch		57
(99)	Becton Dickinson and Co	JP Morgan		(1.256)	50	Broadridge Financial Solutions Inc	Citibank		107
(22)	BeiGene Ltd ADR	Bank of America Merrill Lynch		(112)	70	Broadridge Financial Solutions Inc	JP Morgan		303
(69)	BeiGene Ltd ADR	Citibank		216	(400)	Brookfield Asset Management Inc 'A'	Bank of America Merrill Lynch		(356)
(69)	BeiGene Ltd ADR	Credit Suisse		(277)					
(50)	BeiGene Ltd ADR	JP Morgan		(201)					
160	Berkshire Hathaway Inc 'B'	Citibank		333					
40	Berkshire Hathaway Inc 'B'	JP Morgan		23					
325	Best Buy Co Inc	Bank of America Merrill Lynch		1.131					
84	Best Buy Co Inc	Citibank		632					
551	Best Buy Co Inc	Credit Suisse		2.038					
503	Best Buy Co Inc	JP Morgan		2.074					
(700)	Beyond Meat Inc	Citibank		(3.779)					
(150)	Beyond Meat Inc	JP Morgan		(702)					
(1.380)	BGC Partners Inc 'A'	Credit Suisse		(201)					
216	Biogen Inc	Bank of America Merrill Lynch		3.833					

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
(160)	Brookfield Asset Management Inc 'A'	Citibank	(178)	240	Cardinal Health Inc	Citibank	(120)
(490)	Brookfield Asset Management Inc 'A'	Credit Suisse	(771)	460	Cardinal Health Inc	Credit Suisse	322
(230)	Brookfield Asset Management Inc 'A'	JP Morgan	(405)	480	Cardinal Health Inc	JP Morgan	606
(670)	Brown & Brown Inc	Bank of America Merrill Lynch	(63)	40	Carlisle Cos Inc	Bank of America Merrill Lynch	(165)
(182)	Brown & Brown Inc	Citibank	(13)	190	Carlisle Cos Inc	Citibank	380
(300)	Brown-Forman Corp 'B'	Bank of America Merrill Lynch	(889)	40	Carlisle Cos Inc	Credit Suisse	(53)
(260)	Brown-Forman Corp 'B'	Credit Suisse	(820)	80	Carter's Inc	Bank of America Merrill Lynch	(15)
649	Bruker Corp	Citibank	944	100	Carter's Inc	Credit Suisse	(226)
(390)	Brunswick Corp/DE	Bank of America Merrill Lynch	78	80	Carter's Inc	JP Morgan	300
(589)	Brunswick Corp/DE	Citibank	(723)	(440)	Carvana Co	Bank of America Merrill Lynch	(5.371)
(360)	Brunswick Corp/DE	Credit Suisse	596	140	Carvana Co	Credit Suisse	(2.168)
(162)	Brunswick Corp/DE	JP Morgan	268	(170)	Carvana Co	JP Morgan	(1.918)
(10)	Bunge Ltd	Bank of America Merrill Lynch	28	80	Casey's General Stores Inc	Bank of America Merrill Lynch	366
(370)	Bunge Ltd	Citibank	309	40	Casey's General Stores Inc	Citibank	140
(53)	Bunge Ltd	Credit Suisse	132	50	Casey's General Stores Inc	JP Morgan	404
(12)	Bunge Ltd	JP Morgan	30	(648)	Catalent Inc	Bank of America Merrill Lynch	(1.180)
40	Burlington Stores Inc	Citibank	746	(749)	Catalent Inc	Citibank	(490)
(441)	BWX Technologies Inc	Bank of America Merrill Lynch	385	(582)	Catalent Inc	Credit Suisse	(1.714)
(300)	BWX Technologies Inc	Citibank	(11)	(706)	Catalent Inc	JP Morgan	(1.698)
(23)	BWX Technologies Inc	Credit Suisse	10	(10)	Caterpillar Inc	Bank of America Merrill Lynch	3
(315)	BWX Technologies Inc	JP Morgan	135	(70)	Caterpillar Inc	Citibank	(68)
(10)	Cable One Inc	Bank of America Merrill Lynch	(405)	(50)	Caterpillar Inc	Credit Suisse	146
(10)	Cable One Inc	Citibank	143	(100)	Caterpillar Inc	JP Morgan	292
(20)	Cable One Inc	Credit Suisse	(549)	(83)	Cboe Global Markets Inc	Bank of America Merrill Lynch	208
(30)	Cable One Inc	JP Morgan	(1.610)	(396)	Cboe Global Markets Inc	Citibank	1.886
209	Cabot Oil & Gas Corp	Citibank	(55)	(50)	Cboe Global Markets Inc	Credit Suisse	190
290	Cabot Oil & Gas Corp	Credit Suisse	(247)	130	CBRE Group Inc 'A'	Bank of America Merrill Lynch	298
1.308	Cabot Oil & Gas Corp	JP Morgan	(2.699)	389	CBRE Group Inc 'A'	Citibank	880
50	CACI International Inc 'A'	Bank of America Merrill Lynch	408	240	CBRE Group Inc 'A'	Credit Suisse	548
190	CACI International Inc 'A'	Citibank	1.691	778	CBRE Group Inc 'A'	JP Morgan	1.640
50	CACI International Inc 'A'	JP Morgan	689	370	CBS Corp 'B' (Non Voting)	Bank of America Merrill Lynch	612
641	Cadence Design Systems Inc	Bank of America Merrill Lynch	1.783	560	CBS Corp 'B' (Non Voting)	Citibank	443
54	Cadence Design Systems Inc	Citibank	164	177	CDK Global Inc	Bank of America Merrill Lynch	235
485	Cadence Design Systems Inc	Credit Suisse	1.517	283	CDK Global Inc	Citibank	219
925	Cadence Design Systems Inc	JP Morgan	2.892	14	CDK Global Inc	Credit Suisse	27
(9)	Caesars Entertainment Corp	Bank of America Merrill Lynch	(1)	148	CDW Corp/DE	Bank of America Merrill Lynch	(144)
(2.306)	Caesars Entertainment Corp	Citibank	(168)	103	CDW Corp/DE	Citibank	(90)
(97)	Caesars Entertainment Corp	JP Morgan	(32)	236	CDW Corp/DE	Credit Suisse	420
(323)	Cantel Medical Corp	Bank of America Merrill Lynch	(1.386)	38	CDW Corp/DE	JP Morgan	68
(584)	Cantel Medical Corp	Citibank	(1.545)	144	Celanese Corp	Bank of America Merrill Lynch	(21)
(419)	Cantel Medical Corp	JP Morgan	(1.775)	125	Celanese Corp	Citibank	115
138	Capital One Financial Corp	Bank of America Merrill Lynch	295	39	Celanese Corp	Credit Suisse	(54)
239	Capital One Financial Corp	Citibank	354	11	Celanese Corp	JP Morgan	(15)
160	Capital One Financial Corp	Credit Suisse	371	220	Centene Corp	Citibank	144
377	Capital One Financial Corp	JP Morgan	846	(2.230)	Centennial Resource Development Inc/DE 'A'	Bank of America Merrill Lynch	385
(411)	Capri Holdings Ltd	Citibank	(523)	(3.395)	Centennial Resource Development Inc/DE 'A'	Citibank	771
(417)	Capri Holdings Ltd	Credit Suisse	(250)	(2.173)	Centennial Resource Development Inc/DE 'A'	Credit Suisse	830
(130)	Capri Holdings Ltd	JP Morgan	(78)	(2.335)	Centennial Resource Development Inc/DE 'A'	JP Morgan	891
100	Cardinal Health Inc	Bank of America Merrill Lynch	(100)	(1.410)	CenturyLink Inc	Bank of America Merrill Lynch	564
				(900)	CenturyLink Inc	Credit Suisse	213
				331	Cerence Inc	Bank of America Merrill Lynch	(165)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
720	Cerence Inc	Citibank	(46)	60	Cintas Corp	JP Morgan	(154)
760	Cerence Inc ^{tr}	JP Morgan	—	180	Cisco Systems Inc	Bank of America Merrill Lynch	39
(160)	Ceridian HCM Holding Inc	Citibank	(378)	404	Cisco Systems Inc	Citibank	176
(701)	Ceridian HCM Holding Inc	Credit Suisse	(3.715)	528	Cisco Systems Inc	Credit Suisse	(1.680)
(325)	Ceridian HCM Holding Inc	JP Morgan	(1.722)	120	Cisco Systems Inc	JP Morgan	(382)
415	Cerner Corp	Bank of America Merrill Lynch	1.233	570	CIT Group Inc	Bank of America Merrill Lynch	351
310	Cerner Corp	Citibank	651	140	CIT Group Inc	Citibank	79
120	Cerner Corp	Credit Suisse	484	120	CIT Group Inc	Credit Suisse	100
190	Cerner Corp	JP Morgan	767	580	CIT Group Inc	JP Morgan	485
130	CF Industries Holdings Inc	Bank of America Merrill Lynch	128	170	Citigroup Inc	Bank of America Merrill Lynch	168
110	CH Robinson Worldwide Inc	Bank of America Merrill Lynch	262	388	Citizens Financial Group Inc	Bank of America Merrill Lynch	183
773	CH Robinson Worldwide Inc	Citibank	1.230	529	Citizens Financial Group Inc	Citibank	(34)
340	CH Robinson Worldwide Inc	Credit Suisse	304	1.318	Citizens Financial Group Inc	Credit Suisse	71
163	CH Robinson Worldwide Inc	JP Morgan	(107)	120	Citizens Financial Group Inc	JP Morgan	—
(722)	Change Healthcare Inc	Credit Suisse	(161)	100	Citrix Systems Inc	Bank of America Merrill Lynch	22
40	Charles River Laboratories International Inc	Citibank	206	174	Citrix Systems Inc	Citibank	(146)
(120)	Charles Schwab Corp/The	JP Morgan	(208)	1.170	Citrix Systems Inc	Credit Suisse	2.091
(43)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	211	433	Citrix Systems Inc	JP Morgan	827
(11)	Charter Communications Inc 'A'	Citibank	(17)	80	Clean Harbors Inc	Citibank	22
(74)	Charter Communications Inc 'A'	Credit Suisse	(30)	90	Clean Harbors Inc	Credit Suisse	(5)
(3)	Charter Communications Inc 'A'	JP Morgan	(1)	220	Clean Harbors Inc	JP Morgan	(12)
304	Chemed Corp	Citibank	2.014	(70)	Clorox Co/The	Bank of America Merrill Lynch	(232)
(310)	Chemours Co/The	Credit Suisse	763	(60)	Clorox Co/The	Credit Suisse	(160)
(221)	Cheniere Energy Inc	Bank of America Merrill Lynch	62	(70)	Clorox Co/The	JP Morgan	(178)
(146)	Cheniere Energy Inc	Citibank	(37)	(159)	CME Group Inc	Bank of America Merrill Lynch	528
(180)	Cheniere Energy Inc	Credit Suisse	(24)	(192)	CME Group Inc	Citibank	1.108
(29)	Cheniere Energy Inc	JP Morgan	16	(200)	CME Group Inc	Credit Suisse	(94)
136	Chevron Corp	Bank of America Merrill Lynch	(373)	(73)	CME Group Inc	JP Morgan	(158)
279	Chevron Corp	Credit Suisse	(839)	100	CMS Energy Corp	Bank of America Merrill Lynch	65
310	Chimera Investment Corp (Reit)	Citibank	54	220	CMS Energy Corp	Citibank	(28)
1.136	Chimera Investment Corp (Reit)	JP Morgan	72	140	CMS Energy Corp	JP Morgan	(22)
(50)	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(2.992)	140	CNA Financial Corp	JP Morgan	32
(10)	Chipotle Mexican Grill Inc	JP Morgan	(808)	(470)	Coca-Cola Co/The	Bank of America Merrill Lynch	(372)
190	Choice Hotels International Inc	Citibank	763	(30)	Coca-Cola Co/The	Citibank	(14)
70	Choice Hotels International Inc	JP Morgan	439	(350)	Coca-Cola Co/The	Credit Suisse	(423)
(138)	Church & Dwight Co Inc	Bank of America Merrill Lynch	(339)	(140)	Coca-Cola European Partners Plc	Citibank	(92)
(80)	Church & Dwight Co Inc	Citibank	(89)	(340)	Coca-Cola European Partners Plc	Credit Suisse	(61)
(178)	Church & Dwight Co Inc	Credit Suisse	(401)	(110)	Coca-Cola European Partners Plc	JP Morgan	40
(160)	Church & Dwight Co Inc	JP Morgan	(361)	(480)	Cognex Corp	Bank of America Merrill Lynch	(10)
140	Ciena Corp	Bank of America Merrill Lynch	1	(200)	Cognex Corp	Credit Suisse	393
260	Ciena Corp	Citibank	251	(769)	Cognex Corp	JP Morgan	487
220	Ciena Corp	Credit Suisse	114	230	Cognizant Technology Solutions Corp 'A'	Bank of America Merrill Lynch	190
360	Ciena Corp	JP Morgan	112	100	Cognizant Technology Solutions Corp 'A'	JP Morgan	130
(130)	Cigna Corp	Credit Suisse	(999)	(155)	Coherent Inc	Bank of America Merrill Lynch	428
60	Cincinnati Financial Corp	Citibank	81	(154)	Coherent Inc	Citibank	(272)
40	Cincinnati Financial Corp	Credit Suisse	(53)	(100)	Coherent Inc	Credit Suisse	265
70	Cincinnati Financial Corp	JP Morgan	(93)	(46)	Coherent Inc	JP Morgan	310
32	Cintas Corp	Bank of America Merrill Lynch	(27)	(241)	Colfax Corp	Bank of America Merrill Lynch	(88)
70	Cintas Corp	Citibank	253	(200)	Colfax Corp	Citibank	(215)
80	Cintas Corp	Credit Suisse	(97)	(1.112)	Colfax Corp	JP Morgan	232
				700	Colgate-Palmolive Co	Citibank	585

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
290	Colgate-Palmolive Co	JP Morgan	264	(20)	Coupa Software Inc	JP Morgan	(423)
140	Columbia Sportswear Co	Bank of America Merrill Lynch	(18)	(1.080)	Covetrus Inc	Bank of America Merrill Lynch	834
80	Columbia Sportswear Co	Citibank	168	(550)	Covetrus Inc	Credit Suisse	(1.942)
351	Columbia Sportswear Co	Credit Suisse	(195)	(969)	Covetrus Inc	JP Morgan	(3.422)
230	Columbia Sportswear Co	JP Morgan	(128)	280	Crane Co	Bank of America Merrill Lynch	46
341	Comcast Corp 'A'	Citibank	(183)	140	Crane Co	Credit Suisse	300
360	Comcast Corp 'A'	JP Morgan	(321)	70	Crane Co	JP Morgan	6
318	Comerica Inc	Bank of America Merrill Lynch	237	(20)	Credit Acceptance Corp	Credit Suisse	66
260	Comerica Inc	Citibank	208	(30)	Credit Acceptance Corp	JP Morgan	(194)
1	Comerica Inc	Credit Suisse	(1)	(160)	Cree Inc	Citibank	179
441	Comerica Inc	JP Morgan	(417)	(10)	Cree Inc	Credit Suisse	43
144	Commerce Bancshares Inc/MO	Bank of America Citibank	109	(410)	Cree Inc	JP Morgan	1.763
(3.200)	CommScope Holding Co Inc	Bank of America Merrill Lynch	4.130	(408)	Crown Holdings Inc	Bank of America Merrill Lynch	(851)
(1.214)	CommScope Holding Co Inc	Citibank	452	(121)	Crown Holdings Inc	Credit Suisse	(124)
(239)	CommScope Holding Co Inc	Credit Suisse	471	(279)	Crown Holdings Inc	JP Morgan	(287)
(1.091)	CommScope Holding Co Inc	JP Morgan	2.152	198	CSX Corp	Bank of America Merrill Lynch	(14)
(251)	Conagra Brands Inc	Bank of America Merrill Lynch	(71)	351	CSX Corp	Citibank	325
(1.225)	Conagra Brands Inc	Citibank	(434)	348	CSX Corp	Credit Suisse	(791)
(653)	Conagra Brands Inc	Credit Suisse	(997)	(280)	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	143
(157)	Conagra Brands Inc	JP Morgan	(240)	(180)	Cullen/Frost Bankers Inc	Citibank	13
(310)	Concho Resources Inc	Bank of America Merrill Lynch	51	(142)	Cullen/Frost Bankers Inc	Credit Suisse	107
(162)	Concho Resources Inc	Citibank	54	335	Cummins Inc	Bank of America Merrill Lynch	(219)
(196)	Concho Resources Inc	Credit Suisse	(41)	107	Cummins Inc	Credit Suisse	(291)
(120)	Concho Resources Inc	JP Morgan	(144)	90	Cummins Inc	JP Morgan	(245)
204	ConocoPhillips	Bank of America Merrill Lynch	261	40	Curtiss-Wright Corp	Bank of America Merrill Lynch	(137)
432	ConocoPhillips	Citibank	(94)	84	Curtiss-Wright Corp	Citibank	59
470	ConocoPhillips	Credit Suisse	257	302	Curtiss-Wright Corp	Credit Suisse	(587)
1.050	ConocoPhillips	JP Morgan	477	50	Curtiss-Wright Corp	JP Morgan	(97)
150	Consolidated Edison Inc	Bank of America Merrill Lynch	(109)	(120)	CVS Health Corp	Citibank	17
200	Consolidated Edison Inc	Citibank	135	570	Cypress Semiconductor Corp	Bank of America Merrill Lynch	(32)
90	Consolidated Edison Inc	JP Morgan	(81)	640	Cypress Semiconductor Corp	Citibank	(23)
(115)	Constellation Brands Inc 'A'	Bank of America Merrill Lynch	(586)	270	Cypress Semiconductor Corp	Credit Suisse	(11)
(147)	Constellation Brands Inc 'A'	Citibank	(540)	(90)	Danaher Corp	Bank of America Merrill Lynch	(238)
(57)	Constellation Brands Inc 'A'	Credit Suisse	119	(110)	Danaher Corp	Citibank	(261)
(54)	Constellation Brands Inc 'A'	JP Morgan	113	227	Darden Restaurants Inc	Bank of America Merrill Lynch	1.300
(200)	Continental Resources Inc/OK	Bank of America Merrill Lynch	44	100	Darden Restaurants Inc	Citibank	384
(650)	Continental Resources Inc/OK	Credit Suisse	892	253	Darden Restaurants Inc	Credit Suisse	918
(100)	Continental Resources Inc/OK	JP Morgan	137	104	Darden Restaurants Inc	JP Morgan	377
(30)	Cooper Cos Inc/The	Citibank	(153)	200	DaVita Inc	Bank of America Merrill Lynch	24
(290)	CoreLogic Inc/United States	Bank of America Merrill Lynch	(365)	90	DaVita Inc	Credit Suisse	192
(610)	CoreLogic Inc/United States	Citibank	(571)	140	DaVita Inc	JP Morgan	289
(380)	CoreLogic Inc/United States	Credit Suisse	(865)	(99)	Deere & Co	Bank of America Merrill Lynch	502
290	Corteva Inc	Credit Suisse	130	(194)	Deere & Co	Citibank	1.166
280	Corteva Inc	JP Morgan	6	(156)	Deere & Co	JP Morgan	1.360
(10)	CoStar Group Inc	Bank of America Merrill Lynch	(272)	310	Delta Air Lines Inc	Citibank	403
(10)	CoStar Group Inc	Citibank	(204)	(240)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	68
(10)	CoStar Group Inc	Credit Suisse	(580)	(120)	DENTSPLY SIRONA Inc	Citibank	65
(20)	Costco Wholesale Corp	Citibank	(21)	1.042	Devon Energy Corp	Bank of America Merrill Lynch	(540)
(90)	Costco Wholesale Corp	Credit Suisse	174	1.393	Devon Energy Corp	Citibank	(988)
(488)	Coty Inc 'A'	Bank of America Merrill Lynch	160	770	Devon Energy Corp	Credit Suisse	(644)
(944)	Coty Inc 'A'	Citibank	(17)	424	Devon Energy Corp	JP Morgan	(355)
(486)	Coty Inc 'A'	Credit Suisse	570	(10)	DexCom Inc	Bank of America Merrill Lynch	(165)
(470)	Coupa Software Inc	Citibank	(2.132)				
(110)	Coupa Software Inc	Credit Suisse	(2.327)				

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BlackRock Total Advantage Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
(155)	DexCom Inc	Citibank	(662)	(876)	DR Horton Inc	JP Morgan	(3.408)
(46)	DexCom Inc	Credit Suisse	(1.190)	270	Dropbox Inc 'A'	Bank of America	
(298)	Diamondback Energy Inc	Bank of America				Merrill Lynch	(65)
		Merrill Lynch	(81)	270	Dropbox Inc 'A'	Citibank	(88)
(17)	Diamondback Energy Inc	Credit Suisse	(30)	363	DTE Energy Co	Bank of America	
(92)	Diamondback Energy Inc	JP Morgan	(151)			Merrill Lynch	419
551	Dick's Sporting Goods Inc	Bank of America		70	DTE Energy Co	Citibank	106
		Merrill Lynch	2.310	350	DTE Energy Co	Credit Suisse	780
140	Dick's Sporting Goods Inc	Citibank	766	468	DTE Energy Co	JP Morgan	1.684
210	Dick's Sporting Goods Inc	Credit Suisse	821	(10)	Duke Energy Corp	Bank of America	
722	Dick's Sporting Goods Inc	JP Morgan	2.866			Merrill Lynch	1
146	Discover Financial Services	Bank of America		(130)	Duke Energy Corp	Citibank	(160)
		Merrill Lynch	95	(180)	Duke Energy Corp	Credit Suisse	239
434	Discover Financial Services	Citibank	430	(160)	Duke Energy Corp	JP Morgan	(70)
200	Discover Financial Services	Credit Suisse	190	190	Dunkin' Brands Group Inc	Bank of America	
224	Discover Financial Services	JP Morgan	57			Merrill Lynch	60
650	Discovery Inc 'C'	Bank of America		180	Dunkin' Brands Group Inc	Citibank	262
		Merrill Lynch	1.518	80	Dunkin' Brands Group Inc	Credit Suisse	223
270	Discovery Inc 'C'	Citibank	34	160	Dunkin' Brands Group Inc	JP Morgan	446
380	Discovery Inc 'C'	Credit Suisse	169	(83)	DuPont de Nemours Inc	Bank of America	
(13)	DISH Network Corp (Right)	Bank of America				Merrill Lynch	197
		Merrill Lynch	(8)	(495)	DuPont de Nemours Inc	Citibank	360
(10)	DISH Network Corp (Right)	Citibank	(6)	(211)	DuPont de Nemours Inc	Credit Suisse	1.170
(7)	DISH Network Corp (Right)	Credit Suisse	(4)	(160)	DuPont de Nemours Inc	JP Morgan	180
(9)	DISH Network Corp (Right)	JP Morgan	(6)	(260)	Dynatrace Inc	Bank of America	
(252)	DISH Network Corp 'A'	Bank of America				Merrill Lynch	(1.267)
		Merrill Lynch	440	(300)	Dynatrace Inc	Citibank	(714)
(202)	DISH Network Corp 'A'	Citibank	417	(360)	Dynatrace Inc	Credit Suisse	(1.522)
(130)	DISH Network Corp 'A'	Credit Suisse	152	(740)	Dynatrace Inc	JP Morgan	(3.843)
(172)	DISH Network Corp 'A'	JP Morgan	202	250	E*TRADE Financial Corp	Citibank	425
(478)	DocuSign Inc	Bank of America		120	E*TRADE Financial Corp	Credit Suisse	84
		Merrill Lynch	(1.590)	130	E*TRADE Financial Corp	JP Morgan	91
(518)	DocuSign Inc	Citibank	(151)	(220)	Eagle Materials Inc	Bank of America	
(266)	DocuSign Inc	Credit Suisse	(1.139)			Merrill Lynch	(272)
(410)	DocuSign Inc	JP Morgan	(1.769)	(60)	Eagle Materials Inc	Credit Suisse	(77)
435	Dolby Laboratories Inc 'A'	Bank of America		110	Eaton Corp Plc	Bank of America	
		Merrill Lynch	(90)			Merrill Lynch	85
270	Dolby Laboratories Inc 'A'	Credit Suisse	751	10	Eaton Corp Plc	Credit Suisse	4
(50)	Dollar General Corp	Citibank	106	260	Eaton Corp Plc	JP Morgan	99
(78)	Dollar Tree Inc	Bank of America		400	Eaton Vance Corp	Bank of America	
		Merrill Lynch	1.178			Merrill Lynch	(265)
(125)	Dollar Tree Inc	Citibank	1.909	570	Eaton Vance Corp	Citibank	(404)
(3)	Dollar Tree Inc	Credit Suisse	49	140	Eaton Vance Corp	JP Morgan	(102)
(142)	Dollar Tree Inc	JP Morgan	2.097	1.384	eBay Inc	Bank of America	
(603)	Dominion Energy Inc	Bank of America				Merrill Lynch	629
		Merrill Lynch	(597)	650	eBay Inc	Citibank	384
(300)	Dominion Energy Inc	Citibank	11	698	eBay Inc	Credit Suisse	408
(322)	Dominion Energy Inc	Credit Suisse	(855)	355	eBay Inc	JP Morgan	202
(55)	Dominion Energy Inc	JP Morgan	(146)	(180)	EchoStar Corp 'A'	Citibank	5
(20)	Domino's Pizza Inc	Bank of America		(160)	EchoStar Corp 'A'	JP Morgan	(86)
		Merrill Lynch	(260)	(140)	Edison International	Bank of America	
764	Domtar Corp	Bank of America				Merrill Lynch	(4)
		Merrill Lynch	(375)	(250)	Edison International	Citibank	255
120	Domtar Corp	Citibank	31	(70)	Edison International	Credit Suisse	(244)
278	Domtar Corp	Credit Suisse	(243)	(180)	Edison International	JP Morgan	(627)
871	Domtar Corp	JP Morgan	(760)	(101)	Elanco Animal Health Inc	Bank of America	
324	Dover Corp	Bank of America				Merrill Lynch	(151)
		Merrill Lynch	636	(360)	Elanco Animal Health Inc	Citibank	(317)
391	Dover Corp	Citibank	764	(198)	Elanco Animal Health Inc	Credit Suisse	(95)
116	Dover Corp	JP Morgan	240	(665)	Elastic NV	Credit Suisse	(4.322)
(100)	Dow Inc	Bank of America		(150)	Elastic NV	JP Morgan	(975)
		Merrill Lynch	101	190	Electronic Arts Inc	Citibank	360
(570)	Dow Inc	Citibank	233	90	Electronic Arts Inc	JP Morgan	246
(329)	Dow Inc	Credit Suisse	298	(3.072)	Element Solutions Inc	Bank of America	
(290)	Dow Inc	JP Morgan	590			Merrill Lynch	1.033
(250)	DR Horton Inc	Bank of America		(863)	Element Solutions Inc	Citibank	165
		Merrill Lynch	(439)	(2.147)	Element Solutions Inc	JP Morgan	(98)
(160)	DR Horton Inc	Citibank	(192)	90	Eli Lilly & Co	Citibank	139
(62)	DR Horton Inc	Credit Suisse	(241)				

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BlackRock Total Advantage Fund suite

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Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
391	Eli Lilly & Co	Credit Suisse	1.553	(130)	Exact Sciences Corp	Credit Suisse	425
210	Eli Lilly & Co	JP Morgan	837	(42)	Exact Sciences Corp	JP Morgan	113
(90)	Emerson Electric Co	Bank of America		450	Exelixis Inc	Citibank	123
		Merrill Lynch	(41)	1.700	Exelixis Inc	Credit Suisse	804
3.150	Encana Corp	Bank of America		770	Exelixis Inc	JP Morgan	402
		Merrill Lynch	(805)	170	Exelon Corp	Bank of America	
16	Encompass Health Corp	Bank of America				Merrill Lynch	(192)
		Merrill Lynch	20	386	Exelon Corp	Citibank	(46)
176	Encompass Health Corp	Citibank	5	207	Exelon Corp	Credit Suisse	(77)
604	Encompass Health Corp	JP Morgan	247	210	Exelon Corp	JP Morgan	(78)
(875)	Energizer Holdings Inc	Bank of America		620	Expedia Group Inc	Bank of America	
		Merrill Lynch	(931)			Merrill Lynch	4.094
(520)	Energizer Holdings Inc	Citibank	109	160	Expedia Group Inc	Citibank	871
(952)	Energizer Holdings Inc	Credit Suisse	(5.248)	70	Expedia Group Inc	Credit Suisse	83
(480)	Entegris Inc	Citibank	(471)	390	Expedia Group Inc	JP Morgan	1.700
(150)	Entegris Inc	Credit Suisse	29	647	Expeditors International of Washington Inc	Bank of America	
50	Entergy Corp	Citibank	42			Merrill Lynch	(689)
120	Entergy Corp	Credit Suisse	190	1.200	Expeditors International of Washington Inc	Citibank	(807)
540	EOG Resources Inc	Bank of America		422	Expeditors International of Washington Inc	Credit Suisse	(668)
		Merrill Lynch	(865)	456	Expeditors International of Washington Inc	JP Morgan	(949)
(40)	EPAM Systems Inc	Bank of America		400	Extended Stay America Inc (Unit)	Bank of America	
		Merrill Lynch	(226)	500	Extended Stay America Inc (Unit)	Citibank	116
(40)	EPAM Systems Inc	Citibank	(246)	(460)	Exxon Mobil Corp	Bank of America	
(50)	EPAM Systems Inc	Credit Suisse	(280)			Merrill Lynch	178
(344)	EQT Corp	Bank of America		(500)	Exxon Mobil Corp	Citibank	491
		Merrill Lynch	485	(80)	Exxon Mobil Corp	Credit Suisse	93
(198)	EQT Corp	Citibank	47	(210)	Exxon Mobil Corp	JP Morgan	253
(310)	EQT Corp	Credit Suisse	786	237	F5 Networks Inc	Credit Suisse	(582)
(2.125)	EQT Corp	JP Morgan	5.389	60	F5 Networks Inc	JP Morgan	110
(324)	Equifax Inc	Bank of America		60	Facebook Inc 'A'	Credit Suisse	658
		Merrill Lynch	(616)	100	Facebook Inc 'A'	JP Morgan	1.097
(434)	Equifax Inc	Citibank	(935)	123	Fair Isaac Corp	Credit Suisse	3.943
(355)	Equifax Inc	JP Morgan	(2.107)	638	Fastenal Co	JP Morgan	(789)
(1.810)	Equitrans Midstream Corp	Bank of America		(50)	FedEx Corp	Bank of America	
		Merrill Lynch	559			Merrill Lynch	(355)
(1.173)	Equitrans Midstream Corp	Credit Suisse	2.452	(50)	FedEx Corp	Credit Suisse	60
(1.130)	Equitrans Midstream Corp	JP Morgan	2.362	(538)	Fidelity National Financial Inc	Citibank	(73)
(80)	Erie Indemnity Co 'A'	Bank of America		(130)	Fidelity National Financial Inc	Credit Suisse	(97)
		Merrill Lynch	377	(469)	Fidelity National Financial Inc	JP Morgan	(350)
(30)	Erie Indemnity Co 'A'	Citibank	40	(40)	Fidelity National Information Services Inc	Bank of America	
(30)	Erie Indemnity Co 'A'	Credit Suisse	228			Merrill Lynch	(97)
(70)	Erie Indemnity Co 'A'	JP Morgan	551	(210)	Fidelity National Information Services Inc	Citibank	(578)
98	Estee Lauder Cos Inc/The 'A'	Bank of America		(190)	Fidelity National Information Services Inc	JP Morgan	(1.347)
		Merrill Lynch	391	746	Fifth Third Bancorp	Bank of America	
83	Estee Lauder Cos Inc/The 'A'	Citibank	166			Merrill Lynch	176
84	Estee Lauder Cos Inc/The 'A'	Credit Suisse	619	445	Fifth Third Bancorp	Citibank	93
215	Estee Lauder Cos Inc/The 'A'	JP Morgan	1.585	180	Fifth Third Bancorp	Credit Suisse	40
(130)	Etsy Inc	Citibank	(238)	80	First American Financial Corp	JP Morgan	14
(190)	Etsy Inc	JP Morgan	(321)	20	First Citizens BancShares Inc/NC 'A'	Citibank	75
43	Euronet Worldwide Inc	Bank of America		20	First Citizens BancShares Inc/NC 'A'	Credit Suisse	154
		Merrill Lynch	172	20	First Citizens BancShares Inc/NC 'A'	JP Morgan	68
49	Euronet Worldwide Inc	Citibank	132	1.070	First Hawaiian Inc	Bank of America	
85	Euronet Worldwide Inc	JP Morgan	773			Merrill Lynch	302
70	Evercore Inc 'A'	Citibank	(67)	240	First Hawaiian Inc	Citibank	103
(50)	Everest Re Group Ltd	Bank of America		320	First Hawaiian Inc	Credit Suisse	126
		Merrill Lynch	(201)				
(110)	Everest Re Group Ltd	Credit Suisse	(504)				
110	Every Inc	Citibank	(113)				
120	Every Inc	Credit Suisse	(176)				
120	Every Inc	JP Morgan	27				
(220)	Eversource Energy	Citibank	(164)				
(162)	Eversource Energy	Credit Suisse	(536)				
(70)	Eversource Energy	JP Morgan	(232)				
(337)	Exact Sciences Corp	Bank of America					
		Merrill Lynch	414				
(140)	Exact Sciences Corp	Citibank	(387)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées
			EUR				EUR
États-Unis suite				États-Unis suite			
760	First Horizon National Corp	Bank of America		380	Fox Corp 'A'	JP Morgan	104
		Merrill Lynch	64	47	Fox Corp 'B'	Bank of America	
780	First Horizon National Corp	Citibank	85			Merrill Lynch	46
(38)	First Republic Bank/CA	Bank of America		450	Fox Corp 'B'	Credit Suisse	192
		Merrill Lynch	(49)	(170)	Franklin Resources Inc	Credit Suisse	104
(87)	First Republic Bank/CA	Citibank	(146)	(460)	Franklin Resources Inc	JP Morgan	(6)
(270)	First Republic Bank/CA	Credit Suisse	5	(4.692)	Freeport-McMoRan Inc	Bank of America	
(100)	First Solar Inc	Bank of America				Merrill Lynch	(768)
		Merrill Lynch	(164)	(740)	Freeport-McMoRan Inc	Citibank	7
(105)	First Solar Inc	Citibank	(74)	(3.355)	Freeport-McMoRan Inc	Credit Suisse	373
(291)	First Solar Inc	Credit Suisse	(844)	(2.248)	Freeport-McMoRan Inc	JP Morgan	368
(396)	First Solar Inc	JP Morgan	(791)	(130)	frontdoor Inc	Credit Suisse	6
(210)	FirstEnergy Corp	Bank of America		(140)	frontdoor Inc	JP Morgan	(285)
		Merrill Lynch	(143)	1.140	Gap Inc/The	Bank of America	
(290)	FirstEnergy Corp	Citibank	(119)			Merrill Lynch	(1.062)
(290)	FirstEnergy Corp	JP Morgan	(316)	1.130	Gap Inc/The	Citibank	(231)
(125)	Fiserv Inc	Bank of America		360	Gap Inc/The	Credit Suisse	116
		Merrill Lynch	(318)	350	Gap Inc/The	JP Morgan	(156)
(198)	Fiserv Inc	Citibank	(502)	(360)	Gardner Denver Holdings Inc	Bank of America	
(29)	Fiserv Inc	Credit Suisse	(161)	(400)	Gardner Denver Holdings Inc	Merrill Lynch	(144)
(151)	Fiserv Inc	JP Morgan	(837)				
(70)	Five Below Inc	Bank of America		(680)	Gardner Denver Holdings Inc	Citibank	(156)
		Merrill Lynch	(274)	(150)	Gardner Denver Holdings Inc	Credit Suisse	(249)
(150)	Five Below Inc	Credit Suisse	76				
(200)	Five Below Inc	JP Morgan	127	337	Garmin Ltd	JP Morgan	(49)
50	FleetCor Technologies Inc	Bank of America				Bank of America	
		Merrill Lynch	507	222	Garmin Ltd	Merrill Lynch	585
20	FleetCor Technologies Inc	Citibank	242	220	Garmin Ltd	Credit Suisse	337
30	FleetCor Technologies Inc	Credit Suisse	410	(190)	Gartner Inc	JP Morgan	334
30	FleetCor Technologies Inc	JP Morgan	410			Bank of America	
(496)	Floor & Decor Holdings Inc 'A'	Bank of America		(85)	Gartner Inc	Merrill Lynch	(165)
		Merrill Lynch	(1.578)	(80)	Gartner Inc	Citibank	(270)
(240)	Floor & Decor Holdings Inc 'A'	Citibank	(744)	(172)	Gartner Inc	Credit Suisse	(10)
(356)	Floor & Decor Holdings Inc 'A'	Credit Suisse	(1.751)	(1.440)	Gates Industrial Corp Plc	JP Morgan	(22)
(348)	Floor & Decor Holdings Inc 'A'	JP Morgan	(1.472)	(2.190)	Gates Industrial Corp Plc	Citibank	(419)
990	Flowers Foods Inc	Bank of America		(580)	Gates Industrial Corp Plc	Credit Suisse	577
		Merrill Lynch	31	(404)	GCI Liberty Inc 'A'	JP Morgan	153
317	Flowers Foods Inc	Citibank	23			Bank of America	
(120)	Flowserve Corp	Bank of America		(95)	GCI Liberty Inc 'A'	Merrill Lynch	621
		Merrill Lynch	(1)	(44)	GCI Liberty Inc 'A'	Citibank	99
(329)	Fluor Corp	Bank of America		(122)	GCI Liberty Inc 'A'	Credit Suisse	(108)
		Merrill Lynch	233	(569)	General Electric Co	JP Morgan	(301)
(656)	Fluor Corp	Citibank	191			Bank of America	
(300)	Fluor Corp	Credit Suisse	352	(2.314)	General Electric Co	Merrill Lynch	111
(381)	Fluor Corp	JP Morgan	447	(486)	General Electric Co	Citibank	515
(60)	FMC Corp	Bank of America		230	General Mills Inc	Credit Suisse	95
		Merrill Lynch	(93)			Bank of America	
(60)	FMC Corp	Citibank	(81)	480	General Motors Co	Merrill Lynch	174
(60)	FMC Corp	JP Morgan	(75)			Bank of America	
(62)	FNB Corp/PA	Bank of America		260	General Motors Co	Merrill Lynch	(384)
		Merrill Lynch	1	600	General Motors Co	Credit Suisse	(629)
714	Foot Locker Inc	Citibank	214	(100)	Genesee & Wyoming Inc 'A'	JP Morgan	(1.451)
130	Foot Locker Inc	Credit Suisse	(593)			Bank of America	
110	Foot Locker Inc	JP Morgan	(496)	(60)	Genesee & Wyoming Inc 'A'	Merrill Lynch	(7)
140	Fortinet Inc	Bank of America		(50)	Genesee & Wyoming Inc 'A'	Credit Suisse	(3)
		Merrill Lynch	452	240	Gentex Corp	JP Morgan	(1)
293	Fortinet Inc	Credit Suisse	1.594	267	Gentex Corp	Credit Suisse	(116)
136	Fortinet Inc	JP Morgan	1.096	(50)	Genuine Parts Co	JP Morgan	(129)
90	Fortune Brands Home & Security Inc	Credit Suisse	148			Bank of America	
270	Fox Corp 'A'	Bank of America		161	Gilead Sciences Inc	Merrill Lynch	(70)
		Merrill Lynch	287			Bank of America	
484	Fox Corp 'A'	Citibank	(97)	480	Gilead Sciences Inc	Merrill Lynch	299
540	Fox Corp 'A'	Credit Suisse	43	1.079	Gilead Sciences Inc	Citibank	807
				(60)	Global Payments Inc	Credit Suisse	1.697
						Citibank	(158)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
584	Globe Life Inc	Bank of America Merrill Lynch	1.975	280	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	69
130	Globe Life Inc	Citibank	238	240	Hartford Financial Services Group Inc/The	Credit Suisse	54
136	Globe Life Inc	Credit Suisse	497	525	Hartford Financial Services Group Inc/The	JP Morgan	463
90	Globe Life Inc	JP Morgan	329	(90)	Hasbro Inc	Bank of America Merrill Lynch	(553)
80	GoDaddy Inc 'A'	Bank of America Merrill Lynch	(98)	540	Hawaiian Electric Industries Inc	Credit Suisse	198
190	GoDaddy Inc 'A'	Credit Suisse	(389)	356	HCA Healthcare Inc	Citibank	42
120	GoDaddy Inc 'A'	JP Morgan	(245)	264	HCA Healthcare Inc	JP Morgan	598
170	Graco Inc	Bank of America Merrill Lynch	133	457	HD Supply Holdings Inc	Citibank	287
260	Graco Inc	Citibank	156	1.019	HD Supply Holdings Inc	Credit Suisse	(685)
84	Graco Inc	Credit Suisse	121	100	HEICO Corp	Bank of America Merrill Lynch	32
660	Graco Inc	JP Morgan	954	40	HEICO Corp	Credit Suisse	295
20	Graham Holdings Co 'B'	Bank of America Merrill Lynch	(88)	15	HEICO Corp	JP Morgan	110
47	Graham Holdings Co 'B'	Citibank	171	320	Helmerich & Payne Inc	Bank of America Merrill Lynch	(335)
58	Graham Holdings Co 'B'	Credit Suisse	63	130	Helmerich & Payne Inc	Credit Suisse	(158)
1	Graham Holdings Co 'B'	JP Morgan	(2)	140	Helmerich & Payne Inc	JP Morgan	(171)
(180)	Grand Canyon Education Inc	Citibank	(103)	142	Henry Schein Inc	Bank of America Merrill Lynch	49
(100)	Grand Canyon Education Inc	Credit Suisse	110	366	Henry Schein Inc	Citibank	156
(120)	Grand Canyon Education Inc	JP Morgan	(22)	70	Henry Schein Inc	Credit Suisse	55
(2.028)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	277	360	Henry Schein Inc	JP Morgan	380
(765)	Graphic Packaging Holding Co	Citibank	(306)	110	Herbalife Nutrition Ltd	Credit Suisse	48
(1.480)	Graphic Packaging Holding Co	Credit Suisse	(350)	100	Hershey Co/The	Credit Suisse	446
(29)	Graphic Packaging Holding Co	JP Morgan	(7)	180	Hershey Co/The	JP Morgan	1.188
(420)	Grocery Outlet Holding Corp	Credit Suisse	(653)	(90)	Hess Corp	Bank of America Merrill Lynch	450
(280)	Grocery Outlet Holding Corp	JP Morgan	(435)	(140)	Hess Corp	Citibank	235
(329)	GrubHub Inc	Bank of America Merrill Lynch	(1.124)	(560)	Hess Corp	JP Morgan	4.815
(615)	GrubHub Inc	Citibank	(464)	1.490	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	(1.659)
(1)	GrubHub Inc	Credit Suisse	(7)	71	Hewlett Packard Enterprise Co	Citibank	(72)
(410)	Guardant Health Inc	Citibank	872	4.965	Hewlett Packard Enterprise Co	Credit Suisse	(6.431)
(70)	Guardant Health Inc	Credit Suisse	175	550	Hewlett Packard Enterprise Co	JP Morgan	(712)
(504)	Guidewire Software Inc	Bank of America Merrill Lynch	(1.127)	230	Hexcel Corp	Citibank	587
(530)	Guidewire Software Inc	Citibank	(1.127)	100	Hexcel Corp	Credit Suisse	253
(250)	Guidewire Software Inc	Credit Suisse	(669)	142	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	190
(55)	Guidewire Software Inc	JP Morgan	(166)	130	Hill-Rom Holdings Inc	Citibank	496
288	H&R Block Inc	Credit Suisse	34	70	Hill-Rom Holdings Inc	Credit Suisse	158
866	H&R Block Inc	JP Morgan	102	120	Hill-Rom Holdings Inc	JP Morgan	271
(823)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	105	(619)	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	219
(1.347)	Hain Celestial Group Inc/The	Citibank	(514)	(19)	Hilton Grand Vacations Inc	Credit Suisse	16
(1.815)	Hain Celestial Group Inc/The	JP Morgan	1.411	490	Hilton Worldwide Holdings Inc	Credit Suisse	2.949
(570)	Halliburton Co	Bank of America Merrill Lynch	(254)	246	Hilton Worldwide Holdings Inc	JP Morgan	1.480
(1.110)	Halliburton Co	Credit Suisse	313	150	HollyFrontier Corp	JP Morgan	(242)
(820)	Hanesbrands Inc	Bank of America Merrill Lynch	253	300	Hologic Inc	Bank of America Merrill Lynch	1.102
(664)	Hanesbrands Inc	Credit Suisse	380	560	Hologic Inc	Citibank	590
(932)	Hanesbrands Inc	JP Morgan	534	120	Hologic Inc	Credit Suisse	504
130	Hanover Insurance Group Inc/The	Credit Suisse	290	351	Hologic Inc	JP Morgan	910
160	Hanover Insurance Group Inc/The	JP Morgan	397	30	Home Depot Inc/The	Bank of America Merrill Lynch	(126)
(250)	Harley-Davidson Inc	Credit Suisse	604	61	Home Depot Inc/The	Citibank	218
				38	Home Depot Inc/The	Credit Suisse	22
				19	Home Depot Inc/The	JP Morgan	(188)

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
100	Honeywell International Inc	Bank of America Merrill Lynch	(116)	80	Incyte Corp	Citibank	411
301	Honeywell International Inc	Citibank	490	210	Incyte Corp	JP Morgan	1.771
49	Honeywell International Inc	Credit Suisse	(117)	70	Ingersoll-Rand Plc	Bank of America Merrill Lynch	205
117	Honeywell International Inc	JP Morgan	(323)	375	Ingersoll-Rand Plc	JP Morgan	504
(880)	Hormel Foods Corp	Bank of America Merrill Lynch	(2.056)	(160)	Ingredion Inc	Citibank	(102)
(548)	Hormel Foods Corp	Citibank	(1.315)	(70)	Ingredion Inc	JP Morgan	59
(10)	Hormel Foods Corp	Credit Suisse	(27)	(50)	Insulet Corp	Bank of America Merrill Lynch	(161)
(40)	Howard Hughes Corp/The	Bank of America Merrill Lynch	(32)	(93)	Insulet Corp	Citibank	(602)
(140)	Howard Hughes Corp/The	Credit Suisse	(349)	(2)	Insulet Corp	Credit Suisse	(26)
(211)	Howard Hughes Corp/The	JP Morgan	(526)	(59)	Insulet Corp	JP Morgan	(774)
1.070	HP Inc	Bank of America Merrill Lynch	(229)	(90)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(202)
585	HP Inc	Citibank	3	(60)	Integra LifeSciences Holdings Corp	Citibank	(93)
827	HP Inc	Credit Suisse	319	(748)	Integra LifeSciences Holdings Corp	Credit Suisse	(1.598)
3.500	HP Inc	JP Morgan	839	(197)	Integra LifeSciences Holdings Corp	JP Morgan	(421)
(40)	Humana Inc	Bank of America Merrill Lynch	(238)	130	Intel Corp	Credit Suisse	(15)
(430)	Huntington Bancshares Inc/OH	Bank of America Merrill Lynch	(55)	90	Intel Corp	JP Morgan	10
(930)	Huntington Bancshares Inc/OH	Citibank	(59)	(735)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	(1.300)
(830)	Huntington Bancshares Inc/OH	Credit Suisse	38	(210)	Interactive Brokers Group Inc 'A'	Citibank	(158)
(820)	Huntington Bancshares Inc/OH	JP Morgan	37	(40)	Interactive Brokers Group Inc 'A'	Credit Suisse	(66)
(50)	Huntington Ingalls Industries Inc	Citibank	(107)	(370)	Interactive Brokers Group Inc 'A'	JP Morgan	(564)
(80)	Huntington Ingalls Industries Inc	Credit Suisse	(112)	(173)	Intercontinental Exchange Inc	Bank of America Merrill Lynch	(120)
(220)	Huntsman Corp	Bank of America Merrill Lynch	53	(120)	Intercontinental Exchange Inc	Citibank	3
(680)	Huntsman Corp	JP Morgan	275	(292)	Intercontinental Exchange Inc	Credit Suisse	(863)
230	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	713	(37)	Intercontinental Exchange Inc	JP Morgan	(109)
330	Hyatt Hotels Corp 'A'	Citibank	825	60	International Business Machines Corp	Bank of America Merrill Lynch	(61)
590	Hyatt Hotels Corp 'A'	Credit Suisse	1.661	210	International Business Machines Corp	Citibank	(200)
790	Hyatt Hotels Corp 'A'	JP Morgan	3.293	70	International Business Machines Corp	Credit Suisse	(96)
(130)	IAA Inc	Citibank	(65)	(316)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(2.055)
(170)	IAA Inc	Credit Suisse	(1.029)	(90)	International Flavors & Fragrances Inc	Citibank	(112)
60	IAC Via InterActive Corp	Credit Suisse	209	(360)	International Flavors & Fragrances Inc	Credit Suisse	(2.828)
(80)	ICU Medical Inc	Bank of America Merrill Lynch	(1.019)	(310)	International Flavors & Fragrances Inc	JP Morgan	(2.136)
(44)	ICU Medical Inc	Citibank	(59)	(410)	International Game Technology Plc	Citibank	160
210	IDACORP Inc	Bank of America Merrill Lynch	304	(1.565)	International Game Technology Plc	Credit Suisse	(1.478)
120	IDACORP Inc	Citibank	31	(1.590)	International Game Technology Plc	JP Morgan	(467)
300	IDACORP Inc	Credit Suisse	840	200	International Paper Co	Bank of America Merrill Lynch	58
750	IDACORP Inc	JP Morgan	1.741	400	International Paper Co	Credit Suisse	163
36	IDEX Corp	Bank of America Merrill Lynch	13	230	International Paper Co	JP Morgan	(22)
80	IDEX Corp	Citibank	144	592	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	32
118	IDEX Corp	Credit Suisse	306				
124	IDEX Corp	JP Morgan	321				
10	IDEXX Laboratories Inc	Bank of America Merrill Lynch	(68)				
138	IDEXX Laboratories Inc	JP Morgan	(307)				
(160)	Illinois Tool Works Inc	Bank of America Merrill Lynch	22				
(130)	Illinois Tool Works Inc	Citibank	(171)				
(60)	Illinois Tool Works Inc	Credit Suisse	76				
(30)	Illumina Inc	Bank of America Merrill Lynch	(435)				
(50)	Illumina Inc	Citibank	(287)				
260	Incyte Corp	Bank of America Merrill Lynch	1.653				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
1.833	Interpublic Group of Cos Inc/The	Credit Suisse	(719)	720	Johnson Controls International Plc	Citibank	268
453	Interpublic Group of Cos Inc/The	JP Morgan	(239)	150	Johnson Controls International Plc	JP Morgan	79
246	Intuit Inc	Citibank	333	40	Jones Lang LaSalle Inc	Bank of America	
76	Intuit Inc	Credit Suisse	307			Merrill Lynch	140
(52)	Intuitive Surgical Inc	Citibank	(1.085)	80	Jones Lang LaSalle Inc	Citibank	112
(31)	Intuitive Surgical Inc	Credit Suisse	(1.225)	100	Jones Lang LaSalle Inc	Credit Suisse	169
(15)	Intuitive Surgical Inc	JP Morgan	(598)	276	Jones Lang LaSalle Inc	JP Morgan	1.056
(246)	Invesco Ltd	Citibank	(64)	80	JPMorgan Chase & Co	Bank of America	
(894)	Invesco Ltd	Credit Suisse	167			Merrill Lynch	177
(979)	Invesco Ltd	JP Morgan	182	50	JPMorgan Chase & Co	Citibank	54
151	Ionis Pharmaceuticals Inc	Credit Suisse	1.027	610	Juniper Networks Inc	Bank of America	
279	Ionis Pharmaceuticals Inc	JP Morgan	1.897			Merrill Lynch	(183)
(256)	IPG Photonics Corp	Bank of America		760	Juniper Networks Inc	Citibank	(193)
		Merrill Lynch	(1.194)	696	Juniper Networks Inc	JP Morgan	(626)
(71)	IPG Photonics Corp	Citibank	(337)	100	Kansas City Southern	Citibank	85
(220)	IPG Photonics Corp	Credit Suisse	148	80	Kansas City Southern	Credit Suisse	(33)
(178)	IPG Photonics Corp	JP Morgan	422	(360)	Kellogg Co	Bank of America	
(226)	IQVIA Holdings Inc	Bank of America				Merrill Lynch	(249)
		Merrill Lynch	(209)	(210)	Kellogg Co	Citibank	(174)
(50)	IQVIA Holdings Inc	Citibank	(123)	(20)	Kellogg Co	Credit Suisse	(26)
(80)	IQVIA Holdings Inc	Credit Suisse	(644)	(450)	Kellogg Co	JP Morgan	(585)
(130)	IQVIA Holdings Inc	JP Morgan	(599)	(150)	Kemper Corp	Credit Suisse	(150)
321	ITT Inc	Bank of America		(473)	Keurig Dr Pepper Inc	Bank of America	
		Merrill Lynch	193			Merrill Lynch	(439)
724	ITT Inc	Citibank	573	(240)	Keurig Dr Pepper Inc	Citibank	(161)
100	ITT Inc	Credit Suisse	145	(1.377)	Keurig Dr Pepper Inc	Credit Suisse	(2.303)
130	Jabil Inc	Credit Suisse	13	(330)	Keurig Dr Pepper Inc	JP Morgan	(218)
(120)	Jack Henry & Associates Inc	Citibank	(320)	(1.404)	KeyCorp	Bank of America	
						Merrill Lynch	(625)
(170)	Jack Henry & Associates Inc	Credit Suisse	(443)	(925)	KeyCorp	Citibank	(168)
(20)	Jack Henry & Associates Inc	JP Morgan	(52)	(310)	KeyCorp	Credit Suisse	(28)
(150)	Jacobs Engineering Group Inc	Bank of America		200	Keysight Technologies Inc	Bank of America	
		Merrill Lynch	265			Merrill Lynch	(574)
(120)	Jacobs Engineering Group Inc	Citibank	108	70	Keysight Technologies Inc	JP Morgan	43
(180)	Jacobs Engineering Group Inc	Credit Suisse	362	(70)	Kimberly-Clark Corp	Credit Suisse	(145)
(90)	Jacobs Engineering Group Inc	JP Morgan	181	(950)	Kinder Morgan Inc/DE	Bank of America	
(770)	Janus Henderson Group Plc	Citibank	(385)			Merrill Lynch	559
(1.090)	Janus Henderson Group Plc	Credit Suisse	(694)	(680)	Kinder Morgan Inc/DE	Credit Suisse	235
(940)	Janus Henderson Group Plc	JP Morgan	(523)	(60)	Kirby Corp	Bank of America	
170	Jazz Pharmaceuticals Plc	Citibank	787			Merrill Lynch	(84)
110	Jazz Pharmaceuticals Plc	JP Morgan	1.419	(374)	Kirby Corp	Citibank	(224)
(11)	JB Hunt Transport Services Inc	Bank of America		(207)	Kirby Corp	Credit Suisse	(280)
		Merrill Lynch	(10)	(470)	Knight-Swift Transportation Holdings Inc	Bank of America	
(120)	JB Hunt Transport Services Inc	Citibank	(46)			Merrill Lynch	(277)
(50)	JB Hunt Transport Services Inc	Credit Suisse	147	(170)	Knight-Swift Transportation Holdings Inc	JP Morgan	37
(40)	JB Hunt Transport Services Inc	JP Morgan	118	220	Kohl's Corp	Credit Suisse	(863)
(750)	Jefferies Financial Group Inc	Credit Suisse	(258)	(1.756)	Kosmos Energy Ltd	Bank of America	
300	JetBlue Airways Corp	Credit Suisse	(60)			Merrill Lynch	1.628
320	JetBlue Airways Corp	JP Morgan	(64)	(1.815)	Kosmos Energy Ltd	Citibank	1.237
(50)	JM Smucker Co/The	Bank of America		(3.130)	Kosmos Energy Ltd	Credit Suisse	2.555
		Merrill Lynch	(31)	(2.129)	Kosmos Energy Ltd	JP Morgan	2.187
(630)	John Wiley & Sons Inc 'A'	Bank of America		(440)	Kraft Heinz Co/The	Citibank	104
		Merrill Lynch	(876)	(1.550)	Kraft Heinz Co/The	Credit Suisse	3.621
120	Johnson & Johnson	Bank of America		(700)	Kraft Heinz Co/The	JP Morgan	1.285
		Merrill Lynch	356	520	Kroger Co/The	Bank of America	
105	Johnson & Johnson	Citibank	12			Merrill Lynch	260
178	Johnson & Johnson	Credit Suisse	841	190	Kroger Co/The	Citibank	43
147	Johnson & Johnson	JP Morgan	695	420	L Brands Inc	Bank of America	
						Merrill Lynch	593
				600	L Brands Inc	Citibank	657
				470	L Brands Inc	Credit Suisse	626
				(40)	L3Harris Technologies Inc	Bank of America	
						Merrill Lynch	45
				60	Lam Research Corp	Citibank	327
				39	Lam Research Corp	Credit Suisse	(167)

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
89	Lam Research Corp	JP Morgan	(381)	(520)	Lions Gate Entertainment Corp 'A'	Bank of America Merrill Lynch	118
(170)	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	(59)	(110)	Littelfuse Inc	Bank of America Merrill Lynch	(411)
(170)	Lamb Weston Holdings Inc	Credit Suisse	(622)	(94)	Littelfuse Inc	Citibank	(244)
47	Landstar System Inc	Citibank	40	(110)	Littelfuse Inc	Credit Suisse	131
309	Landstar System Inc	Credit Suisse	(1.317)	(130)	Littelfuse Inc	JP Morgan	(34)
160	Landstar System Inc	JP Morgan	(682)	(450)	Live Nation Entertainment Inc	Bank of America Merrill Lynch	(1.633)
(250)	Las Vegas Sands Corp	Bank of America Merrill Lynch	(64)	(250)	Live Nation Entertainment Inc	Citibank	(695)
(210)	Las Vegas Sands Corp	Citibank	(315)	(250)	Live Nation Entertainment Inc	Credit Suisse	(1.702)
(160)	Las Vegas Sands Corp	Credit Suisse	(167)	(100)	Live Nation Entertainment Inc	JP Morgan	(524)
(390)	Las Vegas Sands Corp	JP Morgan	(4)	398	Loews Corp	Credit Suisse	(7)
70	Lear Corp	Citibank	163	400	LogMeIn Inc	Bank of America Merrill Lynch	(582)
379	Legg Mason Inc	Bank of America Merrill Lynch	124	280	LogMeIn Inc	Citibank	428
422	Legg Mason Inc	Citibank	380	175	LogMeIn Inc	Credit Suisse	1.220
240	Legg Mason Inc	Credit Suisse	242	100	LogMeIn Inc	JP Morgan	160
653	Legg Mason Inc	JP Morgan	659	(50)	Lowe's Cos Inc	Citibank	17
(240)	Leggett & Platt Inc	Bank of America Merrill Lynch	170	152	LPL Financial Holdings Inc	Bank of America Merrill Lynch	173
(320)	Leggett & Platt Inc	Citibank	(76)	332	LPL Financial Holdings Inc	Citibank	341
(799)	Leggett & Platt Inc	Credit Suisse	1.881	268	LPL Financial Holdings Inc	Credit Suisse	1.230
100	Leidos Holdings Inc	Bank of America Merrill Lynch	(23)	370	LPL Financial Holdings Inc	JP Morgan	1.698
90	Leidos Holdings Inc	Citibank	187	60	Lululemon Athletica Inc	Bank of America Merrill Lynch	594
90	Leidos Holdings Inc	Credit Suisse	293	63	Lululemon Athletica Inc	Credit Suisse	1.298
80	Leidos Holdings Inc	JP Morgan	260	(140)	Lyft Inc 'A'	Bank of America Merrill Lynch	(797)
(30)	LendingTree Inc	Bank of America Merrill Lynch	153	(693)	Lyft Inc 'A'	Citibank	(1.789)
(20)	LendingTree Inc	Citibank	89	(140)	Lyft Inc 'A'	Credit Suisse	(772)
(160)	LendingTree Inc	Credit Suisse	74	(510)	Lyft Inc 'A'	JP Morgan	(2.895)
(37)	Lennar Corp 'A'	Bank of America Merrill Lynch	(19)	60	LyondellBasell Industries NV 'A'	Bank of America Merrill Lynch	(154)
(232)	Lennar Corp 'A'	Citibank	(238)	70	LyondellBasell Industries NV 'A'	JP Morgan	51
(212)	Lennar Corp 'A'	Credit Suisse	(407)	960	Macy's Inc	Bank of America Merrill Lynch	(501)
(170)	Lennar Corp 'A'	JP Morgan	(326)	2.250	Macy's Inc	Citibank	(61)
(450)	Lennar Corp 'B'	Citibank	(507)	350	Macy's Inc	JP Morgan	(195)
(380)	Lennar Corp 'B'	Credit Suisse	(615)	(150)	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(1.145)
(40)	Lennox International Inc	Bank of America Merrill Lynch	(117)	(30)	Madison Square Garden Co/The 'A'	Credit Suisse	(206)
(130)	Liberty Broadband Corp 'A'	Credit Suisse	(183)	(30)	Madison Square Garden Co/The 'A'	JP Morgan	(70)
(50)	Liberty Broadband Corp 'C'	Bank of America Merrill Lynch	(93)	389	Magna International Inc	Bank of America Merrill Lynch	(170)
(60)	Liberty Broadband Corp 'C'	Citibank	(61)	260	Magna International Inc	Citibank	298
(20)	Liberty Broadband Corp 'C'	Credit Suisse	(53)	273	Magna International Inc	Credit Suisse	(325)
(130)	Liberty Broadband Corp 'C'	JP Morgan	(346)	275	Magna International Inc	JP Morgan	(327)
(110)	Liberty Media Corp-Liberty Formula One 'A'	Bank of America Merrill Lynch	(177)	446	Manhattan Associates Inc	Citibank	1.946
(200)	Liberty Media Corp-Liberty Formula One 'C'	Bank of America Merrill Lynch	(347)	144	Manhattan Associates Inc	Credit Suisse	1.132
(130)	Liberty Media Corp-Liberty Formula One 'C'	Citibank	(183)	190	ManpowerGroup Inc	Bank of America Merrill Lynch	16
760	Liberty Media Corp-Liberty SiriusXM 'C'	Bank of America Merrill Lynch	386	100	ManpowerGroup Inc	Citibank	52
449	Liberty Media Corp-Liberty SiriusXM 'C'	Citibank	159	335	ManpowerGroup Inc	Credit Suisse	(101)
180	Liberty Media Corp-Liberty SiriusXM 'C'	Credit Suisse	286	529	ManpowerGroup Inc	JP Morgan	(452)
800	Liberty Media Corp-Liberty SiriusXM 'C'	JP Morgan	1.279	2.536	Marathon Oil Corp	Bank of America Merrill Lynch	(976)
408	Lincoln National Corp	Bank of America Merrill Lynch	237	858	Marathon Oil Corp	Citibank	(406)
100	Lincoln National Corp	Citibank	112	911	Marathon Oil Corp	Credit Suisse	(704)
270	Lincoln National Corp	Credit Suisse	(241)	1.942	Marathon Oil Corp	JP Morgan	(1.500)
388	Lincoln National Corp	JP Morgan	(346)	(435)	Marathon Petroleum Corp	Bank of America Merrill Lynch	1.030
(163)	Linde Plc	Citibank	(173)				
(200)	Linde Plc	Credit Suisse	(560)				
(129)	Linde Plc	JP Morgan	(194)				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
(3)	Marathon Petroleum Corp	Citibank	3	460	MDU Resources Group Inc	JP Morgan	45
(269)	Marathon Petroleum Corp	Credit Suisse	1.240	(720)	Medallia Inc	Citibank	484
(456)	Marathon Petroleum Corp	JP Morgan	2.101	(400)	Medallia Inc	JP Morgan	145
(31)	Markel Corp	Bank of America Merrill Lynch	(509)	250	MEDNAX Inc	Bank of America Merrill Lynch	(97)
(17)	Markel Corp	Citibank	(456)	200	MEDNAX Inc	Credit Suisse	(5)
(30)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	(249)	80	Medtronic Plc	Bank of America Merrill Lynch	(15)
(30)	MarketAxess Holdings Inc	Credit Suisse	(1.120)	110	Medtronic Plc	Citibank	104
(100)	MarketAxess Holdings Inc	JP Morgan	(5.278)	90	Medtronic Plc	JP Morgan	395
(38)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	(195)	180	Merck & Co Inc	Bank of America Merrill Lynch	412
(211)	Marriott International Inc/MD 'A'	Citibank	(942)	327	Merck & Co Inc	Citibank	586
(46)	Marriott International Inc/MD 'A'	Credit Suisse	(333)	250	Merck & Co Inc	Credit Suisse	870
(4)	Marriott International Inc/MD 'A'	JP Morgan	(29)	234	Merck & Co Inc	JP Morgan	815
(169)	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	(435)	(200)	Mercury General Corp	Bank of America Merrill Lynch	(189)
(56)	Marsh & McLennan Cos Inc	Citibank	(20)	(140)	Mercury General Corp	Credit Suisse	(63)
(268)	Marsh & McLennan Cos Inc	Credit Suisse	(1.011)	374	MetLife Inc	Bank of America Merrill Lynch	170
(211)	Marsh & McLennan Cos Inc	JP Morgan	(727)	260	MetLife Inc	Citibank	40
(84)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(621)	234	MetLife Inc	Credit Suisse	96
(58)	Martin Marietta Materials Inc	Citibank	(487)	150	MetLife Inc	JP Morgan	61
(47)	Martin Marietta Materials Inc	Credit Suisse	(498)	5	Mettler-Toledo International Inc	Credit Suisse	68
(50)	Martin Marietta Materials Inc	JP Morgan	(530)	69	Mettler-Toledo International Inc	JP Morgan	934
(255)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	63	(1)	MFA Financial Inc (Reit)"	Bank of America Merrill Lynch	—
(607)	Marvell Technology Group Ltd	Citibank	(331)	660	MGIC Investment Corp	Bank of America Merrill Lynch	223
(118)	Marvell Technology Group Ltd	Credit Suisse	51	1.540	MGIC Investment Corp	Credit Suisse	686
(1.390)	Marvell Technology Group Ltd	JP Morgan	606	580	MGIC Investment Corp	JP Morgan	172
260	Masco Corp	Citibank	191	(35)	MGM Resorts International	Bank of America Merrill Lynch	(33)
191	Masco Corp	Credit Suisse	99	(991)	MGM Resorts International	Citibank	(243)
44	Masimo Corp	Bank of America Merrill Lynch	226	(398)	MGM Resorts International	JP Morgan	(289)
290	Masimo Corp	Citibank	548	(20)	Microchip Technology Inc	Bank of America Merrill Lynch	(2)
100	Masimo Corp	Credit Suisse	1.134	(64)	Microchip Technology Inc	Credit Suisse	86
60	Masimo Corp	JP Morgan	681	(421)	Microchip Technology Inc	JP Morgan	566
(2.868)	Mattel Inc	Credit Suisse	723	110	Micron Technology Inc	JP Morgan	175
(820)	Mattel Inc	JP Morgan	261	120	Microsoft Corp	Bank of America Merrill Lynch	233
310	Maxim Integrated Products Inc	Bank of America Merrill Lynch	(180)	330	Microsoft Corp	Citibank	756
412	Maxim Integrated Products Inc	Credit Suisse	(891)	230	Microsoft Corp	JP Morgan	1.286
397	Maxim Integrated Products Inc	JP Morgan	(859)	(130)	Middleby Corp/The	Bank of America Merrill Lynch	304
(110)	McCormick & Co Inc/MD	Bank of America Merrill Lynch	(760)	(50)	Middleby Corp/The	Credit Suisse	(12)
(121)	McCormick & Co Inc/MD	Citibank	(338)	(60)	Middleby Corp/The	JP Morgan	278
(40)	McCormick & Co Inc/MD	JP Morgan	(374)	(320)	MKS Instruments Inc	Bank of America Merrill Lynch	666
(40)	McDonald's Corp	Bank of America Merrill Lynch	(27)	(120)	MKS Instruments Inc	Citibank	(473)
(30)	McDonald's Corp	Citibank	(43)	(120)	MKS Instruments Inc	Credit Suisse	600
(80)	McDonald's Corp	JP Morgan	(73)	(60)	MKS Instruments Inc	JP Morgan	300
259	McKesson Corp	Bank of America Merrill Lynch	(633)	(1.509)	Moderna Inc	Credit Suisse	(4.225)
130	McKesson Corp	Citibank	(825)	(848)	Moderna Inc	JP Morgan	(2.374)
112	McKesson Corp	Credit Suisse	553	(135)	Mohawk Industries Inc	Bank of America Merrill Lynch	(71)
220	McKesson Corp	JP Morgan	1.086	(1)	Mohawk Industries Inc	Citibank	(1)
330	MDU Resources Group Inc	Credit Suisse	114	(119)	Mohawk Industries Inc	Credit Suisse	768
				(148)	Mohawk Industries Inc	JP Morgan	1.499
				(180)	Molson Coors Brewing Co 'B'	Credit Suisse	537
				(120)	Molson Coors Brewing Co 'B'	JP Morgan	204

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	EUR		Nombre	Description	Contrepartie	EUR	
États-Unis suite					États-Unis suite				
662	Mondelez International Inc 'A'	Bank of America Merrill Lynch	(120)		(89)	Nektar Therapeutics	Bank of America Merrill Lynch	(64)	
101	Mondelez International Inc 'A'	Citibank	75		(525)	Nektar Therapeutics	Citibank	301	
496	Mondelez International Inc 'A'	Credit Suisse	401		(691)	Nektar Therapeutics	Credit Suisse	(251)	
(100)	MongoDB Inc	Bank of America Merrill Lynch	(1.386)		(569)	Nektar Therapeutics	JP Morgan	(207)	
(60)	MongoDB Inc	Citibank	(115)		481	NetApp Inc	Bank of America Merrill Lynch	(957)	
(230)	MongoDB Inc	Credit Suisse	(4.220)		180	NetApp Inc	Citibank	(90)	
(40)	MongoDB Inc	JP Morgan	(800)		260	NetApp Inc	Credit Suisse	(187)	
(160)	Monolithic Power Systems Inc	Citibank	(711)		170	NetApp Inc	JP Morgan	(198)	
(40)	Monolithic Power Systems Inc	Credit Suisse	79		(123)	Netflix Inc	Bank of America Merrill Lynch	(2.271)	
240	Monster Beverage Corp	Bank of America Merrill Lynch	273		(160)	Netflix Inc	Citibank	(707)	
170	Monster Beverage Corp	Credit Suisse	267		(32)	Netflix Inc	Credit Suisse	(691)	
240	Monster Beverage Corp	JP Morgan	377		(37)	Netflix Inc	JP Morgan	(799)	
(100)	Moody's Corp	Bank of America Merrill Lynch	(515)		(100)	Neurocrine Biosciences Inc	Credit Suisse	(492)	
(70)	Moody's Corp	Credit Suisse	(566)		1.700	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	525	
520	Morgan Stanley	Bank of America Merrill Lynch	143		690	New Residential Investment Corp (Reit)	Credit Suisse	(420)	
550	Morgan Stanley	Citibank	115		(700)	New York Community Bancorp Inc	Citibank	48	
140	Morgan Stanley	Credit Suisse	42		(960)	New York Community Bancorp Inc	Credit Suisse	198	
680	Morgan Stanley	JP Morgan	219		(170)	New York Times Co/The 'A'	Bank of America Merrill Lynch	(113)	
(40)	Morningstar Inc	Credit Suisse	(66)		(180)	New York Times Co/The 'A'	Credit Suisse	(188)	
(880)	Mosaic Co/The	Citibank	(696)		(2.302)	Newell Brands Inc	Bank of America Merrill Lynch	753	
(810)	Mosaic Co/The	Credit Suisse	620		(70)	Newell Brands Inc	Credit Suisse	63	
(470)	Mosaic Co/The	JP Morgan	(321)		(15)	Newell Brands Inc	JP Morgan	14	
399	Motorola Solutions Inc	Citibank	617		40	NewMarket Corp	Bank of America Merrill Lynch	(318)	
180	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	23		10	NewMarket Corp	Citibank	22	
153	MSC Industrial Direct Co Inc 'A'	Citibank	—		10	NewMarket Corp	Credit Suisse	(22)	
70	MSC Industrial Direct Co Inc 'A'	Credit Suisse	39		140	Newmont Mining Corp	Citibank	17	
281	MSC Industrial Direct Co Inc 'A'	JP Morgan	(235)		1.390	News Corp 'A'	JP Morgan	38	
(30)	MSCI Inc	Citibank	7		246	News Corp 'B'	Bank of America Merrill Lynch	(13)	
(70)	MSCI Inc	JP Morgan	(337)		(330)	Nexstar Media Group Inc 'A'	Bank of America Merrill Lynch	(1.914)	
(250)	Murphy Oil Corp	Bank of America Merrill Lynch	230		(70)	Nexstar Media Group Inc 'A'	Citibank	(192)	
(300)	Murphy Oil Corp	Citibank	297		(60)	NextEra Energy Inc	Bank of America Merrill Lynch	(146)	
(240)	Murphy Oil Corp	Credit Suisse	206		(190)	NextEra Energy Inc	Citibank	(123)	
(494)	Mylan NV	Citibank	(656)		(40)	NextEra Energy Inc	JP Morgan	(437)	
(340)	Mylan NV	Credit Suisse	(368)		370	Nielsen Holdings Plc	Bank of America Merrill Lynch	(313)	
(580)	Mylan NV	JP Morgan	(717)		750	Nielsen Holdings Plc	Citibank	48	
(120)	Nasdaq Inc	Bank of America Merrill Lynch	(58)		260	Nielsen Holdings Plc	JP Morgan	(176)	
(170)	Nasdaq Inc	Citibank	(51)		402	Nike Inc 'B'	Citibank	227	
(100)	Nasdaq Inc	Credit Suisse	(130)		250	Nike Inc 'B'	Credit Suisse	943	
(140)	Nasdaq Inc	JP Morgan	(296)		99	Nike Inc 'B'	JP Morgan	373	
1.212	National Fuel Gas Co	Bank of America Merrill Lynch	(182)		(40)	NiSource Inc	Bank of America Merrill Lynch	(4)	
190	National Fuel Gas Co	Credit Suisse	(52)		(737)	NiSource Inc	Citibank	(161)	
326	National Fuel Gas Co	JP Morgan	(7)		(608)	Noble Energy Inc	Bank of America Merrill Lynch	17	
240	National Instruments Corp	Citibank	118		(50)	Noble Energy Inc	Citibank	13	
(280)	National Oilwell Varco Inc	Bank of America Merrill Lynch	(310)		(404)	Noble Energy Inc	Credit Suisse	213	
(550)	National Oilwell Varco Inc	JP Morgan	157		(834)	Noble Energy Inc	JP Morgan	440	
820	Navient Corp	Bank of America Merrill Lynch	75		(250)	Nordson Corp	Bank of America Merrill Lynch	(463)	
490	Navient Corp	Credit Suisse	27		(43)	Nordson Corp	Citibank	(68)	
2.850	Navient Corp	JP Morgan	155		(271)	Nordson Corp	Credit Suisse	(704)	
170	NCR Corp	Bank of America Merrill Lynch	(38)		160	Nordstrom Inc	Bank of America Merrill Lynch	1	

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
50	Northern Trust Corp	Bank of America Merrill Lynch	56	(80)	Ollie's Bargain Outlet Holdings Inc	JP Morgan	87
180	Northern Trust Corp	Citibank	88	236	Omnicom Group Inc	Bank of America Merrill Lynch	221
160	Northern Trust Corp	Credit Suisse	218	262	Omnicom Group Inc	Citibank	445
(340)	NortonLifeLock Inc	Bank of America Merrill Lynch	12	314	Omnicom Group Inc	Credit Suisse	(56)
(270)	NortonLifeLock Inc	Citibank	(67)	94	Omnicom Group Inc	JP Morgan	(81)
(440)	NortonLifeLock Inc	Credit Suisse	16	260	ON Semiconductor Corp	Citibank	206
430	Norwegian Cruise Line Holdings Ltd	Bank of America Merrill Lynch	536	300	ON Semiconductor Corp	Credit Suisse	221
310	Norwegian Cruise Line Holdings Ltd	Citibank	116	260	OneMain Holdings Inc	Bank of America Merrill Lynch	376
380	Norwegian Cruise Line Holdings Ltd	Credit Suisse	521	180	OneMain Holdings Inc	Credit Suisse	198
200	Norwegian Cruise Line Holdings Ltd	JP Morgan	473	(88)	ONEOK Inc	Bank of America Merrill Lynch	(104)
678	NRG Energy Inc	Bank of America Merrill Lynch	(413)	(698)	ONEOK Inc	Citibank	82
1.260	NRG Energy Inc	Citibank	(275)	(215)	ONEOK Inc	Credit Suisse	(92)
1.342	NRG Energy Inc	Credit Suisse	9	(99)	ONEOK Inc	JP Morgan	(92)
1.167	NRG Energy Inc	JP Morgan	595	847	Oracle Corp	Citibank	(100)
540	Nu Skin Enterprises Inc 'A'	Citibank	191	630	Oracle Corp	Credit Suisse	(154)
870	Nu Skin Enterprises Inc 'A'	JP Morgan	(1.052)	290	Oracle Corp	JP Morgan	(61)
430	Nuance Communications Inc	Bank of America Merrill Lynch	475	44	O'Reilly Automotive Inc	Citibank	296
1.330	Nuance Communications Inc	JP Morgan	1.584	484	Oshkosh Corp	Bank of America Merrill Lynch	4
(230)	Nucor Corp	Bank of America Merrill Lynch	(263)	44	Oshkosh Corp	Citibank	17
(100)	Nucor Corp	Citibank	(88)	357	Oshkosh Corp	Credit Suisse	334
(120)	Nucor Corp	Credit Suisse	(205)	(138)	Owens Corning	Bank of America Merrill Lynch	(322)
(83)	Nutanix Inc 'A'	Bank of America Merrill Lynch	(482)	(317)	Owens Corning	Citibank	(135)
(569)	Nutanix Inc 'A'	Citibank	(3.357)	(269)	Owens Corning	Credit Suisse	(1.257)
(1.216)	Nutanix Inc 'A'	Credit Suisse	(8.655)	230	PACCAR Inc	Bank of America Merrill Lynch	312
(250)	Nutanix Inc 'A'	JP Morgan	(1.779)	160	PACCAR Inc	Credit Suisse	239
200	Nutrien Ltd	Bank of America Merrill Lynch	99	80	PACCAR Inc	JP Morgan	199
210	Nutrien Ltd	Citibank	172	(90)	Packaging Corp of America	Bank of America Merrill Lynch	66
130	Nutrien Ltd	Credit Suisse	(194)	(70)	Packaging Corp of America	Citibank	(62)
489	Nutrien Ltd	JP Morgan	(766)	(70)	Packaging Corp of America	JP Morgan	131
80	nVent Electric Plc	Bank of America Merrill Lynch	61	(2.210)	PagerDuty Inc	JP Morgan	(6.137)
754	nVent Electric Plc	Credit Suisse	603	40	Palo Alto Networks Inc	Citibank	(785)
230	nVent Electric Plc	JP Morgan	184	(320)	Parsley Energy Inc 'A'	Bank of America Merrill Lynch	384
(50)	NVIDIA Corp	Bank of America Merrill Lynch	(618)	(460)	Parsley Energy Inc 'A'	Citibank	180
10	NVR Inc	Citibank	1.004	1.470	Patterson-UTI Energy Inc	Citibank	(40)
10	NVR Inc	Credit Suisse	3.424	970	Patterson-UTI Energy Inc	Credit Suisse	(141)
60	NXP Semiconductors NV	JP Morgan	(53)	802	Paychex Inc	Bank of America Merrill Lynch	1.099
410	OGE Energy Corp	Citibank	86	343	Paychex Inc	Citibank	602
784	OGE Energy Corp	Credit Suisse	(435)	515	Paychex Inc	Credit Suisse	1.472
318	OGE Energy Corp	JP Morgan	(49)	750	Paychex Inc	JP Morgan	1.937
(80)	Okta Inc	Bank of America Merrill Lynch	(985)	(40)	Paycom Software Inc	Bank of America Merrill Lynch	(1.416)
(200)	Okta Inc	Citibank	(618)	(30)	Paycom Software Inc	Citibank	(422)
(40)	Old Dominion Freight Line Inc	Bank of America Merrill Lynch	(118)	(70)	Paycom Software Inc	JP Morgan	(3.840)
(1.050)	Olin Corp	Bank of America Merrill Lynch	429	(60)	Paylocity Holding Corp	Citibank	(426)
(470)	Olin Corp	Citibank	(278)	320	PayPal Holdings Inc - CDI	Bank of America Merrill Lynch	1.038
(370)	Olin Corp	Credit Suisse	619	(560)	PBF Energy Inc 'A'	Citibank	214
(230)	Ollie's Bargain Outlet Holdings Inc	Bank of America Merrill Lynch	(228)	(360)	PBF Energy Inc 'A'	Credit Suisse	524
(290)	Ollie's Bargain Outlet Holdings Inc	Citibank	(941)	(960)	PBF Energy Inc 'A'	JP Morgan	1.265
(350)	Ollie's Bargain Outlet Holdings Inc	Credit Suisse	379	(340)	Penske Automotive Group Inc	Bank of America Merrill Lynch	266
				(360)	Penske Automotive Group Inc	Citibank	62
				383	Pentair Plc	Citibank	216
				264	Pentair Plc	JP Morgan	235
				(34)	Penumbra Inc	Bank of America Merrill Lynch	(333)

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
(191)	Penumbra Inc	JP Morgan	(2.221)	110	PPG Industries Inc	Citibank	350
310	People's United Financial Inc	Bank of America Merrill Lynch	48	60	PPG Industries Inc	JP Morgan	(1)
94	PepsiCo Inc	Bank of America Merrill Lynch	214	(12)	PPL Corp	Bank of America Merrill Lynch	(4)
73	PepsiCo Inc	Credit Suisse	212	(410)	PPL Corp	Credit Suisse	(212)
(57)	PerkinElmer Inc	Bank of America Merrill Lynch	(125)	(560)	PPL Corp	JP Morgan	(290)
(170)	PerkinElmer Inc	Citibank	(286)	410	Premier Inc 'A'	Bank of America Merrill Lynch	(440)
(55)	PerkinElmer Inc	Credit Suisse	(303)	70	Primerica Inc	Bank of America Merrill Lynch	212
(120)	PerkinElmer Inc	JP Morgan	(662)	340	Primerica Inc	Credit Suisse	1.310
(321)	Perrigo Co Plc	Citibank	(662)	(120)	Principal Financial Group Inc	Bank of America Merrill Lynch	(64)
(329)	Perrigo Co Plc	Credit Suisse	(368)	(120)	Principal Financial Group Inc	Citibank	(64)
(165)	Perrigo Co Plc	JP Morgan	(275)	(140)	Principal Financial Group Inc	JP Morgan	11
(260)	Pfizer Inc	Bank of America Merrill Lynch	(363)	70	Progressive Corp/The	Credit Suisse	72
(160)	Pfizer Inc	JP Morgan	(318)	(50)	Proofpoint Inc	JP Morgan	(2)
(720)	PG&E Corp	Citibank	(124)	(123)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	(64)
90	Philip Morris International Inc	Bank of America Merrill Lynch	(180)	(40)	Prosperity Bancshares Inc	Citibank	(16)
70	Philip Morris International Inc	Citibank	13	(368)	Prosperity Bancshares Inc	JP Morgan	585
120	Philip Morris International Inc	JP Morgan	(107)	(60)	Prudential Financial Inc	Bank of America Merrill Lynch	34
146	Phillips 66	JP Morgan	(638)	(100)	Prudential Financial Inc	Citibank	72
(580)	Pilgrim's Pride Corp	Bank of America Merrill Lynch	408	(80)	Prudential Financial Inc	JP Morgan	(48)
(220)	Pilgrim's Pride Corp	Citibank	(189)	(343)	PTC Inc	Bank of America Merrill Lynch	(923)
(227)	Pilgrim's Pride Corp	Credit Suisse	(56)	(215)	PTC Inc	Citibank	(373)
(380)	Pilgrim's Pride Corp	JP Morgan	(133)	(124)	PTC Inc	Credit Suisse	(431)
150	Pinnacle Financial Partners Inc	Citibank	63	(229)	PTC Inc	JP Morgan	(795)
550	Pinnacle Financial Partners Inc	JP Morgan	547	434	PulteGroup Inc	Bank of America Merrill Lynch	379
23	Pinnacle West Capital Corp	Bank of America Merrill Lynch	5	168	PulteGroup Inc	Citibank	151
363	Pinnacle West Capital Corp	Citibank	208	(370)	Pure Storage Inc 'A'	Bank of America Merrill Lynch	1.261
320	Pinnacle West Capital Corp	Credit Suisse	469	(360)	Pure Storage Inc 'A'	Citibank	200
250	Pinnacle West Capital Corp	JP Morgan	245	(270)	Pure Storage Inc 'A'	JP Morgan	690
(21)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	97	60	PVH Corp	Citibank	(179)
(40)	Pioneer Natural Resources Co	Citibank	14	(260)	QIAGEN NV	Credit Suisse	(2.626)
(50)	Pioneer Natural Resources Co	Credit Suisse	201	(510)	QIAGEN NV	JP Morgan	(5.150)
(136)	Pioneer Natural Resources Co	JP Morgan	718	461	Qorvo Inc	Citibank	1.450
(514)	Pluralsight Inc 'A'	Bank of America Merrill Lynch	668	217	Qorvo Inc	Credit Suisse	225
(789)	Pluralsight Inc 'A'	Citibank	918	144	Qorvo Inc	JP Morgan	149
(1.332)	Pluralsight Inc 'A'	Credit Suisse	1.283	(90)	Qualcomm Inc	Bank of America Merrill Lynch	497
(132)	Pluralsight Inc 'A'	JP Morgan	127	100	Quanta Services Inc	Credit Suisse	(114)
(21)	Polaris Inc	Bank of America Merrill Lynch	73	462	Quanta Services Inc	JP Morgan	(525)
(70)	Polaris Inc	Citibank	(47)	60	Quest Diagnostics Inc	Bank of America Merrill Lynch	123
(177)	Polaris Inc	Credit Suisse	798	70	Quest Diagnostics Inc	Citibank	55
(222)	Polaris Inc	JP Morgan	1.001	730	Qurate Retail Inc 'A'	Credit Suisse	(467)
170	Popular Inc	Bank of America Merrill Lynch	92	1.370	Qurate Retail Inc 'A'	JP Morgan	142
687	Popular Inc	Citibank	250	588	Ralph Lauren Corp	Bank of America Merrill Lynch	(2.699)
420	Popular Inc	Credit Suisse	(11)	360	Ralph Lauren Corp	Citibank	(16)
634	Popular Inc	JP Morgan	(127)	160	Ralph Lauren Corp	Credit Suisse	(611)
(70)	Post Holdings Inc	Bank of America Merrill Lynch	(321)	1.430	Range Resources Corp	Bank of America Merrill Lynch	(245)
(410)	Post Holdings Inc	Citibank	(2.329)	1.280	Range Resources Corp	Citibank	(337)
(125)	Post Holdings Inc	Credit Suisse	(131)	210	Raymond James Financial Inc	Bank of America Merrill Lynch	91
(60)	Post Holdings Inc	JP Morgan	6	90	Raymond James Financial Inc	Citibank	103
50	PPG Industries Inc	Bank of America Merrill Lynch	(27)	310	Raymond James Financial Inc	Credit Suisse	91
				100	Raymond James Financial Inc	JP Morgan	32

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
(46)	RealPage Inc	Bank of America Merrill Lynch	(61)	(100)	Ryder System Inc	Citibank	(104)
(345)	RealPage Inc	Credit Suisse	(279)	(40)	S&P Global Inc	Bank of America Merrill Lynch	(76)
(443)	RealPage Inc	JP Morgan	(358)	(40)	S&P Global Inc	Citibank	9
108	Regal Beloit Corp	Bank of America Merrill Lynch	58	(40)	S&P Global Inc	JP Morgan	(352)
250	Regal Beloit Corp	Citibank	184	(220)	Sabre Corp	Bank of America Merrill Lynch	9
65	Regal Beloit Corp	JP Morgan	(69)	(360)	Sabre Corp	JP Morgan	54
40	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	950	(120)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(678)
60	Regeneron Pharmaceuticals Inc	Citibank	564	(82)	Sage Therapeutics Inc	Citibank	(264)
80	Regeneron Pharmaceuticals Inc	Credit Suisse	2.084	(108)	Sage Therapeutics Inc	Credit Suisse	(509)
86	Regions Financial Corp	Bank of America Merrill Lynch	18	(50)	Sage Therapeutics Inc	JP Morgan	(279)
1.383	Regions Financial Corp	Credit Suisse	(170)	60	salesforce.com Inc	Credit Suisse	56
660	Regions Financial Corp	JP Morgan	47	80	salesforce.com Inc	JP Morgan	74
175	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	702	(288)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(3.704)
175	Reliance Steel & Aluminum Co	Citibank	189	(29)	Sarepta Therapeutics Inc	Citibank	(122)
(20)	RenaissanceRe Holdings Ltd	Bank of America Merrill Lynch	(132)	(122)	Sarepta Therapeutics Inc	Credit Suisse	(1.706)
(70)	RenaissanceRe Holdings Ltd	Credit Suisse	(395)	(50)	Sarepta Therapeutics Inc	JP Morgan	(699)
90	Republic Services Inc	Citibank	126	(240)	Schlumberger Ltd	Bank of America Merrill Lynch	(419)
150	Republic Services Inc	Credit Suisse	356	(297)	Schlumberger Ltd	Citibank	97
80	Republic Services Inc	JP Morgan	91	(500)	Schlumberger Ltd	Credit Suisse	41
(140)	ResMed Inc	Bank of America Merrill Lynch	(263)	(220)	Schlumberger Ltd	JP Morgan	18
(50)	ResMed Inc	Citibank	(233)	1.125	Schneider National Inc 'B'	Bank of America Merrill Lynch	(481)
(130)	ResMed Inc	Credit Suisse	(770)	1.400	Schneider National Inc 'B'	Credit Suisse	(1.349)
(50)	ResMed Inc	JP Morgan	(226)	70	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(315)
(290)	Restaurant Brands International Inc	Credit Suisse	217	(10)	Seaboard Corp	Citibank	(209)
(90)	Restaurant Brands International Inc	JP Morgan	161	120	Sealed Air Corp	Bank of America Merrill Lynch	(24)
(4)	RingCentral Inc 'A'	Citibank	(6)	362	Sealed Air Corp	Citibank	342
(120)	RingCentral Inc 'A'	Credit Suisse	(86)	420	Sealed Air Corp	Credit Suisse	(851)
877	Robert Half International Inc	Bank of America Merrill Lynch	56	150	Sealed Air Corp	JP Morgan	(304)
79	Robert Half International Inc	Citibank	33	(282)	Seattle Genetics Inc	Bank of America Merrill Lynch	(1.589)
387	Robert Half International Inc	Credit Suisse	45	(142)	Seattle Genetics Inc	Credit Suisse	(1.628)
481	Robert Half International Inc	JP Morgan	(68)	(110)	Seattle Genetics Inc	JP Morgan	(1.261)
(48)	Roku Inc	Bank of America Merrill Lynch	(192)	140	SEI Investments Co	Bank of America Merrill Lynch	234
(110)	Roku Inc	Citibank	(403)	130	SEI Investments Co	Citibank	186
(10)	Roku Inc	Credit Suisse	(371)	300	SEI Investments Co	Credit Suisse	592
(284)	Roku Inc	JP Morgan	(9.353)	119	SEI Investments Co	JP Morgan	235
(190)	Rollins Inc	Bank of America Merrill Lynch	128	(220)	Sensata Technologies Holding Plc	Credit Suisse	166
(300)	Rollins Inc	Citibank	(125)	(280)	Service Corp International/US	Bank of America Merrill Lynch	(214)
(300)	Rollins Inc	Credit Suisse	354	(110)	Service Corp International/US	Credit Suisse	(41)
(220)	Rollins Inc	JP Morgan	548	(130)	Service Corp International/US	JP Morgan	(48)
60	Roper Technologies Inc	Citibank	226	(450)	ServiceMaster Global Holdings Inc	Citibank	(650)
80	Roper Technologies Inc	JP Morgan	1.628	10	ServiceNow Inc	Citibank	10
(70)	Ross Stores Inc	Credit Suisse	(360)	140	ServiceNow Inc	Credit Suisse	4.147
(50)	Ross Stores Inc	JP Morgan	(303)	70	Signature Bank/New York NY	Bank of America Merrill Lynch	74
50	Royal Caribbean Cruises Ltd	JP Morgan	139	60	Signature Bank/New York NY	JP Morgan	(23)
180	Royal Gold Inc	Citibank	(13)	529	Silgan Holdings Inc	Citibank	24
221	Royal Gold Inc	Credit Suisse	685	200	Silgan Holdings Inc	Credit Suisse	(53)
170	Royal Gold Inc	JP Morgan	527	120	Sinclair Broadcast Group Inc 'A'	Citibank	(106)
(200)	RPM International Inc	Credit Suisse	171	250	Sinclair Broadcast Group Inc 'A'	Credit Suisse	(1.041)
(140)	RPM International Inc	JP Morgan	120	(1.640)	Sirius XM Holdings Inc	Bank of America Merrill Lynch	15

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
(1.410)	Sirius XM Holdings Inc	Citibank	(135)	65	Starwood Property Trust Inc (Reit)	JP Morgan	12
(1.190)	Sirius XM Holdings Inc	Credit Suisse	(65)	(107)	State Street Corp	Bank of America Merrill Lynch	(239)
(1.460)	Sirius XM Holdings Inc	JP Morgan	(80)	(265)	State Street Corp	Citibank	(260)
150	Skechers U.S.A. Inc 'A'	Citibank	71	(10)	State Street Corp	Credit Suisse	(17)
(60)	Skyworks Solutions Inc	Bank of America Merrill Lynch	20	(430)	State Street Corp	JP Morgan	(743)
(60)	Skyworks Solutions Inc	Citibank	(66)	(1.181)	Stericycle Inc	Bank of America Merrill Lynch	(1.900)
690	SLM Corp	Credit Suisse	(176)	(110)	Stericycle Inc	Citibank	73
1.790	SLM Corp	JP Morgan	(338)	(386)	Stericycle Inc	Credit Suisse	(340)
(160)	Smartsheet Inc 'A'	Bank of America Merrill Lynch	(870)	(333)	Stericycle Inc	JP Morgan	(294)
(220)	Smartsheet Inc 'A'	Credit Suisse	(1.496)	80	STERIS Plc	Citibank	(7)
(320)	Smartsheet Inc 'A'	JP Morgan	(2.176)	40	STERIS Plc	Credit Suisse	216
90	Snap-on Inc	Credit Suisse	(100)	130	STERIS Plc	JP Morgan	703
(1.270)	SolarWinds Corp	Citibank	(208)	90	Stryker Corp	Bank of America Merrill Lynch	(165)
(670)	SolarWinds Corp	Credit Suisse	140	70	Stryker Corp	Citibank	186
30	Sonoco Products Co	Bank of America Merrill Lynch	49	154	Stryker Corp	Credit Suisse	664
810	Sonoco Products Co	Citibank	1.598	198	Stryker Corp	JP Morgan	794
126	Sonoco Products Co	JP Morgan	221	(80)	SunTrust Banks Inc	Citibank	(23)
(170)	Southern Co/The	Citibank	86	(380)	Switch Inc 'A'	Bank of America Merrill Lynch	124
(100)	Southern Co/The	Credit Suisse	10	(1.560)	Switch Inc 'A'	Credit Suisse	(2.084)
(100)	Southern Co/The	JP Morgan	11	(1.575)	Switch Inc 'A'	JP Morgan	(2.104)
107	Southwest Airlines Co	Bank of America Merrill Lynch	9	1.248	Synchrony Financial	Bank of America Merrill Lynch	503
332	Southwest Airlines Co	Credit Suisse	(91)	404	Synchrony Financial	Citibank	213
(376)	Spectrum Brands Holdings Inc	Citibank	(427)	462	Synchrony Financial	Credit Suisse	227
(329)	Spectrum Brands Holdings Inc	JP Morgan	(2.967)	300	Synchrony Financial	JP Morgan	179
43	Spirit AeroSystems Holdings Inc 'A'	Citibank	(91)	(20)	Synnex Corp	Bank of America Merrill Lynch	(50)
170	Spirit AeroSystems Holdings Inc 'A'	Credit Suisse	(66)	(200)	Synnex Corp	JP Morgan	(869)
(140)	Splunk Inc	Bank of America Merrill Lynch	(3.754)	40	Synopsys Inc	Bank of America Merrill Lynch	46
(80)	Splunk Inc	JP Morgan	(1.872)	179	Synopsys Inc	Citibank	1.087
(300)	Spotify Technology SA	Citibank	(401)	100	Synopsys Inc	Credit Suisse	532
(60)	Spotify Technology SA	Credit Suisse	299	135	Synopsys Inc	JP Morgan	718
(110)	Spotify Technology SA	JP Morgan	39	(180)	Synovus Financial Corp	Bank of America Merrill Lynch	(16)
(820)	Sprint Corp	Bank of America Merrill Lynch	(48)	(170)	Synovus Financial Corp	Citibank	(32)
(1.650)	Sprint Corp	JP Morgan	322	(890)	Synovus Financial Corp	Credit Suisse	(785)
1.695	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(96)	(160)	Synovus Financial Corp	JP Morgan	(141)
980	Sprouts Farmers Market Inc	Citibank	71	486	Sysco Corp	Credit Suisse	451
1.460	Sprouts Farmers Market Inc	Credit Suisse	(49)	150	T Rowe Price Group Inc	Bank of America Merrill Lynch	289
(67)	Square Inc 'A'	Bank of America Merrill Lynch	(282)	180	T Rowe Price Group Inc	Citibank	386
(284)	Square Inc 'A'	Citibank	(408)	360	T Rowe Price Group Inc	Credit Suisse	1.132
(316)	Square Inc 'A'	Credit Suisse	(1.976)	100	T Rowe Price Group Inc	JP Morgan	345
(80)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	(143)	(208)	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	191
(110)	SS&C Technologies Holdings Inc	Citibank	(54)	(3)	Take-Two Interactive Software Inc	JP Morgan	(16)
(577)	SS&C Technologies Holdings Inc	Credit Suisse	(1.385)	200	Tapestry Inc	Citibank	69
(12)	SS&C Technologies Holdings Inc	JP Morgan	(29)	200	Tapestry Inc	Credit Suisse	73
(25)	Stanley Black & Decker Inc	Bank of America Merrill Lynch	7	(1.259)	Targa Resources Corp	Bank of America Merrill Lynch	2.091
(8)	Stanley Black & Decker Inc ^{tr}	Citibank	—	(592)	Targa Resources Corp	Citibank	441
(155)	Stanley Black & Decker Inc	Credit Suisse	70	(1.689)	Targa Resources Corp	Credit Suisse	4.897
(171)	Stanley Black & Decker Inc	JP Morgan	78	(421)	Targa Resources Corp	JP Morgan	979
220	Starbucks Corp	Bank of America Merrill Lynch	354	110	Target Corp	Bank of America Merrill Lynch	1.304
657	Starbucks Corp	Citibank	1.768	120	Target Corp	Citibank	(84)
175	Starbucks Corp	Credit Suisse	586	(130)	TCF Financial Corp	Citibank	(142)
1.102	Starbucks Corp	JP Morgan	4.217	300	TD Ameritrade Holding Corp	Bank of America Merrill Lynch	2.411
				59	Teledyne Technologies Inc	Citibank	(205)
				26	Teledyne Technologies Inc	JP Morgan	121

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées			
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
(40)	Teleflex Inc	Bank of America Merrill Lynch	(153)	(4.740)	Transocean Ltd	JP Morgan	1.680
(24)	Teleflex Inc	Citibank	(153)	(163)	TransUnion	Bank of America Merrill Lynch	(154)
(58)	Teleflex Inc	Credit Suisse	(883)	(77)	TransUnion	Citibank	(220)
(46)	Teleflex Inc	JP Morgan	(944)	(117)	TransUnion	Credit Suisse	(663)
902	Telephone & Data Systems Inc	Bank of America Merrill Lynch	131	(236)	TransUnion	JP Morgan	(1.336)
170	Telephone & Data Systems Inc	Citibank	56	(50)	Travelers Cos Inc/The	Citibank	(74)
461	Telephone & Data Systems Inc	Credit Suisse	8	(510)	TreeHouse Foods Inc	Bank of America Merrill Lynch	250
647	Telephone & Data Systems Inc	JP Morgan	12	(260)	TreeHouse Foods Inc	Citibank	(303)
(110)	Tempur Sealy International Inc	Bank of America Merrill Lynch	32	(404)	TreeHouse Foods Inc	JP Morgan	(33)
(80)	Tempur Sealy International Inc	Credit Suisse	66	(1)	TRI Pointe Group Inc [†]	Bank of America Merrill Lynch	—
(150)	Tempur Sealy International Inc	JP Morgan	184	(678)	Trinity Industries Inc	Bank of America Merrill Lynch	62
87	Teradyne Inc	Bank of America Merrill Lynch	(249)	(1.250)	Trinity Industries Inc	Citibank	227
853	Teradyne Inc	Citibank	1.287	(837)	Trinity Industries Inc	Credit Suisse	85
1.004	Teradyne Inc	Credit Suisse	100	(491)	Trinity Industries Inc	JP Morgan	71
200	Teradyne Inc	JP Morgan	(196)	370	TripAdvisor Inc	Bank of America Merrill Lynch	219
(94)	Tesla Inc	Citibank	410	170	TripAdvisor Inc	Citibank	94
(120)	Tesla Inc	JP Morgan	971	370	TripAdvisor Inc	Credit Suisse	(1.044)
60	Texas Instruments Inc	Bank of America Merrill Lynch	196	430	TripAdvisor Inc	JP Morgan	(1.089)
277	Texas Instruments Inc	Citibank	1.105	(90)	Twilio Inc 'A'	Bank of America Merrill Lynch	(233)
691	Texas Instruments Inc	Credit Suisse	810	(101)	Twilio Inc 'A'	Citibank	174
141	Texas Instruments Inc	JP Morgan	165	(191)	Twilio Inc 'A'	Credit Suisse	(1.590)
(428)	TFS Financial Corp	Citibank	(214)	(448)	Twilio Inc 'A'	JP Morgan	(2.881)
(575)	TFS Financial Corp	JP Morgan	(329)	180	Twitter Inc	Bank of America Merrill Lynch	277
(40)	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	(256)	430	Twitter Inc	Credit Suisse	686
(30)	Thermo Fisher Scientific Inc	Credit Suisse	(224)	1.060	Two Harbors Investment Corp (Reit)	Citibank	116
150	Thomson Reuters Corp	Citibank	(83)	910	Two Harbors Investment Corp (Reit)	Credit Suisse	74
200	Thomson Reuters Corp	Credit Suisse	614	(219)	Tyler Technologies Inc	Bank of America Merrill Lynch	(885)
(158)	Thor Industries Inc	Bank of America Merrill Lynch	134	(61)	Tyler Technologies Inc	Citibank	(155)
(107)	Thor Industries Inc	Citibank	(12)	(74)	Tyler Technologies Inc	JP Morgan	(820)
(164)	Thor Industries Inc	JP Morgan	584	(80)	Tyson Foods Inc 'A'	Citibank	(254)
(290)	Tiffany & Co	Bank of America Merrill Lynch	(2.241)	(60)	Tyson Foods Inc 'A'	Credit Suisse	(396)
(47)	Tiffany & Co	Credit Suisse	(338)	(250)	Tyson Foods Inc 'A'	JP Morgan	(1.652)
(80)	Tiffany & Co	JP Morgan	(575)	(670)	Uber Technologies Inc	Citibank	(164)
240	Timken Co/The	Bank of America Merrill Lynch	(273)	(2.220)	Uber Technologies Inc	JP Morgan	(6.275)
120	Timken Co/The	Citibank	44	(30)	Ubiquiti Inc	Citibank	(74)
594	Timken Co/The	JP Morgan	(540)	(40)	Ubiquiti Inc	Credit Suisse	(368)
5	TJX Cos Inc/The	Citibank	10	(160)	UGI Corp	Citibank	20
714	TJX Cos Inc/The	Credit Suisse	1.356	40	Ulta Salon Cosmetics & Fragrance Inc	JP Morgan	(321)
145	TJX Cos Inc/The	JP Morgan	275	(1.310)	Umpqua Holdings Corp	Bank of America Merrill Lynch	(173)
(50)	T-Mobile US Inc	Bank of America Merrill Lynch	(44)	(430)	Umpqua Holdings Corp	Citibank	(10)
(18)	T-Mobile US Inc	Citibank	(7)	(680)	Umpqua Holdings Corp	Credit Suisse	176
(179)	T-Mobile US Inc	Credit Suisse	309	(510)	Umpqua Holdings Corp	JP Morgan	132
374	Tractor Supply Co	Bank of America Merrill Lynch	(1.356)	604	Under Armour Inc 'A'	Bank of America Merrill Lynch	714
274	Tractor Supply Co	Citibank	(675)	796	Under Armour Inc 'A'	Citibank	1.201
390	Tractor Supply Co	Credit Suisse	(113)	150	Under Armour Inc 'A'	JP Morgan	209
80	Tractor Supply Co	JP Morgan	(23)	(210)	Under Armour Inc 'C'	Bank of America Merrill Lynch	(286)
(30)	Trade Desk Inc/The 'A'	Bank of America Merrill Lynch	(1.025)	(210)	Under Armour Inc 'C'	Credit Suisse	(304)
(30)	Trade Desk Inc/The 'A'	Citibank	(628)	111	Union Pacific Corp	Citibank	9
(170)	Trade Desk Inc/The 'A'	Credit Suisse	(11.005)	18	Union Pacific Corp	Credit Suisse	(1)
(110)	Trade Desk Inc/The 'A'	JP Morgan	(6.079)	469	United Airlines Holdings Inc	Bank of America Merrill Lynch	131
(860)	Transocean Ltd	Citibank	(203)	201	United Airlines Holdings Inc	Citibank	219
(860)	Transocean Ltd	Credit Suisse	305	257	United Airlines Holdings Inc	Credit Suisse	(107)
				319	United Airlines Holdings Inc	JP Morgan	(133)

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BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

			Plus-values/ (moins-values) nettes non réalisées				Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	EUR	Nombre	Description	Contrepartie	EUR
États-Unis suite				États-Unis suite			
50	United Parcel Service Inc 'B'	Bank of America		(260)	ViaSat Inc	Credit Suisse	(659)
		Merrill Lynch	(168)	(460)	Virtu Financial Inc 'A'	Bank of America	
170	United Parcel Service Inc 'B'	Credit Suisse	(303)			Merrill Lynch	234
50	United Parcel Service Inc 'B'	JP Morgan	(194)	(1.702)	Virtu Financial Inc 'A'	Citibank	835
50	United Rentals Inc	Bank of America		(810)	Virtu Financial Inc 'A'	Credit Suisse	74
		Merrill Lynch	27	473	Visa Inc 'A'	Citibank	1.883
40	United Rentals Inc	Citibank	15	430	Visa Inc 'A'	Credit Suisse	1.744
40	United Rentals Inc	Credit Suisse	22	820	Vistra Energy Corp	Bank of America	
285	United States Cellular Corp	Bank of America				Merrill Lynch	(19)
		Merrill Lynch	(75)	200	Vistra Energy Corp	Citibank	(44)
150	United States Cellular Corp	JP Morgan	(168)	360	Vistra Energy Corp	Credit Suisse	95
(1.799)	United States Steel Corp	Citibank	867	120	VMware Inc 'A'	Bank of America	
(90)	United Therapeutics Corp	JP Morgan	46			Merrill Lynch	(1.330)
(685)	Univar Solutions Inc	Bank of America		90	VMware Inc 'A'	Citibank	(722)
		Merrill Lynch	(84)	140	VMware Inc 'A'	JP Morgan	(1.046)
(900)	Univar Solutions Inc	Citibank	(278)	304	Voya Financial Inc	Bank of America	
(1.377)	Univar Solutions Inc	Credit Suisse	451			Merrill Lynch	126
(681)	Univar Solutions Inc	JP Morgan	223	237	Voya Financial Inc	Citibank	90
(70)	Universal Display Corp	Bank of America		943	Voya Financial Inc	Credit Suisse	723
		Merrill Lynch	320	(40)	Walmart Inc	Citibank	(16)
60	Universal Health Services Inc 'B'	Bank of America		(60)	Walmart Inc	Credit Suisse	(18)
		Merrill Lynch	(47)	(110)	Walt Disney Co/The - CDI	Bank of America	
50	Universal Health Services Inc 'B'	Citibank	(9)			Merrill Lynch	(680)
60	Universal Health Services Inc 'B'	Credit Suisse	(127)	(762)	Walt Disney Co/The - CDI	Citibank	(2.203)
160	Unum Group	Citibank	103	(460)	Walt Disney Co/The - CDI	Credit Suisse	(4.332)
470	Unum Group	Credit Suisse	393	(510)	Walt Disney Co/The - CDI	JP Morgan	(6.263)
330	Unum Group	JP Morgan	276	50	Waste Management Inc	Bank of America	
140	US Bancorp	Bank of America				Merrill Lynch	38
		Merrill Lynch	143	78	Waste Management Inc	Credit Suisse	140
110	US Bancorp	JP Morgan	78	112	Waste Management Inc	JP Morgan	201
390	US Foods Holding Corp	Bank of America		(44)	Watsco Inc	Bank of America	
		Merrill Lynch	245			Merrill Lynch	(14)
130	US Foods Holding Corp	JP Morgan	111	(88)	Watsco Inc	Credit Suisse	(177)
(13)	Vail Resorts Inc	Bank of America		(83)	Watsco Inc	JP Morgan	(167)
		Merrill Lynch	(68)	(195)	Wayfair Inc 'A'	Bank of America	
(60)	Vail Resorts Inc	Citibank	(666)			Merrill Lynch	(447)
(142)	Vail Resorts Inc	Credit Suisse	(1.047)	(238)	Wayfair Inc 'A'	Citibank	(329)
(170)	Valero Energy Corp	Bank of America		(187)	Wayfair Inc 'A'	Credit Suisse	(312)
		Merrill Lynch	654	(332)	Wayfair Inc 'A'	JP Morgan	(604)
(70)	Valero Energy Corp	Citibank	72	220	Webster Financial Corp	Credit Suisse	75
(70)	Valero Energy Corp	JP Morgan	88	180	Webster Financial Corp	JP Morgan	164
(240)	Valvoline Inc	Citibank	35	(140)	WEC Energy Group Inc	Bank of America	
(760)	Valvoline Inc	Credit Suisse	221			Merrill Lynch	(165)
225	Varian Medical Systems Inc	Citibank	446	(200)	WEC Energy Group Inc	JP Morgan	(280)
50	Varian Medical Systems Inc	JP Morgan	409	(606)	Wells Fargo & Co	Bank of America	
638	VeriSign Inc	Bank of America				Merrill Lynch	(303)
		Merrill Lynch	2.430	(929)	Wells Fargo & Co	Citibank	(59)
303	VeriSign Inc	Credit Suisse	1.986	(130)	Wells Fargo & Co	JP Morgan	(30)
150	VeriSign Inc	JP Morgan	983	610	WESCO International Inc	Bank of America	
(50)	Verisk Analytics Inc	Bank of America				Merrill Lynch	(671)
		Merrill Lynch	(122)	480	WESCO International Inc	JP Morgan	(502)
(50)	Verisk Analytics Inc	Citibank	(108)	10	West Pharmaceutical Services Inc	Bank of America	
130	Verizon Communications Inc	Citibank	78			Merrill Lynch	(8)
90	Verizon Communications Inc	Credit Suisse	85	66	West Pharmaceutical Services Inc	Citibank	172
9	Vertex Pharmaceuticals Inc	Bank of America		107	West Pharmaceutical Services Inc	Credit Suisse	149
		Merrill Lynch	90	(381)	Western Digital Corp	Bank of America	
192	Vertex Pharmaceuticals Inc	Citibank	483			Merrill Lynch	(497)
90	Vertex Pharmaceuticals Inc	Credit Suisse	1.592	(579)	Western Digital Corp	Citibank	(926)
136	Vertex Pharmaceuticals Inc	JP Morgan	1.711	(186)	Western Digital Corp	Credit Suisse	304
1.061	Viacom Inc 'B'	Citibank	424	(130)	Western Digital Corp	JP Morgan	213
1.276	Viacom Inc 'B'	Credit Suisse	1.554	200	Western Union Co/The	Bank of America	
720	Viacom Inc 'B'	JP Morgan	628			Merrill Lynch	45
(583)	ViaSat Inc	Citibank	(74)	300	Western Union Co/The	Credit Suisse	(3)
				200	Western Union Co/The	JP Morgan	(60)

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

« Contracts for difference » au 30 novembre 2019

Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées EUR
États-Unis suite				États-Unis suite			
(386)	Westinghouse Air Brake Technologies Corp	Bank of America Merrill Lynch	726	149	Xilinx Inc	Bank of America Merrill Lynch	(22)
(389)	Westinghouse Air Brake Technologies Corp	Citibank	743	34	Xilinx Inc	Citibank	89
(122)	Westinghouse Air Brake Technologies Corp	Credit Suisse	125	210	Xilinx Inc	Credit Suisse	(382)
(326)	Westinghouse Air Brake Technologies Corp	JP Morgan	329	50	Xilinx Inc	JP Morgan	(91)
(620)	Westlake Chemical Corp	Bank of America Merrill Lynch	1.014	(110)	XPO Logistics Inc	Citibank	(81)
(440)	Westlake Chemical Corp	Citibank	(192)	(340)	XPO Logistics Inc	Credit Suisse	164
(89)	Westlake Chemical Corp	JP Morgan	441	(40)	XPO Logistics Inc	JP Morgan	19
(410)	Westrock Co	JP Morgan	(220)	(182)	Xylem Inc/NY	Bank of America Merrill Lynch	26
(30)	WEX Inc	Citibank	(172)	(302)	Xylem Inc/NY	Citibank	(137)
10	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	141	(350)	Xylem Inc/NY	Credit Suisse	(44)
20	White Mountains Insurance Group Ltd	Citibank	364	(282)	Xylem Inc/NY	JP Morgan	(15)
20	White Mountains Insurance Group Ltd	JP Morgan	51	401	Yum! Brands Inc	Citibank	1.079
277	Williams-Sonoma Inc	Citibank	884	235	Yum! Brands Inc	Credit Suisse	359
214	Williams-Sonoma Inc	Credit Suisse	329	333	Yum! Brands Inc	JP Morgan	509
(104)	Willis Towers Watson Plc	Citibank	(633)	(90)	Zayo Group Holdings Inc	Credit Suisse	(1)
(40)	Willis Towers Watson Plc	Credit Suisse	(413)	(420)	Zayo Group Holdings Inc	JP Morgan	(4)
210	Woodward Inc	Bank of America Merrill Lynch	641	60	Zebra Technologies Corp 'A'	JP Morgan	562
80	Woodward Inc	Citibank	444	(78)	Zendesk Inc	Bank of America Merrill Lynch	(272)
(390)	World Wrestling Entertainment Inc 'A'	Merrill Lynch	(1.097)	(389)	Zendesk Inc	Citibank	(131)
(480)	World Wrestling Entertainment Inc 'A'	Citibank	(620)	(219)	Zendesk Inc	Credit Suisse	(1.680)
(360)	World Wrestling Entertainment Inc 'A'	Credit Suisse	(1.950)	(12)	Zendesk Inc	JP Morgan	(92)
(90)	World Wrestling Entertainment Inc 'A'	JP Morgan	(569)	(832)	Zillow Group Inc 'C'	Citibank	1.429
(750)	WPX Energy Inc	Bank of America Merrill Lynch	184	(1.675)	Zillow Group Inc 'C'	Credit Suisse	(2.371)
(510)	WPX Energy Inc	Citibank	(28)	(76)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	64
(1.660)	WPX Energy Inc	Credit Suisse	1.101	(125)	Zimmer Biomet Holdings Inc	Credit Suisse	(210)
180	WR Grace & Co	Bank of America Merrill Lynch	(110)	(80)	Zimmer Biomet Holdings Inc	JP Morgan	(156)
220	WR Grace & Co	Citibank	(102)	270	Zions Bancorp NA	Bank of America Merrill Lynch	98
73	WW Grainger Inc	Bank of America Merrill Lynch	(315)	464	Zions Bancorp NA	Citibank	(4)
20	WW Grainger Inc	JP Morgan	20	140	Zions Bancorp NA	Credit Suisse	(143)
40	Wyndham Destinations Inc	Citibank	50	311	Zions Bancorp NA	JP Morgan	(317)
1.152	Wyndham Destinations Inc	Credit Suisse	(293)	100	Zoetis Inc	Bank of America Merrill Lynch	198
(190)	Wyndham Hotels & Resorts Inc	Bank of America Merrill Lynch	(240)	(120)	Zscaler Inc	Bank of America Merrill Lynch	(673)
(320)	Wyndham Hotels & Resorts Inc	Citibank	(303)	(110)	Zscaler Inc	Citibank	(568)
(52)	Wyndham Hotels & Resorts Inc	Credit Suisse	(112)	2.020	Zynga Inc 'A'	Credit Suisse	136
(240)	Wyndham Hotels & Resorts Inc	JP Morgan	(519)				(113.148)
(71)	Wynn Resorts Ltd	Bank of America Merrill Lynch	(234)	Total			(200.975)
(222)	Wynn Resorts Ltd	Citibank	(436)				
(144)	Wynn Resorts Ltd	Credit Suisse	376				
(18)	Wynn Resorts Ltd	JP Morgan	84				
210	Xcel Energy Inc	Bank of America Merrill Lynch	174				
270	Xcel Energy Inc	Citibank	128				
220	Xcel Energy Inc	Credit Suisse	206				
671	Xerox Holdings Corp	Bank of America Merrill Lynch	(55)				
362	Xerox Holdings Corp	Citibank	(69)				
372	Xerox Holdings Corp	Credit Suisse	—				
400	Xerox Holdings Corp	JP Morgan	—				

Les montants inférieurs à 0,50 EUR ont été arrondis à zéro.

BlackRock Total Advantage Fund suite

Swaps au 30 novembre 2019

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR	Valeur de marché EUR
TRS	BRL 10	Fund receives Ibovespa Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	2.959	2.959
TRS	BRL 13	Fund receives Ibovespa Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	12.899	12.899
TRS	TWD 7.400	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(13.379)	(13.379)
TRS	TWD 6.200	Fund receives TAIEX Futures Index and pays Fixed 0,000%	Bank of America Merrill Lynch	18/12/2019	(16.881)	(16.881)
TRS	THB 17.000	Fund receives SET50 Futures Index and pays Fixed 0,000%	Credit Suisse	27/12/2019	(6.101)	(6.101)
TRS	THB 9.000	Fund receives SET50 Futures Index and pays Fixed 0,000%	Credit Suisse	27/12/2019	(6.600)	(6.600)
TRS	THB 8.800	Fund receives SET50 Futures Index and pays Fixed 0,000%	Credit Suisse	27/12/2019	(957)	(957)
TRS	PLN 820	Fund receives WIG20 Index and pays Fixed 0,000%	HSBC	20/12/2019	(6.742)	(6.742)
TRS	PLN 80	Fund receives WIG20 Index and pays Fixed 0,000%	HSBC	20/12/2019	(696)	(696)
Total					(35.498)	(35.498)

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) nettes non réalisées EUR
37	EUR	Amsterdam Index	Décembre 2019	11.480
12	AUD	Australian 10 Year Bond	Décembre 2019	5.389
18	EUR	CAC 40 Index	Décembre 2019	4.657
28	CAD	Canadian 10 Year Bond	Mars 2020	(384)
(26)	USD	E-Mini S&P 500 Index	Décembre 2019	(180.582)
65	EUR	Euro Bund	Décembre 2019	(309.390)
(10)	GBP	FTSE 100 Index	Décembre 2019	(10.575)
16	EUR	FTSE MIB Index	Décembre 2019	85.900
1	ZAR	FTSE/JSE Top 40 Index	Décembre 2019	(624)
16	HKD	Hang Seng China Enterprises	Décembre 2019	(34.195)
12	HKD	Hang Seng Index	Décembre 2019	(49.847)
29	EUR	IBEX 35 Index	Décembre 2019	(813)
32	SGD	MSCI Singapore Index	Décembre 2019	(8.083)
117	SEK	OMX Stockholm 30 Index	Décembre 2019	(45.698)
1	CAD	S&P/TSX 60 Index	Décembre 2019	5.749
(91)	USD	SGX NIFTY 50	Décembre 2019	6.862
28	AUD	SPI 200 Index	Décembre 2019	89.209
22	CHF	Swiss Market Index	Décembre 2019	105.271
(5)	JPY	Topix Index	Décembre 2019	(32.358)
71	GBP	UK Long Gilt Bond	Mars 2020	458
57	USD	US Treasury 10 Year Note	Mars 2020	(20.206)
Total				(377.780)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
AUD	324.000	EUR	198.463	Bank of America Merrill Lynch	18/12/2019	634
AUD	133.000	EUR	82.763	Deutsche Bank	18/12/2019	(1.035)
AUD	116.000	EUR	71.262	Goldman Sachs	18/12/2019	20
AUD	590.000	EUR	362.132	UBS	18/12/2019	420
AUD	324.000	EUR	198.157	Morgan Stanley	15/1/2020	666
AUD	324.000	EUR	197.902	Morgan Stanley	19/2/2020	657
BRL	121.000	USD	28.823	Bank of America Merrill Lynch	18/12/2019	(170)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
BRL	122.000	USD	29.033	Bank of America Merrill Lynch	15/1/2020	(180)
BRL	122.000	USD	28.981	Citibank	19/2/2020	(169)
CAD	169.000	EUR	115.481	Bank of America Merrill Lynch	18/12/2019	(69)
CAD	32.000	EUR	21.780	Deutsche Bank	18/12/2019	73
CAD	472.000	EUR	321.062	Goldman Sachs	18/12/2019	1.272
CAD	209.000	EUR	141.812	JP Morgan	18/12/2019	917

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
CAD	170.000	EUR	115.949	Bank of America Merrill Lynch	15/1/2020	(69)
CAD	102.000	EUR	69.640	Deutsche Bank	15/1/2020	(112)
CAD	371.000	EUR	251.475	JP Morgan	15/1/2020	1.415
CAD	697.000	EUR	473.252	State Street Bank & Trust Company	15/1/2020	1.854
CAD	371.000	EUR	250.960	Bank of America Merrill Lynch	19/2/2020	1.397
CAD	787.000	EUR	535.494	HSBC	19/2/2020	(170)
CHF	1.132.000	EUR	1.033.431	HSBC	19/2/2020	(4.742)
CLP	53.082.000	EUR	65.533	HSBC	15/1/2020	(5.804)
CLP	18.995.000	USD	23.833	Bank of America Merrill Lynch	18/12/2019	(247)
CLP	56.382.000	USD	71.512	Barclays Bank	18/12/2019	(1.430)
CLP	23.325.000	USD	29.824	Credit Suisse	18/12/2019	(809)
CLP	163.534.000	USD	228.677	Goldman Sachs	18/12/2019	(23.450)
CLP	56.750.000	USD	72.880	JP Morgan	18/12/2019	(2.257)
CLP	20.318.000	USD	26.132	Morgan Stanley	18/12/2019	(844)
CLP	19.015.000	USD	23.880	Bank of America Merrill Lynch	15/1/2020	(240)
CLP	56.178.000	USD	71.321	Barclays Bank	15/1/2020	(1.404)
CLP	23.235.000	USD	29.739	Credit Suisse	15/1/2020	(799)
CLP	56.540.000	USD	72.677	JP Morgan	15/1/2020	(2.226)
CLP	20.110.000	USD	25.898	Morgan Stanley	15/1/2020	(836)
CLP	19.040.000	USD	23.931	Bank of America Merrill Lynch	19/2/2020	(243)
CLP	56.545.000	USD	71.830	Barclays Bank	19/2/2020	(1.407)
CLP	23.390.000	USD	29.962	Credit Suisse	19/2/2020	(807)
CLP	56.905.000	USD	73.201	JP Morgan	19/2/2020	(2.241)
CLP	20.379.000	USD	26.260	Morgan Stanley	19/2/2020	(843)
EUR	76.145	AUD	125.000	Bank of America Merrill Lynch	18/12/2019	(667)
EUR	2.126.725	AUD	3.436.154	Citibank	18/12/2019	15.227
EUR	386.774	AUD	623.000	Deutsche Bank	18/12/2019	3.944
EUR	123.312	AUD	201.000	Goldman Sachs	18/12/2019	(201)
EUR	127.607	AUD	208.000	State Street Bank & Trust Company	18/12/2019	(207)
EUR	386.167	AUD	623.000	Deutsche Bank	15/1/2020	3.862
EUR	123.106	AUD	201.000	Goldman Sachs	15/1/2020	(238)
EUR	453.340	AUD	741.000	JP Morgan	15/1/2020	(1.376)
EUR	76.648	AUD	126.000	State Street Bank & Trust Company	15/1/2020	(672)
EUR	1.018.834	AUD	1.649.000	State Street Bank & Trust Company	19/2/2020	8.270
EUR	38.516	CAD	56.000	Bank of America Merrill Lynch	18/12/2019	273
EUR	16.443	CAD	24.000	Deutsche Bank	18/12/2019	53
EUR	150.060	CAD	219.577	State Street Bank & Trust Company	18/12/2019	108
EUR	38.437	CAD	56.000	Goldman Sachs	15/1/2020	265
EUR	200.473	CHF	219.185	State Street Bank & Trust Company	18/12/2019	1.415
EUR	931.174	CHF	1.023.000	UBS	19/2/2020	1.537
EUR	66.602	CLP	53.082.000	Barclays Bank	15/1/2020	6.873
EUR	214.326	GBP	191.000	Bank of America Merrill Lynch	18/12/2019	(9.633)
EUR	107.334	GBP	93.000	Deutsche Bank	18/12/2019	(1.714)
EUR	114.284	GBP	99.000	Goldman Sachs	18/12/2019	(1.800)
EUR	196.142	GBP	173.000	JP Morgan	18/12/2019	(6.711)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	139.487	GBP	125.000	State Street Bank & Trust Company	18/12/2019	(7.083)
EUR	107.216	GBP	93.000	Bank of America Merrill Lynch	15/1/2020	(1.727)
EUR	114.151	GBP	99.000	Goldman Sachs	15/1/2020	(1.820)
EUR	149.831	GBP	132.000	HSBC	15/1/2020	(4.798)
EUR	471.026	GBP	406.000	HSBC	19/2/2020	(3.993)
EUR	74.710	HKD	649.000	Bank of America Merrill Lynch	18/12/2019	(552)
EUR	107.191	HKD	934.468	Barclays Bank	18/12/2019	(1.176)
EUR	175.176	HKD	1.519.000	HSBC	18/12/2019	(977)
EUR	63.059	HUF	20.980.000	Deutsche Bank	18/12/2019	211
EUR	143.179	HUF	47.147.000	Goldman Sachs	18/12/2019	1.945
EUR	535.398	HUF	177.695.000	HSBC	18/12/2019	3.096
EUR	63.036	HUF	20.981.000	Deutsche Bank	15/1/2020	219
EUR	143.137	HUF	47.151.000	Goldman Sachs	15/1/2020	1.966
EUR	244.788	HUF	81.472.000	HSBC	15/1/2020	860
EUR	403.920	HUF	135.078.000	Bank of America Merrill Lynch	19/2/2020	(286)
EUR	173.775	JPY	20.894.000	JP Morgan	18/12/2019	411
EUR	283.046	JPY	33.525.666	State Street Bank & Trust Company	18/12/2019	4.873
EUR	173.746	JPY	20.886.000	JP Morgan	15/1/2020	415
EUR	173.726	JPY	20.888.000	UBS	19/2/2020	442
EUR	54.004	MXN	1.182.000	HSBC	18/12/2019	(902)
EUR	157.895	NOK	1.572.000	Bank of America Merrill Lynch	18/12/2019	2.609
EUR	1.642.114	NOK	16.322.000	JP Morgan	18/12/2019	29.789
EUR	1.476.564	NOK	14.919.000	JP Morgan	15/1/2020	5.510
EUR	977.717	NOK	9.922.000	Bank of America Merrill Lynch	19/2/2020	1.470
EUR	88.462	NZD	152.000	Bank of America Merrill Lynch	18/12/2019	(142)
EUR	242.273	NZD	419.000	Deutsche Bank	18/12/2019	(1.970)
EUR	20.035	NZD	35.000	Goldman Sachs	18/12/2019	(367)
EUR	299.124	NZD	521.000	HSBC	18/12/2019	(4.577)
EUR	242.395	NZD	420.000	Deutsche Bank	15/1/2020	(2.017)
EUR	242.564	NZD	421.000	State Street Bank & Trust Company	19/2/2020	(2.017)
EUR	88.035	PLN	384.000	Deutsche Bank	18/12/2019	(846)
EUR	252.672	PLN	1.098.000	Goldman Sachs	18/12/2019	(1.472)
EUR	33.144	PLN	142.000	Goldman Sachs	15/1/2020	350
EUR	559.154	PLN	2.425.000	HSBC	15/1/2020	(892)
EUR	313.190	PLN	1.348.000	Morgan Stanley	19/2/2020	2.553
EUR	24.764	SEK	265.000	Barclays Bank	18/12/2019	(467)
EUR	95.285	SEK	1.016.000	Deutsche Bank	18/12/2019	(1.449)
EUR	202.564	SEK	2.176.000	Goldman Sachs	18/12/2019	(4.614)
EUR	161.075	SEK	1.720.000	JP Morgan	18/12/2019	(2.687)
EUR	19.493	SEK	209.000	HSBC	15/1/2020	(400)
EUR	201.633	SEK	2.169.000	JP Morgan	15/1/2020	(4.812)
EUR	130.346	SEK	1.395.000	State Street Bank & Trust Company	19/2/2020	(2.360)
EUR	290.523	SGD	445.218	HSBC	18/12/2019	(5.135)
EUR	729.042	SGD	1.109.000	JP Morgan	18/12/2019	(7.416)
EUR	17.735	SGD	27.000	UBS	18/12/2019	(195)
EUR	982.018	SGD	1.496.000	HSBC	15/1/2020	(9.601)
EUR	693.488	SGD	1.046.000	HSBC	19/2/2020	1.383
EUR	379.632	THB	12.783.000	HSBC	18/12/2019	(4.591)
EUR	400.220	THB	13.402.000	JP Morgan	18/12/2019	(2.609)

BlackRock Total Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
EUR	142.875	THB	4.813.000	HSBC	15/1/2020	(1.570)
EUR	399.963	THB	13.423.000	JP Morgan	15/1/2020	(2.882)
EUR	400.025	THB	13.452.000	JP Morgan	19/2/2020	(3.098)
EUR	67.404	USD	75.000	Barclays Bank	18/12/2019	(692)
EUR	23.499	USD	26.000	Deutsche Bank	18/12/2019	(108)
EUR	1.322.354	USD	1.465.000	JP Morgan	18/12/2019	(7.800)
EUR	4.736.163	USD	5.267.822	State Street Bank & Trust Company	18/12/2019	(46.781)
EUR	505.520	USD	560.000	Bank of America Merrill Lynch	15/1/2020	(1.853)
EUR	692.250	USD	770.000	JP Morgan	15/1/2020	(5.386)
EUR	1.446.744	USD	1.604.142	Morgan Stanley	15/1/2020	(6.644)
EUR	123.358	USD	137.000	State Street Bank & Trust Company	15/1/2020	(768)
EUR	1.139.435	USD	1.263.139	Bank of America Merrill Lynch	19/2/2020	(2.491)
EUR	484.074	USD	539.000	JP Morgan	19/2/2020	(3.203)
GBP	25.000	EUR	28.258	Barclays Bank	18/12/2019	1.056
GBP	48.000	EUR	55.660	Deutsche Bank	18/12/2019	623
GBP	194.702	EUR	216.897	Goldman Sachs	18/12/2019	11.403
GBP	48.000	EUR	55.600	Deutsche Bank	15/1/2020	629
HKD	1.850.000	EUR	212.516	HSBC	18/12/2019	2.021
HKD	384.000	EUR	44.182	UBS	19/2/2020	137
HUF	118.765.000	EUR	356.627	Bank of America Merrill Lynch	18/12/2019	(856)
HUF	10.732.000	EUR	32.224	Deutsche Bank	18/12/2019	(76)
HUF	33.052.000	EUR	98.821	Deutsche Bank	15/1/2020	137
HUF	18.555.000	EUR	55.384	Bank of America Merrill Lynch	19/2/2020	140
INR	5.018.000	USD	69.661	HSBC	18/12/2019	221
INR	171.000.000	USD	2.359.773	JP Morgan	18/12/2019	20.312
INR	130.832.000	USD	1.815.705	HSBC	15/1/2020	1.393
INR	5.045.000	USD	69.773	JP Morgan	15/1/2020	273
INR	89.468.000	USD	1.234.723	Barclays Bank	20/2/2020	2.641
INR	38.262.000	USD	527.933	Citibank	20/2/2020	1.229
JPY	8.436.000	EUR	69.956	Bank of America Merrill Lynch	18/12/2019	40
JPY	31.141.000	EUR	259.377	JP Morgan	18/12/2019	(990)
JPY	49.063.000	EUR	412.652	State Street Bank & Trust Company	18/12/2019	(5.561)
JPY	13.685.000	EUR	115.144	Citibank	15/1/2020	(1.574)
JPY	31.129.000	EUR	259.316	JP Morgan	15/1/2020	(979)
JPY	8.433.000	EUR	69.928	State Street Bank & Trust Company	15/1/2020	57
JPY	45.456.000	EUR	377.509	State Street Bank & Trust Company	19/2/2020	(413)
KRW	76.321.000	USD	64.508	HSBC	18/12/2019	151
MXN	2.508.000	EUR	117.382	Barclays Bank	18/12/2019	(881)
MXN	1.687.000	EUR	78.126	Goldman Sachs	18/12/2019	239
MXN	1.487.000	EUR	67.481	Morgan Stanley	18/12/2019	1.593
MXN	4.941.000	EUR	226.746	UBS	18/12/2019	2.774
MXN	1.698.000	EUR	78.135	Deutsche Bank	15/1/2020	268
MXN	3.771.000	EUR	172.095	Goldman Sachs	15/1/2020	2.026
MXN	2.523.000	EUR	117.339	HSBC	15/1/2020	(843)
MXN	1.564.000	EUR	72.065	UBS	15/1/2020	150
MXN	1.711.000	EUR	78.154	Goldman Sachs	19/2/2020	280
MXN	7.710.000	EUR	358.252	UBS	19/2/2020	(4.821)
NOK	1.349.000	EUR	133.212	Barclays Bank	18/12/2019	46
NOK	1.401.000	EUR	139.459	Deutsche Bank	18/12/2019	(1.065)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
NOK	6.398.000	EUR	632.166	Goldman Sachs	18/12/2019	(158)
NOK	198.000	EUR	19.543	HSBC	18/12/2019	15
NOK	1.351.000	EUR	133.147	Barclays Bank	15/1/2020	66
NOK	2.351.000	EUR	232.168	Goldman Sachs	15/1/2020	(353)
NOK	2.661.000	EUR	259.841	HSBC	15/1/2020	2.540
NOK	1.354.000	EUR	133.159	Barclays Bank	19/2/2020	64
NZD	196.000	EUR	111.217	Bank of America Merrill Lynch	18/12/2019	3.036
NZD	419.000	EUR	240.812	Deutsche Bank	18/12/2019	3.431
NZD	60.000	EUR	34.008	Morgan Stanley	18/12/2019	967
NZD	1.264.000	EUR	731.215	State Street Bank & Trust Company	18/12/2019	5.595
NZD	420.000	EUR	240.961	Deutsche Bank	15/1/2020	3.450
NZD	710.000	EUR	405.752	Goldman Sachs	15/1/2020	7.419
NZD	60.000	EUR	33.953	Morgan Stanley	15/1/2020	963
NZD	1.240.000	EUR	708.997	Morgan Stanley	19/2/2020	11.384
PLN	650.000	EUR	149.239	Deutsche Bank	18/12/2019	1.211
PLN	979.000	EUR	227.876	Goldman Sachs	18/12/2019	(1.276)
PLN	980.000	EUR	227.632	Goldman Sachs	15/1/2020	(1.303)
PLN	219.000	EUR	50.664	Goldman Sachs	19/2/2020	(196)
RUB	54.910.000	USD	830.695	HSBC	18/12/2019	20.380
RUB	23.346.000	USD	365.409	JP Morgan	18/12/2019	(2.434)
RUB	25.446.000	USD	385.975	Citibank	15/1/2020	7.249
RUB	4.197.000	USD	65.178	HSBC	15/1/2020	(178)
RUB	23.467.000	USD	366.028	JP Morgan	15/1/2020	(2.440)
RUB	23.626.000	USD	366.977	JP Morgan	19/2/2020	(2.445)
RUB	28.775.000	USD	444.367	Morgan Stanley	19/2/2020	(637)
SEK	2.377.800	EUR	222.104	Deutsche Bank	18/12/2019	4.286
SEK	981.000	EUR	92.202	Goldman Sachs	18/12/2019	1.199
SEK	1.212.000	EUR	111.968	JP Morgan	18/12/2019	3.426
SEK	746.000	EUR	68.786	Bank of America Merrill Lynch	15/1/2020	2.218
SEK	981.000	EUR	92.175	Goldman Sachs	15/1/2020	1.196
SGD	981.000	EUR	92.124	State Street Bank & Trust Company	19/2/2020	1.199
SGD	1.048.000	EUR	694.462	JP Morgan	18/12/2019	1.488
SGD	222.000	EUR	146.403	Morgan Stanley	18/12/2019	1.021
SGD	733.000	EUR	484.103	JP Morgan	15/1/2020	1.764
SGD	495.000	EUR	327.601	Morgan Stanley	15/1/2020	508
SGD	674.000	EUR	444.576	Morgan Stanley	19/2/2020	1.388
THB	49.259.000	EUR	1.447.470	Citibank	18/12/2019	33.126
THB	2.259.000	EUR	66.668	HSBC	18/12/2019	1.232
THB	2.983.000	EUR	88.964	JP Morgan	18/12/2019	697
THB	2.988.000	EUR	88.928	JP Morgan	15/1/2020	746
THB	42.321.000	EUR	1.255.807	State Street Bank & Trust Company	15/1/2020	14.313
THB	41.617.000	EUR	1.236.526	HSBC	19/2/2020	10.630
TWD	4.217.000	USD	137.806	Barclays Bank	18/12/2019	436
TWD	1.920.000	USD	63.009	Citibank	18/12/2019	(42)
TWD	6.858.000	USD	223.803	HSBC	18/12/2019	990
TWD	32.918.000	USD	1.072.772	UBS	18/12/2019	6.080
TWD	4.060.000	USD	133.861	Citibank	15/1/2020	(388)
TWD	7.589.000	USD	248.104	HSBC	15/1/2020	1.189
TWD	4.609.000	USD	153.011	HSBC	19/2/2020	(965)
USD	39.453	BRL	165.199	Bank of America Merrill Lynch	18/12/2019	325
USD	105.029	BRL	427.206	Deutsche Bank	18/12/2019	3.568
USD	132.175	BRL	554.000	Goldman Sachs	18/12/2019	971
USD	160.184	BRL	656.595	HSBC	18/12/2019	4.357

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock Total Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
USD	436.054	BRL	1.789.000	JP Morgan	18/12/2019	11.514
USD	86.456	BRL	347.000	Citibank	15/1/2020	4.025
USD	470.815	BRL	1.931.000	HSBC	15/1/2020	13.064
USD	132.536	BRL	556.000	Morgan Stanley	15/1/2020	1.018
USD	681.297	BRL	2.846.000	HSBC	19/2/2020	8.675
USD	768.303	CLP	548.799.000	Barclays Bank	18/12/2019	79.506
USD	192.804	CLP	139.130.000	Citibank	18/12/2019	18.363
USD	1.040.616	CLP	752.313.000	Credit Suisse	15/1/2020	96.291
USD	1.108.926	CLP	866.515.000	HSBC	19/2/2020	28.953
USD	16.437	EUR	14.777	Goldman Sachs	18/12/2019	147
				State Street Bank & Trust Company	18/12/2019	968
USD	451.000	EUR	408.520	Barclays Bank	18/12/2019	921
USD	244.370	INR	17.469.000	HSBC	18/12/2019	19
USD	71.945	INR	5.163.000	JP Morgan	18/12/2019	166
USD	188.735	INR	13.535.000	HSBC	15/1/2020	85
USD	81.461	INR	5.858.000	JP Morgan	15/1/2020	362
USD	50.542	INR	3.610.000	Bank of America Merrill Lynch	18/12/2019	(1.174)
USD	382.881	KRW	453.357.000	Deutsche Bank	18/12/2019	150
USD	125.827	KRW	148.291.000	HSBC	18/12/2019	(11.153)
USD	1.538.886	KRW	1.830.505.000	JP Morgan	18/12/2019	(447)
USD	81.500	KRW	96.758.000	HSBC	15/1/2020	(24.587)
USD	2.294.541	KRW	2.739.238.000	Morgan Stanley	15/1/2020	(380)
USD	81.644	KRW	96.823.000	HSBC	19/2/2020	193
USD	126.419	KRW	148.733.000	Morgan Stanley	19/2/2020	34.594
USD	2.316.848	KRW	2.685.320.000	Barclays Bank	18/12/2019	(2.181)
USD	86.750	RUB	5.738.000	HSBC	18/12/2019	(4.030)
USD	310.623	RUB	20.278.000	HSBC	18/12/2019	943
USD	449.346	TWD	13.671.000	JP Morgan	18/12/2019	(27.288)
USD	1.952.655	TWD	60.462.000	HSBC	15/1/2020	1.104
USD	450.128	TWD	13.659.000	HSBC	19/2/2020	96
USD	221.247	TWD	6.708.000	Barclays Bank	18/12/2019	2.386
ZAR	1.510.000	EUR	91.053	Deutsche Bank	18/12/2019	10.155
ZAR	8.055.661	EUR	488.327	JP Morgan	18/12/2019	4.237
ZAR	1.658.000	EUR	98.359	UBS	18/12/2019	6.109
ZAR	5.636.000	EUR	342.645	Bank of America Merrill Lynch	15/1/2020	25.695
ZAR	11.300.000	EUR	669.326			

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées EUR
ZAR	1.263.000	EUR	75.748	Deutsche Bank	15/1/2020	1.935
ZAR	2.811.000	EUR	170.999	Goldman Sachs	15/1/2020	1.896
ZAR	1.778.000	EUR	107.036	UBS	15/1/2020	2.321
ZAR	13.911.000	EUR	831.635	Barclays Bank	19/2/2020	18.050
ZAR	2.830.000	EUR	170.993	UBS	19/2/2020	1.864
						355.859

Catégorie d'Actions couverte en GBP						
EUR	56	GBP	48	State Street Bank & Trust Company	13/12/2019	—
GBP	4.790	EUR	5.570	State Street Bank & Trust Company	13/12/2019	48
						48

Catégorie d'Actions couverte en USD						
EUR	60	USD	66	State Street Bank & Trust Company	13/12/2019	—
USD	6.545	EUR	5.925	State Street Bank & Trust Company	13/12/2019	20
						20
Total						355.927

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Gouvernement	89,83
Portefeuille de titres à la valeur de marché	89,83
Autres éléments de l'actif net	10,17
	100,00

BlackRock UK Emerging Companies Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché GBP	% de l'actif net	Nombre	Description	Valeur de marché GBP	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
États-Unis							
13.895	Datadog Inc 'A'^	444.416	0,11				
		444.416	0,11				
Total des actions ordinaires						444.416	0,11
OBLIGATIONS							
Royaume-Uni							
GBP 14.000.000	United Kingdom Treasury Bill 13/1/2020 (Zero Coupon)	13.988.254	3,38				
GBP 8.000.000	United Kingdom Treasury Bill 20/1/2020 (Zero Coupon)	7.992.168	1,93				
		21.980.422	5,31				
Total des obligations						21.980.422	5,31
CERTIFICATS DE DÉPÔT							
France							
GBP 8.000.000	Banque Federative du Credit Mutuel SA RegS 27/1/2020 (Zero Coupon)	7.989.021	1,93				
		7.989.021	1,93				
Japon							
GBP 1.000.000	Mizuho Bank Ltd 21/1/2020 (Zero Coupon)	998.840	0,24				
GBP 13.000.000	Mizuho Bank Ltd 0,81% 24/1/2020	13.000.000	3,14				
GBP 10.000.000	Mizuho Bank Ltd 27/1/2020 (Zero Coupon)	9.987.000	2,41				
GBP 2.000.000	Norinchukin Bank/London 8/1/2020 (Zero Coupon)	1.998.340	0,48				
GBP 1.000.000	Norinchukin Bank/London 20/1/2020 (Zero Coupon)	998.941	0,24				
GBP 5.000.000	Sumitomo Mitsui Trust Bank Ltd 10/1/2020 (Zero Coupon)	4.995.525	1,21				
GBP 9.000.000	Sumitomo Mitsui Trust Bank Ltd/London 0,81% 9/12/2019	9.000.000	2,17				
		40.978.646	9,89				
Luxembourg							
GBP 8.000.000	Mizuho Bank Ltd/London FRN 12/2/2020	8.000.000	1,93				
GBP 15.000.000	Norinchukin Bank/The 14/2/2020 (Zero Coupon)	14.974.753	3,62				
GBP 2.000.000	Sumitomo Mitsui Trust Bank Ltd/London 9/1/2020 (Zero Coupon)	1.998.250	0,48				
		24.973.003	6,03				
Pays-Bas							
GBP 2.000.000	ING Bank NV 0,91% 10/3/2020	2.000.630	0,48				
		2.000.630	0,48				
Suède							
GBP 2.000.000	Skandinaviska Enskilda Banken AB 0,83% 6/2/2020	2.000.000	0,48				
		2.000.000	0,48				
				Suisse			
GBP 10.000.000	Credit Suisse AG RegS 26/5/2020 (Zero Coupon)	9.957.279	2,40				
GBP 6.000.000	Credit Suisse AG/London 0,90% 14/4/2020	6.000.000	1,45				
		15.957.279	3,85				
				Royaume-Uni			
GBP 1.000.000	Credit Suisse AG/London 0,90% 8/4/2020	1.000.000	0,24				
GBP 1.000.000	HSBC Bank Plc FRN 21/2/2020	1.000.035	0,24				
GBP 5.000.000	Mufg Bank Ltd 6/12/2019 (Zero Coupon)	4.999.189	1,21				
GBP 6.000.000	Standard Chartered Bank 0,85% 6/2/2020	6.000.000	1,45				
GBP 2.000.000	Sumitomo Mitsui Trust Bank Ltd/London 0,82% 9/1/2020	2.000.000	0,48				
		14.999.224	3,62				
				États-Unis			
GBP 1.000.000	Bank Of America NA/London 0,80% 3/2/2020	1.000.000	0,24				
GBP 4.000.000	Bank Of America NA/London 0,80% 6/3/2020	4.000.000	0,97				
		5.000.000	1,21				
Total des certificats de dépôt						113.897.803	27,49
				BILLETS DE TRÉSORERIE			
				Belgique			
GBP 14.000.000	Sumitomo Mitsui Banking Corp 7/2/2020 (Zero Coupon)	13.977.816	3,37				
		13.977.816	3,37				
				Finlande			
GBP 5.000.000	OP Corporate Bank Plc RegS 6/1/2020 (Zero Coupon)	4.996.107	1,21				
GBP 4.000.000	OP Corporate Bank Plc RegS 21/1/2020 (Zero Coupon)	3.995.340	0,96				
		8.991.447	2,17				
				France			
GBP 4.000.000	Banque Federative Du Credit Mutuel RegS 3/2/2020 (Zero Coupon)	3.993.556	0,96				
GBP 2.000.000	BPCE SA RegS 5/12/2019 (Zero Coupon)	1.999.757	0,48				
GBP 5.000.000	Bred Banque Populaire RegS 7/2/2020 (Zero Coupon)	4.991.515	1,21				
GBP 1.000.000	Bred Banque Populaire RegS 20/2/2020 (Zero Coupon)	997.984	0,24				
GBP 5.000.000	LMA SA RegS 4/12/2019 (Zero Coupon)	4.999.595	1,21				
GBP 7.000.000	LMA SA RegS 7/2/2020 (Zero Coupon)	6.988.908	1,69				
		23.971.315	5,79				
				Allemagne			
GBP 2.000.000	Allianz SE RegS 21/1/2020 (Zero Coupon)	1.997.727	0,48				
GBP 5.000.000	Dekabank Deutsche Girozentrale RegS 19/2/2020 (Zero Coupon)	4.990.829	1,20				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock UK Emerging Companies Absolute Return Fund

suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché GBP	% de l'actif net	Nombre	Description	Valeur de marché GBP	% de l'actif net
Allemagne suite				Supranational suite			
GBP 6.000.000	DZ Bank AG Deutsche Zentral Genoss RegS 16/1/2020 (Zero Coupon)	5.993.832	1,45	GBP 3.000.000	Paccar Financial Europe BV RegS 24/1/2020 (Zero Coupon)	2.996.569	0,72
GBP 8.000.000	Erste Abwicklungsanstalt RegS 25/2/2020 (Zero Coupon)	7.985.915	1,93	GBP 9.000.000	Transport For London RegS 18/12/2019 (Zero Coupon)	8.996.718	2,17
GBP 8.000.000	FMS Wertmanagement RegS 9/3/2020 (Zero Coupon)	7.983.603	1,93			68.912.742	16,64
		28.951.906	6,99	Royaume-Uni			
Irlande				GBP 9.000.000	Transport For London RegS 9/12/2019 (Zero Coupon)	8.998.359	2,17
GBP 6.000.000	Matchpoint Finance Plc 5/2/2020 (Zero Coupon)	5.990.549	1,45			8.998.359	2,17
		5.990.549	1,45	États-Unis			
Luxembourg				GBP 2.000.000	Mont Blanc Capital Corp RegS 18/2/2020 (Zero Coupon)	1.996.285	0,48
GBP 3.000.000	Matchpoint Finance Plc 9/12/2019 (Zero Coupon)	2.999.380	0,73			1.996.285	0,48
GBP 2.000.000	OP Corporate Bank Plc RegS 13/1/2020 (Zero Coupon)	1.997.984	0,48	Total des billets de trésorerie			
		4.997.364	1,21	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
Pays-Bas						210.749.007	50,88
GBP 8.000.000	Paccar Financial Europe BV RegS 21/1/2020 (Zero Coupon)	7.991.349	1,93	Autres valeurs mobilières et instruments du marché monétaire			
GBP 29.000.000	Toyota Motor Finance (Netherlands) RegS 4/12/2019 (Zero Coupon)	28.997.633	7,00	OBLIGATIONS			
		36.988.982	8,93	France			
Singapour				GBP 5.000.000	HSBC France 30/1/2020 (Zero Coupon)	4.993.613	1,20
GBP 7.000.000	DBS Bank Ltd 19/5/2020 (Zero Coupon)	6.972.242	1,68			4.993.613	1,20
		6.972.242	1,68	Luxembourg			
Supranational				GBP 5.000.000	Mitsubishi UFJ Trust and Banking FRN 16/1/2020	5.000.000	1,21
GBP 2.000.000	Allianz SE RegS 20/2/2020 (Zero Coupon)	1.996.502	0,48			5.000.000	1,21
GBP 3.000.000	Cooperatieve Rabobank UA RegS 6/12/2019 (Zero Coupon)	2.999.616	0,73	Pays-Bas			
GBP 1.000.000	Dekabank Deutsche Girozentrale RegS 14/2/2020 (Zero Coupon)	998.289	0,24	GBP 10.000.000	ABN AMRO Bank NV 3/2/2020 (Zero Coupon)	9.985.264	2,41
GBP 8.000.000	Dekabank Deutsche Girozentrale RegS 21/2/2020 (Zero Coupon)	7.985.144	1,93			9.985.264	2,41
GBP 4.000.000	LMA SA RegS 7/2/2020 (Zero Coupon)	3.993.741	0,96	Total des obligations			
GBP 2.000.000	Managed And Enhanced Tap Magenta Funding 31/1/2020 (Zero Coupon)	1.997.085	0,48	Total des autres valeurs mobilières et instruments du marché monétaire			
GBP 5.000.000	Managed And Enhanced Tap Magenta Funding 21/2/2020 (Zero Coupon)	4.990.243	1,21			19.978.877	4,82
GBP 14.000.000	Nieuw Amsterdam Receivables Corp 16/12/2019 (Zero Coupon)	13.995.461	3,38	Organismes de placement collectif			
GBP 5.000.000	Nordea Bank Abp RegS 6/1/2020 (Zero Coupon)	4.995.961	1,21	Irlande			
GBP 8.000.000	OP Corporate Bank Plc RegS 15/5/2020 (Zero Coupon)	7.968.293	1,92	41.067.542	BlackRock ICS Sterling Liquidity Fund ⁻	41.067.542	9,91
GBP 4.000.000	Paccar Financial Europe BV RegS 6/12/2019 (Zero Coupon)	3.999.520	0,97			41.067.542	9,91
GBP 1.000.000	Paccar Financial Europe BV RegS 20/12/2019 (Zero Coupon)	999.600	0,24	Total des organismes de placement collectif			
				Portefeuille de titres à la valeur de marché			
				Autres éléments de l'actif net			
				Total de l'actif net (GBP)			
						6.121.355	1,48
						414.239.422	100,00

[^] Ces titres sont partiellement ou intégralement transférés en tant que titres prêtés.

⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.

BlackRock UK Emerging Companies Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	GBP		Nombre	Description	Contrepartie	GBP	
Australie					Royaume-Uni suite				
84.510	Xero Ltd	HSBC	238.741	(1.949.397)	Dixons Carphone Plc	JP Morgan	(26.516)		
			238.741	(383.802)	Domino's Pizza Group Plc	HSBC	(162.348)		
Danemark					(531.466)	DS Smith Plc	HSBC	3.701	
25.717	DSV A/S	HSBC	32.276	(359.938)	Electrocomponents Plc	HSBC	230.630		
			32.276	(670.386)	Elementis Plc	HSBC	23.464		
France					(477.171)	Equiniti Group Plc '144A'	JP Morgan	123.667	
(3.183)	Eurofins Scientific SE	HSBC	(55.892)	66.638	Experian Plc	HSBC	121.281		
			(55.892)	(181.528)	FDM Group Holdings Plc	HSBC	(359.425)		
Allemagne					(27.141)	Ferguson Plc	JP Morgan	8.142	
(183.741)	Deutsche Bank AG	JP Morgan	51.685	(66.399)	Fevertree Drinks Plc	JP Morgan	(299.791)		
(47.069)	Deutsche EuroShop AG	HSBC	24.875	(18.024)	Flutter Entertainment Plc	JP Morgan	(146.355)		
(69.423)	Freenet AG	JP Morgan	19.528	156.949	Fuller Smith & Turner Plc 'A'	JP Morgan	(174.732)		
133.090	TeamViewer AG	JP Morgan	78.278	160.243	Future Plc	HSBC	(105.760)		
			174.366	95.983	Games Workshop Group Plc	HSBC	297.547		
Espagne					559.675	Gamma Communications Plc	HSBC	251.854	
(12.876)	Acciona SA	JP Morgan	7.134	381.611	GB Group Plc	JP Morgan	186.989		
			7.134	309.227	Grafton Group Plc (Unit)	HSBC	88.130		
Suisse					(738.786)	Greencore Group Plc	JP Morgan	(21.575)	
(25.143)	Temenos AG	Goldman Sachs	(131.358)	91.075	Greggs Plc	Goldman Sachs	29.144		
			(131.358)	230.930	GVC Holdings Plc	JP Morgan	135.325		
Royaume-Uni					119.838	Hargreaves Lansdown Plc	HSBC	133.557	
165.898	4imprint Group Plc	JP Morgan	199.078	(1.119.169)	Hays Plc	HSBC	(66.031)		
1.035.684	888 Holdings Plc	HSBC	7.250	(133.768)	Hilton Food Group Plc	Goldman Sachs	(1.873)		
161.399	Abcam Plc	Goldman Sachs	16.805	365.530	Hiscox Ltd	HSBC	383.807		
(146.159)	Admiral Group Plc	HSBC	(103.773)	168.273	HomeServe Plc	Goldman Sachs	(54.947)		
(212.265)	AG Barr Plc	JP Morgan	(103.817)	(1.915.148)	Hurricane Energy Plc	HSBC	(65.498)		
(140.868)	Aggreko Plc	JP Morgan	(46.768)	(269.931)	Inchcape Plc	JP Morgan	(22.944)		
(595.013)	Arrow Global Group Plc	HSBC	139.828	1.806.438	IntegraFin Holdings Plc	JP Morgan	252.901		
(605.210)	Ascential Plc	JP Morgan	81.098	(44.072)	Intertek Group Plc	HSBC	(118.994)		
211.822	Ashtead Group Plc	JP Morgan	—	(1.303.823)	Intu Properties Plc (Reit)	HSBC	(795)		
(136.674)	Aston Martin Lagonda Global Holdings Plc '144A'	JP Morgan	(127.107)	(698.862)	ITV Plc	JP Morgan	(73.730)		
149.767	AVEVA Group Plc	HSBC	482.250	1.592.092	IWG Plc	JP Morgan	243.431		
723.131	B&M European Value Retail SA	JP Morgan	60.829	304.550	J D Wetherspoon Plc	JP Morgan	364.147		
(220.072)	Babcock International Group Plc	JP Morgan	(163.293)	(692.844)	J Sainsbury Plc	JP Morgan	(106.698)		
(11.295)	Bakkavor Group Plc '144A'	JP Morgan	(361)	422.410	JD Sports Fashion Plc	JP Morgan	121.654		
427.366	Beazley Plc	HSBC	(158.125)	(336.151)	John Wood Group Plc	JP Morgan	67.566		
45.775	Berkeley Group Holdings Plc	HSBC	67.645	(590.477)	Kier Group Plc	JP Morgan	84.261		
(102.432)	Blue Prism Group Plc	HSBC	(320.100)	(943.566)	Kingfisher Plc	HSBC	66.050		
(15.608)	Blue Prism Group Plc	JP Morgan	(48.775)	1.914.673	Learning Technologies Group Plc	HSBC	225.815		
578.397	Bodycote Plc	HSBC	359.062	(6.697.959)	Lloyds Banking Group Plc	JP Morgan	(328.870)		
155.751	Bovis Homes Group Plc	HSBC	135.503	84.834	London Stock Exchange Group Plc	HSBC	13.573		
5.695.180	Breedon Group Plc	JP Morgan	627.971	(724.123)	Marks & Spencer Group Plc	HSBC	(74.585)		
(140.614)	Burford Capital Ltd	HSBC	90.953	(619.014)	Marston's Plc	Goldman Sachs	(31.570)		
(89.724)	Carnival Plc	HSBC	(26.714)	1.131.808	Melrose Industries Plc	JP Morgan	53.195		
(1.808.041)	Centrica Plc	HSBC	(137.411)	(547.843)	NewRiver Plc (Reit)	JP Morgan	11.981		
730.942	Cineworld Group Plc	JP Morgan	(139.720)	187.408	Oxford Instruments Plc	JP Morgan	427.290		
88.415	Clarkson Plc	HSBC	(70.732)	(77.221)	Persimmon Plc	JP Morgan	(164.481)		
(89.287)	Clinigen Healthcare Ltd	HSBC	(15.625)	(221.931)	Petrofac Ltd	HSBC	19.974		
199.207	Computacenter Plc	JP Morgan	294.826	313.080	Pets at Home Group Plc	Goldman Sachs	(3.478)		
41.488	Craneware Plc	JP Morgan	(43.562)	(466.695)	Polypipe Group Plc	JP Morgan	(109.016)		
(50.763)	CRH Plc	JP Morgan	(54.316)	(423.995)	PZ Cussons Plc	HSBC	(25.821)		
24.281	Croda International Plc	JP Morgan	51.476	1.304.408	QinetiQ Group Plc	HSBC	229.576		
413.385	CVS Group Plc	JP Morgan	360.774	(419.729)	RDI Plc (Reit)	HSBC	20.986		
220.826	Dechra Pharmaceuticals Plc	JP Morgan	499.067	223.244	RELX Plc	Goldman Sachs	68.089		
56.735	Derwent London Plc (Reit)	HSBC	109.612	38.641	Renishaw Plc	HSBC	(77.282)		
(755.375)	Devro Plc	HSBC	(46.833)	1.184.936	Rentokil Initial Plc	HSBC	105.459		
(222.632)	Dignity Plc	HSBC	(156.956)	(35.846)	Rhi Magnesita NV	HSBC	(22.941)		
107.904	Diploma Plc	JP Morgan	158.133	(247.747)	Rolls-Royce Holdings Plc	JP Morgan	148.153		
(783.275)	Direct Line Insurance Group Plc	JP Morgan	(249.880)	(13.890.528)	Rolls-Royce Holdings Plc	JP Morgan	(13.891)		
				(367.122)	Rotork Plc	HSBC	28.636		
				(1.255.259)	Royal Mail Plc	HSBC	141.844		
				481.647	RWS Holdings Plc	HSBC	398.266		
				176.124	Ryanair Holdings Plc	HSBC	(5.254)		

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock UK Emerging Companies Absolute Return Fund

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« Contracts for difference » au 30 novembre 2019

Royaume-Uni suite				États-Unis suite			
Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées GBP	Nombre	Description	Contrepartie	Plus-values/ (moins-values) nettes non réalisées GBP
(492.521)	Sabre Insurance Group Plc '144A'	HSBC	(4.925)	55.525	Visa Inc 'A'	Goldman Sachs	175.525
(396.565)	Sage Group Plc/The	JP Morgan	(90.883)	(6.062)	WW Grainger Inc	JP Morgan	29.074
4.733.392	Serco Group Plc	JP Morgan	18.934				3.184.801
(928.330)	SIG Plc	JP Morgan	(63.126)	Total			9.573.109
467.785	Signature Aviation Plc	Goldman Sachs	(275.528)				
(165.107)	Smart Metering Systems Plc	HSBC	(48.707)				
(150.618)	Smart Metering Systems Plc	JP Morgan	(44.432)				
420.028	Smith & Nephew Plc	JP Morgan	373.509				
62.299	Spectris Plc	JP Morgan	86.556				
23.769	Spirax-Sarco Engineering Plc	HSBC	117.657				
752.927	SSP Group Plc	JP Morgan	301.171				
(304.214)	St James's Place Plc	HSBC	(81.834)				
348.593	St Modwen Properties Plc	HSBC	20.916				
(183.699)	Standard Chartered Plc	JP Morgan	47.762				
(486.492)	Synthomer Plc	HSBC	(5.838)				
(886.375)	TalkTalk Telecom Group Plc	JP Morgan	31.023				
839.513	Trainline Plc '144A'	JP Morgan	273.076				
(130.396)	Travis Perkins Plc	Goldman Sachs	(73.428)				
(1.689.681)	Tritax Big Box REIT Plc (Reit)	HSBC	(43.932)				
(170.644)	UDG Healthcare Plc	HSBC	(40.101)				
(38.795)	Unilever Plc	JP Morgan	36.855				
(122.695)	Victrex Plc	HSBC	66.255				
1.350.515	Watches of Switzerland Group Plc '144A'	HSBC	381.088				
416.288	WH Smith Plc	JP Morgan	646.685				
(2.409.539)	Woodford Patient Capital Trust Plc/The Fund	JP Morgan	47.926				
346.270	Workspace Group Plc (Reit)	JP Morgan	176.005				
(45.769)	XP Power Ltd	JP Morgan	(22.884)				
690.023	YouGov Plc	HSBC	120.065				
			6.123.041				
(169.379)	ADT Inc	JP Morgan	(187.667)				
63.423	Advanced Micro Devices Inc	JP Morgan	145.455				
1.832	Amazon.com Inc - CDI	JP Morgan	47.807				
14.281	Apple Inc	HSBC	81.327				
71.942	Chegg Inc	HSBC	283.164				
(8.317)	Cintas Corp	Goldman Sachs	(12.501)				
14.585	Coupa Software Inc	JP Morgan	262.963				
(2.272)	DISH Network Corp (Right)	HSBC	(1.212)				
(41.977)	DISH Network Corp 'A'	HSBC	41.956				
18.674	Edwards Lifesciences Corp	Goldman Sachs	6.014				
28.303	Five9 Inc	JP Morgan	173.241				
(30.676)	Intel Corp	JP Morgan	3.090				
14.881	Intuit Inc	JP Morgan	51.308				
5.119	Intuitive Surgical Inc	JP Morgan	172.491				
(62.425)	Iron Mountain Inc (Reit)	JP Morgan	16.445				
(16.419)	JM Smucker Co/The	JP Morgan	7.378				
25.681	Masimo Corp	JP Morgan	248.323				
34.625	Mastercard Inc - CDI	Goldman Sachs	284.640				
24.062	Medtronic Plc	JP Morgan	90.047				
104.967	Microsoft Corp	HSBC	500.172				
12.888	MongoDB Inc	JP Morgan	236.409				
13.092	MSCI Inc	HSBC	128.825				
86.275	PayPal Holdings Inc - CDI	HSBC	422.406				
(53.310)	Peloton Interactive Inc 'A'	HSBC	(410.569)				
31.101	S&P Global Inc	HSBC	233.019				
33.322	salesforce.com Inc	Goldman Sachs	(49.667)				
5.798	ServiceNow Inc	HSBC	146.404				
19.970	Stryker Corp	HSBC	58.934				

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Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Moins-value nette non réalisée GBP
(300)	GBP	FTSE 100 Index	Décembre 2019	(361.628)
(228)	GBP	FTSE 250 Index	Décembre 2019	(482.062)
(91)	USD	NASDAQ 100 E-Mini Stock Index	Décembre 2019	(868.142)
Total				(1.711.832)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées GBP
Catégorie d'Actions couverte en CHF						
CHF	35.604.098	GBP	27.914.832	State Street Bank & Trust Company	13/12/2019	(345.423)
GBP	336.956	CHF	433.240	State Street Bank & Trust Company	13/12/2019	1.485
						(343.938)
Catégorie d'Actions couverte en EUR						
EUR	259.805.857	GBP	223.470.321	State Street Bank & Trust Company	13/12/2019	(1.936.207)
GBP	9.511.441	EUR	11.090.042	State Street Bank & Trust Company	13/12/2019	55.062
						(1.881.145)
Catégorie d'Actions couverte en USD						
GBP	9.742.013	USD	12.546.380	State Street Bank & Trust Company	13/12/2019	24.371
USD	86.364.804	GBP	67.243.903	State Street Bank & Trust Company	13/12/2019	(351.127)
						(326.756)
Total						(2.551.839)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	66,06
Biens de consommation cyclique	12,79
Organismes de placement collectif	9,91
Gouvernement	9,65
Technologie	0,11
Portefeuille de titres à la valeur de marché	98,52
Autres éléments de l'actif net	1,48
<hr/>	
	100,00

BlackRock UK Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché GBP	% de l'actif net	Nombre	Description	Valeur de marché GBP	% de l'actif net
Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé							
ACTIONS ORDINAIRES							
Irlande							
202.000	Providence Resources Plc	5.889	0,00				
		5.889	0,00				
Total des actions ordinaires						5.889	0,00
OBLIGATIONS							
Royaume-Uni							
GBP 6.000.000	United Kingdom Treasury Bill 13/1/2020 (Zero Coupon)	5.994.966	4,75				
GBP 4.000.000	United Kingdom Treasury Bill 20/1/2020 (Zero Coupon)	3.996.084	3,17				
		9.991.050	7,92				
Total des obligations						9.991.050	7,92
CERTIFICATS DE DÉPÔT							
France							
GBP 2.000.000	Banque Federative du Credit Mutuel SA RegS 27/1/2020 (Zero Coupon)	1.997.255	1,58				
		1.997.255	1,58				
Allemagne							
GBP 3.000.000	DZ Bank AG Deutsche Zentral Genoss 0,79% 5/2/2020	3.000.270	2,38				
		3.000.270	2,38				
Japon							
GBP 2.000.000	Mizuho Bank Ltd 21/1/2020 (Zero Coupon)	1.997.680	1,58				
GBP 1.000.000	Mizuho Bank Ltd 0,81% 24/1/2020	1.000.000	0,79				
GBP 5.000.000	Mizuho Bank Ltd 27/1/2020 (Zero Coupon)	4.993.500	3,96				
GBP 1.000.000	Norinchukin Bank/London 8/1/2020 (Zero Coupon)	999.170	0,79				
GBP 3.000.000	Norinchukin Bank/London 20/1/2020 (Zero Coupon)	2.996.824	2,37				
GBP 3.000.000	Norinchukin Bank/London 28/2/2020 (Zero Coupon)	2.994.028	2,37				
GBP 2.000.000	Sumitomo Mitsui Trust Bank Ltd 0,83% 17/2/2020	1.999.998	1,59				
GBP 3.000.000	Sumitomo Mitsui Trust Bank Ltd/London 0,81% 9/12/2019	3.000.000	2,38				
		19.981.200	15,83				
Luxembourg							
GBP 2.000.000	Mizuho Bank Ltd/London 12/2/2020 (Zero Coupon)	2.000.000	1,59				
GBP 1.000.000	Norinchukin Bank/The 14/2/2020 (Zero Coupon)	998.317	0,79				
		2.998.317	2,38				
Pays-Bas							
GBP 1.000.000	ING Bank NV 0,91% 10/3/2020	1.000.315	0,79				
		1.000.315	0,79				
Suède							
GBP 1.000.000	Skandinaviska Enskilda Banken AB 0,83% 6/2/2020	1.000.000	0,79				
		1.000.000	0,79				
				Suisse			
GBP 3.000.000	Credit Suisse AG RegS 26/5/2020 (Zero Coupon)	2.987.184	2,37				
GBP 1.000.000	Credit Suisse AG/London 0,90% 14/4/2020	1.000.000	0,79				
		3.987.184	3,16				
				Royaume-Uni			
GBP 1.000.000	Credit Suisse AG/London 0,90% 8/4/2020	1.000.000	0,79				
GBP 3.000.000	Mufg Bank Ltd 6/12/2019 (Zero Coupon)	2.999.513	2,38				
		3.999.513	3,17				
				États-Unis			
GBP 1.000.000	Bank Of America NA/London 0,80% 3/2/2020	1.000.000	0,79				
GBP 1.000.000	Bank Of America NA/London 0,80% 6/3/2020	1.000.000	0,79				
		2.000.000	1,58				
				Total des certificats de dépôt			
						39.964.054	31,66
				BILLETS DE TRÉSORERIE			
				Belgique			
GBP 4.000.000	Sumitomo Mitsui Banking Corp 7/2/2020 (Zero Coupon)	3.993.662	3,16				
		3.993.662	3,16				
				Finlande			
GBP 3.000.000	Nordea Bank Abp 31/1/2020 (Zero Coupon)	2.995.965	2,37				
GBP 1.000.000	OP Corporate Bank Plc RegS 6/1/2020 (Zero Coupon)	999.221	0,79				
GBP 3.000.000	OP Corporate Bank Plc RegS 21/1/2020 (Zero Coupon)	2.996.505	2,38				
		6.991.691	5,54				
				France			
GBP 1.000.000	Banque Federative Du Credit Mutuel RegS 3/2/2020 (Zero Coupon)	998.389	0,79				
GBP 1.000.000	BPCE SA RegS 5/12/2019 (Zero Coupon)	999.878	0,79				
GBP 1.000.000	Bred Banque Populaire RegS 7/2/2020 (Zero Coupon)	998.303	0,79				
GBP 1.000.000	Bred Banque Populaire RegS 20/2/2020 (Zero Coupon)	997.984	0,79				
GBP 1.000.000	LMA SA RegS 4/12/2019 (Zero Coupon)	999.919	0,80				
GBP 2.000.000	LMA SA RegS 7/2/2020 (Zero Coupon)	1.996.831	1,58				
		6.991.304	5,54				
				Allemagne			
GBP 1.000.000	Allianz SE RegS 21/1/2020 (Zero Coupon)	998.864	0,79				
GBP 3.000.000	Dekabank Deutsche Girozentrale RegS 19/2/2020 (Zero Coupon)	2.994.497	2,37				
GBP 2.000.000	DZ Bank AG Deutsche Zentral Genoss RegS 16/1/2020 (Zero Coupon)	1.997.944	1,58				
GBP 1.000.000	DZ Bank AG Deutsche Zentral Genoss RegS 3/2/2020 (Zero Coupon)	998.508	0,79				

BlackRock UK Equity Absolute Return Fund suite

Portefeuille de titres au 30 novembre 2019

Nombre	Description	Valeur de marché GBP	% de l'actif net	Nombre	Description	Valeur de marché GBP	% de l'actif net
Allemagne suite				Organismes de placement collectif			
GBP 5.000.000	Erste Abwicklungsanstalt RegS 25/2/2020 (Zero Coupon)	4.991.197	3,96	12.428.073	BlackRock ICS Sterling Liquidity Fund ⁻	12.428.073	9,85
GBP 4.000.000	FMS Wertmanagement RegS 9/3/2020 (Zero Coupon)	3.991.802	3,16			12.428.073	9,85
		15.972.812	12,65		Total des organismes de placement collectif	12.428.073	9,85
Irlande					Portefeuille de titres à la valeur de marché	125.304.771	99,27
GBP 5.000.000	Matchpoint Finance Plc 5/2/2020 (Zero Coupon)	4.992.124	3,96		Autres éléments de l'actif net	923.102	0,73
		4.992.124	3,96		Total de l'actif net (GBP)	126.227.873	100,00
Luxembourg				⁻ Investissement dans le fonds d'une partie liée, pour plus d'informations voir le point 10 de l'Annexe aux états financiers.			
GBP 1.000.000	Sumitomo Mitsui Banking Corp RegS 9/1/2020 (Zero Coupon)	999.125	0,79				
		999.125	0,79				
Pays-Bas							
GBP 2.000.000	Paccar Financial Europe BV RegS 6/1/2020 (Zero Coupon)	1.998.461	1,58				
GBP 3.000.000	Paccar Financial Europe BV RegS 21/1/2020 (Zero Coupon)	2.996.756	2,37				
GBP 3.000.000	Toyota Motor Finance (Netherlands) RegS 4/12/2019 (Zero Coupon)	2.999.755	2,38				
		7.994.972	6,33				
Singapour							
GBP 3.000.000	DBS Bank Ltd 19/5/2020 (Zero Coupon)	2.988.104	2,37				
		2.988.104	2,37				
Royaume-Uni							
GBP 4.000.000	Transport For London RegS 9/12/2019 (Zero Coupon)	3.999.271	3,17				
		3.999.271	3,17				
États-Unis							
GBP 1.000.000	Mont Blanc Capital Corp RegS 18/2/2020 (Zero Coupon)	998.142	0,79				
		998.142	0,79				
	Total des billets de trésorerie	55.921.207	44,30				
	Total des valeurs mobilières et des instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé	105.882.200	83,88				
Autres valeurs mobilières et instruments du marché monétaire							
OBLIGATIONS							
France							
GBP 2.000.000	HSBC France 30/1/2020 (Zero Coupon)	1.997.445	1,58				
		1.997.445	1,58				
Luxembourg							
GBP 3.000.000	Mitsubishi UFJ Trust and Banking FRN 16/1/2020	3.000.000	2,38				
		3.000.000	2,38				
Pays-Bas							
GBP 2.000.000	ABN AMRO Bank NV 3/2/2020 (Zero Coupon)	1.997.053	1,58				
		1.997.053	1,58				
	Total des obligations	6.994.498	5,54				
	Total des autres valeurs mobilières et instruments du marché monétaire	6.994.498	5,54				

L'Annexe des pages 701 à 721 fait partie intégrante de ces états financiers.

BlackRock UK Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2019

				Plus-values/ (moins-values) nettes non réalisées					Plus-values/ (moins-values) nettes non réalisées
Nombre	Description	Contrepartie	GBP		Nombre	Description	Contrepartie	GBP	
France					Royaume-Uni suite				
(12.700)	Sodexo SA	Deutsche Bank	2.165		524.842	Standard Chartered Plc	JP Morgan	(136.459)	
(9.808)	Sodexo SA	HSBC	(15.467)		70.174	Taylor Wimpey Plc	HSBC	4.877	
			(13.302)		2.877.280	Tesco Plc	JP Morgan	(197.708)	
	Royaume-Uni				(77.400)	Travis Perkins Plc	HSBC	(49.152)	
225.900	3i Group Plc	JP Morgan	(121.557)		(201.100)	TUI AG	JP Morgan	(59.325)	
(16.182)	Admiral Group Plc	HSBC	(11.422)		22.404	Whitbread Plc	HSBC	90.064	
(265.731)	Aggreko Plc	JP Morgan	(85.894)		(802.695)	Wm Morrison Supermarkets Plc	JP Morgan	(1.251)	
(37.765)	Anglo American Plc	JP Morgan	10.099					(204.814)	
94.017	Associated British Foods Plc	JP Morgan	130.684			États-Unis			
17.765	AstraZeneca Plc	JP Morgan	38.905		(9.346)	Aramark	HSBC	(6.517)	
835.395	Barclays Plc	Deutsche Bank	8.688		(13.885)	Royal Caribbean Cruises Ltd	HSBC	(55.172)	
465.000	Barclays Plc	HSBC	24.831		(13.651)	WW Grainger Inc	JP Morgan	65.471	
20.505	Bellway Plc	JP Morgan	38.344					3.782	
261.915	Better Capital PCC Ltd	JP Morgan	—					(214.334)	
(59.600)	BHP Group Plc	JP Morgan	4.530			Total			
169.640	Bodycote Plc	HSBC	112.811						
140.702	BP Plc	Deutsche Bank	(36.442)						
230.553	BP Plc	HSBC	(55.693)						
139.450	British American Tobacco Plc	JP Morgan	246.129						
(154.925)	Britvic Plc	JP Morgan	(37.182)						
(94.735)	Bunzl Plc	JP Morgan	(40.736)						
(278.277)	Capita Plc	HSBC	(4.779)						
454.728	Capital & Counties Properties Plc	JP Morgan	(5.303)						
47.659	Carnival Plc	JP Morgan	12.391						
(110.200)	Compass Group Plc	JP Morgan	123.527						
123.025	CRH Plc	JP Morgan	131.637						
(22.425)	Croda International Plc	JP Morgan	(44.886)						
(3.981)	DCC Plc	HSBC	33.440						
(52.805)	Diageo Plc	JP Morgan	(45.148)						
(130.304)	Direct Line Insurance Group Plc	HSBC	(17.888)						
(404.630)	DS Smith Plc	HSBC	2.819						
(75.203)	Dunelm Group Plc	HSBC	(26.553)						
(67.355)	Experian Plc	JP Morgan	(122.586)						
(59.475)	GlaxoSmithKline Plc	JP Morgan	(14.750)						
(49.910)	Greggs Plc	JP Morgan	(137.047)						
411.210	HSBC Holdings Plc	JP Morgan	(70.317)						
(23.200)	Intertek Group Plc	HSBC	(62.640)						
(87.840)	J D Wetherspoon Plc	JP Morgan	(90.603)						
(972.018)	J Sainsbury Plc	JP Morgan	(92.826)						
68.180	John Laing Group Plc '144A'	HSBC	11.693						
(41.310)	Johnson Matthey Plc	HSBC	137.562						
(47.036)	Land Securities Group Plc (Reit)	HSBC	(13.081)						
4.130.000	Lloyds Banking Group Plc	JP Morgan	202.783						
88.000	M&G Plc	JP Morgan	17.688						
(1.289.827)	Marks & Spencer Group Plc	JP Morgan	(124.167)						
11.718	Next Plc	JP Morgan	22.733						
(107.301)	Ocado Group Plc	HSBC	(162.561)						
28.129	Paragon Banking Group Plc	JP Morgan	(1.828)						
(49.335)	Persimmon Plc	JP Morgan	(98.690)						
(68.507)	Playtech Plc	HSBC	7.856						
1.470.000	Providence Resources Plc	Deutsche Bank	(5.660)						
128.558	Prudential Plc	JP Morgan	19.926						
328.001	RELX Plc	JP Morgan	96.760						
1.153.700	Rentokil Initial Plc	JP Morgan	103.721						
98.578	Rio Tinto Plc	JP Morgan	11.189						
(167.735)	Rolls-Royce Holdings Plc	HSBC	100.306						
(427.391)	Royal Bank of Scotland Group Plc	HSBC	(49.355)						
211.835	Royal Dutch Shell Plc 'B'	JP Morgan	(251.024)						
2.637.650	Serco Group Plc	JP Morgan	10.551						
(197.525)	SIG Plc	Deutsche Bank	(13.162)						
(251.500)	Signature Aviation Plc	HSBC	145.619						
(32.135)	Smiths Group Plc	HSBC	(5.302)						
465.000	SSP Group Plc	JP Morgan	186.000						

BlackRock UK Equity Absolute Return Fund suite

Contrats à terme au 30 novembre 2019

Nombre de contrats	Devise du contrat	Contrat/Description	Date d'expiration	Moins-value nette non réalisée GBP
(215)	GBP	FTSE 100 Index	Décembre 2019	(159.148)
Total				(159.148)

Opérations de change à terme en cours au 30 novembre 2019

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) nettes non réalisées GBP
Catégorie d'Actions couverte en CHF						
CHF	5.071	GBP	3.976	State Street Bank & Trust Company	13/12/2019	(50)
						(50)
Catégorie d'Actions couverte en EUR						
EUR	21.230.546	GBP	18.262.263	State Street Bank & Trust Company	13/12/2019	(159.168)
GBP	1.726.475	EUR	2.014.215	State Street Bank & Trust Company	13/12/2019	8.972
						(150.196)
Catégorie d'Actions couverte en JPY						
GBP	864.653	JPY	121.315.074	State Street Bank & Trust Company	13/12/2019	6.425
JPY	14.264.220.454	GBP	102.108.788	State Street Bank & Trust Company	13/12/2019	(1.198.400)
						(1.191.975)
Catégorie d'Actions couverte en USD						
USD	5.877.980	GBP	4.576.922	State Street Bank & Trust Company	13/12/2019	(24.206)
						(24.206)
Total						(1.366.427)

Répartition sectorielle au 30 novembre 2019

	% de l'actif net
Finance	68,84
Gouvernement	11,09
Organismes de placement collectif	9,85
Biens de consommation cyclique	9,49
Énergie	0,00
Portefeuille de titres à la valeur de marché	99,27
Autres éléments de l'actif net	0,73
<hr/>	
	100,00

Annexe aux États Financiers

1. Organisation

BlackRock Strategic Funds (la « Société ») est une Société anonyme constituée, conformément aux lois du Grand-Duché de Luxembourg, en tant que Société d'investissement à capital variable. La Société a été agréée par la Commission de surveillance du secteur financier (la « CSSF ») en tant qu'OPCVM conformément aux dispositions de la Partie I de la loi du 17 décembre 2010 concernant les organismes de placement collectif dans des titres négociables, telle qu'amendée, et est réglementée par cette loi (la « Loi de 2010 »).

La Société a nommé BlackRock (Luxembourg) S.A. comme Société de Gestion.

Au 30 novembre 2019, la Société offrait les actions de 35 Compartiments (dénommés individuellement « Compartiment » et collectivement « Compartiments »). La Société est un fonds à compartiments multiples, à responsabilité séparée entre ses Compartiments. Le passif de chaque Compartiment est distinct de celui des autres Compartiments, et la Société dans son ensemble n'est pas responsable, vis-à-vis de tierces parties, des passifs de chaque Compartiment. Chaque Compartiment sera constitué d'un portefeuille d'investissements séparé, tenu et investi conformément aux objectifs d'investissement applicables à ce Compartiment. Chaque Compartiment est un pool distinct d'actifs et est représenté par des actions distinctes, elles-mêmes divisées en catégories d'actions, comme indiqué à l'Annexe I.

Ces catégories d'actions ont des droits équivalents dans la Société, mais présentent des caractéristiques et des frais de vente différents, qui sont détaillés dans le Prospectus de la Société.

Catégories d'Actions lancées

Les Catégories d'Actions lancées au cours de la période figurent à l'Annexe I.

Événements significatifs survenus au cours de la période

- ▶ Un nouveau Prospectus a été publié le 1^{er} juin 2019.
- ▶ Un nouveau modèle de commission de performance a été adopté le 3 juin 2019. Une lettre de notification aux actionnaires a été distribuée le 1^{er} mai 2019.
- ▶ Le 11 juin 2019, le Compartiment BlackRock Fixed Income Credit Strategies Fund, libellé en EUR, a été lancé.
- ▶ Un nouveau Prospectus a été publié le 20 juin 2019.
- ▶ Le 21 juin 2019, le Compartiment BlackRock ESG Euro Corporate Bond Fund, libellé en EUR, a été lancé.
- ▶ Le 30 octobre 2019, le Compartiment BlackRock Sustainable Euro Bond Fund a changé de nom pour devenir le Compartiment BlackRock ESG Euro Bond Fund.
- ▶ Un nouveau Prospectus a été publié le 30 octobre 2019.
- ▶ Le 31 octobre 2019, Martha Boeckenfeld a quitté ses fonctions au sein du Conseil d'administration de la Société.

▶ Dans le cadre d'une restructuration interne visant à uniformiser la structure de l'entité bancaire de State Street à travers l'Europe, State Street Bank Luxembourg S.C.A. (le « Dépositaire et Agent comptable »), en sa qualité de Dépositaire et Agent comptable de la Société, a fusionné avec State Street Bank International GmbH à compter du 4 novembre 2019 (la « Date de fusion »). Depuis la Date de fusion, State Street Bank International GmbH continue d'exercer les fonctions de dépositaire et d'agent central d'administration via la succursale luxembourgeoise de State Street Bank International GmbH. En tant que successeur légal du Dépositaire et Agent comptable, la succursale luxembourgeoise de State Street Bank International GmbH assume les mêmes tâches et responsabilités et dispose des mêmes droits, selon les accords existants avec la Société. Tous les accords en place avec le Dépositaire et Agent comptable ont été transférés à la succursale luxembourgeoise de State Street Bank International GmbH en vertu de la loi. La succursale luxembourgeoise de State Street Bank International GmbH est surveillée par la Banque centrale européenne (BCE), l'Autorité fédérale allemande de supervision des services financiers (« BaFin ») et la Banque centrale allemande. Elle a été autorisée à agir en tant que dépositaire et agent central d'administration par la CSSF de Luxembourg. La succursale luxembourgeoise de State Street Bank International GmbH est enregistrée au Registre de Commerce et des Sociétés du Luxembourg (« RCS ») sous le numéro B 148 186.

2. Récapitulatif des principales règles comptables

Les états financiers ont été préparés conformément aux principes comptables généralement reconnus au Luxembourg et aux exigences juridiques et réglementaires relatives à la préparation des états financiers telles que prescrites par les autorités luxembourgeoises pour les OPCVM du Luxembourg, et avec les méthodes comptables suivantes :

(a) Valorisation des investissements et autres actifs

Les titres de placement de la Société sont valorisés comme suit :

- ▶ les titres négociables cotés en bourse ou négociés sur un autre marché réglementé sont évalués sur la base du dernier cours disponible en vigueur à la date d'évaluation. Pour les titres négociés sur des marchés clôturant après la valorisation, les derniers cours connus à ce moment ou à un autre moment seront utilisés. Lorsque ces valeurs mobilières et autres actifs sont cotés ou négociés sur ou par plusieurs bourses de valeurs ou marchés réglementés, le Conseil d'administration de la Société peut, à sa discrétion, sélectionner l'une de ces bourses de valeur ou l'un de ces marchés réglementés à cet effet. Des écarts dans la valeur des titres peuvent être constatés, par exemple lorsque les marchés sous-jacents sont fermés au public au moment du calcul de la VNI de certains Compartiments ou lorsque les gouvernements décident d'imposer des charges fiscales ou des frais de négociation sur les investissements étrangers. Par conséquent, le Conseil d'administration a mis en œuvre des techniques de juste valeur afin d'estimer la juste valeur de ces investissements. De tels titres et instruments

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dérivés seront évalués à leur valeur de réalisation probable telle que déterminée par des personnes compétentes (les Administrateurs). En raison de l'incertitude inhérente au processus de juste valeur, ces valeurs estimées peuvent différer significativement des valeurs qui auraient été utilisées si un marché facile existait pour ces titres et des valeurs qui pourraient en fin de compte être recouvrées ;

- pour les titres non cotés ou les titres non négociés sur une bourse ou sur un autre marché réglementé (y compris les titres de fonds d'investissement fermés) ainsi que pour les titres cotés ou non cotés sur d'autres marchés pour lesquels aucun cours n'est disponible, ou les titres pour lesquels les cours ne sont pas, selon le Conseil d'administration de la Société, représentatifs de la juste valeur de marché, la valeur sera déterminée avec prudence et de bonne foi par le Conseil d'administration de la Société, sur la base des prix de cession ou d'acquisition attendus ;
- dans le cas où un titre ou un actif déterminé ne peut pas être valorisé selon les méthodes visées ci-dessus, ou si le Conseil d'administration de la Société estime qu'une autre méthode de valorisation reflète plus fidèlement la juste valeur de ce titre ou de cet actif par rapport au but recherché, la méthode de valorisation de ce titre ou de cet actif sera, à sa discrétion, arrêtée par le Conseil d'administration de la Société. Des écarts dans la valeur des titres peuvent être constatés, par exemple lorsque les marchés sous-jacents sont fermés au public aux fins du calcul de la VNI de certains Compartiments. Dans de telles circonstances, le Conseil d'administration de la Société pourra fixer certains seuils dont le dépassement entraînera un ajustement de la valeur de ces titres à leur juste valeur en appliquant une indexation spécifique. En outre, lorsque les gouvernements décident d'imposer des charges fiscales ou des frais de transaction sur les investissements étrangers, le Conseil d'administration de la Société peut ajuster la VNI afin de refléter ces charges.
- au 30 novembre 2019, la juste valeur de certains titres et/ou instruments dérivés est présentée dans le tableau ci-dessous :

Compartiment	Monnaie	Juste valeur	% de l'actif net
BlackRock Americas Diversified Equity Absolute Return Fund	USD	(1.460.904)	(0,12)
BlackRock Asia Extension Fund	USD	(81.045)	(0,05)
BlackRock Asia Pacific Diversified Equity Absolute Return Fund	USD	(105.469)	(0,42)
BlackRock European Absolute Return Fund	EUR	(1)	0,00
BlackRock European Opportunities Extension Fund	EUR	(689)	0,00
BlackRock Global Event Driven Fund	USD	9.577.369	0,32
BlackRock Global Long/Short Equity Fund	USD	(13.033)	(0,01)

- pour certains Compartiments qui ont mis fin à leurs activités et détenaient des titres non liquides à la date de clôture, la valeur de marché des titres non liquides a été provisionnée par rapport à la valeur nette d'inventaire de chaque Compartiment respectif. Ceci ramène effectivement leur valeur à zéro et une perte est comptabilisée dans

l'État des opérations et variations de l'actif net, dans « Plus/(Moins)-value nette réalisée sur investissements ». Au 30 novembre 2019, les Compartiments BlackRock Latin American Opportunities Fund (clôturé le 8 mars 2019) et BlackRock Multi-Manager Alternative Strategies Fund (clôturé le 13 mai 2019) continuent de détenir des positions non liquides ouvertes, qui représentaient ensemble moins de 1,00 % de la valeur nette d'inventaire des Compartiments au dernier point de valorisation avant la date de dissolution de chaque Compartiment. Si les titres illiquides sont subséquemment cédés ou si de la valeur en est tirée, les gains seront distribués aux actionnaires des Compartiments respectifs, proportionnellement à la détention de chaque actionnaire dans le Compartiment à la date de liquidation ;

- les investissements dans des organismes de placement collectif de type ouvert sont évalués sur la base de la dernière VNI disponible des unités ou actions de cet organisme de placement collectif ;
- certains Compartiments peuvent choisir d'émettre des Catégories d'actions ayant différents Points de valorisation, appelés « Snap » ou « Close ». Le point de valorisation « Snap » prend en compte une valeur à une autre heure que celle de fermeture du marché, et le point de valorisation « Close » prend en compte la valeur selon les cours de fermeture du marché. Par conséquent, il est attendu que les valeurs nettes d'inventaire et la performance par Action de ces Catégories d'actions diffèrent les unes des autres, les Points de valorisation utilisés n'étant pas les mêmes. Au cours de la période close le 30 novembre 2019, la Catégorie X2 couverte en AUD du Compartiment BlackRock Style Advantage Fund a adopté un double point de valorisation. Ceci a résulté en une variation de la VNI du Compartiment calculée selon les points de valorisation Snap et Close. La VNI du Compartiment présentée au Bilan est calculée selon le point de valorisation Snap. Au 30 novembre 2019, le pourcentage de variation entre la VNI Snap et la VNI Close du Compartiment était de 0,08 %. Au 30 novembre 2019, la VNI et la VNI par action de la Catégorie X2 couverte en AUD selon le point de valorisation Snap étaient de 2 041 686 427 AUD et 109,47 AUD. Au 30 novembre 2019, la VNI et la VNI par action de la Catégorie X2 couverte en AUD au point de valorisation de clôture étaient de 2 045 230 050 AUD et de 109,66 AUD ;
- prêts de titres : les titres sont livrés à un courtier tiers, conformément aux instructions de l'agent de prêt, et continuent à être évalués comme faisant partie intégrante du portefeuille ;
- les actifs liquides comme les dépôts à terme et les instruments du marché monétaire sont évalués sur la base du coût amorti qui se rapproche de leur juste valeur ;
- les liquidités en banque et les frais prépayés sont évalués à leur montant nominal ;
- les actifs comprenant notamment des créances recouvrables sur des intérêts et des dividendes, des créances recouvrables

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pour investissements vendus ainsi que des créances recouvrables pour des actions de Compartiment souscrites, sont évalués à leur valeur nominale, à moins qu'il ne s'avère improbable que cette valeur nominale puisse être recouvrée ;

- ▶ les dettes comprenant, en particulier, les intérêts et les dividendes à payer, les revenus à distribuer, les sommes à payer pour les investissements achetés et les sommes à payer pour les actions de Compartiments à racheter sont évaluées à leur valeur nominale.

(b) Gains et pertes nets réalisés sur les ventes de placements

Les gains et pertes nets réalisés sur les ventes de placements ont été déterminés selon la méthode du coût moyen.

(c) Revenus/dépenses des placements et contrats de différence (CFD)

La Société constate les revenus des placements de la manière suivante :

- ▶ les intérêts créditeurs sont calculés quotidiennement et comprennent l'amortissement de la surcote/décote selon la méthode linéaire ;
- ▶ les intérêts bancaires, les dépôts à terme et les dépôts du marché monétaire sont comptabilisés selon la comptabilité d'engagements ;
- ▶ les produits de dividendes sont constatés à la date ex-dividende et après déduction de la retenue à la source ;
- ▶ les produits de prêts de titres sont cumulés sur une base hebdomadaire ;
- ▶ les frais de rendements négatifs sur actifs financiers en relation avec un taux d'intérêt négatif sur les actifs détenus sont cumulés quotidiennement et comptabilisés dans le compte de résultat et l'évolution de l'actif net tout au long du cycle de vie de l'instrument sous-jacent ;
- ▶ lorsqu'une obligation a été identifiée comme étant défaillante, l'accumulation des intérêts sur le titre défaillant est interrompue. Sur confirmation du défaut par les parties concernées, le montant recevable est sorti du bilan ;
- ▶ le taux d'intérêt de toute obligation perpétuelle dans le portefeuille d'investissements décrit dans la description est le taux d'intérêt applicable à la fin de la période et est à titre indicatif uniquement car il s'agit d'obligations à taux d'intérêt variable.

(d) Instruments financiers dérivés

Au cours de la période les Compartiments ont conclu un certain nombre d'opérations de change à terme et de contrats à terme (futures) sur instruments financiers. Les opérations de change à terme et les contrats à terme ferme sur instruments financiers en cours sont évalués à la juste valeur de marché de clôture à la date de valorisation. Les excédents ou les déficits issus de ces procédures ou de contrats non réglés sont portés au

poste plus-values / (moins-values) non réalisées et sont inclus dans les Autres éléments de l'actif ou Autres éléments du passif (selon le cas) dans le Bilan. La variation nette des plus-values ou moins-values non réalisées et les gains ou pertes nets réalisés lors du règlement ou de la clôture d'opérations de change à terme et de contrats à terme ferme sont présentés dans le compte de résultat et l'évolution de l'actif net.

Les Compartiments peuvent vendre des options ou des swaptions d'achat et de vente couvertes et acheter des options ou des swaptions d'achat et de vente. Lorsque les Compartiments vendent et/ou achètent une option ou une swaption, un montant égal à la prime reçue ou payée par les Compartiments apparaît en tant que passif ou actif. Le passif correspondant à une option ou une swaption vendue et l'actif correspondant à une option ou une swaption achetée sont ensuite évalués aux prix du marché afin de refléter la valeur en cours de l'option ou de la swaption. Lorsqu'un titre est vendu ou acheté à travers l'exercice d'une option ou d'une swaption, la prime reçue (ou payée) est déduite de (ou ajoutée à) la base du titre vendu ou acheté. Lorsqu'une option ou une swaption expire (ou que les Compartiments effectuent une opération de clôture), les Compartiments réalisent un profit ou une perte sur l'option ou la swaption dans la mesure des primes reçues ou payées (ou un profit ou une perte dans la mesure où le coût des opérations de clôture est supérieur à la prime payée ou reçue). Pour les options de type contrat à terme, le Compartiment ne paie pas la prime à l'avance. Le Compartiment affiche une marge comme dans les contrats à terme ferme, et la prime de l'option est évaluée quotidiennement au prix du marché. Les options/swaptions achetées à la valeur de marché et les options/swaptions vendues à la valeur de marché sont incluses dans le Bilan. La variation nette des plus-values ou moins-values non réalisées et les gains ou pertes nets réalisés lors d'opérations d'expiration ou de clôture d'options et de swaptions sont présentés dans le compte de résultat et l'évolution de l'actif net.

Au cours de la période, les Compartiments ont conclu des contrats de différence (CFD). Les CFD permettent aux investisseurs de prendre des positions longues synthétiques ou des positions courtes synthétiques avec une marge variable. Avec les CFD, à la différence des actions, l'acheteur est potentiellement redevable d'un montant beaucoup plus élevé que le montant payé sur marge.

Les positions en CFD sont prises sous réserve d'une charge financière quotidienne, appliquée à un taux préalablement convenu supérieur ou inférieur à l'indice de référence applicable. Les intérêts créditeurs et débiteurs correspondants sont comptabilisés quotidiennement en tant qu'intérêts sur CFD dans une position nette, dans le compte de résultat et l'évolution de l'actif net. Les intérêts créditeurs à recevoir et débiteurs à payer sont comptabilisés en une position nette, dans le Bilan, en tant qu'intérêts et dividendes à recevoir ou intérêts et dividendes à payer.

Les positions en CFD peuvent recevoir ou payer des dividendes dans les cas où une position est détenue le jour où un dividende a été déclaré. Les produits ou les charges pour dividendes

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sont comptabilisés à la date ex-dividende et après déduction des retenues à la source, en tant que dividendes de CFD, après déduction des retenues à la source, dans le compte de résultat et l'évolution de l'actif net. Les produits pour dividendes à recevoir et les charges pour dividendes à payer sont comptabilisés, dans le Bilan, en une position nette en tant qu'intérêts et dividendes à recevoir ou intérêts et dividendes à payer.

La juste valeur de marché des CFD est déterminée par le prix négocié à la bourse où les titres ou actifs sous-jacents sont négociés ou admis à la négociation. Pour les titres sous-jacents négociés sur des marchés clôturant après l'évaluation, les derniers cours connus à ce moment ou à un autre moment peuvent être utilisés.

Les plus-values nettes non réalisées et les moins-values nettes non réalisées sur CFD sont incluses dans le Bilan à l'actif ou au passif (selon le cas).

La fluctuation de la valeur de marché, le cas échéant, est enregistrée en tant que variation nette des plus-values ou moins-values non réalisées dans le compte de résultat et l'évolution de l'actif net. Les gains ou les pertes réalisés à l'échéance ou à l'extinction des CFD sont présentés dans le compte de résultat et l'évolution de l'actif net.

Les gains et pertes nets réalisés sur les ventes de CFD ont été déterminés sur la base des coûts selon le principe du « premier entré, premier sorti ».

Au 30 novembre 2019, les Compartiments avaient des opérations de CFD non réglées, comprises dans les sommes à recevoir pour placements vendus et les placements achetés à payer, dans le Bilan. Les CFD sont indiqués séparément, après le Portefeuille de titres.

Le Compartiment peut conclure des opérations de Swaps (« swaps »), dans lesquelles le Compartiment et une contrepartie conviennent de faire des versements périodiques nets sur la base d'un montant notionnel spécifié. Les opérations de swaps sont négociées de façon privée sur le marché de gré à gré (OTC) et peuvent être conclues en tant que contrat bilatéral (« swaps OTC ») ou faire l'objet d'une compensation centrale (« swaps faisant l'objet d'une compensation centrale »). Ces paiements périodiques perçus ou versés sont enregistrés dans le compte de résultat et l'évolution de l'actif net en tant que, respectivement, gains et pertes réalisés. Les swaps sont valorisés sur la base des prix reçus quotidiennement par le service d'établissement des prix du Compartiment, les chambres de compensation centrale ou les courtiers, lesquels prix sont obtenus à l'aide de courbes et modèles quotidiens de swaps qui tiennent compte de plusieurs facteurs (données des marchés) comme les flux de trésorerie actualisés, les échanges et les valeurs des instruments de référence sous-jacents. Dans un swap faisant l'objet d'une compensation centrale, dès l'exécution du contrat de swap, celui-ci fait l'objet d'une novation en faveur d'une contrepartie de compensation et le Compartiment fait face à la contrepartie de compensation par l'intermédiaire d'un courtier. Au moment de conclure un swap faisant l'objet d'une compensation centrale,

le Compartiment est tenu de déposer une marge initiale auprès du courtier sous la forme de numéraire ou de certains titres éligibles, pour un montant variant en fonction de la taille et du profil de risque du swap en question. Tout paiement initial effectué ou reçu lors de la conclusion d'un contrat de swap est considéré comme faisant partie du gain ou de la perte net(te) réalisé(e) du swap. La variation quotidienne de la valorisation des swaps faisant l'objet d'une compensation centrale est enregistrée comme un élément à recevoir ou à payer pour la marge de variation dans la position « Avoir en banque » ou « Découverts en banque » du Bilan jusqu'à ce que le swap faisant l'objet d'une compensation centrale soit résilié, un gain ou une perte net(te) réalisé(e) étant alors enregistré(e). La variation nette des plus-values ou moins-values nettes non réalisées et les gains et pertes nets réalisés sur les ventes d'opérations de swap sont présentés dans le compte de résultat et l'évolution de l'actif net. Les intérêts créditeurs à recevoir et débiteurs à payer sur des swaps sont constatés sur une base quotidienne et comptabilisés en une position nette, dans le Bilan, en tant qu'intérêts et dividendes à recevoir ou intérêts et dividendes à payer. Au 30 novembre 2019, les Compartiments avaient des opérations de swap non réglées, comprises dans les sommes à recevoir pour placements vendus et les placements achetés à payer, dans le Bilan. Les swaps sont indiqués séparément, après le Portefeuille de titres.

Les gains et pertes nets réalisés sur les ventes de Swaps ont été déterminés sur la base des coûts selon le principe du « premier entré, premier sorti ».

Les Compartiments peuvent acheter des « titres à déterminer » (To Be Announced Securities Contract ou TBAs). Il s'agit d'une pratique de négociation courante sur le marché des titres adossés à des créances hypothécaires, selon laquelle, en vertu d'un contrat acheté, l'acheteur a droit à un titre provenant d'un bloc de créances hypothécaires, à un prix fixe et à une date ultérieure. Au moment de l'achat, le titre exact n'est pas connu, mais ses principales caractéristiques sont précisées. Bien que le prix ait été fixé au moment de l'achat, la valeur principale n'a pas été finalisée. Un TBA n'étant pas réglé au moment de l'achat, un effet de levier peut être créé au sein d'un Compartiment. Acheter des titres TBA comporte un risque si la valeur du titre à acheter baisse avant la date de règlement. Risque supplémentaire : les parties contractantes ne seront peut-être pas à même d'honorer les engagements pris lors d'une telle transaction. Les TBA sont indiqués séparément, après le portefeuille de titres.

Les Compartiments peuvent se défaire d'un engagement avant le règlement, s'ils le jugent opportun. Les produits des ventes de titres TBA ne peuvent être perçus avant la date de règlement stipulée au contrat. Pendant la durée de l'engagement de vente de titres TBA, des titres livrables équivalents, ou un engagement compensatoire d'achat de titres TBA (livrables à la date de l'engagement de vente ou avant), couvrent la transaction.

Si l'engagement de vente de titres TBA se conclut par l'acquisition d'un engagement d'achat compensatoire, le Compartiment réalise un bénéfice ou un déficit sur

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l'engagement, indépendamment de tout bénéfice ou déficit non réalisé sur le titre sous-jacent. Si le Compartiment livre des titres en vertu de l'engagement, il réalise un bénéfice ou un déficit sur la vente des titres en fonction du prix unitaire fixé à la date à laquelle l'engagement a été conclu.

Au 30 novembre 2019, les Compartiments avaient des opérations de TBA non réglées, comprises dans les sommes à recevoir pour placements vendus et les placements achetés à payer, dans le Bilan.

Les valeurs de marché des TBA sont présentées dans le Bilan. La variation nette des plus-values ou moins-values non réalisées et les gains et pertes nets réalisés sur les ventes de TBA sont présentés dans le compte de résultat et l'évolution de l'actif net.

Les gains et pertes nets réalisés sur les ventes de TBA ont été déterminés sur la base des coûts selon le principe du « premier entré, premier sorti ».

(e) Change

Le cours des titres de placement libellés en une devise autre que la devise de référence du Compartiment concerné a été converti au taux de change en vigueur au moment de l'achat. Les investissements et autres actifs et passifs libellés dans une devise autre que la devise de référence du Compartiment concerné ont été convertis au taux de change en vigueur à Luxembourg au point de valorisation du Compartiment le 30 novembre 2019. La variation nette des plus-values ou moins-values non réalisées et les gains et pertes nets réalisés lors de la cession ou du règlement d'autres actifs ou passifs dans des devises autres que la devise de référence du Compartiment concerné sont présentés dans le compte de résultat et l'évolution de l'actif net.

Les revenus et les frais en devises autres que la devise de référence du Compartiment concerné ont été convertis aux taux de change en vigueur à la date d'opération.

Les taux de change suivants ont été utilisés pour convertir les investissements et autres actifs et passifs libellés en devises pour tous les Compartiments autres que la devise de référence du Compartiment au point de valorisation respectif du Compartiment au 30 novembre 2019 :

Devise	Tous les Compartiments (à l'exception du Compartiment BlackRock Dynamic Diversified Growth Fund)		BlackRock Dynamic Diversified Growth Fund	BlackRock UK Emerging Companies Absolute Return Fund et BlackRock UK Equity Absolute Return Fund
	EUR	USD	EUR	GBP
AED	0,2475	0,2722	0,2469	0,2109
ARS	0,0152	0,0167	0,0151	0,0129
AUD	0,6149	0,6765	0,6135	0,5242
BRL	0,2153	0,2368	0,2145	0,1835
CAD	0,6836	0,7520	0,6828	0,5827
CHF	0,9080	0,9990	0,9075	0,7740

Devise	Tous les Compartiments (à l'exception du Compartiment BlackRock Dynamic Diversified Growth Fund)		BlackRock Dynamic Diversified Growth Fund	BlackRock UK Emerging Companies Absolute Return Fund et BlackRock UK Equity Absolute Return Fund
	EUR	USD	EUR	GBP
CLP	0,0011	0,0012	0,0011	0,0010
CNH	0,1293	0,1422	0,1290	0,1102
CNY	0,1294	0,1423	0,1291	0,1103
COP	0,0003	0,0003	0,0003	0,0002
CZK	0,0392	0,0431	0,0391	0,0334
DKK	0,1339	0,1473	0,1338	0,1141
EGP	0,0564	0,0620	0,0563	0,0481
EUR	1,0000	1,1001	1,0000	0,8524
GBP	1,1732	1,2907	1,1731	1,0000
GHS	0,1619	0,1781	0,1615	0,1380
HKD	0,1161	0,1277	0,1159	0,0990
HUF	0,0030	0,0033	0,0030	0,0026
IDR	0,0001	0,0001	0,0001	0,0001
ILS	0,2617	0,2880	0,2614	0,2231
INR	0,0127	0,0139	0,0126	0,0108
JPY	0,0083	0,0091	0,0083	0,0071
KRW	0,0008	0,0008	0,0008	0,0007
KZT	0,0024	0,0026	0,0023	0,0020
LKR	0,0050	0,0055	0,0050	0,0043
MXN	0,0466	0,0513	0,0465	0,0397
MYR	0,2176	0,2394	0,2172	0,1855
NGN	0,0025	0,0028	0,0025	0,0021
NOK	0,0989	0,1088	0,0985	0,0843
NZD	0,5834	0,6419	0,5822	0,4973
PEN	0,2677	0,2945	0,2668	0,2282
PHP	0,0179	0,0197	0,0178	0,0152
PLN	0,2317	0,2549	0,2319	0,1975
QAR	0,2496	0,2746	0,2491	0,2128
RON	0,2091	0,2300	0,2090	0,1782
RUB	0,0142	0,0156	0,0141	0,0121
SEK	0,0952	0,1048	0,0947	0,0812
SGD	0,6647	0,7313	0,6632	0,5666
THB	0,0301	0,0331	0,0300	0,0256
TRY	0,1582	0,1741	0,1579	0,1349
TWD	0,0298	0,0328	0,0297	0,0254
UAH	0,0379	0,0417	0,0379	0,0323
USD	0,9090	1,0000	0,9069	0,7748
UYU	0,0240	0,0264	0,0239	0,0204
ZAR	0,0621	0,0683	0,0619	0,0529
ZMW	0,0619	0,0681	0,0619	0,0528

(f) États financiers combinés

Les comptes de chaque Compartiment sont exprimés dans la devise de référence des Compartiments. Les chiffres combinés de la Société sont exprimés en USD et comprennent le total des états financiers des différents Compartiments, convertis si nécessaire. Pour la conversion du Bilan, le taux de change en vigueur aux points de valorisation respectifs des Compartiments au Luxembourg au 30 novembre 2019 pour tous les Compartiments exprimés en EUR, à l'exclusion du Compartiment BlackRock Dynamic Diversified Growth Fund, est :

EUR	
USD	0,9090

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Pour le Compartiment BlackRock Dynamic Diversified Growth Fund, le taux de change suivant est le taux moyen calculé sur la période :

	EUR
USD	0,9069

Pour les Compartiments BlackRock UK Emerging Companies Absolute Return Fund et BlackRock UK Equity Absolute Return Fund, le taux de change suivant est le taux moyen calculé sur la période :

	GBP
USD	0,7748

Pour le compte de résultat et l'évolution de l'actif net, le taux de change suivant est le taux moyen calculé sur la période pour tous les Compartiments exprimés en EUR, à l'exclusion du Compartiment BlackRock Dynamic Diversified Growth Fund :

	EUR
USD	0,8990

Pour le Compartiment BlackRock Dynamic Diversified Growth Fund, le taux de change suivant est le taux moyen calculé sur la période :

	EUR
USD	0,8990

Pour les Compartiments BlackRock UK Emerging Companies Absolute Return Fund et BlackRock UK Equity Absolute Return Fund, le taux de change suivant est le taux moyen calculé sur la période :

	GBP
USD	0,7986

Les chiffres combinés dans la section Compte de résultat et évolution de l'actif net et dans le Bilan ont été calculés à l'aide des taux de change moyens tout au long de la période. L'ajustement des taux de change obtenu, de (14 015 618) USD, représente la variation des taux de change entre le 31 mai 2019 et le 30 novembre 2019. Il s'agit d'un montant notionnel, qui n'a aucun impact sur l'actif net de chacun des Compartiments.

(g) Péréquation des revenus

La Société opère des arrangements d'Égalisation des revenus en vue d'assurer que le montant de revenus nets constatés au sein d'un Compartiment et attribuables à chaque action n'est pas influencé par l'émission, la conversion ou le rachat des actions du Compartiment pendant une même période comptable.

L'égalisation des revenus est comprise dans le poste Mouvements du capital social dans la section Compte de résultat et évolution de l'actif net.

(h) Dilution

Si, lors d'un jour de négociation donné, le volume total des transactions effectuées sur des actions de toutes les catégories d'un Compartiment entraîne une augmentation ou une diminution nette des actions dépassant le seuil arrêté par le Conseil d'administration de la Société, la VNI du Compartiment concerné pourra être ajustée d'un montant reflétant les frais de négociation qui seront encourus de ce fait par le Compartiment et l'écart entre le cours acheteur et le cours vendeur des actifs dans lesquels le Compartiment investit. De plus, le Conseil d'administration de la Société peut décider d'inclure des charges fiscales anticipées dans le montant de l'ajustement. Conformément au Prospectus, un tel ajustement de dilution a été appliqué au 30 novembre 2019 aux Compartiments BlackRock Americas Diversified Equity Absolute Return Fund, BlackRock Asia Pacific Diversified Equity Absolute Return Fund, BlackRock Emerging Markets Flexi Dynamic Bond Fund, BlackRock ESG Euro Bond Fund, BlackRock European Diversified Equity Absolute Return Fund, BlackRock Global Long/Short Equity Fund, BlackRock Style Advantage Screened Fund et BlackRock Systematic Global Equity Fund.

La VNI par action publiée/négoziée est indiquée dans le Récapitulatif des valeurs nettes d'inventaire sur trois ans et peut comprendre un ajustement pour dilution. Cet ajustement n'est pas constaté dans le Bilan ni dans la section intitulée Compte de résultat et évolution de l'actif net.

(i) Coûts de transaction

Les coûts de transaction sont des coûts incrémentiels directement attribuables à l'acquisition, à l'émission ou à la cession de titres et d'instruments dérivés. Un coût incrémentiel est un coût qui ne serait pas appliqué si l'entité n'avait pas acquis, émis ou cédé le titre. Lorsqu'un titre est initialement constaté, il est évalué à sa valeur de marché, plus les coûts de transaction directement attribuables à l'acquisition ou à l'émission du titre.

Les coûts de transaction, à l'exclusion des commissions par opération du Dépositaire pour l'achat ou la vente de titres, sont compris dans les gains/(pertes) nets réalisés ou dans la variation nette des plus-values/(moins-values) non réalisées, dans la section intitulée Compte de résultat et évolution de l'actif net de chaque Compartiment. Les commissions par opération du Dépositaire sont comprises dans les commissions du Dépositaire dans la section intitulée Compte de résultat et évolution de l'actif net. Pour de plus amples informations, voir le point 6 de l'Annexe aux états financiers.

(j) Devises étrangères sur autres opérations

Les devises étrangères sur autres opérations correspondent aux plus-values / (moins-values) non réalisées sur les soldes de trésorerie et les contrats au comptant divulguées dans l'État des opérations et variation.

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3. Société de Gestion

BlackRock (Luxembourg) S.A. (la « Société de Gestion ») a été nommée par la Société pour exercer en tant que Société de Gestion. La Société de Gestion est autorisée à agir en qualité de gestionnaire de portefeuilles, conformément au Chapitre 15 de la Loi de 2010.

La Société a signé un contrat de Société de gestion avec la Société de Gestion. En vertu de ce contrat, la Société de Gestion se voit confier la gestion quotidienne de la Société ainsi que la responsabilité de l'exécution directe, ou par voie de délégation, des opérations liées à la gestion de portefeuilles de la Société, à son administration et à la commercialisation des Compartiments.

En accord avec la Société, la Société de Gestion a décidé de déléguer plusieurs de ses fonctions, comme qu'indiqué ultérieurement dans le Prospectus.

BlackRock (Luxembourg) S.A. est une filiale à 100% du BlackRock Group. Elle est réglementée par la CSSF.

4. Commissions de gestion et de distribution

Durant la période, la Société a versé des commissions de gestion à la Société de Gestion.

La Société verse des commissions de gestion à un taux annuel indiqué à l'Annexe F du Prospectus. Le niveau des commissions de gestion varie de 0,37% à 1,80% de la VNI, sauf pour les Actions de Catégorie X, qui ne donnent lieu à aucune commission de gestion mais à une commission versée aux Gestionnaires financiers par délégation ou à leurs affiliées, en vertu d'un contrat. Le niveau des commissions de gestion varie en fonction du Compartiment et de la Catégorie d'Actions auxquels appartiennent les titres achetés par l'investisseur. Ces commissions courent de jour en jour, ont pour assiette la VNI du Compartiment concerné et sont payées mensuellement. Certains coûts et certaines commissions, notamment celles des Gestionnaires financiers par délégation, sont payés à l'aide de la commission de gestion.

Lorsqu'un Compartiment investit une part importante de son actif net dans d'autres organismes de placement collectif (« OPC »), le Gestionnaire financier par délégation veillera à ce que la totalité de la commission de gestion (à l'exclusion de toute commission de performance, s'il y a lieu) facturée à ce Compartiment (y compris les commissions de gestion des autres OPCVM et OPC dans lesquels il investit) ne soit pas supérieure à 3,75% de la VNI du Compartiment.

Au cours de la période, les Compartiments suivants ont fait l'objet d'une diminution de la commission de gestion pour les investissements dans les Compartiments cibles gérés par BlackRock comptabilisée dans le compte de résultat et l'évolution de l'actif net sous le poste « Remise sur la commission de gestion » :

BlackRock Dynamic Diversified Growth Fund, BlackRock European Select Strategies Fund, BlackRock Fixed Income Credit Strategies Fund, BlackRock Fixed Income Strategies

Fund, BlackRock Global Absolute Return Bond Fund, BlackRock Macro Opportunities Fund, BlackRock Managed Index Portfolios – Conservative, BlackRock Managed Index Portfolios – Defensive, BlackRock Managed Index Portfolios – Growth et BlackRock Managed Index Portfolios – Moderate.

Au cours de la période, les Compartiments suivants ont fait l'objet d'un remboursement de commissions de la part de la Société de Gestion, comptabilisé dans le compte de résultat et l'évolution de l'actif net sous le poste « Remboursement des dépenses » :

BlackRock Asia Pacific Absolute Return Fund, BlackRock Asia Pacific Diversified Equity Absolute Return Fund, BlackRock Emerging Markets Absolute Return Fund, BlackRock Emerging Markets Equity Strategies Fund, BlackRock Emerging Markets Short Duration Bond Fund, BlackRock ESG Euro Bond Fund, BlackRock European Diversified Equity Absolute Return Fund, BlackRock European Select Strategies Fund, BlackRock Fixed Income Credit Strategies Fund, BlackRock Global Equity Absolute Return Fund, BlackRock Global Event Driven Fund, BlackRock Global Long/Short Equity Fund, BlackRock Global Real Asset Securities Fund, BlackRock Impact World Equity Fund, BlackRock Macro Opportunities Fund, BlackRock Managed Index Portfolios – Conservative, BlackRock Managed Index Portfolios – Defensive, BlackRock Managed Index Portfolios – Growth, BlackRock Managed Index Portfolios – Moderate, BlackRock Style Advantage Fund, BlackRock Style Advantage Screened Fund, BlackRock Systematic Global Equity Fund, BlackRock Total Advantage Fund, BlackRock UK Emerging Companies Absolute Return Fund et BlackRock UK Equity Absolute Return Fund.

Au cours de la période, la Société a versé des commissions de distribution à BlackRock Investment Management (UK) Limited, qui a agi en tant que Distributeur Principal.

La Société verse des commissions annuelles entre 1,25% et 1,00% de la VNI pour les Actions de Catégorie C et 0,50% de la VNI pour les Actions de Catégorie E. Ces commissions courent de jour en jour, ont pour assiette la VNI du Compartiment concerné (reflétant, le cas échéant, tout ajustement de la VNI du Compartiment concerné) et sont payées mensuellement.

Les commissions de gestion et de distribution par Catégorie d'Action et par Compartiment sont détaillées dans le Prospectus et les DICI de la Société. Les commissions de gestion et de distribution payables au 30 novembre 2019 sont comprises dans le Bilan sous le poste « Dépenses cumulées et autres éléments du passif ».

5. Commissions d'administration

La Société verse une commission d'administration à la Société de Gestion.

Le niveau de la commission d'administration peut varier, à la discrétion du Conseil d'administration de la Société et comme convenu avec la Société de Gestion, et sera applicable à divers taux dans les différents Compartiments

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et les différentes Catégories d'Actions émis par la Société. Cependant, le Conseil d'administration de la Société et la Société de Gestion ont décidé d'un commun accord que la commission d'administration actuellement versée ne devra pas dépasser 0,30 % par an. Elle est calculée quotidiennement, sur la base de la VNI de la Catégorie d'Actions concernée, et versée tous les mois.

Le Conseil d'administration de la Société et la Société de Gestion fixent le niveau de la commission d'administration à un taux visant à assurer que le total des frais sur encours de chaque Compartiment reste compétitif en comparaison avec un vaste marché de produits d'investissement similaires offerts aux investisseurs dans les Compartiments, en tenant compte d'un certain nombre de critères comme le secteur marchand du Compartiment et la performance de ce dernier par rapport à ses homologues.

La commission d'administration est utilisée par la Société de Gestion pour couvrir tous les coûts et dépenses de fonctionnement et d'administration, fixes et variables, supportés par la Société, à l'exception des commissions de dépositaire, des commissions de distribution, des commissions de prêts de titres et de tous coûts découlant d'emprunts (y compris, afin d'éviter toute ambiguïté, toute commission d'engagement qui pourrait être due au prêteur), ainsi que de tous les coûts de services professionnels associés aux demandes de remboursement de la retenue à la source (plus toutes taxes ou tous intérêts y afférents) et de toute taxe concernant les investissements ou la Société. Toutes commissions d'engagement découlant d'emprunts ou tous frais de services professionnels liés aux demandes de remboursement de la retenue à la source seront alloués aux Compartiments concernés sur une base juste et équitable.

Ces coûts et dépenses de fonctionnement et d'administration comprennent toutes dépenses et autres coûts recouvrables d'une tierce partie supportés par ou pour le compte de la Société, le cas échéant, y compris mais de façon non limitative les commissions d'agent comptable du compartiment, les commissions d'agent de transfert (notamment les frais de négociation du sous-agent de transfert et de la plateforme associée), tous les coûts professionnels tels que les commissions de consultants, de conseillers juridiques et de conseillers fiscaux et les frais d'audits, les commissions des Administrateurs, les frais de voyage, les débours raisonnables, les frais d'impression, de publication et de traduction et tous les autres coûts liés aux rapports aux actionnaires, les droits de dépôt et les droits de permis, les frais des banques correspondantes et autres frais bancaires, le support technique et l'entretien des logiciels, les coûts et dépenses opérationnels attribués aux équipes de Services aux Investisseurs et autres services d'administration globaux fournis par différentes Sociétés du BlackRock Group.

La Société de Gestion assume le risque financier de veiller à ce que le total des frais sur encours des Compartiments reste compétitif. Par conséquent, la Société de Gestion est en droit de conserver tout montant de la commission d'administration qui lui est versée et qui dépasserait les dépenses réelles

supportées par la Société durant une période donnée, considérant que tous coûts et dépenses supportés par la Société au cours d'un exercice donné qui dépasseraient le montant de la commission d'administration versé à la Société de Gestion seront à la charge de la Société de Gestion ou d'une autre Société du BlackRock Group.

Les commissions d'administration payables au 30 novembre 2019 sont comprises dans le Bilan sous le poste « Dépenses cumulées et autres éléments du passif ».

Les membres du Conseil d'Administration de la Société qui ne sont pas des employés du BlackRock Group ont reçu une rémunération annuelle brute de 30 000 EUR en contrepartie des tâches accomplies durant la période close le 30 novembre 2019. Le président reçoit une rémunération annuelle brute de 33 500 EUR. Les Administrateurs qui sont également des employés de BlackRock Group n'ont droit à aucune rémunération en tant qu'Administrateur.

6. Commissions du Dépositaire

Le Dépositaire reçoit une commission pour chaque Compartiment. Ces commissions rémunèrent le Dépositaire pour ses services de dépôt et les coûts par opération de chaque Compartiment. Elles varieront pour chaque Compartiment, en fonction de la valeur des actifs sous gestion et du volume d'opérations du Compartiment concerné.

Pour les Compartiments affichant un volume d'opérations faible (moins de 500 opérations par mois), la commission de dépôt, comptabilisée quotidiennement variera entre 0,005 % et 0,40 % par an, et les coûts de transaction entre 7 USD et 125 USD.

Pour les Compartiments engagés dans des volumes d'opérations plus importants, le Dépositaire ne facture pas de commissions de dépôt ni de commissions par opération séparées. Le Dépositaire reçoit une commission qui est facturée à taux progressif en fonction de la valeur des actifs sous gestion et du volume d'opérations au sein de chaque Compartiment. Ces commissions varieront par an entre 1 point de base et 25 points de base des actifs sous gestion, pour chaque Compartiment, selon qu'un Compartiment donné est considéré comme étant un « Compartiment à volume d'opérations moyen » (entre 501 et 1 500 opérations par mois), un « Compartiment à volume d'opérations élevé » (supérieur à 1 500 opérations sur instruments dérivés par mois) ou un « Compartiment à volume d'opérations très élevé » (supérieur à 100 000 opérations par an).

Chaque Compartiment est également soumis à une commission annuelle minimale qui sera fixée à 30 000 USD pour la totalité des Compartiments à faible volume d'opérations, à 100 000 USD pour chaque Compartiment à volume d'opérations moyen, à 150 000 USD pour chaque Compartiment à volume d'opérations élevé et à 230 000 USD pour chaque Compartiment à volume d'opérations très élevé.

Les volumes d'opérations pour chaque Compartiment varient en fonction de la stratégie d'investissement du Compartiment concerné. Les commissions du Dépositaire regroupées de chaque Compartiment dépendent de la ventilation de ses actifs et de ses opérations au fil du temps.

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Les commissions du dépositaire payables au 30 novembre 2019 sont comprises dans le Bilan sous le poste « Dépenses cumulées et autres éléments du passif ».

7. Commissions de performance

Une commission de performance peut être payable pour chaque Catégorie d'Actions de chaque Compartiment, à l'exception des actions de Catégorie X, en sus des commissions et des dépenses mentionnées dans le présent Prospectus. La commission de performance est cumulée chaque Jour de valorisation et est égale à 8, 15 ou 20% (selon la règle applicable au Compartiment correspondant, comme détaillé en Annexe E du Prospectus) du montant du rendement de la VNI par action excédant le rendement de l'indice de référence approprié, comme décrit plus en détails en Annexe E du Prospectus. Deux méthodes de calcul, la méthode de Type A et la méthode de Type B, sont utilisées – la méthode applicable à chaque Compartiment est indiquée à l'Annexe E du Prospectus. Vous pourrez obtenir de plus amples informations auprès de l'équipe locale de Services aux Investisseurs et du siège de la Société.

La cristallisation de la commission de performance a lieu le dernier jour de chaque Période de Performance ou lorsqu'un actionnaire fait racheter ou convertir tout ou partie de ses actions avant la fin d'une Période de Performance.

Au cours de la période allant du 1^{er} juin 2019 au 30 novembre 2019, la Société de Gestion a appliqué un plancher de 0,00% aux références des commissions de performance des taux d'intérêts des indices EUR 3M LIBOR, SEK 3M LIBOR, CHF 3M LIBOR et JPY 3M LIBOR, utilisées pour calculer toute surperformance à l'aide de la méthode de calcul indiquée dans le Prospectus. Ce plancher a été appliqué pour plafonner de façon efficace le montant des commissions de performance payables en ce qui concerne les références des commissions de performance des taux d'intérêt affichant actuellement des taux d'intérêt négatifs. La Société de Gestion continuera à contrôler l'environnement des taux d'intérêt et son effet sur la gestion des Compartiments, et elle se réserve le droit de retirer l'application du plancher de 0,00% aux références des commissions de performance des taux d'intérêt des indices EUR 3M LIBOR, SEK 3M LIBOR, CHF 3M LIBOR et JPY 3M LIBOR sans préavis.

Les commissions de performance payables au 30 novembre 2019 sont comprises dans le Bilan sous le poste « Dépenses cumulées et autres éléments du passif ».

8. Taxes

Luxembourg

La Société est une Société d'investissement régie par le droit luxembourgeois. En conséquence, la Société n'est assujettie à aucun impôt sur le revenu ou sur les plus-values. Cependant, elle est assujettie à une taxe d'abonnement, calculée au taux annuel de 0,05% de la VNI de chaque Compartiment à la fin de chaque trimestre, et, dans le cas de toutes les actions de Catégorie I, de Catégorie I A, de Catégorie J, de Catégorie T et de Catégorie X, de 0,01% de la VNI de chaque

Compartiment à la fin de chaque trimestre. Pour l'exercice clos le 31 mai 2019, 3428376 USD ont été imputés au titre de la taxe luxembourgeoise.

Belgique

La Société est enregistrée auprès de l'autorité des services et marchés financiers en Belgique en application de l'article 154 de la loi amendée du 3 août 2012 relative aux opérations financières et aux marchés financiers.

Royaume-Uni

Fonds Déclarants

Le régime des Fonds Déclarants au Royaume-Uni s'applique à la Société. Suivant ce régime, les personnes investissant dans des Fonds Déclarants au Royaume-Uni sont imposables sur la part de revenu du Fonds Déclarant au Royaume-Uni attribuable à leurs avoirs dans ce fonds, que le revenu soit distribué ou non, mais toute plus-value sur une cession de leurs avoirs est assujettie à un impôt sur les plus-values. Une liste des Compartiments qui possèdent actuellement le statut de Fonds Déclarant au Royaume-Uni est disponible à l'adresse suivante : <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

Autres taxes sur les transactions

D'autres pays peuvent imposer des taxes, taxes sur les transactions financières (« TTF ») ou autres taxes sur les transactions portant sur certains actifs détenus par les Compartiments (par exemple, les droits de timbre au Royaume-Uni et la TTF en France).

Retenue à la source

Les dividendes et intérêts touchés par la Société au titre de ses investissements peuvent être soumis à des retenues à la source dans les pays d'origine, qui généralement ne peuvent être récupérées, puisque la Société elle-même est exonérée d'impôt sur les revenus. Cependant, un récent précédent en Union européenne pourrait réduire le montant de cette retenue non récupérable. Les investisseurs sont invités à s'informer et, si nécessaire, à consulter leur conseiller sur les conséquences fiscales possibles de la souscription, de l'achat, de la détention, du rachat, de la conversion ou de la vente des Actions dans le pays dont ils sont ressortissants, ou dans lequel ils sont soit domiciliés soit résidents. Les investisseurs doivent prendre note du fait que l'assiette, les taux d'imposition ainsi que les exonérations fiscales existantes, peuvent changer. Les éventuels frais de retenue à la source sont indiqués de façon plus détaillée dans le Prospectus.

9. Gestionnaires financiers par délégation, Gestionnaires délégués et Gestionnaires délégués externes

La Société de Gestion, BlackRock (Luxembourg) S.A., a délégué les services de gestion et de conseil en investissement aux Gestionnaires financiers par délégation : BlackRock Financial Management, Inc. (BFM Inc.), BlackRock Institutional Trust Company N.A. (BTC), BlackRock Investment Management LLC (BIMLLC), BlackRock Investment Management (UK) Limited (BIM UK) et BlackRock (Singapore) Limited (BLKSin), comme indiqué dans le Prospectus.

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Les Gestionnaires financiers par délégation dispensent des services de conseil et de gestion dans les domaines de la sélection et de la ventilation stratégique des titres et des secteurs. BIM UK a sous-délégué certaines de ces fonctions à BlackRock Asset Management North Asia Limited (BAMNA), en ce qui concerne le Compartiment BlackRock Multi-Manager Alternative Strategies Fund, aux Gestionnaires délégués externes suivants : Acadian Asset Management LLC (Acadian), Benefit Street Partners LLC (Benefit Street), Boussard & Gavaudan Asset Management LP (Boussard & Gavaudan), GLG Partners LP (GLG), GSA Capital Partners LLP (GSA), LibreMax Capital LLC (LibreMax), Marathon Asset Management LP (MAMLP) et QMS Capital Management LP (QMS). Nonobstant la nomination de Gestionnaires financiers par délégation, la Société de Gestion reconnaît son entière responsabilité devant la Société s'agissant de toutes les transactions d'investissement.

Compartiment	Gestionnaire(s)		Gestionnaire(s) délégué(s) externe
	Financier(s) par délégation	Gestionnaire(s) délégué(s)	
BlackRock Americas Diversified Equity Absolute Return Fund	BTC	-	-
BlackRock Asia Extension Fund	BTC	-	-
BlackRock Asia Pacific Absolute Return Fund	BIM UK	BAMNA	-
BlackRock Asia Pacific Diversified Equity Absolute Return Fund	BIM UK, BIMLLC	BAMNA	-
BlackRock Dynamic Diversified Growth Fund	BIM UK	-	-
BlackRock Emerging Markets Absolute Return Fund	BIM UK	BAMNA	-
BlackRock Emerging Markets Equity Strategies Fund	BIM UK	BAMNA	-
BlackRock Emerging Markets Flexi Dynamic Bond Fund	BIM UK	-	-
BlackRock Emerging Markets Short Duration Bond Fund	BIM UK	-	-
BlackRock ESG Euro Bond Fund ⁽¹⁾	BIM UK	-	-
BlackRock ESG Euro Corporate Bond Fund ⁽²⁾	BIM UK	-	-
BlackRock European Absolute Return Fund	BIM UK	-	-
BlackRock European Diversified Equity Absolute Return Fund	BIM UK	-	-
BlackRock European Opportunities Extension Fund	BIM UK	-	-
BlackRock European Select Strategies Fund	BIM UK	-	-
BlackRock European Unconstrained Equity Fund	BIM UK	-	-
BlackRock Fixed Income Credit Strategies Fund ⁽²⁾	BIM UK	-	-
BlackRock Fixed Income Strategies Fund	BIM UK, BTC	-	-
BlackRock Global Absolute Return Bond Fund	BIM UK, BFM Inc., BLKSin	BAMNA	-
BlackRock Global Equity Absolute Return Fund	BIM UK, BFM Inc., BIMLLC, BIM UK,	-	-

Compartiment	Gestionnaire(s)		Gestionnaire(s) délégué(s) externe
	Financier(s) par délégation	Gestionnaire(s) délégué(s)	
BlackRock Global Event Driven Fund	BIMLLC	-	-
BlackRock Global Long/Short Equity Fund	BFM Inc., BIMLLC, BIM UK,	-	-
BlackRock Global Real Asset Securities Fund	BFM Inc., BLKSin	-	-
BlackRock Impact World Equity Fund	BIMLLC, BFM Inc.,	-	-
BlackRock Macro Opportunities Fund	BIMLLC	-	-
BlackRock Managed Index Portfolios – Conservative	BIM UK, BIMLLC	BAMNA	-
BlackRock Managed Index Portfolios – Defensive	BIM UK, BIMLLC	BAMNA	-
BlackRock Managed Index Portfolios – Growth	BIM UK, BIMLLC	BAMNA	-
BlackRock Managed Index Portfolios – Moderate	BIM UK, BIMLLC	BAMNA	-
BlackRock Style Advantage Fund	BIMLLC	-	-
BlackRock Style Advantage Screened Fund	BIM UK	-	-
BlackRock Systematic Global Equity Fund	BIMLLC, BIM UK,	-	-
BlackRock Total Advantage Fund	BFM Inc.	-	-
BlackRock UK Emerging Companies Absolute Return Fund	BIM UK	-	-
BlackRock UK Equity Absolute Return Fund	BIM UK	-	-

⁽¹⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

⁽²⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

10. Transactions avec des parties liées

La Société holding faîtière de la Société de Gestion, du Distributeur Principal et des Gestionnaires financiers par délégation est BlackRock, Inc., Société de l'État du Delaware, aux États-Unis. PNC Financial Services Group Inc. (« PNC Group ») est un actionnaire important de BlackRock, Inc. Lorsqu'elles arrangeront des opérations sur titres pour la Société, les Sociétés du PNC Group pourront avoir fourni des services de courtage en valeurs mobilières, des services de change, des services bancaires et d'autres services, ou pourront avoir agi en qualité de donneur d'ordre, à leurs conditions habituelles, et tirer un bénéfice de ces opérations. Une commission a été versée aux courtiers et agents conformément aux usages du marché et la Société a bénéficié des prix de gros ou autres réductions ou remises sur commissions en numéraire accordés par les courtiers ou agents. Les Gestionnaires financiers par délégation auraient pu faire appel aux services de Sociétés du PNC Group s'ils l'avaient jugé opportun, sous réserve que leurs commissions et autres conditions commerciales soient généralement comparables à celles des intermédiaires et agents extérieurs au Groupe opérant sur les marchés concernés, et que leur intervention soit compatible avec la politique précitée, qui consiste à obtenir les meilleurs résultats.

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Au cours de la période, aucune transaction importante n'a été effectuée en dehors du cadre ordinaire de l'activité ou à des conditions autres que les conditions d'usage. Aucune des transactions de la Société n'a été effectuée par l'entremise des Sociétés BlackRock.

La Société a nommé BlackRock Advisors (UK) Limited (l'«Agent de prêt de titres»), une partie liée à la Société, comme agent de prêt de titres. L'Agent de prêt de titres assume tous les coûts opérationnels directement liés aux opérations de prêt de titres. Le revenu total généré par les opérations de prêt de titres est divisé entre le Compartiment concerné et l'Agent de prêt de titres. Les Compartiments qui effectuent des opérations de prêt de titres reçoivent au moins 62,5%, tandis que l'Agent de prêt de titres reçoit jusqu'à 37,5% de ces revenus.

Certains Compartiments utilisent des techniques d'investissement croisés, c'est-à-dire que les Compartiments investissent dans d'autres Compartiments du fonds à compartiments multiples. Le Bilan combiné ainsi que le Compte de résultat et l'Évolution de l'actif net n'ont pas été ajustés pour éliminer l'impact des investissements croisés. Les commissions sur les souscriptions et les rachats, ainsi que les commissions de gestion, ne sont pas appliquées aux actifs du Compartiment BlackRock Dynamic Diversified Growth investis dans d'autres Compartiments.

Le tableau ci-dessous présente la valeur de ces investissements croisés dans le portefeuille de titres du Compartiment concerné, au 30 novembre 2019 :

Compartiment	Compartiment d'investissements croisés	Monnaie	Valeur de marché	% de l'actif net
BlackRock Dynamic Diversified Growth Fund	Blackrock Strategic Funds - BlackRock Impact World Equity Fund X2 (GBP)	EUR	41.209.851	4,01

11. Dividendes

Pour les Catégories d'Actions de capitalisation, la politique actuelle des Administrateurs est de conserver et de réinvestir tout le revenu net.

Pour les Catégories d'Actions de Distribution, la politique est de distribuer la quasi-totalité du revenu des investissements (le cas échéant) pour l'exercice après déduction des dépenses (ou du revenu brut dans le cas des Actions de Distribution (G)). Les Administrateurs peuvent également déterminer si et dans quelle mesure les dividendes peuvent comprendre les distributions de plus-values non réalisées nettes et réalisées nettes. Si des Catégories d'Actions de Distribution versent des dividendes comprenant des plus-values nettes réalisées ou des plus-values nettes non réalisées, ou dans le cas de Compartiments qui distribuent le revenu brut, les dividendes peuvent comprendre le capital initialement souscrit. Les Actionnaires sont priés de noter que lorsque les dividendes sont distribués de cette façon, ils peuvent être imposables en tant que revenu, selon la législation fiscale locale, et qu'à cet égard il conviendrait auxdits Actionnaires de prendre conseil auprès de leur conseiller fiscal professionnel.

Lorsqu'un Compartiment bénéficie du statut de Fonds Déclarant au Royaume-Uni et que ses revenus déclarés dépassent les distributions effectuées, l'excédent sera considéré comme un revenu réputé distribué et sera imposé en tant que revenu, conformément au statut fiscal de l'investisseur.

La Société peut opérer des arrangements d'Égalisation des revenus en vue d'assurer que le montant de revenus nets constatés au sein d'un Compartiment [ou revenu brut dans le cas des Actions de Distribution (G)] et attribuables à chaque action n'est pas influencé par l'émission, la conversion ou le rachat de ces Actions pendant une même période comptable.

12. Prêts de titres

Le tableau ci-dessous fournit la valeur des titres sur prêt et des garanties connexes reçues au 30 novembre 2019 :

Compartiment	Devise	Valeur des titres en prêt	Valeur de la garantie reçue
BlackRock Asia Pacific Absolute Return Fund	USD	1.342.900	1.481.267
BlackRock Dynamic Diversified Growth Fund	EUR	8.490.414	9.687.827
BlackRock Emerging Markets Absolute Return Fund	USD	785.637	870.425
BlackRock Emerging Markets Equity Strategies Fund	USD	28.199.919	30.293.427
BlackRock Emerging Markets Flexi Dynamic Bond Fund	USD	134.261.593	163.126.964
BlackRock Emerging Markets Short Duration Bond Fund	USD	7.582.967	9.242.002
BlackRock ESG Euro Bond Fund	EUR	2.182.024	2.622.684
BlackRock European Absolute Return Fund	EUR	51.447.258	57.443.931
BlackRock European Opportunities Extension Fund	EUR	67.243.257	75.412.011
BlackRock European Select Strategies Fund	EUR	12.196.118	15.511.064
BlackRock European Unconstrained Equity Fund	EUR	369.976	407.581
BlackRock Fixed Income Strategies Fund	EUR	147.512.108	179.877.939
BlackRock Global Absolute Return Bond Fund	EUR	8.649.596	9.360.827
BlackRock Global Event Driven Fund	USD	47.385.645	54.824.600
BlackRock Global Real Asset Securities Fund	USD	1.803.191	2.000.083
BlackRock Impact World Equity Fund	USD	19.319.363	21.441.317
BlackRock Macro Opportunities Fund	USD	4.486.811	5.137.865
BlackRock Managed Index Portfolios – Conservative	EUR	3.901.553	4.232.789
BlackRock Managed Index Portfolios – Defensive	EUR	4.845.654	5.180.069
BlackRock Managed Index Portfolios – Moderate	EUR	8.571.188	9.248.146

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Compartiment	Devise	Valeur des titres en prêt	Valeur de la garantie reçue
BlackRock Systematic Global Equity Fund	USD	18.753.430	20.990.412
BlackRock UK Emerging Companies Absolute Return Fund	GBP	501.145	556.452

Le revenu perçu durant la période par les Compartiments et issu des opérations de prêt de titres est indiqué dans le Compte de résultat et l'Évolution de l'actif net des Compartiments, sous le poste « Prêts de titres ». Les titres sur prêt sont signalés comme tels dans le Portefeuille de titres.

13. Facilité de crédit

La Société a conclu un accord de facilité de crédit avec JPMorgan Chase Bank, N.A. (« JPMorgan ») en vertu duquel JPMorgan, avec d'autres prêteurs syndiqués, accordera une portion d'une facilité de crédit de 1,225 milliard d'USD aux Compartiments. La portion de la facilité de crédit de 1,225 milliard d'USD sera répartie entre les Compartiments, sur la base de l'avis de répartition daté du 26 avril 2019.

Cette facilité de crédit sera utilisée par les Compartiments à des fins de financement temporaire, y compris, sans s'y restreindre, le financement des rachats demandés par les investisseurs. Les intérêts et les commissions d'engagement en lien avec les montants prélevés sur cette facilité de crédit sont couverts par les actifs des Compartiments concernés. Un nouveau Compartiment ne fera pas automatiquement l'objet d'une ligne de crédit et devra par conséquent être ajouté au moyen d'un processus d'adhésion. Ce processus comprend, entre autres, tout contrôle préalable nécessaire effectué par les prêteurs, dans le but d'autoriser l'ajout de nouveaux Compartiments. Durant cette période, ces Compartiments

Les TFE pour la période du 1^{er} juin 2019 au 30 novembre 2019 sont les suivants :

Nom du Compartiment	Catégories d'actions	TFE	Commission liée à la performance (en pourcentage de l'actif net moyen)
BlackRock Americas Diversified Equity Absolute Return Fund	Action de Catégorie A de capitalisation en AUD	1,924 %	-
	Action de Catégorie A de capitalisation en EUR	2,014 %	0,061 %
	Action de Catégorie A de capitalisation couverte en SEK	1,976 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	1,925 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1,926 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP	1,853 %	-
	Action de Catégorie D de capitalisation	1,425 %	-
	Action de Catégorie D de capitalisation couverte en CHF	1,426 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1,434 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,424 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,438 %	-
	Action de Catégorie I de capitalisation couverte en EUR	1,138 %	-
	Action de Catégorie I de capitalisation couverte en JPY	1,138 %	-
	Action de Catégorie I de capitalisation couverte en SEK	1,131 %	-
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	1,138 %	-	
Action de Catégorie X de capitalisation	0,142 %	-	
BlackRock Asia Extension Fund	Action de Catégorie A de capitalisation	1,961 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,959 %	-
	Action de Catégorie E de capitalisation	2,457 %	-
	Action de Catégorie X de capitalisation	0,178 %	-

ne feront l'objet d'aucune ligne de crédit, ni ne pourront faire de prélèvements sur une quelconque ligne de crédit. De plus, rien ne garantit que l'ajout de nouveaux compartiments sera approuvé par les prêteurs, ni que le crédit sera disponible pour un Compartiment puisque la ligne de crédit est fonction de la disponibilité (sur une base d'allocation équitable) pour les Compartiments et autres fonds BlackRock parties à la convention de crédit. À ce titre, certains Compartiments peuvent ne pas faire l'objet de la ligne de crédit et ne supporteront aucuns frais associés à cette dernière.

Une commission d'engagement de prêt est facturée sur une base quotidienne, en relation avec cette facilité de crédit, et est comprise dans le compte de résultat et l'évolution de l'actif sous le poste « Commissions d'engagement de prêt ». La commission d'engagement de prêt facturée est de 0,10 % de l'encours.

14. Dus par / aux courtiers

Le poste Dus par/aux courtiers du Bilan correspond à une garantie en numéraire et une marge payée aux/reçue par les courtiers de compensation du Compartiment et différentes contreparties.

15. Total des frais sur encours

Le total des frais sur encours (« TFE ») correspond au total de tous les frais (en excluant les intérêts bancaires et les frais de rendements négatifs sur actifs financiers, les frais d'opérations de dépositaire et les remboursements de frais) divisé par l'actif net moyen de la Société, exprimé en pourcentage. Toutes les données sont annualisées.

La commission de gestion peut être utilisée en partie pour payer la rémunération relative aux activités de distribution de la Société. Un remboursement peut être versé aux investisseurs institutionnels qui, d'un point de vue commercial, détiennent des actions de la Société pour des tierces parties.

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée
			à la performance (en pourcentage de l'actif net moyen)
BlackRock Asia Pacific Absolute Return Fund	Action de Catégorie A de distribution couverte en EUR	1,911 %	-
	Action de Catégorie A de capitalisation en EUR	1,538 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP	1,921 %	-
	Action de Catégorie D de capitalisation	1,435 %	-
	Action de Catégorie D de capitalisation en EUR	1,267 %	-
	Action de Catégorie D de capitalisation couverte en EUR	1,423 %	-
	Action de Catégorie D de capitalisation couverte en GBP	1,221 %	-
	Action de Catégorie E de capitalisation en EUR	5,112 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,543 %	-
	Action de Catégorie X de capitalisation	0,118 %	-
	Action de Catégorie Z de capitalisation	1,160 %	-
BlackRock Asia Pacific Diversified Equity Absolute Return Fund	Action de Catégorie Z de capitalisation couverte en CHF	1,159 %	-
	Action de Catégorie Z de capitalisation couverte en EUR	1,155 %	-
	Action de Catégorie A de capitalisation	1,905 %	-
	Action de Catégorie A de capitalisation couverte en EUR	1,908 %	-
	Action de Catégorie D de capitalisation	1,412 %	-
	Action de Catégorie D de capitalisation couverte en EUR	1,427 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,376 %	0,012 %
	Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	0,118 %	-
BlackRock Dynamic Diversified Growth Fund	Action de Catégorie Z de capitalisation couverte en EUR	0,909 %	-
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	0,902 %	-
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,905 %	-
	Action de Catégorie A de capitalisation	1,541 %	-
	Action de Catégorie A de capitalisation couverte en SEK	1,545 %	-
	Action de Catégorie AI de capitalisation ⁽¹⁾	1,732 %	-
	Action de Catégorie D de capitalisation	0,851 %	-
	Action de Catégorie E de capitalisation	2,041 %	-
BlackRock Emerging Markets Absolute Return Fund	Action de Catégorie I de capitalisation	0,618 %	-
	Action de Catégorie I de capitalisation couverte en CAD	0,609 %	-
	Action de Catégorie I de capitalisation couverte en JPY	0,661 %	-
	Action de Catégorie I de capitalisation couverte en SEK	0,619 %	-
	Action de Catégorie X de capitalisation	0,069 %	-
	Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP	3,298 %	1,175 %
	Action de Catégorie A de capitalisation	2,758 %	0,636 %
	Action de Catégorie A de capitalisation couverte en EUR	2,609 %	0,454 %
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	3,034 %	1,391 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	2,429 %	0,735 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	2,318 %	0,660 %
	Action de Catégorie E de capitalisation couverte en EUR	3,369 %	0,735 %
	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en GBP	2,319 %	1,018 %
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP ⁽¹⁾	1,370 %	-	
BlackRock Emerging Markets Equity Strategies Fund	Action de Catégorie I de capitalisation en EUR	1,580 %	0,249 %
	Action de Catégorie I de capitalisation couverte en EUR	2,166 %	0,808 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	2,131 %	0,640 %
	Action de Catégorie X de capitalisation	0,381 %	-
	Action de Catégorie A de capitalisation	1,906 %	-
	Action de Catégorie A de capitalisation couverte en CHF	1,928 %	-
	Action de Catégorie D de distribution	1,427 %	-
	Action de Catégorie D de capitalisation couverte en CHF	1,414 %	-
	Action de Catégorie D de capitalisation couverte en EUR	1,430 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	1,418 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR	1,431 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en GBP	1,401 %	-
	Action de Catégorie E de capitalisation en EUR	2,403 %	-
Action de Catégorie I de capitalisation	1,139 %	-	
Action de Catégorie I de capitalisation en EUR	1,140 %	-	
Action de Catégorie X de capitalisation	0,142 %	-	
Action de Catégorie Z de capitalisation en GBP	0,836 %	-	
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	0,832 %	-	

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée
			à la performance (en pourcentage de l'actif net moyen)
BlackRock Emerging Markets Flexi Dynamic Bond Fund	Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP	1,789 %	-
	Action de Catégorie A de capitalisation	1,789 %	-
	Action de Catégorie A de capitalisation couverte en EUR	1,820 %	-
	Action de Catégorie A de capitalisation couverte en SEK	1,759 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	1,762 %	-
	Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	1,802 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	1,044 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en EUR	1,039 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en EUR	1,032 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP	1,050 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	1,041 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	1,051 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	1,038 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1,046 %	-
	Action de Catégorie E de capitalisation	2,291 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,299 %	-
	Action de Catégorie I de distribution en EUR	0,862 %	-
	Action de Catégorie I de distribution couverte en EUR	0,872 %	-
	Action de Catégorie I de distribution (G) couverte en EUR	0,868 %	-
	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	0,901 %	-
	Action de Catégorie I de capitalisation couverte en EUR	0,892 %	-
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	0,869 %	-
	Action de Catégorie X de distribution en EUR	0,092 %	-
Action de Catégorie X de capitalisation	0,115 %	-	
Action de Catégorie X de capitalisation couverte en AUD	0,115 %	-	
Action de Catégorie X de capitalisation couverte en CAD	0,114 %	-	
BlackRock Emerging Markets Short Duration Bond Fund	Action de Catégorie A de capitalisation	0,992 %	-
	Action de Catégorie AI de distribution couverte en EUR ⁽¹⁾	0,979 %	-
	Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	0,982 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,631 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	0,636 %	-
	Action de Catégorie E de distribution en EUR	1,485 %	-
	Action de Catégorie E de distribution couverte en EUR	1,491 %	-
	Action de Catégorie E de capitalisation en EUR	1,478 %	-
	Action de Catégorie E de capitalisation couverte en EUR	1,504 %	-
BlackRock ESG Euro Bond Fund ⁽²⁾	Action de Catégorie I de capitalisation couverte en EUR	0,588 %	-
	Action de Catégorie X de capitalisation	0,190 %	-
	Action de Catégorie A de distribution	0,988 %	-
	Action de Catégorie A de capitalisation	0,989 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,645 %	-
	Action de Catégorie E de capitalisation	1,473 %	-
	Action de Catégorie I de capitalisation	0,495 %	-
BlackRock ESG Euro Corporate Bond Fund ⁽³⁾	Action de Catégorie X de capitalisation	0,110 %	-
	Action de Catégorie Z de capitalisation	0,647 %	-
	Action de Catégorie A de capitalisation	1,059 %	-
	Action de Catégorie AI de capitalisation	1,084 %	-
	Action de Catégorie D de capitalisation	0,656 %	-
	Action de Catégorie E de capitalisation	1,583 %	-
BlackRock European Absolute Return Fund	Action de Catégorie I de capitalisation	0,528 %	-
	Action de Catégorie X de capitalisation	0,526 %	-
	Action de Catégorie A de distribution	2,490 %	0,610 %
	Action de Catégorie A de capitalisation	2,529 %	0,651 %
	Action de Catégorie D de distribution	2,118 %	0,737 %
	Action de Catégorie D de capitalisation	2,141 %	0,759 %
	Action de Catégorie D de capitalisation couverte en CHF	2,112 %	0,741 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	2,178 %	0,818 %
BlackRock European Absolute Return Fund	Action de Catégorie E de capitalisation	2,875 %	0,496 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	1,928 %	0,834 %

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée
			à la performance (en pourcentage de l'actif net moyen)
BlackRock European Diversified Equity Absolute Return Fund	Action de Catégorie A de capitalisation	2,012 %	-
	Action de Catégorie A de capitalisation couverte en CHF	2,003 %	-
	Action de Catégorie A de capitalisation couverte en SEK	1,973 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,991 %	-
	Action de Catégorie D de capitalisation couverte en CHF	1,528 %	-
	Action de Catégorie D de capitalisation couverte en USD	1,489 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	1,464 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,160 %	-
	Action de Catégorie E de capitalisation	2,512 %	-
	Action de Catégorie I de capitalisation	1,233 %	-
	Action de Catégorie X de capitalisation	0,214 %	-
BlackRock European Opportunities Extension Fund	Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en GBP	2,146 %	0,266 %
	Action de Catégorie A de capitalisation	2,139 %	0,257 %
	Action de Catégorie D de distribution (G)	1,798 %	0,415 %
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP	1,793 %	0,410 %
	Action de Catégorie D de capitalisation	1,795 %	0,411 %
	Action de Catégorie E de capitalisation	2,492 %	0,113 %
	Action de Catégorie I de capitalisation	1,598 %	0,504 %
		Action de Catégorie X de capitalisation	0,093 %
BlackRock European Select Strategies Fund	Action de Catégorie A de distribution	1,545 %	-
	Action de Catégorie A de capitalisation	1,548 %	-
	Action de Catégorie A de capitalisation couverte en CZK	1,545 %	-
	Action de Catégorie AI de capitalisation ⁽¹⁾	1,612 %	-
	Action de Catégorie D de distribution couverte en USD	0,948 %	-
	Action de Catégorie D de capitalisation	0,954 %	-
	Action de Catégorie E de distribution	2,049 %	-
	Action de Catégorie E de capitalisation	2,049 %	-
	Action de Catégorie I de distribution	0,763 %	-
	Action de Catégorie I de capitalisation	0,761 %	-
	Action de Catégorie X de capitalisation	0,128 %	-
BlackRock European Unconstrained Equity Fund	Action de Catégorie A de capitalisation	2,697 %	1,176 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	5,351 %	4,336 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	2,978 %	1,993 %
	Action de Catégorie E de capitalisation	5,813 %	3,686 %
	Action de Catégorie I de capitalisation couverte en USD ⁽¹⁾	1,306 %	0,516 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	2,560 %	1,768 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	3,450 %	2,753 %
		Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	0,213 %
BlackRock Fixed Income Credit Strategies Fund ⁽³⁾	Action de Catégorie A de distribution	1,291 %	-
	Action de Catégorie A de capitalisation	1,291 %	-
	Action de Catégorie AI de capitalisation	1,227 %	-
	Action de Catégorie D de distribution	0,764 %	-
	Action de Catégorie D de capitalisation	0,891 %	-
	Action de Catégorie E de capitalisation	1,831 %	-
	Action de Catégorie I de capitalisation	0,698 %	-
		Action de Catégorie X de capitalisation	0,095 %

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée
			à la performance (en pourcentage de l'actif net moyen)
BlackRock Fixed Income Strategies Fund	Action de Catégorie A de distribution	1,266 %	-
	Action de Catégorie A de distribution couverte en CHF	1,264 %	-
	Action de Catégorie A de distribution couverte en USD	1,263 %	-
	Action de Catégorie A de capitalisation couverte en CHF	1,263 %	-
	Action de Catégorie A de capitalisation couverte en JPY	1,283 %	-
	Action de Catégorie A de capitalisation couverte en USD	1,263 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	1,267 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,258 %	-
	Action de Catégorie AI de capitalisation ⁽¹⁾	1,367 %	-
	Action de Catégorie D de distribution	0,867 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	0,863 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	0,866 %	-
	Action de Catégorie D de capitalisation couverte en CHF	0,865 %	-
	Action de Catégorie D de capitalisation couverte en USD	0,864 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,865 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,869 %	-
	Action de Catégorie E de capitalisation	1,765 %	-
	Action de Catégorie I de distribution	0,678 %	-
	Action de Catégorie I de capitalisation	0,678 %	-
	Action de Catégorie I de capitalisation couverte en SEK	0,681 %	-
Action de Catégorie I de capitalisation couverte en USD	0,677 %	-	
Action de Catégorie X de distribution	0,081 %	-	
Action de Catégorie X de capitalisation	0,080 %	-	
BlackRock Global Absolute Return Bond Fund	Action de Catégorie A de capitalisation	1,385 %	-
	Action de Catégorie A de capitalisation couverte en SEK	1,412 %	-
	Action de Catégorie A de capitalisation couverte en USD	1,372 %	-
	Action de Catégorie D de capitalisation	0,883 %	-
	Action de Catégorie D de capitalisation couverte en CHF	0,883 %	-
	Action de Catégorie E de capitalisation	1,885 %	-
	Action de Catégorie I de capitalisation	0,698 %	-
	Action de Catégorie I de capitalisation couverte en GBP	0,693 %	-
	Action de Catégorie I de capitalisation couverte en SEK	0,697 %	-
	Action de Catégorie X de capitalisation	0,199 %	-
BlackRock Global Equity Absolute Return Fund	Action de Catégorie A de distribution couverte en EUR	2,209 %	0,308 %
	Action de Catégorie D de capitalisation	1,806 %	0,396 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR	1,906 %	0,493 %
	Action de Catégorie E de capitalisation en EUR	2,534 %	0,182 %
	Action de Catégorie I de capitalisation en EUR	0,973 %	-
	Action de Catégorie X de capitalisation	0,096 %	-
	Action de Catégorie Z de capitalisation	0,843 %	0,014 %
	Action de Catégorie Z de capitalisation couverte en CHF	1,197 %	0,264 %
	Action de Catégorie Z de capitalisation couverte en EUR	1,244 %	0,298 %
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,794 %	0,007 %	

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée
			à la performance (en pourcentage de l'actif net moyen)
BlackRock Global Event Driven Fund	Action de Catégorie A de distribution couverte en EUR	2,721 %	0,820 %
	Action de Catégorie A de capitalisation	3,107 %	0,829 %
	Action de Catégorie A de capitalisation couverte en CHF	2,837 %	0,795 %
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	3,040 %	1,009 %
	Action de Catégorie D de capitalisation couverte en CHF	2,572 %	1,075 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	2,559 %	0,960 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	2,439 %	1,010 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	2,746 %	1,201 %
	Action de Catégorie E de capitalisation en EUR	3,295 %	0,697 %
	Action de Catégorie E de capitalisation couverte en EUR	4,216 %	0,893 %
	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	2,036 %	0,912 %
	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en EUR	3,344 %	1,405 %
	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP	2,747 %	1,243 %
	Action de Catégorie I de capitalisation couverte en BRL ⁽¹⁾	1,402 %	0,287 %
	Action de Catégorie I de capitalisation couverte en JPY	2,058 %	0,982 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	2,108 %	0,950 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF	1,843 %	0,810 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	2,372 %	1,190 %
	Action de Catégorie IA de capitalisation	3,493 %	2,401 %
	Action de Catégorie X de capitalisation	0,119 %	-
Action de Catégorie Z de capitalisation couverte en CHF	1,780 %	0,905 %	
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	1,600 %	0,724 %	
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1,726 %	0,960 %	
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,813 %	0,950 %	
BlackRock Global Long/Short Equity Fund	Action de Catégorie A de capitalisation	2,261 %	-
	Action de Catégorie A de capitalisation couverte en EUR	2,274 %	-
	Action de Catégorie A de capitalisation couverte en SEK	2,246 %	-
	Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	2,307 %	-
	Action de Catégorie C de capitalisation	3,270 %	-
	Action de Catégorie D de capitalisation	1,662 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1,667 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,678 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,774 %	-
	Action de Catégorie I de capitalisation couverte en EUR	1,769 %	-
	Action de Catégorie J de distribution	1,682 %	-
Action de Catégorie X de capitalisation	0,183 %	-	
BlackRock Global Real Asset Securities Fund	Action de Catégorie A de distribution ⁽¹⁾	1,587 %	-
	Action de Catégorie A de distribution couverte en HKD ⁽¹⁾	1,841 %	-
	Action de Catégorie A de distribution couverte en SGD ⁽¹⁾	1,847 %	-
	Action de Catégorie A de capitalisation	1,404 %	-
	Action de Catégorie D de distribution ⁽¹⁾	1,009 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,950 %	-
	Action de Catégorie E de capitalisation en EUR	1,940 %	-
	Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	(0,028) %	-
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	0,639 %	-	
BlackRock Impact World Equity Fund	Action de Catégorie A de capitalisation	1,085 %	-
	Action de Catégorie D de capitalisation en EUR	0,685 %	-
	Action de Catégorie E de capitalisation en EUR	1,573 %	-
	Action de Catégorie I de capitalisation couverte en EUR	0,584 %	-
	Action de Catégorie I de capitalisation en JPY	0,550 %	-
	Action de Catégorie I de capitalisation couverte en JPY	0,551 %	-
	Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni en GBP	0,152 %	-

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée à la performance (en pourcentage de l'actif net moyen)
BlackRock Macro Opportunities Fund	Action de Catégorie A de capitalisation	1,593 %	-
	Action de Catégorie AI de capitalisation couverte en EUR ⁽¹⁾	1,580 %	-
	Action de Catégorie D de capitalisation en EUR	1,452 %	0,434 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,998 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	0,999 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,998 %	0,006 %
	Action de Catégorie E de capitalisation en EUR	2,067 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,074 %	-
	Action de Catégorie I de capitalisation couverte en BRL	0,964 %	0,174 %
	Action de Catégorie I de capitalisation en EUR	0,791 %	0,002 %
	Action de Catégorie X de capitalisation	0,187 %	-
	Action de Catégorie Z de capitalisation couverte en BRL	0,877 %	-
	Action de Catégorie Z de capitalisation couverte en CHF	0,863 %	-
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	0,873 %	-
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	0,879 %	-
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,880 %	-	
BlackRock Managed Index Portfolios – Conservative	Action de Catégorie A de distribution	1,088 %	-
	Action de Catégorie A de capitalisation	1,086 %	-
	Action de Catégorie A de capitalisation couverte en USD	1,084 %	-
	Action de Catégorie D de distribution	0,470 %	-
	Action de Catégorie D de capitalisation	0,469 %	-
	Action de Catégorie D de capitalisation couverte en USD	0,482 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,482 %	-
	Action de Catégorie E de capitalisation ⁽¹⁾	1,731 %	-
	Action de Catégorie IndexInvest Balance de distribution	1,108 %	-
Action de distribution de Catégorie Vermoegensstrategie Moderat - Ausgewogen	0,403 %	-	
BlackRock Managed Index Portfolios – Defensive	Action de Catégorie A de distribution	1,111 %	-
	Action de Catégorie A de capitalisation couverte en GBP	1,092 %	-
	Action de Catégorie A de capitalisation couverte en USD	1,105 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	1,108 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	0,492 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	0,483 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	0,497 %	-
	Action de Catégorie D de capitalisation couverte en CHF	0,483 %	-
	Action de Catégorie D de capitalisation couverte en USD	0,484 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,487 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,476 %	-
	Action de Catégorie E de capitalisation ⁽¹⁾	1,777 %	-
	Action de Catégorie I de capitalisation couverte en USD	0,413 %	-
	Action de Catégorie IndexInvest Substanz de distribution	1,113 %	-
	Action de distribution de Catégorie Vermoegensstrategie Defensiv	0,546 %	-
Action de Catégorie X de capitalisation	0,100 %	-	
BlackRock Managed Index Portfolios – Growth	Action de Catégorie A de distribution	1,119 %	-
	Action de Catégorie A de capitalisation couverte en GBP	1,101 %	-
	Action de Catégorie A de capitalisation couverte en USD	1,105 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	1,117 %	-
	Action de Catégorie D de distribution	0,493 %	-
	Action de Catégorie D de distribution couverte en USD	0,491 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	0,487 %	-
	Action de Catégorie D de capitalisation	0,495 %	-
	Action de Catégorie D de capitalisation couverte en CHF	0,493 %	-
	Action de Catégorie D de capitalisation couverte en USD	0,490 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,489 %	-
	Action de Catégorie E de capitalisation ⁽¹⁾	1,794 %	-
	Action de Catégorie I de capitalisation couverte en USD	0,428 %	-
	Action de Catégorie IndexInvest Chance de distribution	1,120 %	-
	Action de distribution de Catégorie Vermoegensstrategie Wachstum	0,439 %	-
Action de Catégorie X de capitalisation	0,101 %	-	

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Nom du Compartiment	Catégories d'actions	TFE	Commission liée à la performance (en pourcentage de l'actif net moyen)
BlackRock Managed Index Portfolios – Moderate	Action de Catégorie A de distribution	1,117 %	-
	Action de Catégorie A de capitalisation couverte en GBP	1,098 %	-
	Action de Catégorie A de capitalisation couverte en USD	1,112 %	-
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	1,115 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni	0,493 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP	0,484 %	-
	Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD	0,492 %	-
	Action de Catégorie D de capitalisation couverte en CHF	0,484 %	-
	Action de Catégorie D de capitalisation couverte en USD	0,491 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	0,493 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,490 %	-
	Action de Catégorie E de capitalisation ⁽¹⁾	1,712 %	-
	Action de Catégorie I de distribution	0,426 %	-
	Action de Catégorie I de capitalisation couverte en USD	0,423 %	-
	Action de Catégorie IndexInvest Wachstum de distribution	1,119 %	-
	Action de distribution de Catégorie IndexInvest Wachstum couverte en francs suisses	1,114 %	-
	Action de distribution de Catégorie Vermoegensstrategie Ausgewogen	0,524 %	-
	Action de Catégorie X de capitalisation	0,059 %	-
	Action de Catégorie X de capitalisation couverte en GBP	0,058 %	-
	Action de Catégorie X de capitalisation couverte en USD	0,061 %	-
BlackRock Style Advantage Fund	Action de Catégorie A de distribution	1,762 %	-
	Action de Catégorie A de distribution couverte en EUR	1,776 %	-
	Action de Catégorie A de capitalisation	1,755 %	-
	Action de Catégorie A de capitalisation couverte en EUR	1,788 %	-
	Action de Catégorie A de capitalisation couverte en SEK	1,835 %	-
	Action de Catégorie D de capitalisation couverte en CHF	1,017 %	-
	Action de Catégorie D de capitalisation en EUR	1,008 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	1,011 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	1,009 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	1,008 %	-
	Action de Catégorie E de capitalisation en EUR	2,252 %	-
	Action de Catégorie E de capitalisation couverte en EUR	2,266 %	-
	Action de Catégorie I de capitalisation PF couverte en CHF	0,540 %	-
	Action de Catégorie I de capitalisation PF couverte en EUR	0,589 %	-
	Action de Catégorie I de capitalisation couverte en BRL	0,839 %	-
	Action de Catégorie I de capitalisation couverte en CHF	0,842 %	-
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	0,834 %	-
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	0,840 %	-
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,839 %	-
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en JPY	0,836 %	-
	Action de Catégorie X de capitalisation	0,113 %	-
	Action de Catégorie X de capitalisation couverte en AUD	0,092 %	-
	Action de Catégorie X de capitalisation couverte en EUR	0,150 %	-
	Action de Catégorie X de capitalisation couverte en NZD	0,091 %	-
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,092 %	-	
Action de Catégorie Z de capitalisation	0,857 %	-	
Action de Catégorie Z de capitalisation couverte en EUR	0,860 %	-	
BlackRock Style Advantage Screened Fund	Action de Catégorie A de capitalisation	1,467 %	-
	Action de Catégorie D de capitalisation	0,876 %	-
	Action de Catégorie D de capitalisation couverte en EUR	0,888 %	-
	Action de Catégorie D de capitalisation couverte en GBP	0,871 %	-
	Action de Catégorie E de capitalisation en EUR	1,985 %	-
	Action de Catégorie I de capitalisation	0,645 %	-
	Action de Catégorie I de capitalisation en EUR	0,644 %	-
	Action de Catégorie I de capitalisation couverte en EUR	0,648 %	-
	Action de Catégorie I de capitalisation couverte en GBP	0,650 %	-
	Action de Catégorie X de capitalisation	0,068 %	-
Action de Catégorie X de capitalisation couverte en AUD ⁽¹⁾	0,082 %	-	

Annexe aux États Financiers suite

Nom du Compartiment	Catégories d'actions	TFE	Commission liée
			à la performance (en pourcentage de l'actif net moyen)
BlackRock Systematic Global Equity Fund	Action de Catégorie A de capitalisation	1,240 %	-
	Action de Catégorie D de capitalisation en EUR	0,814 %	-
	Action de Catégorie E de capitalisation en EUR	1,706 %	-
	Action de Catégorie E de capitalisation couverte en EUR	1,712 %	-
	Action de Catégorie I de capitalisation	0,573 %	-
	Action de Catégorie I de capitalisation en EUR	0,577 %	-
	Action de Catégorie X de capitalisation	0,171 %	-
	Action de Catégorie X de capitalisation en EUR	0,172 %	-
	Action de Catégorie X de capitalisation en GBP	0,184 %	-
	Action de Catégorie X de capitalisation en JPY	0,172 %	-
BlackRock Total Advantage Fund	Action de Catégorie A de capitalisation	1,333 %	-
	Action de Catégorie D de capitalisation	0,816 %	-
	Action de Catégorie D de capitalisation couverte en USD	0,788 %	-
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP	0,754 %	-
	Action de Catégorie E de capitalisation	1,315 %	-
	Action de Catégorie I de capitalisation	0,572 %	-
	Action de Catégorie X de capitalisation	0,044 %	-
BlackRock UK Emerging Companies Absolute Return Fund	Action de Catégorie A de capitalisation couverte en CHF	3,063 %	1,147 %
	Action de Catégorie A de capitalisation couverte en EUR	8,743 %	4,797 %
	Action de Catégorie A de capitalisation couverte en USD	4,225 %	2,214 %
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	3,246 %	1,323 %
	Action de Catégorie D de capitalisation couverte en CHF	5,802 %	3,549 %
	Action de Catégorie D de capitalisation couverte en EUR	7,112 %	4,235 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	6,277 %	3,970 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en USD	7,026 %	3,851 %
	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni ⁽¹⁾	2,171 %	0,439 %
	Action de Catégorie I de capitalisation couverte en CHF	3,450 %	2,172 %
	Action de Catégorie I de capitalisation couverte en EUR	4,202 %	2,754 %
	Action de Catégorie I de capitalisation couverte en USD	4,243 %	2,777 %
	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	3,756 %	2,519 %
	Action de Catégorie S de capitalisation de fonds déclarant au Royaume-Uni	4,747 %	2,847 %
	Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	0,101 %	-
	Action de Catégorie Z de capitalisation couverte en CHF	2,556 %	1,383 %
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni	2,457 %	1,317 %
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR	2,469 %	1,334 %
	Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en USD	2,732 %	1,562 %
BlackRock UK Equity Absolute Return Fund	Action de Catégorie A de distribution couverte en EUR	1,928 %	0,002 %
	Action de Catégorie A de capitalisation couverte en EUR	1,958 %	0,043 %
	Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	2,077 %	0,202 %
	Action de Catégorie D de capitalisation couverte en CHF	1,298 %	-
	Action de Catégorie D de capitalisation en EUR	1,640 %	0,508 %
	Action de Catégorie D de capitalisation couverte en EUR	1,381 %	0,264 %
	Action de Catégorie D de capitalisation couverte en USD	1,150 %	0,118 %
	Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	1,143 %	0,044 %
	Action de Catégorie E de capitalisation en EUR	2,697 %	0,381 %
	Action de Catégorie E de capitalisation couverte en EUR	2,379 %	-
	Action de Catégorie I de capitalisation couverte en EUR	1,160 %	0,323 %
	Action de Catégorie I de capitalisation couverte en JPY	1,320 %	0,497 %
	Action de Catégorie I de capitalisation couverte en USD	2,287 %	1,459 %
		Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni	0,088 %

⁽¹⁾ Nouvelle Catégorie d'actions lancée, pour plus d'informations voir l'Annexe I.

⁽²⁾ Le nom du Compartiment a changé, voir le point 1 pour plus de détails.

⁽³⁾ Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

Les TFE ont été calculés conformément aux lignes directrices de la Swiss Funds & Asset Management Association (« SFAMA ») sur le calcul et la divulgation des TFE d'organismes d'investissement collectif. Les lignes directrices de la SFAMA ont été modifiées pour la dernière fois le 20 avril 2015.

Certains Compartiments, comme indiqué ci-dessus, investissent une partie importante de leur actif net dans des Compartiments cibles sous-jacents qui ne publient pas de TFE conformément aux directives de la SFAMA. Par conséquent, le TFE au prorata des Compartiments cibles sous-jacents n'a pas été inclus dans le TFE des Compartiments décrits ci-dessus. Cette clause de renonciation est conforme aux directives de la SFAMA.

Annexe aux États Financiers suite

16. Événements ultérieurs

Aucun événement ultérieur n'est apparu à la fin de la période, ce qui peut avoir eu un impact sur les états financiers de la période se terminant le 30 novembre 2019.

17. Date d'approbation

Les états financiers ont été approuvés par le Conseil d'administration le 24 janvier 2020.

Annexe I – Catégories d'Actions

Catégories d'actions émises

Au 30 novembre 2019, la Société offrait les catégories d'actions suivantes.

Catégorie A

Action de Catégorie A de distribution couverte en CHF
Action de Catégorie A de distribution en EUR
Action de Catégorie A de distribution couverte en EUR
Action de Catégorie A de distribution couverte en HKD
Action de Catégorie A de distribution couverte en SGD
Action de Catégorie A de distribution en USD
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en GBP
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en GBP
Action de Catégorie A de capitalisation en AUD
Action de Catégorie A de capitalisation couverte en CHF
Action de Catégorie A de capitalisation couverte en CZK
Action de Catégorie A de capitalisation en EUR
Action de Catégorie A de capitalisation couverte en EUR
Action de Catégorie A de capitalisation couverte en GBP
Action de Catégorie A de capitalisation couverte en JPY
Action de Catégorie A de capitalisation couverte en SEK
Action de Catégorie A de capitalisation en USD
Action de Catégorie A de capitalisation couverte en USD
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en EUR
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en GBP
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en USD

Catégorie AI

Action de Catégorie AI de distribution couverte en EUR
Action de Catégorie AI de capitalisation en EUR
Action de Catégorie AI de capitalisation couverte en EUR

Catégorie C

Action de Catégorie C de capitalisation en USD

Catégorie D

Action de Catégorie D de distribution (G) en euros
Action de Catégorie D de distribution en EUR
Action de Catégorie D de distribution en USD
Action de Catégorie D de distribution couverte en USD
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en EUR
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en EUR
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en GBP
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en GBP
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en USD
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en USD
Action de Catégorie D de capitalisation couverte en CHF
Action de Catégorie D de capitalisation en EUR
Action de Catégorie D de capitalisation couverte en EUR

Catégorie D suite

Action de Catégorie D de capitalisation couverte en GBP
Action de Catégorie D de capitalisation en USD
Action de Catégorie D de capitalisation couverte en USD
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en EUR
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en GBP
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en USD
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en USD

Catégorie E

Action de Catégorie E de distribution en EUR
Action de Catégorie E de distribution couverte en EUR
Action de Catégorie E de capitalisation en EUR
Action de Catégorie E de capitalisation couverte en EUR
Action de Catégorie E de capitalisation en USD

Catégorie H

Action de Catégorie H de capitalisation couverte en CHF
Action de Catégorie H de capitalisation en EUR
Action de Catégorie H de capitalisation couverte en USD
Action de Catégorie H de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP

Catégorie I⁽¹⁾

Action de Catégorie I de distribution (G) couverte en EUR
Action de Catégorie I de distribution en EUR
Action de Catégorie I de distribution couverte en EUR
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en EUR
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en GBP
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en GBP
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en USD
Action de Catégorie I de capitalisation PF couverte en CHF
Action de Catégorie I de capitalisation PF couverte en EUR
Action de Catégorie I de capitalisation couverte en BRL
Action de Catégorie I de capitalisation couverte en BRL, en USD
Action de Catégorie I de capitalisation couverte en CAD
Action de Catégorie I de capitalisation couverte en CHF
Action de Catégorie I de capitalisation en EUR
Action de Catégorie I de capitalisation couverte en EUR
Action de Catégorie I de capitalisation couverte en GBP
Action de Catégorie I de capitalisation en JPY
Action de Catégorie I de capitalisation couverte en JPY
Action de Catégorie I de capitalisation couverte en SEK
Action de Catégorie I de capitalisation en USD
Action de Catégorie I de capitalisation couverte en USD
Action de Catégorie I de capitalisation couverte en USD
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en CHF
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en EUR
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en GBP

Annexe I – Catégories d'Actions suite

Catégorie I⁽¹⁾ suite

Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP
 Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en JPY
 Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en USD
 Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en USD

Catégorie IA⁽¹⁾

Action de Catégorie IA de capitalisation en USD

Catégorie IndexInvest⁽²⁾

Action de distribution de Catégorie IndexInvest Balance en EUR
 Action de distribution de Catégorie IndexInvest Chance en EUR
 Action de distribution de Catégorie IndexInvest Substanz en EUR
 Action de distribution de Catégorie IndexInvest Wachstum couverte en CHF
 Action de distribution de Catégorie IndexInvest Wachstum en EUR

Catégorie J⁽¹⁾

Action de Catégorie J de distribution en USD

Catégorie S

Action de Catégorie S de capitalisation de fonds déclarant au Royaume-Uni en GBP

Catégorie T⁽¹⁾

Action de Catégorie T de capitalisation en EUR

Catégorie U

Action de Catégorie U de capitalisation couverte en CHF
 Action de Catégorie U de capitalisation en EUR
 Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni en GBP
 Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni couverte en USD

Catégorie Vermoegensstrategie

Action de distribution de Catégorie Vermoegensstrategie Ausgewogen en euros
 Action de distribution de Catégorie Vermoegensstrategie Defensiv en euros
 Action de distribution de Catégorie Vermoegensstrategie Moderat - Ausgewogen en euros
 Action de distribution de Catégorie Vermoegensstrategie Wachstum en euros

Catégorie X⁽¹⁾

Action de Catégorie X de distribution en AUD
 Action de Catégorie X de distribution en EUR
 Action de Catégorie X de capitalisation couverte en AUD
 Action de Catégorie X de capitalisation couverte en CAD
 Action de Catégorie X de capitalisation en EUR
 Action de Catégorie X de capitalisation couverte en EUR
 Action de Catégorie X de capitalisation en GBP
 Action de Catégorie X de capitalisation couverte en GBP
 Action de Catégorie X de capitalisation en JPY
 Action de Catégorie X de capitalisation couverte en NZD
 Action de Catégorie X de capitalisation en USD
 Action de Catégorie X de capitalisation couverte en USD
 Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni en EUR
 Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni en GBP
 Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP
 Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni en USD

Catégorie Z⁽²⁾

Action de Catégorie Z de capitalisation couverte en BRL, en USD
 Action de Catégorie Z de capitalisation couverte en CHF
 Action de Catégorie Z de capitalisation en EUR
 Action de Catégorie Z de capitalisation couverte en EUR
 Action de Catégorie Z de capitalisation en GBP
 Action de Catégorie Z de capitalisation en USD
 Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en EUR
 Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni en GBP
 Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en GBP
 Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni en USD
 Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en USD

⁽¹⁾ Disponible pour les investisseurs institutionnels.

⁽²⁾ Disponible à la discrétion de la Société de Gestion.

Catégories d'Actions lancées

Les dates communiquées sont les dates de lancement et de réactivation, mais les catégories peuvent avoir été amorcées à une date ultérieure.

Date d'effet	Compartiment	Type
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie A de distribution
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie A de capitalisation
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie D de distribution
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie D de capitalisation
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie E de capitalisation
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie I de capitalisation
11 juin 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie X de capitalisation
19 juin 2019	BlackRock Global Event Driven Fund	Action de Catégorie I de capitalisation couverte en BRL
21 juin 2019	BlackRock ESG Euro Corporate Bond Fund	Action de Catégorie A de capitalisation
21 juin 2019	BlackRock ESG Euro Corporate Bond Fund	Action de Catégorie D de capitalisation
21 juin 2019	BlackRock ESG Euro Corporate Bond Fund	Action de Catégorie I de capitalisation
21 juin 2019	BlackRock ESG Euro Corporate Bond Fund	Action de Catégorie X de capitalisation
10 juillet 2019	BlackRock Dynamic Diversified Growth Fund	Action de Catégorie AI de capitalisation
10 juillet 2019	BlackRock Emerging Markets Flexi Dynamic Bond Fund	Action de Catégorie AI de capitalisation couverte en EUR
10 juillet 2019	BlackRock Emerging Markets Short Duration Bond Fund	Action de Catégorie AI de distribution couverte en EUR

Annexe I – Catégories d'Actions suite

Date d'effet	Compartiment	Type
10 juillet 2019	BlackRock Emerging Markets Short Duration Bond Fund	Action de Catégorie AI de capitalisation couverte en EUR
10 juillet 2019	BlackRock European Select Strategies Fund	Action de Catégorie AI de capitalisation
10 juillet 2019	BlackRock Fixed Income Strategies Fund	Action de Catégorie AI de capitalisation
10 juillet 2019	BlackRock Global Long/Short Equity Fund	Action de Catégorie AI de capitalisation couverte en EUR
10 juillet 2019	BlackRock Macro Opportunities Fund	Action de Catégorie AI de capitalisation couverte en EUR
17 juillet 2019	BlackRock ESG Euro Corporate Bond Fund	Action de Catégorie AI de capitalisation
17 juillet 2019	BlackRock ESG Euro Corporate Bond Fund	Action de Catégorie E de capitalisation
4 septembre 2019	BlackRock Global Real Asset Securities Fund	Action de Catégorie D de distribution
25 septembre 2019	BlackRock Fixed Income Credit Strategies Fund	Action de Catégorie AI de capitalisation
25 septembre 2019	BlackRock Style Advantage Screened Fund	Action de Catégorie X de capitalisation couverte en AUD
23 octobre 2019	BlackRock UK Emerging Companies Absolute Return Fund	Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni
30 octobre 2019	BlackRock Global Real Asset Securities Fund	Action de Catégorie A de distribution
6 novembre 2019	BlackRock Managed Index Portfolios – Conservative	Action de Catégorie E de capitalisation
6 novembre 2019	BlackRock Managed Index Portfolios – Defensive	Action de Catégorie E de capitalisation
6 novembre 2019	BlackRock Managed Index Portfolios – Growth	Action de Catégorie E de capitalisation
6 novembre 2019	BlackRock Managed Index Portfolios – Moderate	Action de Catégorie E de capitalisation
13 novembre 2019	BlackRock European Unconstrained Equity Fund	Action de Catégorie I de capitalisation couverte en USD
13 novembre 2019	BlackRock Global Real Asset Securities Fund	Action de Catégorie A de distribution couverte en HKD
13 novembre 2019	BlackRock Global Real Asset Securities Fund	Action de Catégorie A de distribution couverte en SGD

Catégories d'Actions fermées

Il n'y a eu aucune fermeture de catégorie d'actions pendant la période.

Informations supplémentaires

Techniques de gestion efficace de portefeuille

La Société est autorisée, pour le compte de chaque Compartiment et sous réserve des conditions et des limites établies par la CSSF et le Prospectus, à utiliser des techniques et instruments liés aux titres négociables, y compris des investissements dans des instruments financiers dérivés (les « IFD ») de gré à gré, sous réserve que ces techniques et instruments soient utilisés en vue d'une gestion efficace de portefeuille, pour offrir une protection contre le risque de change ou à des fins d'investissement direct, s'il y a lieu.

Prêt de titres et swaps sur rendement total (TRS pour Total Return Swaps) (y compris les CFD)

Toutes les opérations de prêt de titres conclues par les Compartiments sont soumises à un accord juridique écrit entre les Compartiments et l'Agent de prêts de titres, BlackRock Advisors (UK) Limited, une partie liée à la Société, et séparément entre l'Agent de prêts de titres et la contrepartie emprunteuse approuvée. La garantie reçue en échange des titres prêtés est transférée en vertu d'un accord de transfert et est versée et détenue dans un compte auprès d'un gestionnaire de garantie tripartite au nom du Dépositaire pour le compte des Compartiments. La garantie reçue est séparée des actifs appartenant au Dépositaire des Compartiments ou à l'Agent de prêt de titres.

Tous les TRS (y compris les CFD) sont conclus par les Compartiments en vertu d'un contrat-cadre International Swaps and Derivatives Associations, Inc. (« Contrat-cadre ISDA ») ou d'un contrat similaire. Un Contrat-cadre ISDA est un contrat bilatéral entre les Compartiments et une contrepartie, qui régit les IFD de gré à gré (y compris les TRS et les CFD) conclus par les parties. Les expositions des parties en vertu du Contrat-cadre ISDA sont compensées et garanties ensemble, si bien que toutes informations fournies sur la garantie dans ce rapport concernent tous les IFD de gré à gré conclus par les Compartiments en vertu du Contrat-cadre ISDA, et non uniquement les TRS et les CFD. Toute garantie autre qu'en numéraire reçue/fournie par les Compartiments en vertu du Contrat-cadre ISDA est transférée de façon bilatérale en vertu d'un accord de transfert de propriété.

Le tableau suivant indique la valeur des titres en prêt exprimée en tant que proportion du total des actifs prêtables et de la VNI des Compartiments, et la valeur des TRS (y compris les CFD) en tant que proportion de la VNI des Compartiments, au 30 novembre 2019, et des revenus/rendements perçus pour la période close le 30 novembre 2019. Le total des actifs prêtables représente la valeur globale des actifs faisant partie du programme de prêt de titres des Compartiments. La valeur des TRS (y compris les CFD) est calculée en fonction de la valeur d'exposition sous-jacente sur une base absolue brute.

Compartiment	Monnaie	Titres en prêt		TRS (y compris les CFDs)	
		% des actifs prêtables	% de la NIV	% de la NIV 30 novembre 2019	Rendements nets générés
BlackRock Americas Diversified Equity Absolute Return Fund	USD	N/A	N/A	572,37 %	(25.175.739)
BlackRock Asia Extension Fund	USD	N/A	N/A	124,19 %	2.992.302
BlackRock Asia Pacific Absolute Return Fund	USD	16,88 %	4,55 %	38,75 %	(98.243)
BlackRock Asia Pacific Diversified Equity Absolute Return Fund	USD	N/A	N/A	427,97 %	(109.697)
BlackRock Dynamic Diversified Growth Fund	EUR	2,24 %	0,83 %	96,67 %	14.686.944
BlackRock Emerging Markets Absolute Return Fund	USD	4,93 %	2,46 %	106,18 %	(1.193.435)
BlackRock Emerging Markets Equity Strategies Fund	USD	5,95 %	3,12 %	58,92 %	(11.926.311)
BlackRock Emerging Markets Flexi Dynamic Bond Fund	USD	7,95 %	6,44 %	N/A	N/A
BlackRock Emerging Markets Short Duration Bond Fund	USD	10,31 %	9,76 %	N/A	N/A
BlackRock ESG Euro Bond Fund	EUR	1,05 %	0,90 %	N/A	N/A
BlackRock European Absolute Return Fund	EUR	10,94 %	3,41 %	72,78 %	(51.726.433)
BlackRock European Diversified Equity Absolute Return Fund	EUR	N/A	N/A	562,52 %	(221.534)
BlackRock European Opportunities Extension Fund	EUR	8,88 %	6,44 %	67,21 %	8.280.451
BlackRock European Select Strategies Fund	EUR	3,02 %	2,26 %	0,45 %	(87.377)
BlackRock European Unconstrained Equity Fund	EUR	2,91 %	2,66 %	N/A	N/A
BlackRock Fixed Income Credit Strategies Fund	EUR	N/A	N/A	3,14 %	302.413
BlackRock Fixed Income Strategies Fund	EUR	3,02 %	1,99 %	0,28 %	(842.276)
BlackRock Global Absolute Return Bond Fund	EUR	6,94 %	3,92 %	0,36 %	8.617
BlackRock Global Equity Absolute Return Fund	USD	N/A	N/A	80,22 %	(1.493.715)
BlackRock Global Event Driven Fund	USD	17,40 %	1,57 %	99,27 %	36.737.651
BlackRock Global Long/Short Equity Fund	USD	N/A	N/A	263,43 %	(4.622.156)
BlackRock Global Real Asset Securities Fund	USD	10,81 %	9,70 %	N/A	N/A
BlackRock Impact World Equity Fund	USD	10,83 %	9,85 %	N/A	N/A
BlackRock Macro Opportunities Fund	USD	4,90 %	3,50 %	11,63 %	114.770
BlackRock Managed Index Portfolios – Conservative	EUR	3,07 %	2,67 %	N/A	N/A
BlackRock Managed Index Portfolios – Defensive	EUR	3,15 %	2,69 %	N/A	N/A
BlackRock Managed Index Portfolios – Moderate	EUR	1,45 %	1,28 %	N/A	N/A
BlackRock Style Advantage Fund	USD	N/A	N/A	432,87 %	(182.889.791)

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Compartiment	Monnaie	Titres en prêt		TRS (y compris les CFDs)	
		% des actifs prêtables	% de la NIV	% de la NIV 30 novembre 2019	Rendements nets générés
BlackRock Style Advantage Screened Fund	USD	N/A	N/A	362,73 %	(142.875)
BlackRock Systematic Global Equity Fund	USD	7,76 %	6,89 %	N/A	N/A
BlackRock Total Advantage Fund	EUR	N/A	N/A	229,14 %	(113.196)
BlackRock UK Emerging Companies Absolute Return Fund	GBP	102,45 %	0,10 %	102,81 %	23.411.687
BlackRock UK Equity Absolute Return Fund	GBP	N/A	N/A	93,29 %	2.702.611

Le revenu total généré par les opérations de prêt de titres est divisé entre le Compartiment concerné et l'Agent de prêt de titres. Le Compartiment reçoit au moins 62,5 %, tandis que l'Agent de prêt de titres reçoit jusqu'à 37,5 % de ce revenu, tous les coûts opérationnels étant prélevés sur la part de l'Agent de prêt de titres. Le revenu perçu durant la période par les Compartiments et issu des opérations de prêt de titres est indiqué dans le Compte de résultat et l'Évolution de l'actif net des Compartiments, sous le poste « Prêts de titres ». Tous les rendements et les coûts des TRS (y compris les CFD) sont comptabilisés au profit des Compartiments et ne sont soumis à aucun accord de partage des rendements et des coûts avec la Société de Gestion du Compartiment ou toute autre tierce partie.

Le tableau suivant indique la valeur des titres en prêt (identifiés individuellement dans le portefeuille de titres des Compartiments concernés) et la garantie associée ainsi que la valeur d'exposition sous-jacente sur une base absolue brute pour les TRS (y compris les CFD), analysées par contrepartie, au 30 novembre 2019.

Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente 30 novembre 2019
BlackRock Americas Diversified Equity Absolute Return Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	1.087.091.565
Barclays Bank Plc	Royaume-Uni	N/A	N/A	790.738.082
Goldman Sachs International	États-Unis	N/A	N/A	1.390.449.305
HSBC Bank Plc	Royaume-Uni	N/A	N/A	1.321.721.191
Morgan Stanley Group Inc	États-Unis	N/A	N/A	2.394.122.216
Total		N/A	N/A	6.984.122.359
BlackRock Asia Extension Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	14.135.095
HSBC Bank Plc	Royaume-Uni	N/A	N/A	33.406.742
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	11.226.324
Morgan Stanley Group Inc	États-Unis	N/A	N/A	131.603.749
Total		N/A	N/A	190.371.910
BlackRock Asia Pacific Absolute Return Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	3.533.542
Barclays Bank Plc	Royaume-Uni	638.832	682.905	N/A
JP Morgan Securities Plc	Royaume-Uni	261.315	287.876	3.748.595
Morgan Stanley Group Inc	États-Unis	N/A	N/A	4.156.663
UBS AG	Suisse	442.753	510.486	N/A
Total		1.342.900	1.481.267	11.438.800
BlackRock Asia Pacific Diversified Equity Absolute Return Fund (en USD)				
Citibank NA	États-Unis	N/A	N/A	35.608.845
Goldman Sachs International	États-Unis	N/A	N/A	10.201.473
HSBC Bank Plc	Royaume-Uni	N/A	N/A	21.786.684
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	40.016.427
Total		N/A	N/A	107.613.429

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Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente 30 novembre 2019
BlackRock Dynamic Diversified Growth Fund (en EUR)				
Bank of America NA	États-Unis	N/A	N/A	53.939.504
Barclays Bank Plc	Royaume-Uni	2.620.810	2.801.618	24.031.739
BNP Paribas SA	France	N/A	N/A	19.893.303
Citibank NA	États-Unis	N/A	N/A	82.699.285
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	108.469.298
Deutsche Bank AG	Allemagne	N/A	N/A	200.090.121
HSBC Bank Plc	Royaume-Uni	973.610	1.081.058	7.901.475
JP Morgan Chase Bank NA	États-Unis	N/A	N/A	449.749.492
Morgan Stanley Group Inc	États-Unis	N/A	N/A	29.408.524
Societe Generale SA	France	N/A	N/A	17.571.115
The Bank of Nova Scotia	Canada	3.005.910	3.625.919	N/A
UBS AG	Suisse	1.890.084	2.179.232	N/A
Total		8.490.414	9.687.827	993.753.856
BlackRock Emerging Markets Absolute Return Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	1.364.670
Citibank NA	États-Unis	N/A	N/A	1.265.831
Credit Suisse AG	Irlande	N/A	N/A	8.518.710
Deutsche Bank AG	Allemagne	785.637	870.425	1.524.842
Goldman Sachs International	États-Unis	N/A	N/A	2.749.359
HSBC Bank Plc	Royaume-Uni	N/A	N/A	18.420.694
Total		785.637	870.425	33.844.106
BlackRock Emerging Markets Equity Strategies Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	4.399.306
Credit Suisse Securities Ltd	Royaume-Uni	N/A	N/A	188.664.496
Citigroup Global Markets Ltd	Royaume-Uni	23.684.183	25.045.300	N/A
Goldman Sachs International	États-Unis	N/A	N/A	35.741.271
HSBC Bank Plc	Royaume-Uni	N/A	N/A	295.414.116
JP Morgan Securities Plc	Royaume-Uni	1.902.475	2.095.846	N/A
The Bank of Nova Scotia	Canada	2.613.261	3.152.281	N/A
UBS AG	Suisse	N/A	N/A	7.963.776
Total		28.199.919	30.293.427	532.182.965
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	1.460.482	1.527.639	N/A
BNP Paribas SA	France	520.330	543.070	N/A
Citigroup Global Markets Ltd	Royaume-Uni	13.363.952	13.836.536	N/A
Credit Suisse Securities Ltd	Royaume-Uni	43.004.665	44.891.619	N/A
Goldman Sachs International	États-Unis	10.225.597	11.750.679	N/A
HSBC Bank Plc	Royaume-Uni	33.540.679	50.680.242	N/A
JP Morgan Securities Plc	Royaume-Uni	20.462.400	26.500.084	N/A
Morgan Stanley Group Inc	États-Unis	5.254.929	5.480.355	N/A
Nomura International Plc	Royaume-Uni	6.428.559	7.916.740	N/A
Total		134.261.593	163.126.964	N/A
BlackRock Emerging Markets Short Duration Bond Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	515.284	538.977	N/A
BNP Paribas SA	France	248.858	259.746	N/A
Credit Suisse Securities Ltd	Royaume-Uni	843.028	880.019	N/A
Goldman Sachs International	États-Unis	449.072	474.938	N/A
JP Morgan Securities Plc	Royaume-Uni	5.112.426	6.656.250	N/A
Morgan Stanley Group Inc	États-Unis	414.299	432.072	N/A
Total		7.582.967	9.242.002	N/A

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Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente 30 novembre 2019
BlackRock ESG Euro Bond Fund (en EUR)				
BNP Paribas SA	France	506.204	528.327	N/A
JP Morgan Securities Plc	Royaume-Uni	1.409.630	1.732.621	N/A
Morgan Stanley Group Inc	États-Unis	266.190	361.736	N/A
Total		2.182.024	2.622.684	N/A
BlackRock European Absolute Return Fund (en EUR)				
Bank of America NA	États-Unis	N/A	N/A	305.798.452
Barclays Bank Plc	Royaume-Uni	8.945.661	9.562.816	N/A
BNP Paribas Arbitrage SNC	France	18.982.771	21.435.544	N/A
Citibank NA	États-Unis	N/A	N/A	378.151.245
Deutsche Bank AG	Allemagne	N/A	N/A	50.940.425
HSBC Bank Plc	Royaume-Uni	15.748.195	17.486.173	N/A
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	362.646.623
UBS AG	Suisse	7.770.631	8.959.398	N/A
Total		51.447.258	57.443.931	1.097.536.745
BlackRock European Diversified Equity Absolute Return Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	N/A	N/A	6.359.981
Citibank NA	États-Unis	N/A	N/A	99.103
Goldman Sachs International	États-Unis	N/A	N/A	31.882.022
HSBC Bank Plc	Royaume-Uni	N/A	N/A	2.757.196
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	567.424
Morgan Stanley Group Inc	États-Unis	N/A	N/A	10.731
Total		N/A	N/A	41.676.457
BlackRock European Opportunities Extension Fund (en EUR)				
Bank of America NA	États-Unis	N/A	N/A	229.770.741
BNP Paribas Arbitrage SNC	France	946.772	1.069.105	N/A
Citibank NA	États-Unis	N/A	N/A	188.624.178
Deutsche Bank AG	États-Unis	N/A	N/A	101.927.046
HSBC Bank Plc	Royaume-Uni	15.137.270	16.807.825	N/A
JP Morgan Securities Plc	Royaume-Uni	28.254.011	31.125.792	180.927.838
UBS AG	Suisse	22.905.204	26.409.289	N/A
Total		67.243.257	75.412.011	701.249.803
BlackRock European Select Strategies Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	3.270.958	3.467.207	N/A
BNP Paribas SA	France	240.196	250.695	N/A
Citigroup Global Markets Ltd	Royaume-Uni	983.695	1.026.925	N/A
Deutsche Bank AG	Allemagne	529.884	2.509.153	N/A
Goldman Sachs International	États-Unis	198.667	210.111	N/A
HSBC Bank Plc	Royaume-Uni	1.192.773	1.324.408	N/A
JP Morgan Securities Plc	Royaume-Uni	5.779.945	6.722.565	N/A
Total		12.196.118	15.511.064	N/A
BlackRock European Unconstrained Equity Fund (en EUR)				
JP Morgan Securities Plc	Royaume-Uni	369.976	407.581	N/A
Total		369.976	407.581	N/A
BlackRock Fixed Income Credit Strategies Fund (en EUR)				
Bank of America NA	États-Unis	N/A	N/A	132.220
BNP Paribas SA	France	N/A	N/A	1.580.153
Total		N/A	N/A	1.712.373

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Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente 30 novembre 2019
BlackRock Fixed Income Strategies Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	17.089.548	18.217.930	N/A
BNP Paribas Arbitrage SNC	France	321.972	387.142	N/A
BNP Paribas SA	France	14.920.359	15.572.438	N/A
Citibank NA	États-Unis	N/A	N/A	1.189.107
Citigroup Global Markets Ltd	Royaume-Uni	27.296.687	28.307.775	N/A
Credit Suisse Securities Ltd	Royaume-Uni	N/A	N/A	4.468.918
Deutsche Bank AG	Allemagne	5.422.023	25.674.817	N/A
Goldman Sachs International	États-Unis	12.481.962	13.200.920	N/A
HSBC Bank Plc	Royaume-Uni	12.515.819	13.812.849	N/A
JP Morgan Chase Bank NA	États-Unis	N/A	N/A	8.833.550
JP Morgan Securities Plc	Royaume-Uni	15.442.053	18.537.027	6.336.811
Morgan Stanley Group Inc	États-Unis	10.885.771	11.941.200	N/A
Nomura International Plc	Royaume-Uni	101.061	124.456	N/A
RBC Europe Limited	Royaume-Uni	3.659.809	3.904.274	N/A
Societe Generale SA	France	27.375.044	30.197.111	N/A
Total		147.512.108	179.877.939	20.828.386
BlackRock Global Absolute Return Bond Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	4.258.493	4.552.283	N/A
HSBC Bank Plc	Royaume-Uni	N/A	N/A	192.010
JP Morgan Chase Bank NA	États-Unis	N/A	N/A	602.032
JP Morgan Securities Plc	Royaume-Uni	3.913.738	4.310.701	N/A
Morgan Stanley Group Inc	États-Unis	477.365	497.843	N/A
Total		8.649.596	9.360.827	794.042
BlackRock Global Equity Absolute Return Fund (en USD)				
Goldman Sachs International	États-Unis	N/A	N/A	7.446.669
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	4.340.184
UBS AG	Suisse	N/A	N/A	5.917.487
Total		N/A	N/A	17.704.340
BlackRock Global Event Driven Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	14.737.534	19.349.508	242.926.858
Citibank NA	États-Unis	N/A	N/A	397.386.174
Citigroup Global Markets Ltd	Royaume-Uni	2.338.437	2.472.826	N/A
Credit Suisse AG	Irlande	18.221.874	19.243.600	486.424.108
HSBC Bank Plc	Royaume-Uni	4.184.532	4.646.339	N/A
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	287.914.769
Morgan Stanley Group Inc	États-Unis	N/A	N/A	164.390.976
UBS AG	Suisse	7.903.268	9.112.327	48.212.444
Total		47.385.645	54.824.600	1.627.255.329
BlackRock Global Long/Short Equity Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	77.241.612
Goldman Sachs International	États-Unis	N/A	N/A	105.966.317
Morgan Stanley Group Inc	États-Unis	N/A	N/A	92.584.440
Total		N/A	N/A	275.792.369
BlackRock Global Real Asset Securities Fund (en USD)				
Citigroup Global Markets Ltd	Royaume-Uni	896.352	947.864	N/A
Goldman Sachs International	États-Unis	10.824	15.395	N/A
HSBC Bank Plc	Royaume-Uni	78.233	86.867	N/A
JP Morgan Securities Plc	Royaume-Uni	79.814	87.926	N/A
Macquarie Bank Ltd	Australie	375.398	433.752	N/A
The Bank of Nova Scotia	Canada	192.241	231.893	N/A
UBS AG	Suisse	170.329	196.386	N/A
Total		1.803.191	2.000.083	N/A

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Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente 30 novembre 2019
BlackRock Impact World Equity Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	659.939	705.468	N/A
BNP Paribas Arbitrage SNC	France	76.634	86.536	N/A
Citigroup Global Markets Ltd	Royaume-Uni	2.883.303	3.049.004	N/A
Deutsche Bank AG	Allemagne	2.161.889	2.398.969	N/A
HSBC Bank Plc	Royaume-Uni	2.889.764	3.208.680	N/A
JP Morgan Securities Plc	Royaume-Uni	7.672.820	8.516.549	N/A
Macquarie Bank Ltd	Australie	235.031	271.566	N/A
The Bank of Nova Scotia	Canada	851.993	1.027.727	N/A
UBS AG	Suisse	1.887.990	2.176.818	N/A
Total		19.319.363	21.441.317	N/A
BlackRock Macro Opportunities Fund (en USD)				
BNP Paribas SA	France	N/A	N/A	8.271.624
Citigroup Global Markets Ltd	Royaume-Uni	650.412	673.412	N/A
Goldman Sachs International	États-Unis	N/A	N/A	6.615.075
JP Morgan Securities Plc	Royaume-Uni	540.431	664.261	N/A
UBS AG	Suisse	3.295.968	3.800.192	N/A
Total		4.486.811	5.137.865	14.886.699
BlackRock Managed Index Portfolios – Conservative (en EUR)				
Barclays Bank Plc	Royaume-Uni	2.401.224	2.566.883	N/A
HSBC Bank Plc	Royaume-Uni	1.500.329	1.665.906	N/A
Total		3.901.553	4.232.789	N/A
BlackRock Managed Index Portfolios – Defensive (en EUR)				
Barclays Bank Plc	Royaume-Uni	4.842.093	5.176.146	N/A
JP Morgan Securities Plc	Royaume-Uni	3.561	3.923	N/A
Total		4.845.654	5.180.069	N/A
BlackRock Managed Index Portfolios – Moderate (en EUR)				
Barclays Bank Plc	Royaume-Uni	7.445.687	7.959.360	N/A
Goldman Sachs International	États-Unis	125.282	178.182	N/A
HSBC Bank Plc	Royaume-Uni	1.000.219	1.110.604	N/A
Total		8.571.188	9.248.146	N/A
BlackRock Style Advantage Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	2.222.372.603
Barclays Bank Plc	Royaume-Uni	N/A	N/A	4.290.379.855
Citibank NA	États-Unis	N/A	N/A	906.213.407
Credit Suisse International	Royaume-Uni	N/A	N/A	1.390.220.986
Deutsche Bank AG	Allemagne	N/A	N/A	32.836.389
Goldman Sachs International	États-Unis	N/A	N/A	1.919.193.257
Total		N/A	N/A	10.761.216.497
BlackRock Style Advantage Screened Fund (en USD)				
Bank of America NA	États-Unis	N/A	N/A	2.709.624
Citibank NA	États-Unis	N/A	N/A	35.842.906
HSBC Bank Plc	Royaume-Uni	N/A	N/A	38.262.811
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	34.550.617
Total		N/A	N/A	111.365.958
BlackRock Systematic Global Equity Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	522.075	558.093	N/A
Citigroup Global Markets Ltd	Royaume-Uni	2.523.593	2.668.622	N/A
Goldman Sachs International	États-Unis	328.583	467.325	N/A
HSBC Bank Plc	Royaume-Uni	295.132	327.703	N/A
JP Morgan Securities Plc	Royaume-Uni	8.967.954	9.879.471	N/A
Macquarie Bank Ltd	Australie	864.033	998.342	N/A
UBS AG	Suisse	5.252.060	6.090.856	N/A
Total		18.753.430	20.990.412	N/A

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Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente 30 novembre 2019
BlackRock Total Advantage Fund (en EUR)				
Bank of America NA	États-Unis	N/A	N/A	197.754.752
Citibank NA	États-Unis	N/A	N/A	20.812.898
Credit Suisse International	Royaume-Uni	N/A	N/A	19.701.262
Deutsche Bank AG	Allemagne	N/A	N/A	948.360
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	19.528.463
HSBC Bank Plc	Royaume-Uni	N/A	N/A	451.528
Total		N/A	N/A	259.197.263
BlackRock UK Emerging Companies Absolute Return Fund (en GBP)				
Goldman Sachs International	États-Unis	N/A	N/A	44.876.047
HSBC Bank Plc	Royaume-Uni	N/A	N/A	189.568.336
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	191.441.901
HSBC Bank Plc	Royaume-Uni	501.145	556.452	N/A
Total		501.145	556.452	425.886.284
BlackRock UK Equity Absolute Return Fund (en GBP)				
Deutsche Bank AG	Allemagne	N/A	N/A	3.546.858
HSBC Bank Plc	Royaume-Uni	N/A	N/A	20.332.044
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	93.874.717
Total		N/A	N/A	117.753.619

Le tableau suivant fournit une analyse de l'échéance des TRS (y compris les CFD), au 30 novembre 2019 :

	Échéance						Opérations ouvertes	Total
	1 jour	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours		
BlackRock Americas Diversified Equity Absolute Return Fund (en USD)								
TRS (y compris les CFDs)	-	-	6.983.068	-	2.564.651	-	6.984.122.359	6.993.670.078
BlackRock Asia Extension Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	190.371.910	190.371.910
BlackRock Asia Pacific Absolute Return Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	11.438.800	11.438.800
BlackRock Asia Pacific Diversified Equity Absolute Return Fund (en USD)								
TRS (y compris les CFDs)	-	-	1.093.854	-	9.107.619	-	97.411.956	107.613.429
BlackRock Dynamic Diversified Growth Fund (en EUR)								
TRS (y compris les CFDs)	-	-	27.102.437	10.724.272	460.205.095	495.722.053	-	993.753.856
BlackRock Emerging Markets Absolute Return Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	33.844.106	33.844.106
BlackRock Emerging Markets Equity Strategies Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	532.182.965	532.182.965
BlackRock European Absolute Return Fund (en EUR)								
TRS (y compris les CFDs)	-	-	-	-	-	-	1.097.536.745	1.097.536.745
BlackRock European Diversified Equity Absolute Return Fund (en EUR)								
TRS (y compris les CFDs)	-	-	-	-	-	-	41.676.457	41.676.457
BlackRock European Opportunities Extension Fund (en EUR)								
TRS (y compris les CFDs)	-	-	-	-	-	-	701.249.803	701.249.803
BlackRock European Select Strategies Fund (en EUR)								
TRS (y compris les CFDs)	-	-	-	-	-	-	2.428.283	2.428.283
BlackRock Fixed Income Credit Strategies Fund (en EUR)								
TRS (y compris les CFDs)	-	-	1.580.153	-	-	-	132.220	1.712.373
BlackRock Fixed Income Strategies Fund (en EUR)								
TRS (y compris les CFDs)	-	-	2.699.933	1.140.002	10.029.619	6.958.832	-	20.828.386
BlackRock Global Absolute Return Bond Fund (en EUR)								
TRS (y compris les CFDs)	-	-	602.032	-	-	-	192.010	794.042
BlackRock Global Equity Absolute Return Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	17.704.340	17.704.340
BlackRock Global Event Driven Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	2.988.085.120	2.988.085.120

Informations supplémentaires suite

	Échéance						Opérations ouvertes	Total
	1 jour	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours		
BlackRock Global Long/Short Equity Fund (en USD)								
TRS (y compris les CFDs)	-	-	-	-	-	-	275.792.369	275.792.369
BlackRock Macro Opportunities Fund (en USD)								
TRS (y compris les CFDs)	-	-	14.886.699	-	-	-	-	14.886.699
BlackRock Style Advantage Fund (en USD)								
TRS (y compris les CFDs)	-	-	581.583.672	-	-	-	13.689.901.995	14.271.485.667
BlackRock Style Advantage Screened Fund (en USD)								
TRS (y compris les CFDs)	-	-	2.709.624	-	-	-	108.656.334	111.365.958
BlackRock Total Advantage Fund (en EUR)								
TRS (y compris les CFDs)	-	-	6.725.712	-	-	-	77.817.897	84.543.609
BlackRock UK Emerging Companies Absolute Return Fund (en GBP)								
TRS (y compris les CFDs)	-	-	-	-	-	-	425.886.284	425.886.284
BlackRock UK Equity Absolute Return Fund (en GBP)								
TRS (y compris les CFDs)	-	-	-	-	-	-	117.753.619	117.753.619

L'analyse de l'échéance ci-dessus est fondée sur la date d'échéance contractuelle de l'opération concernée. Les opérations ouvertes sont des opérations qui peuvent être rappelées ou résiliées sur une base quotidienne, et comprennent les titres en prêt et les CFD.

Garantie

Les Compartiments engagent des activités qui peuvent exiger de fournir une garantie à la contrepartie (« garantie fournie ») ou de détenir une garantie reçue (« garantie reçue ») d'une contrepartie.

Le tableau suivant présente une analyse par devise des garanties en numéraire et des garanties sous-jacentes autres qu'en numéraire reçues/fournies par les Compartiments au moyen d'un contrat de garantie avec transfert de propriété, en relation avec des opérations de prêt de titres et des IFD de gré à gré (y compris les TRS et les CFD), au 30 novembre 2019.

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock Americas Diversified Equity Absolute Return Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	11.550.000	-	-	-
Total	11.550.000	-	-	-
BlackRock Asia Extension Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	2.740.000	660.000	-	-
Total	2.740.000	660.000	-	-
BlackRock Asia Pacific Absolute Return Fund (en USD)				
Opérations de prêts de titres				
CAD	-	-	22.541	-
EUR	-	-	653.524	-
GBP	-	-	12.843	-
JPY	-	-	79.942	-
MXN	-	-	51.263	-
USD	-	-	661.035	-
ZAR	-	-	119	-
Opérations sur instruments dérivés de gré à gré				
USD	153.000	260.000	-	-
Total	153.000	260.000	1.481.267	-

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock Asia Pacific Diversified Equity Absolute Return Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	550.000	270.000	-	-
Total	550.000	270.000	-	-
BlackRock Dynamic Diversified Growth Fund (en EUR)				
Opérations de prêts de titres				
AUD	-	-	98.154	-
CAD	-	-	116.901	-
EUR	-	-	4.199.492	-
GBP	-	-	153.667	-
JPY	-	-	104.485	-
MXN	-	-	472.232	-
SEK	-	-	67.515	-
USD	-	-	4.475.381	-
Opérations sur instruments dérivés de gré à gré				
EUR	10.880.000	1.900.000	15.827.160	-
Total	10.880.000	1.900.000	25.514.987	-
BlackRock Emerging Markets Absolute Return Fund (en USD)				
Opérations de prêts de titres				
EUR	-	-	481.837	-
GBP	-	-	186.484	-
JPY	-	-	99.220	-
USD	-	-	102.884	-
Opérations sur instruments dérivés de gré à gré				
USD	-	310.000	-	-
Total	-	310.000	870.425	-
BlackRock Emerging Markets Equity Strategies Fund (en USD)				
Opérations de prêts de titres				
CAD	-	-	21.235	-
EUR	-	-	19.974.651	-
GBP	-	-	201.126	-
JPY	-	-	548.706	-
MXN	-	-	220.293	-
USD	-	-	9.326.548	-
ZAR	-	-	868	-
ZAR	-	-	537	-
Opérations sur instruments dérivés de gré à gré				
USD	784.900	5.370.000	-	-
Total	784.900	5.370.000	30.293.964	-

Informations supplémentaires suite

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
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BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)

Opérations de prêts de titres				
AUD	-	-	3.047.289	-
DKK	-	-	517.517	-
EUR	-	-	96.054.381	-
GBP	-	-	14.192.964	-
JPY	-	-	7.420.167	-
SEK	-	-	1.643.037	-
USD	-	-	40.251.609	-

Opérations sur instruments dérivés de gré à gré				
USD	33.430.000	122.843.000	210.804.344	-
Total	33.430.000	122.843.000	373.931.308	-

BlackRock Emerging Markets Short Duration Bond Fund (en USD)

Opérations de prêts de titres				
CHF	-	-	112.026	-
DKK	-	-	37	-
EUR	-	-	6.912.878	-
GBP	-	-	638.466	-
JPY	-	-	174.953	-
USD	-	-	1.297.006	-
ZAR	-	-	106.636	-

Opérations sur instruments dérivés de gré à gré				
USD	1.360.000	243.000	-	87.054.592
Total	1.360.000	243.000	9.242.002	87.054.592

BlackRock ESG Euro Bond Fund (en EUR)

Opérations de prêts de titres				
DKK	-	-	13	-
EUR	-	-	2.497.373	-
GBP	-	-	2.140	-
USD	-	-	123.158	-

Opérations sur instruments dérivés de gré à gré				
EUR	-	363.000	-	-
Total	-	363.000	2.622.684	-

BlackRock ESG Euro Corporate Bond Fund (en EUR)

Opérations sur instruments dérivés de gré à gré				
EUR	-	259.000	-	-
Total	-	259.000	-	-

BlackRock European Absolute Return Fund (en EUR)

Opérations de prêts de titres				
AUD	-	-	1.587.640	-
CAD	-	-	315.647	-
EUR	-	-	25.340.246	-
GBP	-	-	2.157.864	-
JPY	-	-	3.378.963	-
MXN	-	-	899.708	-
SEK	-	-	1.092.064	-
USD	-	-	22.671.799	-
ZAR	-	-	221.594	-

Opérations sur instruments dérivés de gré à gré				
EUR	610.000	40.857.307	-	-
Total	610.000	40.857.307	57.665.525	-

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
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BlackRock European Opportunities Extension Fund (en EUR)

Opérations de prêts de titres				
AUD	-	-	1.526.050	-
EUR	-	-	18.778.138	-
GBP	-	-	1.360.962	-
JPY	-	-	9.668.162	-
MXN	-	-	2.652.035	-
SEK	-	-	1.049.700	-
USD	-	-	40.364.078	-
ZAR	-	-	12.886	-

Opérations sur instruments dérivés de gré à gré				
EUR	3.090.000	5.690.000	-	-
Total	3.090.000	5.690.000	75.412.011	-

BlackRock European Select Strategies Fund (en EUR)

Opérations de prêts de titres				
AUD	-	-	120.248	-
CAD	-	-	70.308	-
CHF	-	-	70.471	-
DKK	-	-	38.235	-
EUR	-	-	9.856.748	-
GBP	-	-	1.063.309	-
JPY	-	-	504.727	-
SEK	-	-	82.713	-
USD	-	-	3.703.768	-

Opérations sur instruments dérivés de gré à gré				
EUR	-	1.804.000	-	-
Total	-	1.804.000	15.510.527	-

BlackRock European Unconstrained Equity Fund (en EUR)

Opérations de prêts de titres				
EUR	-	-	83.727	-
GBP	-	-	14.839	-
JPY	-	-	105.926	-
USD	-	-	202.920	-
ZAR	-	-	169	-
ZAR	-	-	36	-
Total	-	-	407.617	-

BlackRock Fixed Income Credit Strategies Fund (en EUR)

Opérations sur instruments dérivés de gré à gré				
EUR	550	422.000	-	-
Total	550	422.000	-	-

BlackRock Fixed Income Strategies Fund (en EUR)

Opérations de prêts de titres				
AUD	-	-	2.392.225	-
CAD	-	-	525.381	-
CHF	-	-	4.241.127	-
DKK	-	-	1.057.491	-
EUR	-	-	102.337.522	-
GBP	-	-	19.146.167	-
JPY	-	-	11.261.134	-
SEK	-	-	447.808	-
USD	-	-	38.247.490	-

Opérations sur instruments dérivés de gré à gré				
EUR	2.202.000	36.126.400	-	1.655.197.982
Total	2.202.000	36.126.400	179.656.345	1.655.197.982

Informations supplémentaires suite

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
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BlackRock Global Absolute Return Bond Fund (en EUR)

Opérations de prêts de titres				
CAD	-	-	150.260	-
CHF	-	-	13.605	-
EUR	-	-	4.533.104	-
GBP	-	-	276.708	-
JPY	-	-	1.085.475	-
USD	-	-	3.287.030	-
ZAR	-	-	14.645	-
ZAR	-	-	3.526	-

Opérations sur instruments dérivés de gré à gré				
EUR	-	2.252.000	4.798.288	15.945.703
Total	-	2.252.000	14.162.641	15.945.703

BlackRock Global Equity Absolute Return Fund (en USD)

Opérations sur instruments dérivés de gré à gré				
USD	-	342.000	-	-
Total	-	342.000	-	-

BlackRock Global Event Driven Fund (en USD)

Opérations de prêts de titres				
AUD	-	-	421.860	-
CAD	-	-	1.191.029	-
CHF	-	-	514.498	-
EUR	-	-	23.414.300	-
GBP	-	-	348.395	-
JPY	-	-	814.050	-
MXN	-	-	915.065	-
SEK	-	-	290.178	-
USD	-	-	26.915.225	-

Opérations sur instruments dérivés de gré à gré				
USD	6.610.000	2.653.000	-	-
Total	6.610.000	2.653.000	54.824.600	-

BlackRock Global Long/Short Equity Fund (en USD)

Opérations sur instruments dérivés de gré à gré				
USD	840.000	-	-	-
Total	840.000	-	-	-

BlackRock Global Real Asset Securities Fund (en USD)

Opérations de prêts de titres				
AUD	-	-	7.887	-
CAD	-	-	1.562	-
CHF	-	-	86.500	-
EUR	-	-	930.182	-
GBP	-	-	16.074	-
JPY	-	-	31.385	-
MXN	-	-	35.927	-
SEK	-	-	44.854	-
USD	-	-	845.676	-
Total	-	-	2.000.047	-

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
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BlackRock Impact World Equity Fund (en USD)

Opérations de prêts de titres				
AUD	-	-	291.329	-
CAD	-	-	30.209	-
CHF	-	-	54.157	-
EUR	-	-	8.020.706	-
GBP	-	-	883.338	-
JPY	-	-	2.749.668	-
MXN	-	-	290.418	-
SEK	-	-	225.078	-
USD	-	-	8.892.888	-
Total	-	-	21.437.791	-

BlackRock Macro Opportunities Fund (en USD)

Opérations de prêts de titres				
DKK	-	-	25.182	-
EUR	-	-	1.719.060	-
GBP	-	-	111.196	-
JPY	-	-	38.153	-
MXN	-	-	381.617	-
USD	-	-	2.862.657	-

Opérations sur instruments dérivés de gré à gré				
USD	570.000	6.608.000	-	-
Total	570.000	6.608.000	5.137.865	-

BlackRock Managed Index Portfolios – Conservative (en EUR)

Opérations de prêts de titres				
AUD	-	-	151.254	-
CAD	-	-	84.727	-
EUR	-	-	2.580.174	-
JPY	-	-	120.184	-
SEK	-	-	104.041	-
USD	-	-	1.192.409	-
Total	-	-	4.232.789	-

BlackRock Managed Index Portfolios – Defensive (en EUR)

Opérations de prêts de titres				
CAD	-	-	170.853	-
EUR	-	-	3.793.583	-
GBP	-	-	144	-
JPY	-	-	1.019	-
USD	-	-	1.214.468	-
ZAR	-	-	2	-
ZAR	-	-	4.090	-
Total	-	-	5.184.159	-

BlackRock Managed Index Portfolios – Moderate (en EUR)

Opérations de prêts de titres				
AUD	-	-	100.836	-
CAD	-	-	262.720	-
EUR	-	-	6.394.794	-
GBP	-	-	32.188	-
JPY	-	-	80.123	-
SEK	-	-	69.361	-
USD	-	-	2.308.124	-
Total	-	-	9.248.146	-

Informations supplémentaires suite

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock Style Advantage Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	22.070.000	79.580.000	51.228.008	-
Total	22.070.000	79.580.000	51.228.008	-
BlackRock Style Advantage Screened Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	-	141.000	-	-
Total	-	141.000	-	-
BlackRock Systematic Global Equity Fund (en USD)				
Opérations de prêts de titres				
AUD	-	-	29.753	-
CAD	-	-	18.421	-
CHF	-	-	199.094	-
EUR	-	-	6.031.469	-
GBP	-	-	472.284	-
JPY	-	-	2.652.379	-
MXN	-	-	611.647	-
SEK	-	-	111.218	-
USD	-	-	10.860.057	-
Total	-	-	20.986.322	-
BlackRock Total Advantage Fund (en EUR)				
Opérations sur instruments dérivés de gré à gré				
EUR	-	22.000	-	-
Total	-	22.000	-	-
BlackRock UK Emerging Companies Absolute Return Fund (en GBP)				
Opérations de prêts de titres				
AUD	-	-	43.065	-
EUR	-	-	199.112	-
JPY	-	-	34.219	-
SEK	-	-	29.623	-
USD	-	-	168.300	-
Opérations sur instruments dérivés de gré à gré				
GBP	12.880.000	-	-	-
Total	12.880.000	-	474.319	-
BlackRock UK Equity Absolute Return Fund (en GBP)				
Opérations sur instruments dérivés de gré à gré				
GBP	110.000	120.000	-	-
Total	110.000	120.000	-	-

Au 30 novembre 2019, une partie des garanties en numéraire reçues par les Compartiments avaient été réinvestie dans des Compartiments du marché monétaire gérés par les affiliées de la Société de Gestion, comme indiqué dans le portefeuille de titres des Compartiments. Les Compartiments sont le propriétaire légal d'une garantie entrante et peuvent vendre les actifs et conserver les liquidités en cas de défaut de paiement. Toutes les liquidités reçues ou fournies en garantie ont une échéance ouverte puisqu'elles ne sont pas soumises à une date d'échéance contractuelle.

Les garanties autres qu'en numéraire, reçues au moyen d'un contrat de garantie avec transfert de propriété en relation avec des opérations de prêt de titres et des IFD de gré à gré, ne peuvent être vendues, réinvesties ni mises en gage.

Les rendements perçus par les Compartiments et issus du réinvestissement d'une garantie en numéraire dans des Compartiments du marché monétaire durant la période close au 30 novembre 2019 sont résumés ci-dessous. Ces rendements représentent le rendement total cumulé du fonds du marché monétaire respectifs pour la période de 6 mois se terminant le 30 novembre 2019. Ces rendements ne tiennent pas compte de tout intérêt payable à la contrepartie en vertu des contrats de garantie correspondants.

Fonds du marché monétaire	Rendements totaux
Institutional Cash Series plc	
- Institutional Euro Liquidity Fund	(0,68)%
- Institutional GBP Liquidity Fund	0,54%
- Institutional US Dollar Liquidity Fund	2,10%

Informations supplémentaires suite

Le tableau suivant présente une analyse du type, de la qualité et de l'échéance des garanties autres qu'en numéraire, reçues par les Compartiments au moyen d'un contrat de garantie avec transfert de propriété en relation avec des opérations de prêt de titres, au 30 novembre 2019.

Type et qualité de la garantie	Échéance						Opérations ouvertes	Total
	1 jour	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours		
BlackRock Asia Pacific Absolute Return Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	-	555.083	-	555.083
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	926.184	926.184
Total	-	-	-	-	-	555.083	926.184	1.481.267
BlackRock Dynamic Diversified Growth Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	73.642	-	-	-	2.266.716	-	2.340.358
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	7.347.469	7.347.469
Total	-	73.642	-	-	-	2.266.716	7.347.469	9.687.827
BlackRock Emerging Markets Absolute Return Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	2.060	-	-	-	2.060
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	868.365	868.365
Total	-	-	-	2.060	-	-	868.365	870.425
BlackRock Emerging Markets Equity Strategies Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	4.509.650	17.851.362	-	22.361.012
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	7.932.415	7.932.415
Total	-	-	-	-	4.509.650	17.851.362	7.932.415	30.293.427
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	8.188.868	2.241	1.424.661	102.830.950	-	112.446.720
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	50.680.244	50.680.244
Total	-	-	8.188.868	2.241	1.424.661	102.830.950	50.680.244	163.126.964
BlackRock Emerging Markets Short Duration Bond Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	160.528	-	33.169	7.414.796	-	7.608.493
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	1.633.509	1.633.509
Total	-	-	160.528	-	33.169	7.414.796	1.633.509	9.242.002
BlackRock ESG Euro Bond Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	66.718	2.555.966	-	2.622.684
Actions								
Total	-	-	-	-	66.718	2.555.966	-	2.622.684

Informations supplémentaires suite

Type et qualité de la garantie	Échéance						Opérations ouvertes	Total
	1 jour	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours		
BlackRock European Absolute Return Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	1.191.157	-	-	-	7.871.374	-	9.062.531
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	48.381.400	48.381.400
Total	-	1.191.157	-	-	-	7.871.374	48.381.400	57.443.931
BlackRock European Opportunities Extension Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	1.144.948	-	-	-	2.807.704	-	3.952.652
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	71.459.359	71.459.359
Total	-	1.144.948	-	-	-	2.807.704	71.459.359	75.412.011
BlackRock European Select Strategies Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	321.358	-	-	271.098	9.724.578	-	10.317.034
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	5.194.030	5.194.030
Total	-	321.358	-	-	271.098	9.724.578	5.194.030	15.511.064
BlackRock European Unconstrained Equity Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	-	6.217	-	6.217
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	401.364	401.364
Total	-	-	-	-	-	6.217	401.364	407.581
BlackRock Fixed Income Strategies Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	185.164	3.344.599	124.423.903	-	127.953.666
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	51.924.273	51.924.273
Total	-	-	-	185.164	3.344.599	124.423.903	51.924.273	179.877.939
BlackRock Global Absolute Return Bond Fund (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	-	3.948.051	-	3.948.051
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	5.412.776	5.412.776
Total	-	-	-	-	-	3.948.051	5.412.776	9.360.827
BlackRock Global Event Driven Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	316.508	97.726	462.000	2.742.266	22.758.405	-	26.376.905
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	28.447.695	28.447.695
Total	-	316.508	97.726	462.000	2.742.266	22.758.405	28.447.695	54.824.600

Informations supplémentaires suite

Type et qualité de la garantie	Échéance						Opérations ouvertes	Total
	1 jour	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours		
BlackRock Global Real Asset Securities Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	5.917	-	-	171.013	708.136	-	885.066
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	1.115.017	1.115.017
Total	-	5.917	-	-	171.013	708.136	1.115.017	2.000.083
BlackRock Impact World Equity Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	218.575	-	5.676	549.003	3.013.825	-	3.787.079
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	17.654.238	17.654.238
Total	-	218.575	-	5.676	549.003	3.013.825	17.654.238	21.441.317
BlackRock Macro Opportunities Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	35.592	1.637.781	-	1.673.373
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	3.464.492	3.464.492
Total	-	-	-	-	35.592	1.637.781	3.464.492	5.137.865
BlackRock Managed Index Portfolios – Conservative (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	113.481	-	-	-	1.900.417	-	2.013.898
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	2.218.891	2.218.891
Total	-	113.481	-	-	-	1.900.417	2.218.891	4.232.789
BlackRock Managed Index Portfolios – Defensive (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	-	-	-	-	3.832.268	-	3.832.268
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	1.347.801	1.347.801
Total	-	-	-	-	-	3.832.268	1.347.801	5.180.069
BlackRock Managed Index Portfolios – Moderate (en EUR)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	75.654	-	-	3.949	6.067.021	-	6.146.624
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	3.101.522	3.101.522
Total	-	75.654	-	-	3.949	6.067.021	3.101.522	9.248.146
BlackRock Systematic Global Equity Fund (en USD)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	22.323	-	-	490.868	3.457.590	-	3.970.781
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	17.019.631	17.019.631
Total	-	22.323	-	-	490.868	3.457.590	17.019.631	20.990.412
BlackRock UK Emerging Companies Absolute Return Fund (en GBP)								
Garantie reçue – prêts de titres								
Titres à revenu fixe								
De qualité	-	32.311	-	-	-	-	-	32.311
Actions								
Indice d'actions reconnu	-	-	-	-	-	-	442.008	442.008
Total	-	32.311	-	-	-	-	442.008	474.319

Informations supplémentaires suite

Le tableau suivant présente une analyse du type, de la qualité et de l'échéance des garanties autres qu'en numéraire, reçues/fournies par les Compartiments au moyen d'un contrat de garantie avec transfert de propriété en relation avec des IFD de gré à gré, au 30 novembre 2019.

Type et qualité de la garantie	Échéance						Opérations ouvertes	Total
	1 jour	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours		
BlackRock Dynamic Diversified Growth Fund (en EUR)								
Titres à revenu fixe								
De qualité	-	-	-	-	-	15.827.160	-	15.827.160
Total	-	-	-	-	-	15.827.160	-	15.827.160
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)								
Titres à revenu fixe								
De qualité	-	-	-	-	-	210.804.344	-	210.804.344
Total	-	-	-	-	-	210.804.344	-	210.804.344
BlackRock Emerging Markets Short Duration Bond Fund (en USD)								
Titres à revenu fixe								
De qualité	-	-	-	-	-	87.054.592	-	87.054.592
Total	-	-	-	-	-	87.054.592	-	87.054.592
BlackRock Fixed Income Strategies Fund (en EUR)								
Titres à revenu fixe								
De qualité	-	-	-	-	-	1.655.197.982	-	1.655.197.982
Total	-	-	-	-	-	1.655.197.982	-	1.655.197.982
BlackRock Global Absolute Return Bond Fund (en EUR)								
Titres à revenu fixe								
De qualité	-	-	-	-	-	20.743.991	-	20.743.991
Total	-	-	-	-	-	20.743.991	-	20.743.991
BlackRock Style Advantage Fund (en USD)								
Titres à revenu fixe								
De qualité	-	-	-	29.182.891	22.045.117	-	-	51.228.008
Total	-	-	-	29.182.891	22.045.117	-	-	51.228.008

Les titres de qualité sont ceux émis par une entité possédant une notation minimale de crédit de qualité attribuée par au moins une agence de notation mondialement reconnue : Standard & Poor's, Moody's ou Fitch.

Un indice d'actions reconnu contient au moins 20 actions parmi lesquelles aucune action individuelle ne représente plus de 20 % du total de l'indice et aucune combinaison de cinq actions ne représente plus de 60 % du total de l'indice.

L'analyse de l'échéance pour les titres à revenu fixe reçus ou fournis en garantie est fondée sur la date d'échéance contractuelle concernée, tandis que pour les actions, les ETF et les fonds du marché monétaire reçus ou fournis en garantie sont présentés en tant qu'opérations ouvertes puisqu'elles ne sont soumises à aucune date d'échéance contractuelle.

Le tableau suivant présente une analyse des montants de garantie autre qu'en numéraire reçus par le Compartiment en relation avec des opérations de prêt de titres et détenus par le Dépositaire des Compartiments (ou via ses délégués) ou par l'entremise d'un système de règlement des titres, au 30 novembre 2019.

Dépositaire	Garantie autre qu'en numéraire reçue	
	Prêts de titres	
BlackRock Asia Pacific Absolute Return Fund (en USD)		
State Street Bank Luxembourg S.C.A. (ou ses délégués)		1.481.267
BlackRock Dynamic Diversified Growth Fund (en EUR)		
State Street Bank Luxembourg S.C.A. (ou ses délégués)		9.687.827
BlackRock Emerging Markets Absolute Return Fund (en USD)		
State Street Bank Luxembourg S.C.A. (ou ses délégués)		870.425
BlackRock Emerging Markets Equity Strategies Fund (en USD)		
State Street Bank Luxembourg S.C.A. (ou ses délégués)		30.293.427

Informations supplémentaires suite

Dépositaire	Garantie autre qu'en numéraire reçue
	Prêts de titres
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	67.911.276
EUROCLEAR	95.215.688
Total	163.126.964
BlackRock Emerging Markets Short Duration Bond Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	2.683.940
EUROCLEAR	6.558.062
Total	9.242.002
BlackRock ESG Euro Bond Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	361.736
EUROCLEAR	2.260.948
Total	2.622.684
BlackRock European Absolute Return Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	57.443.931
BlackRock European Opportunities Extension Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	75.412.011
BlackRock European Select Strategies Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	7.531.468
EUROCLEAR	7.979.596
Total	15.511.064
BlackRock European Unconstrained Equity Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	407.581
BlackRock Fixed Income Strategies Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	89.148.679
EUROCLEAR	90.729.260
Total	179.877.939
BlackRock Global Absolute Return Bond Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	9.360.827
BlackRock Global Event Driven Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	51.229.359
EUROCLEAR	3.595.241
Total	54.824.600
BlackRock Global Real Asset Securities Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	2.000.083
BlackRock Impact World Equity Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	21.441.317
BlackRock Macro Opportunities Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	3.800.191
EUROCLEAR	1.337.674
Total	5.137.865
BlackRock Managed Index Portfolios – Conservative (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	4.232.789
BlackRock Managed Index Portfolios – Defensive (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	5.180.069
BlackRock Managed Index Portfolios – Moderate (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	9.248.146
BlackRock Systematic Global Equity Fund (en USD)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	20.990.412
BlackRock UK Emerging Companies Absolute Return Fund (en GBP)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	474.319

Informations supplémentaires suite

Le tableau suivant présente les dix plus grands émetteurs, en valeur, de garanties autres qu'en numéraire reçues par les Compartiments au moyen d'un contrat de garantie avec transfert de propriété en relation avec des opérations de prêt de titres et des IFD de gré à gré, au 30 novembre 2019.

Émetteur	Valeur	% de la VNI du Compartiment
BlackRock Asia Pacific Absolute Return Fund (en USD)		
Republic of Germany	121.766	0,41 %
Netherlands Government Bond	121.765	0,41 %
United States Treasury	121.765	0,41 %
Republic of Austria Government Bond	96.785	0,33 %
Intesa Sanpaolo SpA	64.087	0,22 %
Royal Bank of Canada	56.667	0,19 %
Procter & Gamble Co/The	51.263	0,17 %
Qualcomm Inc	51.263	0,17 %
Caesars Entertainment Corp	51.263	0,17 %
Deere & Co	51.263	0,17 %
Autres émetteurs	693.380	2,35 %
Total	1.481.267	5,00 %
BlackRock Dynamic Diversified Growth Fund (en EUR)		
Royal Bank of Canada	524.306	0,05 %
Republic of Germany	499.543	0,05 %
United States Treasury	499.542	0,05 %
Netherlands Government Bond	499.542	0,05 %
Allergan Plc	490.285	0,05 %
Republic of Austria Government Bond	397.063	0,04 %
Toronto-Dominion Bank	279.912	0,03 %
Alphabet Inc	269.075	0,03 %
Intesa Sanpaolo SpA	262.916	0,03 %
Roche Holding AG	253.392	0,02 %
Autres émetteurs	5.712.251	0,56 %
Total	9.687.827	0,96 %
BlackRock Emerging Markets Absolute Return Fund (en USD)		
Skyworks Solutions Inc	86.468	0,27 %
DiaSorin SpA	75.615	0,24 %
Sonova Holding AG	62.386	0,20 %
Home Depot Inc/The	61.821	0,19 %
Rexel SA	50.491	0,16 %
Sage Group Plc/The	50.045	0,16 %
El Group Plc	49.102	0,15 %
Emera Inc	49.082	0,15 %
Open Door Inc	48.759	0,15 %
Snam SpA	48.204	0,15 %
Autres émetteurs	288.452	0,90 %
Total	870.425	2,72 %
BlackRock Emerging Markets Equity Strategies Fund (en USD)		
Netherlands Government Bond	4.509.650	0,50 %
French Republic Government Bond OAT	4.509.619	0,50 %
Republic of Germany	4.509.599	0,50 %
United States Treasury	4.499.640	0,50 %
Republic of Austria Government Bond	4.300.530	0,48 %
Enagas SA	2.124.402	0,24 %
Wartsila OYJ Abp	591.859	0,07 %
Allergan Plc	259.596	0,03 %
Royal Bank of Canada	253.711	0,03 %
Toronto-Dominion Bank	243.348	0,03 %
Autres émetteurs	4.491.473	0,50 %
Total	30.293.427	3,38 %

Émetteur	Valeur	% de la VNI du Compartiment
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)		
French Republic Government Bond OAT	39.762.813	1,91 %
United States Treasury	13.331.015	0,64 %
Kreditanstalt fuer Wiederaufbau	13.100.919	0,63 %
Finland Government Bond	11.898.597	0,57 %
European Investment Bank	11.620.331	0,56 %
Republic of Austria Government Bond	7.202.706	0,35 %
Republic of Germany	5.416.972	0,26 %
Saipem SpA	4.355.338	0,21 %
Naturgy Energy Group SA	4.182.717	0,20 %
Pirelli & C SpA	4.139.521	0,20 %
Autres émetteurs	48.116.035	2,31 %
Total	163.126.964	7,84 %
BlackRock Emerging Markets Short Duration Bond Fund (en USD)		
French Republic Government Bond OAT	5.315.936	6,84 %
United States Treasury	317.686	0,41 %
Republic of Germany	315.851	0,41 %
Finland Government Bond	313.920	0,40 %
Republic of Austria Government Bond	309.361	0,40 %
United Kingdom Gilt	309.129	0,40 %
Kreditanstalt fuer Wiederaufbau	304.699	0,39 %
European Investment Bank	230.306	0,30 %
Microsoft Corp	178.480	0,23 %
Tokyo Electric Power Co Holdings Inc	177.517	0,23 %
Autres émetteurs	1.469.117	1,89 %
Total	9.242.002	11,90 %
BlackRock ESG Euro Bond Fund (en EUR)		
French Republic Government Bond OAT	1.899.614	0,78 %
Republic of Austria Government Bond	167.098	0,07 %
Republic of Germany	164.649	0,07 %
European Investment Bank	100.369	0,04 %
Kreditanstalt fuer Wiederaufbau	100.368	0,04 %
Netherlands Government Bond	70.737	0,03 %
Kingdom of Belgium Government Bond	67.364	0,03 %
Finland Government Bond	27.541	0,01 %
Canada Government Bond	15.992	0,01 %
International Bank for Reconstruction & Development	8.222	0,00 %
Autres émetteurs	730	0,00 %
Total	2.622.684	1,08 %
BlackRock European Absolute Return Fund (en EUR)		
Fiat Chrysler Automobiles NV	1.948.683	0,13 %
Ricoh Co Ltd	1.948.683	0,13 %
RWE AG	1.948.675	0,13 %
THK Co Ltd	1.948.662	0,13 %
Royal Dutch Shell Plc	1.948.625	0,13 %
Enel SpA	1.948.610	0,13 %
Siemens AG	1.948.600	0,13 %
Republic of Germany	1.705.101	0,11 %
Netherlands Government Bond	1.705.095	0,11 %
United States Treasury	1.705.093	0,11 %
Autres émetteurs	38.688.104	2,57 %
Total	57.443.931	3,81 %

Informations supplémentaires suite

Émetteur	Valeur	% de la VNI du Compartiment
BlackRock European Opportunities Extension Fund (en EUR)		
ASML Holding NV	3.111.421	0,30 %
Caesars Entertainment Corp	2.652.038	0,25 %
Qualcomm Inc	2.652.035	0,25 %
Exelon Corp	2.652.027	0,25 %
Deere & Co	2.652.001	0,25 %
Procter & Gamble Co	2.651.996	0,25 %
Intel Corp	2.651.994	0,25 %
Walt Disney Co/The	2.651.988	0,25 %
Allergan Plc	2.322.950	0,22 %
French Republic Government Bond OAT	2.210.694	0,21 %
Autres émetteurs	49.202.867	4,72 %
Total	75.412.011	7,20 %
BlackRock European Select Strategies Fund (en EUR)		
French Republic Government Bond OAT	3.894.847	0,72 %
Republic of Germany	1.214.618	0,23 %
Finland Government Bond	927.013	0,17 %
United Kingdom Gilt	744.087	0,14 %
Netherlands Government Bond	665.977	0,12 %
United States Treasury	646.308	0,12 %
Republic of Austria Government Bond	616.910	0,11 %
Kingdom of Belgium Government Bond	335.138	0,06 %
Kreditanstalt fuer Wiederaufbau	268.171	0,05 %
Atlantia SpA	265.345	0,05 %
Autres émetteurs	5.932.650	1,10 %
Total	15.511.064	2,87 %
BlackRock Fixed Income Strategies Fund (en EUR)		
French Republic Government Bond OAT	30.837.684	0,42 %
Republic of Germany	16.498.412	0,22 %
Finland Government Bond	12.924.240	0,17 %
United States Treasury	12.420.845	0,17 %
Kreditanstalt fuer Wiederaufbau	10.837.526	0,15 %
United Kingdom Gilt	10.517.259	0,14 %
European Investment Bank	9.089.269	0,12 %
Republic of Austria Government Bond	8.414.208	0,11 %
Netherlands Government Bond	5.871.789	0,08 %
International Bank for Reconstruction & Development	2.847.961	0,04 %
Autres émetteurs	59.618.746	0,80 %
Total	179.877.939	2,42 %
BlackRock Global Absolute Return Bond Fund (en EUR)		
Republic of Germany	902.649	0,41 %
United States Treasury	902.643	0,41 %
Netherlands Government Bond	811.694	0,37 %
Republic of Austria Government Bond	736.122	0,33 %
Intesa Sanpaolo SpA	427.206	0,19 %
ASML Holding NV	409.338	0,19 %
Royal Bank of Canada	377.743	0,17 %
Inter-American Development Bank	254.681	0,12 %
Canadian Imperial Bank of Commerce	226.746	0,10 %
Nuance Communications Inc	187.882	0,09 %
Autres émetteurs	4.124.123	1,87 %
Total	9.360.827	4,25 %

Émetteur	Valeur	% de la VNI du Compartiment
BlackRock Global Event Driven Fund (en USD)		
United States Treasury	9.666.811	0,32 %
Republic of Germany	4.338.237	0,14 %
Netherlands Government Bond	3.424.660	0,11 %
Republic of Austria Government Bond	3.340.159	0,11 %
French Republic Government Bond OAT	2.687.133	0,09 %
WellCare Health Plans Inc	1.784.676	0,06 %
Nutanix Inc	1.749.045	0,06 %
Intesa Sanpaolo SpA	1.478.449	0,05 %
Royal Bank of Canada	1.307.269	0,04 %
TD Ameritrade Holding Corp	1.159.049	0,04 %
Autres émetteurs	23.889.112	0,79 %
Total	54.824.600	1,81 %
BlackRock Global Real Asset Securities Fund (en USD)		
French Republic Government Bond OAT	189.891	1,02 %
Republic of Germany	173.446	0,93 %
Netherlands Government Bond	170.672	0,92 %
United States Treasury	170.293	0,92 %
Republic of Austria Government Bond	162.758	0,88 %
Enagas SA	80.400	0,43 %
Apple Inc	40.903	0,22 %
GAM Holding AG	39.430	0,21 %
Sandvik AB	39.429	0,21 %
Chubb Ltd	39.427	0,21 %
Autres émetteurs	893.434	4,81 %
Total	2.000.083	10,76 %
BlackRock Impact World Equity Fund (en USD)		
ASML Holding NV	851.338	0,43 %
French Republic Government Bond OAT	736.702	0,38 %
Netherlands Government Bond	680.467	0,35 %
Republic of Germany	674.786	0,34 %
United States Treasury	673.572	0,34 %
Republic of Austria Government Bond	623.528	0,32 %
Nuance Communications Inc	390.755	0,20 %
ORIX Corp	369.954	0,19 %
BP Plc	367.473	0,19 %
JXTG Holdings Inc	316.427	0,16 %
Autres émetteurs	15.756.315	8,03 %
Total	21.441.317	10,93 %
BlackRock Macro Opportunities Fund (en USD)		
French Republic Government Bond OAT	1.055.525	0,82 %
Caesars Entertainment Corp	381.618	0,30 %
Qualcomm Inc	381.617	0,30 %
Exelon Corp	381.616	0,30 %
Procter & Gamble Co	381.612	0,30 %
Deere & Co	381.612	0,30 %
Walt Disney Co/The	381.611	0,30 %
Intel Corp	381.611	0,30 %
Allergan Plc	334.263	0,26 %
Lennox International Inc	199.144	0,16 %
Autres émetteurs	877.636	0,69 %
Total	5.137.865	4,03 %

Informations supplémentaires suite

Émetteur	Valeur	% de la VNI du Compartiment
BlackRock Managed Index Portfolios – Conservative (en EUR)		
Republic of Germany	457.689	0,31 %
United States Treasury	457.687	0,31 %
Netherlands Government Bond	457.687	0,31 %
Republic of Austria Government Bond	363.794	0,25 %
Intesa Sanpaolo SpA	240.887	0,16 %
Royal Bank of Canada	212.997	0,15 %
AMP Ltd	151.256	0,10 %
ING Groep NV	151.255	0,10 %
Insurance Australia Group Ltd	151.254	0,10 %
Inter-American Development Bank	143.606	0,10 %
Autres émetteurs	1.444.677	0,99 %
Total	4.232.789	2,88 %
BlackRock Managed Index Portfolios – Defensive (en EUR)		
Republic of Germany	922.935	0,51 %
Netherlands Government Bond	922.931	0,51 %
United States Treasury	922.930	0,51 %
Republic of Austria Government Bond	733.594	0,41 %
Intesa Sanpaolo SpA	485.752	0,27 %
Royal Bank of Canada	429.510	0,24 %
Inter-American Development Bank	289.583	0,16 %
Canadian Imperial Bank of Commerce	257.820	0,14 %
Thomson Reuters Corp	170.853	0,09 %
French Republic Government Bond OAT	40.237	0,02 %
Autres émetteurs	3.924	0,00 %
Total	5.180.069	2,86 %
BlackRock Managed Index Portfolios – Moderate (en EUR)		
Republic of Germany	1.451.320	0,22 %
Netherlands Government Bond	1.419.191	0,21 %
United States Treasury	1.419.190	0,21 %
Republic of Austria Government Bond	1.128.048	0,17 %
Intesa Sanpaolo SpA	746.941	0,11 %
Royal Bank of Canada	660.458	0,10 %
Inter-American Development Bank	445.292	0,07 %
Canadian Imperial Bank of Commerce	396.451	0,06 %
Thomson Reuters Corp	262.720	0,04 %
AMP Ltd	100.837	0,02 %
Autres émetteurs	1.217.698	0,18 %
Total	9.248.146	1,39 %
BlackRock Systematic Global Equity Fund (en USD)		
French Republic Government Bond OAT	1.079.093	0,40 %
ASML Holding NV	987.579	0,36 %
Republic of Germany	664.267	0,24 %
Caesars Entertainment Corp	611.648	0,22 %
Qualcomm Inc	611.647	0,22 %
Exelon Corp	611.645	0,22 %
Deere & Co	611.639	0,22 %
Procter & Gamble Co	611.638	0,22 %
Intel Corp	611.637	0,22 %
Walt Disney Co/The	611.636	0,22 %
Autres émetteurs	13.977.983	5,14 %
Total	20.990.412	7,68 %

Émetteur de la garantie autre qu'en numéraire (Opérations sur instruments dérivés de gré à gré)	Valeur	% de la VNI du Compartiment
BlackRock Dynamic Diversified Growth Fund (en EUR)		
French Republic Government Bond OAT	15.827.160	1,54 %
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)		
United States Treasury	210.804.344	10,12 %
BlackRock Style Advantage Fund (en USD)		
United States Treasury	51.228.008	1,55 %

À la fin de la période, aucune garantie en titres reçue d'un émetteur unique, en relation avec une gestion efficace du portefeuille et des IFD de gré à gré, ne dépassait 20 % de la VNI de chaque Compartiment concerné.

À la fin de la période, aucun des Compartiments n'avait été pleinement garanti en titres émis ou garantis par un État membre de l'UE.

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