Rapport et comptes intermédiaires non révisés

BlackRock Strategic Funds

R.C.S. Luxembourg : B 127481

Le 30 novembre 2017

Sommaire

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 comptes annuels révisés les plus récents ainsi que le rapport et les comptes intermédiaires non révisés, si ceux-ci sont publiés après ledit rapport annuel. 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, voir la section intitulée Informations générales.

Informations générales

Conseil d'administration
Paul Freeman, président (nommé avec effet le 17 juillet 2017)
Frank Le Feuvre (a quitté ses fonctions avec effet le 29 septembre 2017)
Francine Keiser
Geoffrey D. Radcliffe
Robert Hayes
Barry O'Dwyer

Tous les Administrateurs sont des Administrateurs non exécutifs.
Frank Le Feuvre, Robert Hayes, Geoffrey D. Radcliffe et Barry O'Dwyer sont des employés du BlackRock Group (le groupe de sociétés de BlackRock, ayant pour société holding faîtière BlackRock, Inc., dont la Société de Gestion et les Gestionnaires Financiers par délégation font partie), et Paul Freeman est un ancien employé du BlackRock Group.
Francine Keiser est un Administrateur indépendant.
Geoffrey D. Radcliffe a rempli les fonctions de président du 31 mai 2017 au 16 juillet 2017.

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

Gestionnaires délégués externes
Benefit Street Partners LLC
9 West 57th Street, Suite 4920,
New York, NY 10019,
États-Unis

Boussard & Gavaudan Asset Management, LP
1 Vine Street,
Londres W1J 0AH,
Royaume-Uni

GLG Partners LP
1 Curzon Street,
Londres W1J 5HB,
Royaume-Uni

GSA Capital Partners, LLP
5 Stratton Street,
Londres W1J8LA,
Royaume-Uni

LibreMax Capital, LLC
600 Lexington Avenue, 19e étage,
New York, NY 10022,
États-Unis

Marathon Asset Management LP
One Bryant Park, 38th Floor,
New York, NY 10036,
États-Unis

PINE RIVER CAPITAL MANAGEMENT LP
601 Carlson Parkway, Suite 330,
Minnetonka, MN 55305,
États-Unis

QMS Capital Management LP
240 Leigh Farm Road, Suite 230,
Durham, NC 27707,
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Informations générales suite

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BlackRock Investment Management (UK) Limited
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Grand-duché de Luxembourg

Agent de Transfert et Teneur de registre
J.P. Morgan Bank Luxembourg S.A.
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Commissaire aux comptes
Deloitte Audit S.à.r.l
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L-2220 Luxembourg,
Grand-duché de Luxembourg

Conseiller juridique
Linklaters LLP
35, avenue J.F. Kennedy,
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Agent de prêt de titres
BlackRock Advisors (UK) Limited
12 Throgmorton Avenue,
Londres EC2N 2DL,
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Agents payeurs
Autriche
Raiffeisen Bank International AG
Am Stadtpark 9
1030 Vienne
Autriche

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

République tchèque
UniCredit Bank Czech Republic and Slovakia a.s.
Prague 4 – Michle, Želetavská 1525/1
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République tchèque

France
CACEIS Bank
1-3 Place Valhubert,
75013 Paris,
France

Allemagne
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CIB / Investor Services – Trustee & Fiduciary
Taunustor 1 (TaunusTurm)
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,
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Italie
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Succursale de Milan
Via Santa Margherita 7
20121 Milan
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BNP Paribas Securities Services
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Via Ansperto 5
20123 Milan
Italie

Société Générale Securities Services S.p.A.
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19/A, MAC II
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Banca Monte dei Paschi di Siena S.p.A.
Piazza Salimbeni 3
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Italie

State Street Bank International GmbH
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Italie

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Suisse
State Street Bank International GmbH,
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Royaume-Uni
J.P. Morgan Europe Limited
Agent payeur au Royaume-Uni
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Édimbourg EH12 9DH
Royaume-Uni

Siège Social
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Grand-duché de Luxembourg

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 la Société daté du 24 novembre 2017, 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 et des comptes révisés et du rapport intermédiaire et des comptes 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 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 déteint 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 la période considérée est disponible, sur demande et gratuitement, au siège social ou dans les bureaux des représentants mentionnés ci-dessus.

Agréments
La Société est un OPCVM conformément à la partie I de la loi 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 : Autriche, Belgique, Chili, République tchèque, Danemark, Finlande, France, Allemagne, Grèce, Hongrie, Irlande, Italie, Luxembourg, Pays-Bas, Norvège, Pologne, Portugal, république de Slovaquie, Corée du Sud, Espagne, Suède, Suisse 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 Commission Nacional de Mercado de Valores en Espagne sous le numéro 626.

Lettre du président aux Actionnaires

Décembre 2017

Cher Actionnaire,

La présente lettre a pour but de vous communiquer nos récentes informations concernant les activités de BlackRock Strategic Funds (« BSF »), au cours de la période de six mois se terminant le 30 novembre 2017. Au 30 novembre 2017, la Société offrait les actions de 30 Compartiments (dénommés individuellement « Compartiment » et collectivement les « Compartiments »).

Les marchés d'actions ont continué à engranger des gains durant la période examinée, soutenus par le maintien de l'expansion de l'économie mondiale. Bien que les valorisations des marchés d'actions aient frôlé des sommets durables, celles-ci ont été bien soutenues par les bénéfices des entreprises. En outre, la réforme fiscale aux États-Unis a manifestement avancé, ce qui a ajouté un certain élan aux marchés. La loi sur la réforme fiscale, si elle est adoptée, devrait réduire les impôts des entreprises et des particuliers.

Toutefois, certaines inquiétudes relatives à la montée des tensions géopolitiques entre les États-Unis et la Corée du Nord et au caractère imprévisible de l'administration américaine se sont fait jour. Le Brexit a continué à avoir un impact sur le Royaume-Uni. L'échec de la coalition d'Angela Merkel en Allemagne et le mouvement indépendantiste catalan en Espagne donnent à penser que le risque politique persiste en Europe.

De manière générale, les marchés d'actions et d'obligations ont résisté avec sérénité à une évolution vers une politique monétaire mondiale. À l'amélioration de la croissance et des chiffres de l'emploi, la Réserve fédérale (la « Fed ») a répondu par une autre augmentation d'un quart de point du taux des fonds fédéraux en novembre, après les hausses de mars et de juin. La banque centrale dit prévoir trois autres hausses des taux au cours de l'année à venir.

Ailleurs, les banquiers centraux ont continué à brider une politique monétaire souple. Au Royaume-Uni, les taux d'intérêt ont grimpé d'un quart de point en novembre, après la déclaration de la Banque d'Angleterre selon laquelle la force de la croissance économique et une expansion des prêts à la consommation méritaient des taux plus élevés. Certains indices laissent à penser que l'assouplissement quantitatif sera peut-être réduit en Europe et au Japon.

L'économie mondiale a poursuivi sa progression. Seuls 10 pays devraient assister à une contraction de leurs économies en 2018, avec une hausse prévue de l'économie mondiale dans son ensemble de 3,7 % (http ://www.oecd.org/eco/outlook/economic-outlook/).

Les marchés d'actions ont semblé progresser en douceur durant la période, mais sous la surface, il y avait beaucoup d'activité. Certaines des grandes multinationales de croissance aux bénéfices stables et prévisibles ont enregistré des gains significatifs, poussant les valorisations vers de nouveaux sommets. Les sociétés du secteur des technologies se sont bien comportées pendant la majeure partie de la période, à l'instar des petites sociétés. Dans le même temps, d'autres domaines plus cycliques ont été freinés du fait du manque de certitude, entraînant une réelle disparité entre les gagnants et les perdants du marché.

Le marché d'actions américain est resté en tête des marchés d'actions pendant la majeure partie de la période examinée, en dépit des inquiétudes quant aux valorisations. Les investisseurs ont été encouragés par la vigueur soutenue de l'économie américaine et par de meilleures des performances des entreprises. La forte représentation des titres technologiques dans les indices américains a également aidé à propulser les marchés.

Ailleurs, les marchés japonais ont montré une remarquable solidité, stimulés par les mesures de soutien de la Banque centrale japonaise et par une amélioration de l'économie. Les résultats des titres des sociétés à petite et moyenne capitalisation orientées vers le marché intérieur ont été particulièrement bons.

Les actions européennes ont été contrastées, malgré la poursuite de la forte reprise dans la région. Certaines préoccupations d'ordre politique ont réémergé, avec l'échec de la coalition d'Angela Merkel, et les actifs espagnols ont été touchés par le mouvement indépendantiste catalan. Il y aura peut-être une nouvelle agitation politique en 2018, avec les élections italiennes. Le mouvement anti-européen Cinq étoiles continue de menacer les partis politiques en place.

Au Royaume-Uni, les négociations sur le Brexit continuent d'influencer la popularité du marché d'actions britannique et le niveau de la livre sterling. Il y a eu une apparente percée à la fin de la période, avec un accord sur la frontière irlandaise, les droits des citoyens et le paiement du « divorce ». Les pourparlers peuvent maintenant s'orienter sur les négociations commerciales, ce qui a stimulé la livre sterling sur le court terme.

Les marchés émergents ont connu une reprise importante durant la période, encouragés par un dollar plus faible et par la relance en Chine. D'autres grandes économies, comme le Brésil, ont également laissé derrière elles leurs inquiétudes économiques.

Les marchés d'obligations se sont adaptés à l'environnement changeant des taux d'intérêt. Le rendement des bons du Trésor à 10 ans est resté au même niveau au début et à la fin de la période, indiquant que la plupart des hausses avaient été intégrées. Il est de plus en plus clair que l'inflation n'est sans doute pas aussi menaçante que prévu, ce qui a eu pour effet de contenir les rendements. Des forces déflationnistes significatives sont encore à l'œuvre – forte dette, population vieillissante et faible investissement des entreprises.

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

Lettre du président aux Actionnaires

Décembre 2017 suite

Dans l'ensemble, les actifs sous gestion de la Société ont augmenté de 23,1 %, passant de 19 216 millions d'USD au 31 mai 2017 à 23 656 millions d'USD au 30 novembre, les stratégies systémiques et de rendement absolu ayant été particulièrement soutenues.

Le Compartiment BlackRock Style Advantage Fund a affiché la plus forte croissance d'actifs en pourcentage depuis sa création, soit 177,4 %, atteignant 1 626,6 millions d'USD. La popularité des approches alternatives s'est également concrétisée dans la solidité du Compartiment BlackRock Global Event Driven Fund, qui a grimpé de 121,0 % pour atteindre 793,0 millions d'USD, du Compartiment BlackRock Systematic Global Equity Fund, qui a grimpé de 57,5 % pour atteindre 439,7 millions d'USD et du Compartiment BlackRock UK Equity Absolute Return Fund, qui a grimpé de 47,9 % pour atteindre 216,8 millions de GBP.

Les actifs du Compartiment BlackRock Managed Index Portfolios ont progressé eux aussi. Le compartiment à risque « Growth » a bénéficié de la plus forte progression, à 72,5 millions d'EUR, soit une hausse de 124,4 %. Le portefeuille « Moderate » a atteint 220,3 millions d'EUR, soit une hausse de 50,3 %. Le portefeuille « Defensive » a atteint 65,3 millions d'EUR, soit une hausse de 11,1 %.

Parmi les autres régions à forte performance, notons les marchés émergents et l'Asie, où une forte croissance a attiré les investisseurs. Le Compartiment BlackRock Emerging Markets Flexi Dynamic Bond Fund a vu ses actifs grimper à 2 537,5 millions d'USD, soit une hausse de 24,3 %. Le Compartiment BlackRock Asia Extension Fund a vu ses actifs bondir à 158,7 millions d'USD soit une hausse de 15,3 %, tandis que les Compartiments BlackRock Emerging Markets Allocation Fund et BlackRock Emerging Markets Equity Strategies Fund voyaient leurs actifs atteindre respectivement 69,9 millions d'USD et 76,1 millions d'USD, soit des hausses de 11,0 % et 10,1 %.

Les points faibles comprenaient le fonds européen, notamment le Compartiment BlackRock European Credit Strategies Fund, qui a reculé de 55,0 %, ses actifs tombant à 175,8 millions d'EUR à la fin de la période. Le Compartiment BlackRock European Diversified Equity Absolute Return Fund a également été faible, perdant 35,2 %, pour tomber à 338,0 millions d'EUR. Le Compartiment BlackRock Multi-Manager Alternative Strategies Fund a vu lui aussi reculer ses actifs à 373,3 millions d'USD, soit une chute de 17,0 %.

Les réglementations ont continué à évoluer dans toute l'Europe, et plusieurs des changements à venir pourraient avoir des conséquences pour les investisseurs. Parmi les principaux changements, notons :

- Les révisions de la directive sur les marchés d'instruments financiers (« MiFID II ») et le nouveau règlement concernant les marchés d'instruments financiers (« MiFIR ») : la directive révisée et le nouveau règlement sont entrés en vigueur au début de l'année 2018. La Société a mis en place tous les processus nécessaires. Les nouvelles exigences comprenaient des restrictions relatives au mode de rémunération des conseillers financiers, lesquelles pourraient entraîner une modification de leurs services de la part desdits conseillers. Pour de plus amples informations, veuillez vous référer à la note sur les événements ultérieurs.
- Le règlement sur les produits dérivés négociés de gré à gré, les contreparties centrales et les référentiels centraux (European Market Infrastructure Regulation ou « EMIR ») : le comité mixte des autorités européennes de surveillance a publié le projet définitif de normes techniques réglementaires en mars 2016, qui propose une structure pour le règlement EMIR. Ce, dans le but d'accroître la transparence et de réduire le risque lié aux instruments dérivés de gré à gré (OTC). En mai 2017, la Commission européenne a publié une proposition législative visant à modifier le règlement EMIR, de manière à refléter le résultat de son étude sur le mode de fonctionnement du règlement depuis son adoption en 2012.
- Les produits d'investissement packagés de détail et fondés sur l'assurance (« PRIIP ») : La Commission européenne a finalisé une version remaniée de son règlement PRIIP, dont les règles sont entrées en vigueur en janvier 2018, et seront applicables aux fonds OPCVM à compter de 2020.
- Le règlement relatif à la transparence des opérations sur titres et de la réutilisation (règlement (EU) 2015/2365) (« SFTR ») est entré en vigueur le 12 janvier 2016 et, parmi d'autres exigences, il introduit de nouvelles exigences de communication d'informations dans les rapports annuels et semi-annuels des fonds OPCVM, des sociétés de gestion des OPCVM et des gestionnaires de FIA publiés après le 13 janvier 2017 décrivant de façon détaillée l'utilisation par les Compartiments d'opérations de financement et de swaps sur rendement total (« TRS »). Par conséquent, de nouvelles informations ont été ajoutées à la section Informations supplémentaires du rapport intermédiaire et des comptes non révisés.

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
Président

Le 25 janvier 2018

Rapport du Gestionnaire Financier par délégation Aperçu de la performance

1er juin 2017 – 30 novembre 2017

Examen du marché
De manière générale, les marchés d'actions ont évolué à la hausse pendant la période examinée, quelques préoccupations sur la montée des tensions géopolitiques en Corée du Nord venant toutefois contrebalancer une actualité économique plutôt favorable. Cependant, les données agrégées ont révélé peu de choses sur la véritable situation. En réalité, il y a eu une grande disparité entre les titres et les marchés individuels.

En général, les investisseurs ont montré une nette préférence pour les certitudes. La prévisibilité et la solidité des bénéfices ont été récompensés, tandis que le marché a été impitoyable avec les sociétés affichant des faiblesses, même de courte durée. Les sociétés du secteur technologique ont montré la voie, avec d'importants gains qui apparemment ont justifié certaines valorisations élevées. Les plus petites sociétés se sont bien comportées sur l'ensemble de la planète.

En revanche, la période a été difficile pour les stratégies de revenu en général, la plupart n'ayant pas réussi à s'inscrire dans le redressement fondé sur les titres technologiques, puisque les plus importants d'entre eux ne versent aucun dividende. S'ils ont continué à générer un rendement positif, les rendements relatifs ont été plus faibles.

Les États-Unis ont conservé le leadership géographique, malgré quelques craintes liées à la valorisation, mais les marchés plus cycliques ont également enregistré de bonnes performances. Les actions japonaises, en particulier, se sont montrées particulièrement solides, les investisseurs ayant répondu à l'amélioration des tendances en matière de gouvernance des entreprises ainsi qu'au renforcement de la croissance et de l'inflation. La performance des actions européennes a été moins forte que ce que la reprise économique avait laissé penser, mais il ne s'agit peut-être là que d'une pause après un bon début d'exercice.

Les actions asiatiques se sont particulièrement bien comportées durant la période, avec en tête les géants technologiques chinois comme Alibaba et TenCent. Les autres marchés émergents ont été moins impressionnants. Par exemple, après un redressement de juin à octobre, l'indice boursier du Brésil Bovespa n'a cessé de reculer, le pays étant encore une fois terni par des problèmes politiques. L'indice russe a connu une certaine reprise depuis son niveau le plus bas au mois de juin.

Les prix des obligations ont continué à faire preuve d'une étonnante résilience, en dépit d'une tendance générale à un resserrement de la politique monétaire. Les hausses des taux d'intérêt américains et un potentiel resserrement de la politique monétaire aux États-Unis et au Japon ont désormais été largement intégrées dans les marchés, et les rendements des bons du Trésor à 10 ans conservent essentiellement leur niveau du mois de mai, en dépit de hausses des taux à hauteur de deux quarts de point. Cependant, la volatilité des marchés obligataires s'est accrue, ce qui pourrait dissuader les investisseurs en quête d'actifs plus sûrs. Certaines parties du marché obligataire continuent à attirer des soutiens. Le haut rendement a été raisonnablement solide. Plusieurs des obligations de sociétés de haute qualité ont également survécu à la déroute. Les écarts par rapport aux obligations d'entreprise se sont substantiellement réduits. Les performances des obligations des gouvernements des marchés développés ont été parmi les plus faibles durant la période, chutant en territoire négatif au cours des six mois en question. Les obligations des marchés émergents ont également été faibles.

Performance des Compartiments

Performance des Compartiments Actions
La situation était contrastée pour les stratégies de rendement absolu du groupe au cours de la période. Le Compartiment BlackRock European Diversified Equity Absolute Return Fund a progressé de 0,2 % (EUR) au cours de la période, juste devant son indice de référence (taux LIBOR euro à 3 mois), qui a reculé de 0,2 %. Le Compartiment BlackRock European Absolute Return Fund a progressé de 2,9 % (EUR) – et son indice de référence a chuté de 0,2 %. Le Compartiment BlackRock UK Equity Absolute Return Fund a gagné 0,2 % (GBP) dans le droit fil de son indice de référence. Le Compartiment BlackRock Asia Pacific Absolute Return Fund s'est replié de 2,3 % (USD) au cours de la période, significativement derrière son indice de référence, qui a gagné 0,6 %. Le Compartiment BlackRock Asia Pacific Diversified Equity Absolute Return Fund a perdu 0,1 % (USD), contre une hausse de 0,6 % de son indice de référence. Ces compartiments sont conçus pour offrir une performance positive dans le cadre d'une stratégie de faible volatilité et de sensibilité au risque, si bien que toute chute dans la valeur des actifs est décevante. Le Compartiment BlackRock Emerging Markets Absolute Return Fund a plongé de 10,4 % (USD) au cours de la période, loin derrière son indice de référence (l'indice LIBOR à 3 mois), qui a progressé de 0,6 %. Le Compartiment BlackRock Americas Diversified Equity Absolute Return Fund a progressé de 2,1 % (USD), devant l'indice LIBOR à 3 mois, qui a gagné 0,6 %. Le Compartiment BlackRock Global Long/Short Equity Fund a gagné 6,2 % (USD), devant son indice de référence, le BofA Merrill Lynch 3 Month US Treasury Bill Index, qui a progressé de 0,5 %.

Les compartiments actions de la gamme BlackRock Strategic Funds se sont mieux comportés en termes absolus, même si certains d'entre eux ont été devancés par leur indice de référence : Le Compartiment BlackRock Emerging Markets Equity Strategies Fund a gagné 3,9 % (USD), loin derrière l'indice MSCI Emerging Markets Index, qui a progressé de 13,0 %. Le Compartiment BlackRock Latin American Opportunities Fund a progressé de 9,6 % (USD), devant son indice de référence, le MSCI Emerging Market Latin America Index, qui a engrangé 8,3 %. Le Compartiment BlackRock Asia Extension Fund a progressé de 14,5 % (USD), conformément à son indice de référence, le MSCI All Country Asia ex Japan Index, qui lui a progressé de 14,4 %.

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Après avoir bien démarré l'exercice, les compartiments européens ont montré des signes de faiblesse. Le Compartiment BlackRock European Opportunities Extension a grimpé de 1,9 % (EUR), devançant son indice de référence, le S&P Europe BMI Index (marchés développés uniquement), qui a progressé de 0,4 %.

Parmi les stratégies nouvellement lancées, le Compartiment BlackRock Global Event Driven Fund a reculé de 0,2 % (USD), contre une hausse de 0,5 % pour son indice de référence. Le Compartiment BlackRock Impact World Equity Fund a progressé de 11,2 % (USD), devant son indice de référence, qui lui a progressé de 9,6 %.

Le Compartiment BlackRock Style Advantage Fund a perdu 2,7 % (USD), contre un rendement de 0,6 % pour son indice de référence. Le Compartiment BlackRock Systematic European Equity Fund a engrangé 1,3 %, devant son indice de référence, qui est resté inchangé. Le Compartiment BlackRock Systematic Global Equity Fund a progressé de 11,8 % (USD), devant son indice de référence, qui a gagné 9,9 %.

Performance des Compartiments Obligations

Le Compartiment BlackRock Emerging Markets Flexi Dynamic Bond Fund a progressé de 2,9 % (USD) au cours de la période, devançant sont indice de référence composite, qui a gagné 0,6 %.

Le Compartiment BlackRock Fixed Income Strategies Fund a progressé de 0,8 % (EUR) au cours de la période, devant son indice de référence, le Euro Overnight Index Average, qui a reculé de 0,2 %. Les compartiments de crédit ne se sont pas bien comportés : Le Compartiment BlackRock European Credit Strategies Fund a chuté de 0,6 % (EUR), tandis que son indice de référence, le taux LIBOR euro à 3 mois, a reculé de 0,2 %.

Les stratégies de rendement absolu se sont mieux comportées au cours de la période. Le Compartiment BlackRock Global Absolute Return Bond Fund a gagné 0,6 % (EUR), devant son indice de référence, l'indice Euribor à 3 mois, qui a chuté de 0,2 %. Le Compartiment BlackRock Sustainable Euro Bond Fund a progressé de 1,2 % (EUR) au cours de la période, légèrement derrière son indice de référence, qui a progressé de 1,3 %.

Performance des Compartiments diversifiés

Le Compartiment BlackRock Dynamic Diversified Growth Fund a grimpé de 2,2 % (EUR) au cours de la période, affichant une surperformance par rapport à son indice de référence, l'indice Euro Overnight Index Average, qui a perdu 0,2 %.

Le Compartiment BlackRock Emerging Markets Allocation Fund a progressé de 5,6 % (USD), au cours de la période, mais est resté derrière son indice de référence (60 % MSCI Emerging Markets Index / 40 % JPMorgan Emerging Markets Bond Index Plus), lequel a engrangé 8,1 %.

Le Compartiment BlackRock European Select Strategies Fund a gagné 0,9 % (EUR), conformément à son indice de référence.

Performance des Fonds de Fonds

Les Compartiments BlackRock Managed Index Portfolios – Defensive, Moderate et Growth – ont, respectivement, progressé de 1,4 % (EUR), de 3,5 % (EUR) et de 5,1 % (EUR). Le Compartiment BlackRock Multi-Manager Alternative Strategies Fund a reculé de 0,8 % (USD) au cours de la période. Il n'a pas d'indice de référence.

Perspective

Nous prévoyons une expansion mondiale synchronisée qui pourra s'étendre en 2018 et au-delà, avec cependant moins de latitude pour une croissance économique supérieure aux attentes. Nous prévoyons également un retour modeste de l'inflation, avec en tête les États-Unis, et pensons que la Fed se dirigera lentement mais sûrement vers une politique de normalisation. Les réductions d'impôt aux États-Unis pourraient stimuler la croissance à court terme et accélérer le rythme des hausses des taux d'intérêt de la Fed. La zone euro et le Japon sont derrière les autres marchés développés concernant la politique de normalisation, mais un intérêt croissant sera sans doute accordé à leurs nouveaux pas dans cette direction au cours de l'exercice.

Il est possible que la faible volatilité des marchés persiste dans un contexte économique stable. Néanmoins, même un léger rebond pourrait perturber les marchés. Nous observons l'apparition de quelques signes d'effet de levier dans le système financier. Avec une exception, la Chine, où des réformes économiques hautement nécessaires risquent de ralentir la croissance. Selon nous, les négociations concernant l'Accord de libre-échange nord-américain (ALENA) sont un indicateur de risques liés aux échanges mondiaux.

S'agissant des actions, une rentabilité à la hausse devrait soutenir les rendements des actions, particulièrement au Japon et dans les marchés émergents.

Pour ce qui est des obligations d'entreprise, les écarts par rapport aux obligations d'État sont serrés, les rendements absolus restent faibles et le cycle est en voie de maturation. Cependant, une épargne mondiale abondante et une soif de revenu devraient limiter les hausses des rendements obligataires à long terme.

Nous pensons que la croissance mondiale dispose d'une marge de progression. La zone euro bénéficie de son expansion économique la plus rapide depuis 2011, tandis que la croissance des marchés émergents semble être autonome, même si le ralentissement de la locomotive qu'est la Chine s'avère supérieur aux attentes actuelles des marchés. La reprise mondiale a pris de l'ampleur : les chiffres du secteur manufacturier sont en hausse dans environ 80 % des pays, une proportion qui n'a cessé d'augmenter au cours de l'année écoulée. Les réductions d'impôt aux États-Unis pourraient procurer une bonne dose de relance budgétaire.

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Dans l'ensemble, nous pensons qu'une croissance très régulière, accompagnée d'une inflation toujours maîtrisée et de taux d'intérêt faibles, sera positive pour les actifs à risque – mais avec des rendements plus modérés.

Les marchés dynamiques des actions et du crédit peuvent donner à penser que les investisseurs sont exubérants. Mais notre analyse invite à la prudence. Même si les marchés d'actions atteignent de nouveaux sommets, les marchés américains laissent apparaître quelques signes d'euphorie semblable à celle constatée avant l'effondrement des .com de 2000 et la crise financière mondiale de 2008.

Nous pensons que les investisseurs ont été troublés par les précédentes crises des marchés, ce qui les a conduits à épargner davantage pour se protéger contre les chocs économiques à venir. L'abondance de l'épargne de précaution favorise les obligations moins risquées – et ancre les taux d'intérêts à des niveaux peu élevés. Ceci ne signifie pas que soit les actifs à risque soit les valeurs perçues comme des valeurs refuge sont protégés contre des risques potentiels comme les surprises en matière d'inflation ou de politique monétaire, et il existe des poches de surévaluation, notamment dans les marchés du crédit.

Cela étant dit, l'exubérance des marchés est loin d'être universelle. Notre évaluation du risque nous donne à penser que les investisseurs bénéficient d'une marge de manœuvre pour prendre davantage de risque.

Décembre 2017

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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 des indices de référence, dans le tableau ci-dessous, ne sont fournis qu’à titre de référence et aux seules fins du présent rapport et des comptes intermédiaires non révisés. La catégorie d’actions primaire pour les Compartiments BlackRock Asia Pacific Absolute Return Fund et BlackRock Emerging Markets Absolute Return Fund est la catégorie D de capitalisation, pour les 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 and BlackRock Managed Index Portfolios – Moderate la catégorie D de distribution. Pour tous les autres Compartiments, la catégorie d’actions primaire est la catégorie A de capitalisation. Pour les autres catégories de parts, les rendements de la performance peuvent être communiqués 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 comptes annuels révisés les plus récents ainsi que le rapport et les comptes intermédiaires 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 2017	**Résultats par année civile**			
	6 mois	**2016**	**2015**	**2014**	**Date de lancement**
BlackRock Americas Diversified Equity Absolute Return Fund ‘A’ Class Non Dist (USD)	**2,13 %**	**(1,17) %**	**9,00 %**	**3,54 %**	**17 février 2012**
LIBOR 3 Month Index (USD)	0,61 %	0,66 %	0,23 %	0,23 %	
BlackRock Asia Extension Fund ‘A’ Class Non Dist (USD)	**14,46 %**	**5,23 %**	**(10,78) %**	**5,77 %**	**10 février 2012**
MSCI All Country Asia ex Japan SM (USD)	14,36 %	5,76 %	(8,90) %	5,11 %	
BlackRock Asia Pacific Absolute Return Fund ‘D’ Class Non Dist (USD)	**(2,30) %**	**7,88 %**	**–**	**–**	**31 août 2016**
LIBOR 3 Month Index (USD)	0,61 %	(0,11) %	–	–	
BlackRock Asia Pacific Diversified Equity Absolute Return Fund ‘A’ Class Non Dist (USD)	**(0,14) %**	**–**	**–**	**–**	**22 février 2017**
LIBOR 3 Month Index (USD)	0,61 %	–	–	–	
BlackRock Dynamic Diversified Growth Fund ‘A’ Class Non Dist (EUR)	**2,18 %**	**(3,50) %**	**(1,26) %**	**4,42 %**	**28 janvier 2011**
Euro Overnight Index Average (EUR)	(0,17) %	(0,31) %	(0,11) %	0,10 %	
BlackRock Emerging Markets Absolute Return Fund ‘D’ Class Non Dist (USD)	**(10,41) %**	**3,72 %**	**(0,15) %**	**(0,15) %**	**15 novembre 2012**
LIBOR 3 Month Index (USD)	0,61 %	0,66 %	0,23 %	0,23 %	
BlackRock Emerging Markets Allocation Fund ‘A’ Class Non Dist (USD)	**5,56 %**	**12,10 %**	**(10,42) %**	**2,55 %**	**15 novembre 2013**
60 % MSCI Emerging Markets Index / 40 % JPMorgan Emerging Markets Bond Index Plus (USD)	8,06 %	10,80 %	(8,33) %	1,16 %	
BlackRock Emerging Markets Equity Strategies Fund ‘A’ Class Non Dist (USD)	**3,93 %**	**18,42 %**	**4,69 %**	**–**	**18 septembre 2015**
MSCI Emerging Markets Index (USD)	13,03 %	11,19 %	(3,87) %	–	
BlackRock Emerging Markets Flexi Dynamic Bond Fund ‘A’ Class Non Dist (USD)	**2,94 %**	**11,93 %**	**2,64 %**	**(0,31) %**	**12 juin 2013**
LIBOR 3 Month Index (USD)[b1]	0,61 %	0,66 %	(7,14) %	0,71 %	

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

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	6 mois	2016	2015	2014	Date de lancement
BlackRock European Absolute Return Fund 'A' Class Non Dist (EUR)	**2,89 %**	**(7,76) %**	**7,66 %**	**0,64 %**	**27 février 2009**
3 Month Euro LIBOR Rate (EUR)	(0,19) %	(0,28) %	(0,03) %	0,18 %	
BlackRock European Credit Strategies Fund 'H' Class Non Dist (EUR)	**(0,59) %**	**(2,77) %**	**(3,59) %**	**1,25 %**	**16 février 2011**
3 Month Euro LIBOR Rate (EUR)	(0,19) %	(0,28) %	(0,03) %	0,18 %	
BlackRock European Diversified Equity Absolute Return Fund 'A' Class Non Dist (EUR)	**0,23 %**	**(11,82) %**	**4,59 %**	**3,73 %**	**6 août 2010**
3 Month Euro LIBOR Rate (EUR)	(0,19) %	(0,28) %	(0,03) %	0,18 %	
BlackRock European Opportunities Extension Fund 'A' Class Non Dist (EUR)	**1,85 %**	**3,49 %**	**36,91 %**	**19,97 %**	**31 août 2007**
S&P Europe BMI Index (Developed Markets only) (EUR)[b2]	0,43 %	3,05 %	10,85 %	7,95 %	
BlackRock European Select Strategies Fund 'A' Class Non Dist (EUR)	**0,87 %**	**1,45 %**	**0,58 %**	**–**	**19 août 2015**
75 % Barclays Pan European Aggregate Index (Hedged EUR) / 25 % MSCI Europe Index (Hedged EUR)	0,87 %	5,08 %	(0,35) %	–	
BlackRock Fixed Income Strategies Fund 'A' Class Non Dist (EUR)	**0,80 %**	**0,66 %**	**2,09 %**	**3,70 %**	**30 septembre 2009**
Euro Overnight Index Average (EUR)	(0,17) %	(0,31) %	(0,11) %	0,10 %	
BlackRock Global Absolute Return Bond Fund 'A' Class Non Dist (EUR)	**0,55 %**	**0,14 %**	**0,31 %**	**(0,46) %**	**25 mai 2012**
3 month Euribor Index (EUR)	(0,17) %	(0,22) %	0,03 %	0,26 %	
BlackRock Global Event Driven Fund 'A' Class Non Dist (USD)	**(0,24) %**	**2,56 %**	**0,57 %**	**–**	**5 août 2015**
BofA Merrill Lynch 3 Month US Treasury Bill (USD)	0,52 %	0,33 %	0,05 %	–	
BlackRock Global Long/Short Equity Fund 'A' Class Non Dist (USD)	**6,23 %**	**(5,80) %**	**(1,42) %**	**3,75 %**	**2 juin 2014**
BofA Merrill Lynch 3 Month US Treasury Bill (USD)	0,52 %	0,33 %	0,05 %	0,02 %	
BlackRock Impact World Equity Fund 'A' Class Non Dist (USD)	**11,15 %**	**5,90 %**	**(1,80) %**	**–**	**20 août 2015**
MSCI World Index (Net Total Return) (USD)	9,55 %	7,51 %	(1,45) %	–	
BlackRock Latin American Opportunities Fund 'A' Class Non Dist (USD)	**9,61 %**	**15,24 %**	**(28,52) %**	**(10,67) %**	**14 novembre 2007**
MSCI Emerging Market Latin America 10/40 (net) (USD)	8,30 %	31,04 %	(31,04) %	(12,30) %	
BlackRock Macro Opportunities Fund 'A' Class Non Dist (USD)(1)	**–**	**–**	**–**	**–**	**29 novembre 2017**
BlackRock Managed Index Portfolios – Defensive 'D' Class Dist (EUR)	**1,36 %**	**3,67 %**	**(3,87) %**	**–**	**10 avril 2015**
90 % Barclays Global Aggregate Index (Euro Hedged) / 10 % MSCI All Country World Net TR Index (EUR)	0,74 %	3,33 %	(1,97) %	–	
BlackRock Managed Index Portfolios – Growth 'D' Class Dist (EUR)	**5,09 %**	**5,87 %**	**(6,44) %**	**–**	**10 avril 2015**
80 % MSCI All Country World Net TR Index (EUR) / 20 % Barclays Global Aggregate Index (Euro Hedged)	5,60 %	9,42 %	(7,41) %	–	
BlackRock Managed Index Portfolios – Moderate 'D' Class Dist (EUR)	**3,53 %**	**5,33 %**	**(5,70) %**	**–**	**10 avril 2015**
50 % Barclays Global Aggregate Index (Euro Hedged) / 50 % MSCI All Country World Net TR Index (EUR)	3,50 %	6,85 %	(5,00) %	–	
BlackRock Multi-Manager Alternative Strategies Fund 'A' Class Non Dist (USD)	**(0,80) %**	**2,17 %**	**–**	**–**	**28 janvier 2016**
BlackRock Style Advantage Fund 'A' Class Non Dist (USD)	**(2,69) %**	**8,68 %**	**–**	**–**	**29 février 2016**
3 month LIBOR Index (USD)	0,61 %	0,56 %	–	–	
BlackRock Sustainable Euro Bond Fund 'A' Class Non Dist (EUR)	**1,19 %**	**(2,29) %**	**–**	**–**	**23 août 2016**
Bloomberg Barclays Euro Aggregate 500+ Index (EUR)	1,30 %	(2,48) %	–	–	
BlackRock Systematic European Equity Fund 'A' Class Non Dist (EUR)	**1,34 %**	**(0,19) %**	**(2,90) %**	**–**	**16 mars 2015**
MSCI Europe Index (Net Total Return) (EUR)	(0,02) %	2,58 %	(7,60) %	–	

Les informations communiquées dans le présent rapport sont historiques et ne fournissent pas nécessairement d'indications sur les performances futures.

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	6 mois	**2016**	**2015**	**2014**	**Date de lancement**
BlackRock Systematic Global Equity Fund 'A' Class Non Dist (USD)	**11,81 %**	**5,14 %**	**1,27 %**	**–**	**18 septembre 2015**
MSCI All Country World Index (Net Total Return) (USD)	9,94 %	7,86 %	1,82 %	–	
BlackRock UK Equity Absolute Return Fund 'A' Class Non Dist (GBP)	**0,21 %**	**2,97 %**	**–**	**–**	**18 août 2016**
3 month LIBOR Index (GBP)	0,17 %	0,95 %	–	–	

[b1] L'indice de référence a été modifié, précédemment : 50 % JPMorgan EMBI Global Diversified / 50 % JPMorgan Government Bond Index – Emerging Markets Global Diversified Index (USD).
[b2] Précédemment connu sous le nom de Citigroup BMI Europe Index.
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.
(1) Nouveau Compartiment lancé, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

Les informations communiquées dans le présent rapport sont historiques et ne fournissent pas nécessairement d'indications sur les performances futures.

Bilan

au 30 novembre 2017

		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		21.885.764.031	729.453.346	160.504.690	23.337.221	22.031.734	761.807.154
Plus-values/(moins-values) latentes		637.265.472	30.775	(568)	2.116.370	–	63.061.765
Portefeuille de titres à la valeur de marché	2(a)	22.523.029.503	729.484.121	160.504.122	25.453.591	22.031.734	824.868.919
Avoir en banque	2(a)	745.874.960	20.585.929	9.184.642	1.168.469	368.277	21.588.164
Dépôts à terme	2(a)	15.467.975	–	–	–	–	–
Dus par le courtier	13	259.083.871	–	–	1.373.357	270.000	–
Intérêts et dividendes à recevoir	2(a),2(d)	139.622.416	244.129	639.550	49.851	180.792	425.691
A recevoir sur placements vendus	2(a),2(d)	1.108.232.152	12.270.024	6.647.397	20.088	39.656	–
A recevoir au titre des actions du Compartiment souscrites	2(a)	142.258.810	674.895	–	–	–	1.056.068
Plus-value latente réalisée sur :							
Contrats à terme	2(d)	3.764.503	–	–	–	–	–
Opérations de change à terme en cours	2(d)	57.560.444	9.543.879	127.866	17.429	139.032	941.359
« Contracts for difference »	2(d)	25.773.804	–	11.689.333	–	177.307	–
Swaps à la valeur de marché	2(d)	40.085.557	833.176	–	–	–	9.726.715
Options/swaptions achetées à la valeur de marché	2(d)	11.061.318	–	–	–	–	1.185.488
Autres éléments de l'actif		1.354.819	–	–	97.833	43.260	4.689
Total des actifs		**25.073.170.132**	**773.636.153**	**188.792.910**	**28.180.618**	**23.250.058**	**859.797.093**
Passif							
Sommes dues à la banque	2(a)	12.677.936	–	–	–	–	–
Dus au courtier	13	45.238.955	4.120.025	19.187.052	–	–	19.418
Intérêts et dividendes à payer	2(a),2(d)	20.512.086	2.593.026	599.739	69.697	42.129	394.511
Distribution de revenu payable	2(a)	235.234	–	–	–	–	–
Placements achetés à payer	2(a),2(d)	1.102.436.310	22.131.512	10.045.013	984.419	1.281.517	–
A payer au titre des actions du Compartiment rachetées	2(a)	47.888.203	4.817.946	–	–	–	209.578
Moins-value latente réalisée sur :							
Contrats à terme	2(d)	13.810.063	–	159.010	208.328	–	1.831.247
Opérations de change à terme en cours	2(d)	31.552.820	–	–	–	–	–
« Contracts for difference »	2(d)	32.653.575	2.699.215	–	123.576	–	–
Contrats sur titres à déterminer (TBAs) à la valeur de marché	2(d)	2.883.799	–	–	–	–	–
Swaps à la valeur de marché	2(d)	40.784.542	–	–	–	–	–
Options/swaptions vendues à la valeur de marché	2(d)	11.437.216	–	–	–	–	2.599.040
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	54.611.501	4.246.319	68.384	69.795	56.684	816.477
Total du passif		**1.416.722.240**	**40.608.043**	**30.059.198**	**1.455.815**	**1.380.330**	**5.870.271**
Total de l'actif net		**23.656.447.892**	**733.028.110**	**158.733.712**	**26.724.803**	**21.869.728**	**853.926.822**

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Bilan

au 30 novembre 2017 suite

		BlackRock Emerging Markets Absolute Return Fund	BlackRock Emerging Markets Allocation Fund	BlackRock Emerging Markets Equity Strategies Fund	BlackRock Emerging Markets Flexi Dynamic Bond Fund	BlackRock European Absolute Return Fund
	Note	USD	USD	USD	USD	EUR
Actif						
Portefeuille de titres au coût d'acquisition		23.331.007	66.467.323	73.008.239	2.350.257.792	1.014.474.972
Plus-values/(moins-values) latentes		304.864	162.960	1.611.700	43.528.874	58.783.762
Portefeuille de titres à la valeur de marché	2(a)	23.635.871	66.630.283	74.619.939	2.393.786.666	1.073.258.734
Avoir en banque	2(a)	617.786	4.288.917	–	83.023.392	699.433
Dépôts à terme	2(a)	–	–	–	–	–
Dus par le courtier	13	1.055.377	–	1.398.470	23.361.118	–
Intérêts et dividendes à recevoir	2(a),2(d)	66.133	843.904	19.292	56.041.273	1.338.532
A recevoir sur placements vendus	2(a),2(d)	1.142.908	1.469.268	2.138.124	2.984.615	5.619.657
A recevoir au titre des actions du Compartiment souscrites	2(a)	13	109.644	23.762	3.071.714	2.789.153
Plus-value latente réalisée sur :						
Contrats à terme		4.657	–	–	990.514	–
Opérations de change à terme en cours	2(d)	491.483	213.332	297.756	8.409.628	445.471
« Contracts for difference »	2(d)	30.197	–	85.834	–	–
Swaps à la valeur de marché	2(d)	–	–	–	–	–
Options/swaptions achetées à la valeur de marché	2(d)	–	–	–	–	–
Autres éléments de l'actif	2(d)	2.391	–	170.013	255.213	1.347
Total des actifs		**27.046.816**	**73.555.348**	**78.753.190**	**2.571.924.133**	**1.084.152.327**
Passif						
Sommes dues à la banque	2(a)	–	–	1.295.346	–	–
Dus au courtier	13	–	82.685	–	–	6.490.000
Intérêts et dividendes à payer	2(a),2(d)	77.882	114.277	21.775	5.709.455	1.468.849
Distribution de revenu payable	2(a)	–	–	–	196.580	–
Placements achetés à payer	2(a),2(d)	276.030	2.675.899	1.158.302	9.901.327	1.078.633
A payer au titre des actions du Compartiment rachetées	2(a)	1.490.849	–	2.668	2.194.155	1.914.566
Moins-value latente réalisée sur :						
Contrats à terme	2(d)	–	39.141	–	–	–
Opérations de change à terme en cours	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	–	464.223	–	–	3.181.676
Contrats sur titres à déterminer (TBAs) à la valeur de marché	2(d)	–	–	–	–	–
Swaps à la valeur de marché	2(d)	–	97.122	–	13.538.926	–
Options/swaptions vendues à la valeur de marché	2(d)	–	–	–	–	–
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	772.673	181.780	163.018	2.874.333	1.870.178
Total du passif		**2.617.434**	**3.655.127**	**2.641.109**	**34.414.776**	**16.003.902**
Total de l'actif net		**24.429.382**	**69.900.221**	**76.112.081**	**2.537.509.357**	**1.068.148.425**

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Bilan

au 30 novembre 2017 suite

		BlackRock European Credit Strategies Fund	**BlackRock European Diversified Equity Absolute Return Fund**	**BlackRock European Opportunities Extension Fund**	**BlackRock European Select Strategies Fund**	**BlackRock Fixed Income Strategies Fund**
	Note	**EUR**	**EUR**	**EUR**	**EUR**	**EUR**
Actif						
Portefeuille de titres au coût d'acquisition		179.591.501	379.358.729	891.433.389	431.784.121	7.917.252.210
Plus-values/(moins-values) latentes		(22.291.634)	7.758	266.034.016	5.417.282	55.734.819
Portefeuille de titres à la valeur de marché	2(a)	157.299.867	379.366.487	1.157.467.405	437.201.403	7.972.987.029
Avoir en banque	2(a)	20.628.698	–	8.732.219	15.159.914	224.987.056
Dépôts à terme	2(a)	–	–	–	–	–
Dus par le courtier	13	7.530.988	–	–	2.488.164	86.154.445
Intérêts et dividendes à recevoir	2(a),2(d)	2.551.973	1.995.423	817.903	2.125.360	43.095.013
A recevoir sur placements vendus	2(a),2(d)	3.018.966	31.494.007	653.432	2.448.727	188.164.873
A recevoir au titre des actions du Compartiment souscrites	2(a)	–	75.420	–	4.815.184	48.183.691
Plus-value latente réalisée sur :						
Contrats à terme	2(d)	–	–	–	–	–
Opérations de change à terme en cours	2(d)	–	–	2.632.052	269.640	–
« Contracts for difference »	2(d)	165.891	–	–	–	–
Swaps à la valeur de marché	2(d)	–	–	–	–	–
Options/swaptions achetées à la valeur de marché	2(d)	78.358	–	–	772	202.502
Autres éléments de l'actif		–	–	18.967	7.617	18.010
Total des actifs		**191.274.741**	**412.931.337**	**1.170.321.978**	**464.516.781**	**8.563.792.619**
Passif						
Sommes dues à la banque	2(a)	–	885.558	–	–	–
Dus au courtier	13	–	7.964.719	3.758.424	–	–
Intérêts et dividendes à payer	2(a),2(d)	494.514	2.071.488	889.677	35.863	1.201.654
Distribution de revenu payable	2(a)	–	–	32.467	–	–
Placements achetés à payer	2(a),2(d)	4.242.107	1.143.574	353.903	7.995.295	149.567.544
A payer au titre des actions du Compartiment rachetées	2(a)	2.919.665	1.132.729	212.257	961.672	21.255.108
Moins-value latente réalisée sur :						
Contrats à terme	2(d)	354.283	–	–	150.099	8.564.105
Opérations de change à terme en cours	2(d)	503.895	2.886.077	–	–	15.518.207
« Contracts for difference »	2(d)	–	7.951.259	5.080.462	2.277	–
Contrats sur titres à déterminer (TBAs) à la valeur de marché	2(d)	–	–	–	–	–
Swaps à la valeur de marché	2(d)	6.622.678	–	–	391.875	12.420.163
Options/swaptions vendues à la valeur de marché	2(d)	–	–	–	–	–
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	292.012	870.247	15.063.939	1.117.926	10.989.065
Total du passif		**15.429.154**	**24.905.651**	**25.391.129**	**10.655.007**	**219.515.846**
Total de l'actif net		**175.845.587**	**388.025.686**	**1.144.930.849**	**453.861.774**	**8.344.276.773**

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Bilan

au 30 novembre 2017 suite

		BlackRock Global Absolute Return Bond Fund	BlackRock Global Event Driven Fund	BlackRock Global Long/ Short Equity Fund	BlackRock Impact World Equity Fund	BlackRock Latin American Opportunities Fund
	Note	**EUR**	**USD**	**USD**	**USD**	**USD**
Actif						
Portefeuille de titres au coût d'acquisition		626.166.499	700.776.778	125.769.287	205.667.160	21.910.942
Plus-values/(moins-values) latentes		(13.974.783)	341.288	(8.436)	31.020.274	3.359.609
Portefeuille de titres à la valeur de marché	2(a)	612.191.716	701.118.066	125.760.851	236.687.434	25.270.551
Avoir en banque	2(a)	–	44.876.091	26.214.866	2.631.445	387.259
Dépôts à terme	2(a)	–	–	–	–	–
Dus par le courtier	13	16.996.982	13.524.514	–	56.949	–
Intérêts et dividendes à recevoir	2(a),2(d)	4.895.986	1.656.878	384.015	548.223	13.086
A recevoir sur placements vendus	2(a),2(d)	639.375.831[1]	922.041	3.324.044	5.411.676	–
A recevoir au titre des actions du Compartiment souscrites	2(a)	1.061.487	64.333.169	54.825	71.002	–
Plus-value latente réalisée sur :						
Contrats à terme	2(d)	213.105	–	–	53.538	–
Opérations de change à terme en cours	2(d)	–	13.263.858	2.399.367	403.607	–
« Contracts for difference »	2(d)	–	–	1.217.693	–	–
Swaps à la valeur de marché	2(d)	–	–	–	–	–
Options/swaptions achetées à la valeur de marché	2(d)	6.743.116	–	674.085	–	–
Autres éléments de l'actif		518	39.224	7.290	35.519	25.387
Total des actifs		**1.281.478.741**	**839.733.841**	**160.037.036**	**245.899.393**	**25.696.283**
Passif						
Sommes dues à la banque	2(a)	8.675.226	–	–	–	–
Dus au courtier	13	–	–	142.385	–	–
Intérêts et dividendes à payer	2(a),2(d)	305.404	496.948	120.353	–	–
Distribution de revenu payable	2(a)	–	–	–	–	–
Placements achetés à payer	2(a),2(d)	641.057.879[1]	28.043.765	8.106.358	5.664.477	–
A payer au titre des actions du Compartiment rachetées	2(a)	170.058	2.873.321	5.986	–	–
Moins-value latente réalisée sur :						
Contrats à terme	2(d)	–	335.093	46.431	–	–
Opérations de change à terme en cours	2(d)	5.045.426	–	–	–	–
« Contracts for difference »	2(d)	–	10.050.267	–	–	–
Contrats sur titres à déterminer (TBAs) à la valeur de marché	2(d)	2.422.241	–	–	–	–
Swaps à la valeur de marché	2(d)	2.215.124	1.373.279	–	–	–
Options/swaptions vendues à la valeur de marché	2(d)	6.774.334	–	259.058	–	–
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	765.129	3.609.029	456.755	119.622	81.149
Total du passif		**667.430.821**	**46.781.702**	**9.137.326**	**5.784.099**	**81.149**
Total de l'actif net		**614.047.920**	**792.952.139**	**150.899.710**	**240.115.294**	**25.615.134**

[1] Comprend les "titres à déterminer" (To Be Announced Securities ou TBAs), pour plus d'informations voir le point 2(d) de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Bilan

au 30 novembre 2017 suite

		BlackRock Macro Opportunities Fund[1]	BlackRock Managed Index Portfolios – Defensive	BlackRock Managed Index Portfolios – Growth	BlackRock Managed Index Portfolios – Moderate	BlackRock Multi-Manager Alternative Strategies Fund
	Note	USD	EUR	EUR	EUR	USD
Actif						
Portefeuille de titres au coût d'acquisition		40.506.219	65.646.263	69.966.936	215.332.865	280.716.704
Plus-values/(moins-values) latentes		(1.542)	(615.842)	2.212.004	3.003.341	3.912.221
Portefeuille de titres à la valeur de marché	2(a)	40.504.677	65.030.421	72.178.940	218.336.206	284.628.925
Avoir en banque	2(a)	50.000.148	174.999	124.831	314.448	26.673.173
Dépôts à terme	2(a)	–	–	–	–	15.467.975
Dus par le courtier	13	2.481	–	–	–	22.696.112
Intérêts et dividendes à recevoir	2(a),2(d)	16.642	55.153	12.436	123.400	1.265.610
A recevoir sur placements vendus	2(a),2(d)	244.941	7.785	–	–	24.589.562
A recevoir au titre des actions du Compartiment souscrites	2(a)	–	257.266	442.493	749.604	173.248
Plus-value latente réalisée sur :						
Contrats à terme		–	–	–	–	2.308.030
Opérations de change à terme en cours	2(d)	–	148.708	288.302	1.556.650	894.944
« Contracts for difference »	2(d)	–	–	–	–	730.398
Swaps à la valeur de marché	2(d)	14.560	–	–	–	76.451
Options/swaptions achetées à la valeur de marché	2(d)	–	–	–	–	610.404
Autres éléments de l'actif	2(d)	–	97.215	78.147	99.937	261
Total des actifs		**90.783.449**	**65.771.547**	**73.125.149**	**221.180.245**	**380.115.093**
Passif						
Sommes dues à la banque	2(a)	–	–	–	–	–
Dus au courtier	13	–	–	–	–	–
Intérêts et dividendes à payer	2(a),2(d)	–	–	–	–	429.467
Distribution de revenu payable	2(a)	–	–	–	–	–
Placements achetés à payer	2(a),2(d)	40.777.481	234.218	467.580	635.738	5.116.497
A payer au titre des actions du Compartiment rachetées	2(a)	–	145.092	78.382	113.336	457.409
Moins-value latente réalisée sur :						
Contrats à terme	2(d)	6.300	–	–	–	–
Opérations de change à terme en cours	2(d)	11.163	–	–	–	–
« Contracts for difference »	2(d)	–	–	–	–	–
Contrats sur titres à déterminer (TBAs) à la valeur de marché	2(d)	–	–	–	–	–
Swaps à la valeur de marché	2(d)	–	–	–	–	–
Options/swaptions vendues à la valeur de marché	2(d)	–	–	–	–	14.010
Dépenses cumulées et autres éléments du passif	4,5,6,7,8	662	77.225	88.368	160.870	839.927
Total du passif		**40.795.606**	**456.535**	**634.330**	**909.944**	**6.857.310**
Total de l'actif net		**49.987.843**	**65.315.012**	**72.490.819**	**220.270.301**	**373.257.783**

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

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Bilan

au 30 novembre 2017 suite

		BlackRock Style Advantage Fund	BlackRock Sustainable Euro Bond Fund	BlackRock Systematic European Equity Fund	BlackRock Systematic Global Equity Fund	BlackRock UK Equity Absolute Return Fund
	Note	USD	EUR	EUR	USD	GBP
Actif						
Portefeuille de titres au coût d'acquisition		1.396.321.892	34.341.523	15.165.383	379.032.399	208.644.410
Plus-values/(moins-values) latentes		(1.180.772)	323.724	346.483	54.297.915	(32.789)
Portefeuille de titres à la valeur de marché	2(a)	1.395.141.120	34.665.247	15.511.866	433.330.314	208.611.621
Avoir en banque	2(a)	118.157.949	195.972	226.160	5.140.111	2.879.652
Dépôts à terme	2(a)	–	–	–	–	–
Dus par le courtier	13	58.505.579	151.750	5.387	169.899	1.294.891
Intérêts et dividendes à recevoir	2(a),2(d)	7.451.839	175.752	42.160	885.186	499.631
A recevoir sur placements vendus	2(a),2(d)	131.094	87.461	19.482	592.746	7.013.192
A recevoir au titre des actions du Compartiment souscrites	2(a)	745.174	29.697	15.202	821.205	1.015.031
Plus-value latente réalisée sur :						
Contrats à terme	2(d)	48.316	–	700	55.885	36.317
Opérations de change à terme en cours	2(d)	13.851.259	18.066	–	4.550	–
« Contracts for difference »	2(d)	11.645.540	–	–	–	–
Swaps à la valeur de marché	2(d)	27.554.079	8.100	–	–	–
Options/swaptions achetées à la valeur de marché	2(d)	–	–	–	–	–
Autres éléments de l'actif		100.652	58.633	52.342	9.280	35.352
Total des actifs		**1.633.332.601**	**35.390.678**	**15.873.299**	**441.009.176**	**221.385.687**
Passif						
Sommes dues à la banque	2(a)	–	–	–	–	–
Dus au courtier	13	–	–	–	–	–
Intérêts et dividendes à payer	2(a),2(d)	1.996.709	267	–	–	51.934
Distribution de revenu payable	2(a)	–	–	–	–	–
Placements achetés à payer	2(a),2(d)	3.893.645	490.772	131.641	987.351	106.738
A payer au titre des actions du Compartiment rachetées	2(a)	20.710	–	–	668	1.010.815
Moins-value latente réalisée sur :						
Contrats à terme	2(d)	–	30.059	–	–	–
Opérations de change à terme en cours	2(d)	–	–	–	–	2.240.271
« Contracts for difference »	2(d)	–	–	–	–	7.946
Contrats sur titres à déterminer (TBAs) à la valeur de marché	2(d)	–	–	–	–	–
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	865.576	42.098	31.694	294.295	1.179.455
Total du passif		**6.776.640**	**563.196**	**163.335**	**1.282.314**	**4.597.159**
Total de l'actif net		**1.626.555.961**	**34.827.482**	**15.709.964**	**439.726.862**	**216.788.528**

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d’Inventaire

au 30 novembre 2017

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock Americas Diversified Equity Absolute Return Fund					
Total de l’actif net	**USD**	**733.028.110**	**664.750.490**	**620.900.487**	**151.528.217**
Valeur Nette d’Inventaire par:					
Action de capitalisation de Catégorie A	USD	128,59	125,91	124,09	119,95
Action de Catégorie A de capitalisation en dollars australiens	AUD	170,80	170,57	172,06	157,07
Action de Catégorie A de capitalisation couverte en euros	EUR	124,53	122,99	123,05	119,32
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	126,10	124,73	125,06	121,55
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	GBP	151,04	155,06	134,72	124,58
Action de capitalisation de Catégorie D	USD	108,84	106,35	104,46	100,28
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	103,73	102,39	102,32	–
Action de Catégorie D de capitalisation couverte en livres sterling	GBP	109,22	107,32	105,96	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	EUR	127,07	125,28	124,57	120,31
Action de Catégorie E de capitalisation couverte en euros	EUR	101,43	100,37	101,01	–
Action de capitalisation de Catégorie I(1)	USD	102,41	–	–	–
Action de Catégorie I de capitalisation couverte en euros	EUR	102,88	101,34	101,01	–
Action de capitalisation de Catégorie X	USD	146,80	141,86	137,11	128,66
BlackRock Asia Extension Fund					
Total de l’actif net	**USD**	**158.733.712**	**137.635.592**	**111.560.495**	**157.012.688**
Valeur Nette d’Inventaire par:					
Action de capitalisation de Catégorie A	USD	155,80	136,12	112,48	139,05
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	152,98	134,41	112,39	139,10
Action de capitalisation de Catégorie D	USD	159,59	139,09	114,43	140,90
Action de capitalisation de Catégorie E	USD	151,78	132,94	110,41	137,23
Action de capitalisation de Catégorie X	USD	147,78	127,96	103,86	126,29
BlackRock Asia Pacific Absolute Return Fund					
Total de l’actif net	**USD**	**26.724.803**	**30.089.540**	**–**	**–**
Valeur Nette d’Inventaire par:					
Action de Catégorie A de distribution couverte en euros	EUR	96,68	100,85	–	–
Action de Catégorie A de capitalisation en euros	EUR	92,41	101,03	–	–
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	GBP	90,76	98,22	–	–
Action de capitalisation de Catégorie D	USD	100,05	102,41	–	–
Action de Catégorie D de capitalisation en euros	EUR	93,84	102,35	–	–
Action de Catégorie D de capitalisation couverte en euros	EUR	97,79	101,70	–	–
Action de Catégorie D de capitalisation couverte en livres sterling	GBP	97,86	101,37	–	–
Action de Catégorie E de capitalisation en euros	EUR	91,94	101,01	–	–
Action de Catégorie E de capitalisation couverte en euros	EUR	97,31	101,71	–	–
Action de capitalisation de Catégorie X	USD	101,44	103,74	–	–
Action de capitalisation de Catégorie Z	USD	99,67	102,43	–	–
Action de Catégorie Z de capitalisation couverte en francs suisses	CHF	97,23	101,16	–	–
Action de Catégorie Z de capitalisation couverte en euros	EUR	97,65	101,42	–	–
BlackRock Asia Pacific Diversified Equity Absolute Return Fund					
Total de l’actif net	**USD**	**21.869.728**	**20.078.542**	**–**	**–**
Valeur Nette d’Inventaire par:					
Action de capitalisation de Catégorie A	USD	98,37	98,51	–	–
Action de Catégorie A de capitalisation couverte en euros	EUR	96,91	98,09	–	–
Action de capitalisation de Catégorie D	USD	98,76	98,64	–	–
Action de Catégorie D de capitalisation couverte en euros	EUR	96,46	97,39	–	–
Action de Catégorie E de capitalisation couverte en euros	EUR	96,54	97,96	–	–
Action de capitalisation de Catégorie X	USD	99,73	98,99	–	–
Action de capitalisation de Catégorie Z	USD	98,88	98,66	–	–
Action de Catégorie Z de capitalisation couverte en euros	EUR	97,66	98,34	–	–
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	97,22	97,52	–	–
BlackRock Dynamic Diversified Growth Fund					
Total de l’actif net	**EUR**	**853.926.822**	**856.511.784**	**1.003.733.533**	**884.380.906**
Valeur Nette d’Inventaire par:					
Action de capitalisation de Catégorie A	EUR	116,60	114,11	111,52	117,56
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	118,84	116,42	114,12	120,74
Action de capitalisation de Catégorie D	EUR	121,37	118,38	114,99	120,49
Action de capitalisation de Catégorie E	EUR	113,33	111,19	109,20	115,69
Action de capitalisation de Catégorie I	EUR	123,55	120,38	116,65	121,94
Action de Catégorie I de capitalisation couverte en dollars canadiens	CAD	108,83	105,34	100,82	–
Action de Catégorie I de capitalisation couverte en couronnes suédoises	SEK	123,85	120,79	117,43	123,22
Action de capitalisation de Catégorie X	EUR	128,41	124,74	120,07	124,70

(1) Nouvelle catégorie d’actions lancée, pour plus d’informations voir le point 1 de l’Annexe aux états financiers.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d’Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock Emerging Markets Absolute Return Fund					
Total de l’actif net	**USD**	**24.429.382**	**65.725.617**	**82.878.242**	**120.780.911**
Valeur Nette d’Inventaire par :					
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	95,54	107,55	100,15	100,23
Action de capitalisation de Catégorie A	USD	97,61	109,24	100,75	101,01
Action de Catégorie A de capitalisation couverte en euros	EUR	93,03	105,06	98,23	99,12
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	98,17	110,21	102,41	102,00
Action de capitalisation de Catégorie D	USD	104,08	116,17	106,99	106,71
Action de Catégorie D de capitalisation couverte en euros	EUR	99,90	112,54	105,28	105,80
Action de Catégorie E de capitalisation couverte en euros	EUR	91,53	103,62	97,58	98,99
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en livres sterling	GBP	107,17	125,32	101,21	96,38
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	98,66	110,06	102,00	101,26
Action de capitalisation de Catégorie I	USD	101,49	112,82	102,18	101,64
Action de Catégorie I de capitalisation en euros	EUR	121,42	143,42	132,64	134,07
Action de Catégorie I de capitalisation couverte en euros	EUR	101,87	114,67	106,67	106,81
Action de capitalisation de Catégorie X	USD	–	–	–	111,87
BlackRock Emerging Markets Allocation Fund					
Total de l’actif net	**USD**	**69.900.221**	**62.986.950**	**49.956.585**	**55.271.903**
Valeur Nette d’Inventaire par :					
Action de capitalisation de Catégorie A	USD	121,00	114,63	97,31	106,16
Action de capitalisation de Catégorie C	USD	116,17	110,60	94,80	104,51
Action de capitalisation de Catégorie D	USD	124,68	117,64	99,11	107,34
Action de capitalisation de Catégorie E	USD	118,51	112,55	96,03	105,29
Action de Catégorie E de capitalisation couverte en euros	EUR	109,54	105,17	91,35	101,00
Action de capitalisation de Catégorie I	USD	125,84	118,60	99,67	107,72
Action de capitalisation de Catégorie X	USD	129,49	121,70	101,59	108,97
BlackRock Emerging Markets Equity Strategies Fund					
Total de l’actif net	**USD**	**76.112.081**	**69.101.234**	**6.874.069**	**–**
Valeur Nette d’Inventaire par :					
Action de capitalisation de Catégorie A	USD	157,87	151,90	113,25	–
Action de capitalisation de Catégorie D	USD	149,04	143,04	106,13	–
Action de Catégorie D de capitalisation en euros	EUR	133,51	135,76	101,32	–
Action de Catégorie D de capitalisation couverte en euros	EUR	146,48	141,90	107,27	–
Action de Catégorie E de capitalisation en euros	EUR	130,67	133,66	100,77	–
Action de capitalisation de Catégorie X	USD	164,15	156,54	114,65	–
Action de capitalisation de Catégorie Z	USD	161,85	154,89	–	–
Action de Catégorie Z de capitalisation en livres sterling(1)	GBP	97,01	–	–	–
BlackRock Emerging Markets Flexi Dynamic Bond Fund					
Total de l’actif net	**USD**	**2.537.509.357**	**2.042.255.082**	**374.821.757**	**211.673.770**
Valeur Nette d’Inventaire par :					
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	105,62	103,24	96,69	97,75
Action de capitalisation de Catégorie A	USD	118,85	115,46	104,33	101,59
Action de Catégorie A de capitalisation couverte en euros	EUR	114,46	112,29	102,96	101,00
Action de Catégorie A de capitalisation couverte en couronnes suédoises(1)	SEK	100,42	–	–	–
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	CHF	99,81	98,13	–	–
Action de distribution de Catégorie D	USD	111,40	110,02	102,72	–
Action de Catégorie D de distribution couverte en livres sterling	GBP	105,67	102,89	96,38	–
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en livres sterling	GBP	107,32	108,97	89,26	86,35
Action de capitalisation de Catégorie D	USD	123,30	119,35	107,02	103,43
Action de Catégorie D de capitalisation couverte en euros	EUR	119,84	117,13	106,51	103,67
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	CHF	100,37	98,31	–	–
Action de capitalisation de Catégorie E	USD	116,34	113,31	102,90	100,71
Action de Catégorie E de capitalisation couverte en euros	EUR	113,54	111,69	102,85	101,39
Action de Catégorie I de distribution en euros(1)	EUR	99,31	–	–	–
Action de Catégorie I de distribution couverte en euros	EUR	108,18	105,67	99,82	–
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	USD	99,07	98,13	–	–
Action de capitalisation de Catégorie I	USD	121,58	117,61	105,26	101,53
Action de Catégorie I de capitalisation couverte en euros(1)	EUR	103,75	–	–	–
Action de Catégorie X de distribution en euros(1)	EUR	100,50	–	–	–
Action de capitalisation de Catégorie X	USD	130,05	125,33	111,33	106,62
Action de Catégorie X de capitalisation couverte en dollars australiens	AUD	113,79	109,45	–	–
Action de Catégorie X de capitalisation couverte en livres sterling	GBP	121,72	118,00	–	–

(1) Nouvelle catégorie d’actions lancée, pour plus d’informations voir le point 1 de l’Annexe aux états financiers.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d'Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock European Absolute Return Fund					
Total de l'actif net	**EUR**	**1.068.148.425**	**1.098.315.801**	**1.918.944.831**	**1.129.393.101**
Valeur Nette d'Inventaire par :					
Action de distribution de Catégorie A	EUR	128,64	125,02	132,43	129,01
Action de capitalisation de Catégorie A	EUR	128,79	125,17	132,59	129,17
Action de distribution de Catégorie D	EUR	131,06	127,04	133,89	129,89
Action de capitalisation de Catégorie D	EUR	133,27	129,19	136,16	132,11
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	130,62	126,99	134,50	131,43
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	137,15	132,34	138,40	133,38
Action de capitalisation de Catégorie E	EUR	124,39	121,19	129,02	126,19
Action de capitalisation de Catégorie I	EUR	135,00	130,68	137,34	132,95
BlackRock European Credit Strategies Fund					
Total de l'actif net	**EUR**	**175.845.587**	**390.507.619**	**415.469.917**	**1.541.928.953**
Valeur Nette d'Inventaire par :					
Action de capitalisation de Catégorie H	EUR	109,54	110,19	105,58	120,55
Action de Catégorie H de capitalisation couverte en francs suisses	CHF	106,56	107,43	103,50	119,20
Action de Catégorie H de capitalisation couverte en dollars US	USD	113,05	112,64	106,29	120,76
Action de Catégorie H de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	112,35	112,65	107,17	121,85
Action de Catégorie I de capitalisation couverte en francs suisses	CHF	–	–	88,37	–
Action de Catégorie I de capitalisation couverte en couronnes suédoises	SEK	–	–	917,10	1.043,34
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	EUR	113,54	113,77	108,28	122,77
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	116,72	116,64	110,19	124,47
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en dollars US	USD	117,41	116,61	109,29	123,29
Action de capitalisation de Catégorie T	EUR	101,83	101,94	96,96	109,94
Action de capitalisation de Catégorie U	EUR	111,90	112,28	107,05	121,62
Action de Catégorie U de capitalisation couverte en francs suisses	CHF	92,94	93,46	89,59	–
Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	GBP	98,60	97,96	81,58	87,40
Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni couverte en dollars US	USD	115,75	115,06	108,02	122,07
Action de capitalisation de Catégorie X	EUR	127,84	127,53	120,11	135,06
Action de Catégorie X de capitalisation couverte en dollars US	USD	–	–	–	100,94
BlackRock European Diversified Equity Absolute Return Fund					
Total de l'actif net	**EUR**	**388.025.686**	**598.978.706**	**1.076.919.611**	**441.906.089**
Valeur Nette d'Inventaire par :					
Action de capitalisation de Catégorie A	EUR	118,85	118,58	127,72	132,14
Action de Catégorie A de capitalisation couverte en francs suisses	CHF	115,57	115,59	125,01	130,13
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	121,87	121,63	131,38	135,91
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	122,76	122,07	130,47	134,37
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	89,86	89,62	96,53	100,02
Action de Catégorie D de capitalisation couverte en dollars US	USD	124,09	122,37	129,11	132,09
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	121,16	120,58	129,22	132,77
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	127,36	126,33	134,35	136,91
Action de capitalisation de Catégorie E	EUR	115,50	115,52	125,04	129,63
Action de capitalisation de Catégorie I	EUR	125,87	125,08	133,67	136,91
Action de Catégorie I de capitalisation couverte en couronnes suédoises	SEK	896,23	891,11	955,04	–
Action de capitalisation de Catégorie X	EUR	147,49	145,84	154,30	156,06
BlackRock European Opportunities Extension Fund					
Total de l'actif net	**EUR**	**1.144.930.849**	**1.162.728.559**	**661.263.993**	**707.416.049**
Valeur Nette d'Inventaire par :					
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en livres sterling	GBP	305,95	297,35	219,61	190,69
Action de capitalisation de Catégorie A	EUR	349,80	343,45	291,04	268,00
Action de Catégorie D de distribution (G)	EUR	131,70	129,49	111,05	–
Action de distribution de Catégorie D	EUR	–	–	–	138,25
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en livres sterling	GBP	310,44	301,11	222,74	192,62
Action de capitalisation de Catégorie D	EUR	357,18	349,99	295,59	271,10
Action de capitalisation de Catégorie E	EUR	338,66	333,18	282,90	261,56
Action de capitalisation de Catégorie I	EUR	188,18	184,18	155,39	142,19
Action de capitalisation de Catégorie X	EUR	206,73	200,35	165,64	143,23

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d'Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock European Select Strategies Fund					
Total de l'actif net	**EUR**	**453.861.774**	**347.020.186**	**174.059.791**	**–**
Valeur Nette d'Inventaire par:					
Action de distribution de Catégorie A	EUR	106,36	105,44	102,05	–
Action de capitalisation de Catégorie A	EUR	106,28	105,36	101,56	–
Action de Catégorie A de capitalisation couverte en couronnes tchèques	CZK	1.022,66	1.017,79	–	–
Action de Catégorie D de distribution couverte en dollars US	USD	108,08	106,69	101,24	–
Action de capitalisation de Catégorie D	EUR	107,75	106,49	102,03	–
Action de distribution de Catégorie E	EUR	104,89	104,24	101,16	–
Action de capitalisation de Catégorie E	EUR	105,07	104,42	101,16	–
Action de distribution de Catégorie I	EUR	105,05	103,72	101,43	–
Action de capitalisation de Catégorie I	EUR	104,31	102,99	–	–
Action de capitalisation de Catégorie X	EUR	109,70	107,98	102,61	–
BlackRock Fixed Income Strategies Fund					
Total de l'actif net	**EUR**	**8.344.276.773**	**6.938.433.444**	**5.875.091.172**	**3.387.780.513**
Valeur Nette d'Inventaire par:					
Action de distribution de Catégorie A	EUR	105,87	105,02	103,36	103,56
Action de Catégorie A de distribution couverte en francs suisses	CHF	103,15	102,54	101,45	102,41
Action de Catégorie A de distribution couverte en dollars US	USD	108,74	106,82	103,49	103,07
Action de capitalisation de Catégorie A	EUR	121,55	120,58	118,67	118,90
Action de Catégorie A de capitalisation couverte en francs suisses	CHF	103,47	102,86	101,77	102,72
Action de Catégorie A de capitalisation couverte en dollars US	USD	109,15	107,23	103,88	103,47
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	104,27	103,04	100,65	100,20
Action de distribution de Catégorie D	EUR	105,06	104,01	102,23	102,11
Action de Catégorie D de distribution couverte en dollars US	USD	107,14	105,05	101,38	100,64
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	106,96	105,68	103,04	102,34
Action de capitalisation de Catégorie D	EUR	125,48	124,22	121,77	121,52
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	104,16	103,34	101,83	102,35
Action de Catégorie D de capitalisation couverte en dollars US	USD	109,65	107,50	103,77	102,94
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	107,83	106,37	103,49	102,55
Action de capitalisation de Catégorie E	EUR	116,94	116,29	115,02	115,83
Action de distribution de Catégorie I	EUR	123,90	122,86	120,91	120,81
Action de capitalisation de Catégorie I	EUR	125,71	124,34	121,65	121,16
Action de Catégorie I de capitalisation couverte en couronnes suédoises	SEK	1.059,87	1.049,13	1.028,92	1.028,18
Action de Catégorie I de capitalisation couverte en dollars US(1)	USD	99,95	–	–	–
Action de distribution de Catégorie X	EUR	103,42	101,98	100,22	–
Action de capitalisation de Catégorie X	EUR	131,69	129,85	126,28	125,02
BlackRock Global Absolute Return Bond Fund					
Total de l'actif net	**EUR**	**614.047.920**	**632.439.093**	**510.715.268**	**576.128.552**
Valeur Nette d'Inventaire par:					
Action de capitalisation de Catégorie A	EUR	104,71	104,14	102,85	103,98
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	1.022,58	1.018,19	1.007,77	1.022,18
Action de Catégorie A de capitalisation couverte en dollars US	USD	105,36	103,77	100,94	101,17
Action de capitalisation de Catégorie D	EUR	107,42	106,58	104,74	105,37
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	100,95	100,39	99,18	–
Action de capitalisation de Catégorie E	EUR	101,98	101,69	100,93	102,56
Action de capitalisation de Catégorie I	EUR	103,29	102,37	100,41	100,82
Action de Catégorie I de capitalisation couverte en couronnes suédoises	SEK	1.026,17	1.018,16	1.000,77	1.008,15
Action de capitalisation de Catégorie X	EUR	112,27	111,01	108,33	108,23

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d’Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock Global Event Driven Fund					
Total de l’actif net	**USD**	**792.952.139**	**358.838.226**	**240.168.604**	**–**
Valeur Nette d’Inventaire par :					
Action de Catégorie A de distribution couverte en euros(1)	EUR	97,89	–	–	–
Action de capitalisation de Catégorie A	USD	107,46	107,72	101,38	–
Action de Catégorie A de capitalisation couverte en francs suisses	CHF	103,22	104,70	100,34	–
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	EUR	101,67	102,89	98,34	–
Action de capitalisation de Catégorie D	USD	108,36	108,32	101,75	–
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	103,57	104,79	100,09	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	EUR	103,13	104,13	98,61	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	103,93	104,56	98,77	–
Action de Catégorie E de capitalisation en euros	EUR	103,13	109,72	104,54	–
Action de Catégorie E de capitalisation couverte en euros	EUR	103,35	104,85	100,97	–
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	USD	100,16	100,31	–	–
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	99,51	100,27	–	–
Action de Catégorie I de capitalisation couverte en euros	EUR	103,98	104,87	98,79	–
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni(1)	USD	99,09	–	–	–
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	CHF	99,15	100,21	–	–
Action de capitalisation de Catégorie X	USD	114,38	113,52	103,76	–
Action de capitalisation de Catégorie Z	USD	110,50	110,10	102,59	–
Action de Catégorie Z de capitalisation couverte en francs suisses	CHF	106,69	107,64	102,05	–
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	EUR	107,48	108,23	102,19	–
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	109,10	109,39	102,68	–
BlackRock Global Long/Short Equity Fund					
Total de l’actif net	**USD**	**150.899.710**	**147.886.337**	**257.072.181**	**344.153.917**
Valeur Nette d’Inventaire par :					
Action de capitalisation de Catégorie A	USD	107,58	101,27	95,75	104,65
Action de Catégorie A de capitalisation couverte en euros	EUR	100,34	95,42	91,62	100,64
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	1.007,74	958,76	921,40	1.015,10
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	104,00	98,51	94,22	102,84
Action de capitalisation de Catégorie C	USD	100,17	94,76	90,50	99,92
Action de capitalisation de Catégorie D	USD	105,00	98,54	92,62	100,62
Action de Catégorie D de capitalisation couverte en euros	EUR	106,23	100,71	96,12	104,97
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	106,39	100,49	95,14	103,22
Action de Catégorie E de capitalisation couverte en euros	EUR	102,21	97,45	94,08	103,85
Action de Catégorie I de capitalisation couverte en euros	EUR	104,62	98,34	93,26	101,53
Action de distribution de Catégorie J	USD	109,87	103,12	96,93	105,31
Action de capitalisation de Catégorie X	USD	115,65	107,71	99,86	106,89
BlackRock Impact World Equity Fund					
Total de l’actif net	**USD**	**240.115.294**	**250.403.999**	**236.454.799**	**–**
Valeur Nette d’Inventaire par :					
Action de capitalisation de Catégorie A	USD	126,87	114,14	98,89	–
Action de Catégorie D de capitalisation en euros	EUR	120,10	114,26	99,20	–
Action de Catégorie E de capitalisation en euros	EUR	124,70	119,17	104,39	–
Action de Catégorie I de capitalisation en yens japonais	JPY	12.600,30	11.174,42	9.671,26	–
Action de Catégorie I de capitalisation couverte en euros	EUR	119,16	108,06	–	–
Action de Catégorie I de capitalisation couverte en yens japonais	JPY	13.291,39	12.020,65	10.467,85	–
Action de Catégorie X de distribution en dollars australiens	AUD	258,45	238,61	213,64	–
Action de Catégorie X de capitalisation en livres sterling	GBP	150,30	141,17	106,48	–
BlackRock Latin American Opportunities Fund					
Total de l’actif net	**USD**	**25.615.134**	**24.992.395**	**34.123.055**	**82.914.424**
Valeur Nette d’Inventaire par :					
Action de capitalisation de Catégorie A	USD	109,08	99,52	85,21	90,11
Action de Catégorie A de capitalisation en euros	EUR	88,74	85,79	74,16	79,47
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	GBP	77,27	74,00	56,38	56,53
Action de capitalisation de Catégorie C	USD	97,68	89,56	77,45	82,75
Action de capitalisation de Catégorie D	USD	111,84	101,66	86,39	91,16
Action de Catégorie D de capitalisation en euros	EUR	92,84	89,41	76,73	82,68
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	GBP	79,84	76,18	57,58	57,61

(1) Nouvelle catégorie d’actions lancée, pour plus d’informations voir le point 1 de l’Annexe aux états financiers.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d'Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock Macro Opportunities Fund[2]					
Total de l'actif net	**USD**	**49.987.843**	**–**	**–**	**–**
Valeur Nette d'Inventaire par :					
Action de capitalisation de Catégorie A	USD	99,97	–	–	–
Action de capitalisation de Catégorie X	USD	99,98	–	–	–
Action de capitalisation de Catégorie Z	USD	99,97	–	–	–
Action de Catégorie Z de capitalisation couverte en BRL	USD	98,92	–	–	–
Action de Catégorie Z de capitalisation couverte en francs suisses	CHF	99,96	–	–	–
Action de Catégorie Z de capitalisation couverte en euros	EUR	99,96	–	–	–
Action de Catégorie Z de capitalisation couverte en livres sterling	GBP	99,97	–	–	–
BlackRock Managed Index Portfolios – Defensive					
Total de l'actif net	**EUR**	**65.315.012**	**58.777.460**	**26.965.752**	**19.561.291**
Valeur Nette d'Inventaire par :					
Action de distribution de Catégorie A	EUR	103,96	102,89	101,22	–
Action de Catégorie A de capitalisation couverte en dollars US	USD	109,64	107,50	103,91	–
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	105,05	103,96	102,04	–
Action de distribution de Catégorie D	EUR	99,91	99,04	97,46	97,74
Action de Catégorie D de distribution couverte en dollars US	USD	108,15	106,22	103,03	–
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	101,98	100,72	98,18	97,81
Action de capitalisation de Catégorie D	EUR	106,92	105,49	102,90	–
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	101,04	99,93	97,97	97,62
Action de Catégorie D de capitalisation couverte en dollars US	USD	111,34	108,83	104,52	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	104,66	102,88	99,49	97,81
Action de capitalisation de Catégorie X	EUR	103,92	102,31	99,33	97,80
BlackRock Managed Index Portfolios – Growth					
Total de l'actif net	**EUR**	**72.490.819**	**32.297.310**	**22.196.718**	**19.643.536**
Valeur Nette d'Inventaire par :					
Action de distribution de Catégorie A	EUR	115,95	110,69	100,88	–
Action de Catégorie A de capitalisation couverte en dollars US	USD	127,82	120,90	108,78	–
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	113,11	107,98	98,41	–
Action de distribution de Catégorie D	EUR	108,83	103,59	94,00	97,35
Action de Catégorie D de distribution couverte en dollars US	USD	118,65	111,92	100,19	–
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	109,62	103,99	93,91	97,38
Action de capitalisation de Catégorie D	EUR	122,60	116,68	105,66	–
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	107,37	102,43	93,23	97,22
Action de Catégorie D de capitalisation couverte en dollars US	USD	128,58	121,23	108,35	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	109,97	104,29	94,09	97,35
Action de capitalisation de Catégorie X	EUR	110,75	105,17	94,79	97,41
BlackRock Managed Index Portfolios – Moderate					
Total de l'actif net	**EUR**	**220.270.301**	**146.505.148**	**54.836.044**	**19.503.005**
Valeur Nette d'Inventaire par :					
Action de distribution de Catégorie A	EUR	111,40	107,95	101,12	–
Action de Catégorie A de capitalisation couverte en dollars US	USD	120,30	115,50	106,68	–
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	EUR	110,00	106,59	99,84	–
Action de distribution de Catégorie D	EUR	105,21	101,88	95,30	97,45
Action de Catégorie D de distribution couverte en dollars US	USD	114,47	109,84	101,33	–
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	106,43	102,70	95,47	97,46
Action de capitalisation de Catégorie D	EUR	116,17	112,22	104,44	–
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	104,94	101,62	95,04	97,33
Action de Catégorie D de capitalisation couverte en dollars US	USD	121,47	116,25	106,66	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	107,97	103,91	96,19	97,46
Action de distribution de Catégorie I[1]	EUR	102,12	–	–	–
Action de capitalisation de Catégorie X	EUR	108,14	104,21	96,51	97,51

[1] Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

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

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Récapitulatif sur trois ans des Valeurs Nettes d’Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock Multi-Manager Alternative Strategies Fund					
Total de l’actif net	**USD**	**373.257.783**	**449.807.572**	**149.272.130**	**–**
Valeur Nette d’Inventaire par :					
Action de distribution de Catégorie A	USD	102,04	102,86	100,24	–
Action de Catégorie A de distribution couverte en euros	EUR	99,21	101,01	99,95	–
Action de capitalisation de Catégorie A	USD	102,02	102,84	100,21	–
Action de Catégorie A de capitalisation couverte en euros	EUR	98,81	100,61	99,54	–
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	981,12	999,87	–	–
Action de capitalisation de Catégorie D	USD	103,08	103,52	100,14	–
Action de Catégorie D de capitalisation en euros	EUR	93,89	99,95	97,14	–
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	99,70	101,35	99,89	–
Action de Catégorie D de capitalisation couverte en euros	EUR	100,45	101,91	100,09	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	100,47	101,51	–	–
Action de Catégorie E de capitalisation en euros	EUR	92,06	98,59	96,97	–
Action de Catégorie E de capitalisation couverte en euros	EUR	98,32	100,38	99,65	–
Action de capitalisation de Catégorie I	USD	103,90	104,19	100,51	–
Action de Catégorie I de capitalisation couverte en euros	EUR	101,04	102,37	100,20	–
Action de Catégorie I de capitalisation couverte en couronnes suédoises	SEK	995,16	1.008,82	–	–
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	CHF	100,03	101,53	–	–
Action de capitalisation de Catégorie X	USD	107,23	106,65	101,12	–
Action de Catégorie X de capitalisation couverte en euros	EUR	104,14	104,64	100,77	–
Action de capitalisation de Catégorie Z	USD	103,92	104,23	100,55	–
Action de Catégorie Z de capitalisation couverte en euros	EUR	100,88	102,23	100,16	–
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	102,54	103,45	100,55	–
BlackRock Style Advantage Fund					
Total de l’actif net	**USD**	**1.626.555.961**	**586.420.943**	**91.768.028**	**–**
Valeur Nette d’Inventaire par :					
Action de distribution de Catégorie A	USD	110,92	114,00	100,40	–
Action de Catégorie A de distribution couverte en euros	EUR	108,46	112,56	100,30	–
Action de capitalisation de Catégorie A	USD	109,18	112,20	98,61	–
Action de Catégorie A de capitalisation couverte en euros(1)	EUR	95,73	–	–	–
Action de Catégorie A de capitalisation couverte en couronnes suédoises	SEK	97,49	101,14	–	–
Action de capitalisation de Catégorie D	USD	110,86	113,52	99,12	–
Action de Catégorie D de capitalisation en euros	EUR	103,05	111,81	98,18	–
Action de Catégorie D de capitalisation couverte en francs suisses(1)	CHF	97,49	–	–	–
Action de Catégorie D de capitalisation couverte en euros	EUR	107,74	111,39	98,57	–
Action de Catégorie D de capitalisation couverte en livres sterling	GBP	100,43	103,41	–	–
Action de Catégorie E de capitalisation en euros	EUR	101,33	110,60	98,07	–
Action de Catégorie E de capitalisation couverte en euros	EUR	106,29	110,56	98,82	–
Action de Catégorie I de capitalisation PF couverte en CHF(1)	EUR	99,14	–	–	–
Action PF de Catégorie I de capitalisation couverte en euros	EUR	108,53	111,91	–	–
Action de Catégorie I de capitalisation couverte en BRL(1)	USD	99,29	–	–	–
Action de Catégorie I de capitalisation couverte en francs suisses(1)	CHF	97,54	–	–	–
Action de Catégorie I de capitalisation couverte en euros	EUR	108,10	111,67	98,64	–
Action de Catégorie I de capitalisation couverte en livres sterling	GBP	100,47	103,35	–	–
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni(1)	USD	98,13	–	–	–
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en yens japonais	JPY	10.894,16	11.245,06	–	–
Action de capitalisation de Catégorie X	USD	112,54	114,70	99,06	–
Action de Catégorie X de capitalisation couverte en dollars australiens	AUD	114,35	116,22	99,53	–
Action de Catégorie X de capitalisation couverte en dollars néo-zélandais	NZD	113,30	115,16	–	–
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	111,85	114,64	–	–
Action de capitalisation de Catégorie Z	USD	111,06	113,59	98,86	–
Action de Catégorie Z de capitalisation couverte en euros	EUR	108,09	111,68	98,62	–
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	GBP	–	–	98,85	–

(1) Nouvelle catégorie d’actions lancée, pour plus d’informations voir le point 1 de l’Annexe aux états financiers.

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Récapitulatif sur trois ans des Valeurs Nettes d'Inventaire

au 30 novembre 2017 suite

	Monnaie	30 novembre 2017	31 mai 2017	31 mai 2016	31 mai 2015
BlackRock Sustainable Euro Bond Fund					
Total de l'actif net	**EUR**	**34.827.482**	**35.690.553**	**–**	**–**
Valeur Nette d'Inventaire par :					
Action de distribution de Catégorie A	EUR	98,67	97,54	–	–
Action de capitalisation de Catégorie A	EUR	98,72	97,56	–	–
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	EUR	99,12	97,80	–	–
Action de capitalisation de Catégorie E	EUR	98,10	97,25	–	–
Action de capitalisation de Catégorie I	EUR	99,32	97,92	–	–
Action de capitalisation de Catégorie X	EUR	99,76	98,18	–	–
BlackRock Systematic European Equity Fund					
Total de l'actif net	**EUR**	**15.709.964**	**16.616.512**	**14.807.626**	**9.782.097**
Valeur Nette d'Inventaire par :					
Action de capitalisation de Catégorie A	EUR	108,30	106,87	93,84	102,73
Action de capitalisation de Catégorie D	EUR	109,49	107,82	94,28	102,82
Action de capitalisation de Catégorie E	EUR	106,82	105,67	93,26	102,63
Action de capitalisation de Catégorie X	EUR	111,43	109,39	95,05	102,97
BlackRock Systematic Global Equity Fund					
Total de l'actif net	**USD**	**439.726.862**	**279.133.927**	**231.591.282**	**–**
Valeur Nette d'Inventaire par :					
Action de capitalisation de Catégorie A	USD	133,42	119,33	101,28	–
Action de Catégorie D de capitalisation en euros	EUR	128,87	121,92	103,70	–
Action de Catégorie E de capitalisation en euros	EUR	126,37	120,03	102,99	–
Action de Catégorie E de capitalisation couverte en euros	EUR	127,99	116,03	100,55	–
Action de capitalisation de Catégorie I	USD	112,61	100,42	–	–
Action de Catégorie I de capitalisation en euros	EUR	126,76	119,79	101,65	–
Action de Catégorie X de capitalisation en livres sterling	GBP	157,81	147,29	108,76	–
BlackRock UK Equity Absolute Return Fund					
Total de l'actif net	**GBP**	**216.788.528**	**146.561.755**	**–**	**–**
Valeur Nette d'Inventaire par :					
Action de Catégorie A de distribution couverte en euros	EUR	102,31	102,50	–	–
Action de capitalisation de Catégorie A	GBP	103,93	103,71	–	–
Action de Catégorie A de capitalisation couverte en euros	EUR	102,90	103,09	–	–
Action de capitalisation de Catégorie D	GBP	104,65	104,17	–	–
Action de Catégorie D de capitalisation en euros	EUR	103,52	104,10	–	–
Action de Catégorie D de capitalisation couverte en francs suisses	CHF	103,18	103,21	–	–
Action de Catégorie D de capitalisation couverte en euros	EUR	103,71	103,56	–	–
Action de Catégorie D de capitalisation couverte en dollars US	USD	102,45	101,40	–	–
Action de Catégorie E de capitalisation en euros	EUR	100,37	101,42	–	–
Action de Catégorie E de capitalisation couverte en euros	EUR	101,76	102,20	–	–
Action de Catégorie I de capitalisation couverte en euros(1)	EUR	100,02	–	–	–
Action de Catégorie I de capitalisation couverte en yens japonais	JPY	10.415,77	10.380,70	–	–
Action de capitalisation de Catégorie X	GBP	107,22	106,03	–	–

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2017

		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 net au début de la période considérée		**19.215.834.951**	**664.750.490**	**137.635.592**	**30.089.540**	**20.078.542**	**856.511.784**
Revenus							
Intérêt bancaire	2(c)	2.868.967	1.351.202	–	12.317	45.563	–
Intérêts obligataires	2(c)	178.973.579	3.058.448	850.391	–	85.215	758.798
Intérêts et dividendes des swaps	2(c)	2.041.198	52.170	–	–	–	233.507
Dividendes, après déduction des retenues à la source	2(c)	20.087.477	–	–	349.293	–	2.134.915
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	75.073.867	19.164.494	2.919.841	405	1.006.326	–
Prêts de titres	2(c)	582.905	–	–	179	–	29.281
Remise sur la commission de gestion	4	658.580	–	–	–	–	88.888
Autre revenu		52.100	–	788	–	318	16.579
Total des revenus		**280.338.673**	**23.626.314**	**3.771.020**	**362.194**	**1.137.422**	**3.261.968**
Frais							
Intérêt bancaire	2(c)	4.306.843	–	4.955	–	–	45.769
Intérêts sur contracts for difference	2(d)	33.832.374	7.200.652	1.698.978	10.072	–	–
Intérêts et dividendes des swaps	2(c)	26.521.895	–	–	–	–	–
Rendement négatif sur actifs financiers	2(c)	3.935.817	15.749	27.700	–	490.258	309.494
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	68.282.953	23.734.975	801.741	386.500	797.224	–
Commissions d'administration	5	17.428.079	998.662	38.119	16.604	12.508	378.104
Commissions du Dépositaire	2(i),6	5.592.074	381.396	49.003	54.095	7.539	84.824
Fiscalité	8	3.871.062	168.768	7.772	2.693	2.258	72.771
Commissions de performance	7	8.410.819	2.488.328	–	–	–	–
Commissions de distribution	4	4.068.822	15.228	37	45	27	10.184
Commissions d'engagement de prêt	12	105.052	3.645	763	147	–	5.801
Commissions de gestion et commissions des gestionnaires délégués externes	4	87.031.646	4.440.878	1.629	30.835	14.689	2.826.051
Autres frais		38.572	–	–	–	–	33.083
Total des dépenses avant remboursement		**263.426.008**	**39.448.281**	**2.630.697**	**500.991**	**1.324.503**	**3.766.081**
Remboursement des dépenses	4	972.177	–	–	35.204	43.008	–
Total des dépenses après remboursement		**262.453.831**	**39.448.281**	**2.630.697**	**465.787**	**1.281.495**	**3.766.081**
Revenu/(déficit) net de l'investissement		**17.884.842**	**(15.821.967)**	**1.140.323**	**(103.593)**	**(144.073)**	**(504.113)**
Plus-values/(moins-values) nettes réalisées sur :							
Placements	2(a), 2(b)	267.163.538	232.921	(450)	2.006.196	190	12.574.240
Contrats sur titres à déterminer (TBAs)	2(d)	(4.835.737)	–	–	–	–	–
« Contracts for difference »	2(d)	93.110.559	39.924.929	16.481.415	(2.912.911)	31.451	–
Contrats à terme	2(d)	(47.405.091)	–	829.873	(383.874)	–	1.373.759
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	144.502.532	27.580.668	295.533	92.623	55.811	23.880.611
Opérations de swap	2(d)	(35.987.986)	(2.428.779)	–	–	–	11.833.739
Contrats d'option	2(d)	10.342.442	–	–	(16.938)	–	(814.480)
Plus-values/(moins-values) nettes pour la période considérée		**426.890.257**	**65.309.739**	**17.606.371**	**(1.214.904)**	**87.452**	**48.847.869**
Variation nette des plus-values/(moins-values) latentes sur :							
Placements	2(a)	29.991.417	(179.959)	(4.173)	411.697	–	(5.336.600)
Contrats sur titres à déterminer (TBAs)	2(d)	3.919.312	–	–	–	–	–
« Contracts for difference »	2(d)	(30.556.675)	(5.857.135)	3.019.320	317.433	171.294	–
Contrats à terme	2(d)	32.179.952	–	(378.706)	(127.178)	–	(2.717.099)
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	(99.291.671)	(4.604.651)	(84.108)	26.364	160.370	(13.356.806)
Opérations de swap	2(d)	36.854.402	1.589.788	–	–	–	(3.811.863)
Contrats d'option	2(d)	(5.379.860)	–	–	16.415	–	(2.263.232)
Variation nette des plus-values/(moins-values) latentes pour la période considérée		**(32.283.123)**	**(9.051.957)**	**2.552.333**	**644.731**	**331.664**	**(27.485.600)**
Augmentation/(diminution) de l'actif net résultant d'opérations		**412.491.976**	**40.435.815**	**21.299.027**	**(673.766)**	**275.043**	**20.858.156**
Mouvements du capital social							
Encaissement net sur l'émission d'actions		7.370.315.726	191.069.167	33.934	1.283.286	1.516.143	48.465.733
Paiements nets résultant du rachat d'actions		(4.257.458.809)	(163.227.362)	(234.841)	(3.974.257)	–	(71.908.851)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		**3.112.856.917**	**27.841.805**	**(200.907)**	**(2.690.971)**	**1.516.143**	**(23.443.118)**
Dividendes déclarés	11	(2.860.342)	–	–	–	–	–
Ajustement de change	2(f)	918.124.390*	–	–	–	–	–
Actif net à la clôture de la période considérée		**23.656.447.892**	**733.028.110**	**158.733.712**	**26.724.803**	**21.869.728**	**853.926.822**

* 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 918.124.390 USD, représente la variation des taux de change entre le 31 mars 2017 et le 30 novembre 2017. Il s'agit d'un montant notionnel, qui n'a aucun impact sur l'actif net de chacun des Compartiments.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l’actif net

pour la période clôturée le 30 novembre 2017 suite

	Note	BlackRock Emerging Markets Absolute Return Fund USD	BlackRock Emerging Markets Allocation Fund USD	BlackRock Emerging Markets Equity Strategies Fund USD	BlackRock Emerging Markets Flexi Dynamic Bond Fund USD	BlackRock European Absolute Return Fund EUR
Actif net au début de la période considérée		**65.725.617**	**62.986.950**	**69.101.234**	**2.042.255.082**	**1.098.315.801**
Revenus						
Intérêt bancaire	2(c)	–	32.559	1.321	–	–
Intérêts obligataires	2(c)	22.252	1.065.435	–	80.275.293	554.642
Intérêts et dividendes des swaps	2(c)	–	270	91	–	–
Dividendes, après déduction des retenues à la source	2(c)	794.972	–	1.136.735	36.417	2.078.718
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	63.664	563.669	271.628	–	1.511.073
Prêts de titres	2(c)	26.813	–	26.651	195.151	29.165
Remise sur la commission de gestion	4	–	–	–	–	–
Autre revenu		–	238	–	–	–
Total des revenus		**907.701**	**1.662.171**	**1.436.426**	**80.506.861**	**4.173.598**
Frais						
Intérêt bancaire	2(c)	1.412	–	–	603.505	35.120
Intérêts sur contracts for difference	2(d)	68.516	266.585	167.517	–	2.411.777
Intérêts et dividendes des swaps	2(c)	–	–	–	14.935.743	–
Rendement négatif sur actifs financiers	2(c)	115	191	–	38.548	1.267.749
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	447.411	9.228	107.482	–	3.567.557
Commissions d’administration	5	56.578	84.349	100.960	1.126.326	1.245.931
Commissions du Dépositaire	2(i),6	92.002	43.759	202.958	1.150.418	196.342
Fiscalité	8	7.281	17.128	17.155	267.063	204.700
Commissions de performance	7	–	–	–	–	–
Commissions de distribution	4	2.863	17.298	6.941	109.571	80.228
Commissions d’engagement de prêt	12	386	341	108	3.636	10.413
Commissions de gestion et commissions des gestionnaires délégués externes	4	279.650	438.599	313.543	6.987.074	6.751.982
Autres frais		–	–	–	–	–
Total des dépenses avant remboursement		**956.214**	**877.478**	**916.664**	**25.221.884**	**15.771.799**
Remboursement des dépenses	4	–	–	165.979	228.899	–
Total des dépenses après remboursement		**956.214**	**877.478**	**750.685**	**24.992.985**	**15.771.799**
Revenu/(déficit) net de l’investissement		**(48.513)**	**784.694**	**685.741**	**55.513.876**	**(11.598.201)**
Plus-values/(moins-values) nettes réalisées sur :						
Placements	2(a), 2(b)	5.657.659	204.589	5.004.915	18.058.433	19.291.424
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	(8.231.670)	4.471.625	(373.471)	–	27.626.958
Contrats à terme	2(d)	(421.351)	188.365	–	(1.724.180)	(4.129.003)
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	4.071.666	(219.046)	931.757	79.989.508	(806.031)
Opérations de swap	2(d)	–	90.344	(5.048)	(29.565.837)	–
Contrats d’option	2(d)	–	–	–	15.548.505	–
Plus-values/(moins-values) nettes pour la période considérée		**1.076.304**	**4.735.877**	**5.558.153**	**82.306.429**	**41.983.348**
Variation nette des plus-values/(moins-values) latentes sur :						
Placements	2(a)	(4.317.705)	(545.116)	(2.009.717)	(18.274.882)	4.173.541
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	786.845	(1.302.544)	(579.101)	–	(10.842.240)
Contrats à terme	2(d)	111.413	(90.783)	–	990.514	5.807.310
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	(1.297.525)	184.280	(108.540)	(15.662.219)	914.448
Opérations de swap	2(d)	–	(187.342)	1.619	17.699.363	–
Contrats d’option	2(d)	–	–	–	(2.766.881)	–
Variation nette des plus-values/(moins-values) latentes pour la période considérée		**(4.716.972)**	**(1.941.505)**	**(2.695.739)**	**(18.014.105)**	**53.059**
Augmentation/(diminution) de l’actif net résultant d’opérations		**(3.689.181)**	**3.579.065**	**3.548.155**	**119.806.200**	**30.438.206**
Mouvements du capital social						
Encaissement net sur l’émission d’actions		12.393.294	5.225.920	31.379.730	939.024.738	272.380.219
Paiements nets résultant du rachat d’actions		(50.000.348)	(1.891.714)	(27.917.038)	(561.332.077)	(332.985.801)
Augmentation/(diminution) de l’actif net résultant de mouvements du capital social		**(37.607.054)**	**3.334.206**	**3.462.692**	**377.692.661**	**(60.605.582)**
Dividendes déclarés	11	–	–	–	(2.244.586)	–
Ajustement de change	2(f)	–	–	–	–	–
Actif net à la clôture de la période considérée		**24.429.382**	**69.900.221**	**76.112.081**	**2.537.509.357**	**1.068.148.425**

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l’actif net

pour la période clôturée le 30 novembre 2017 suite

	Note	BlackRock European Credit Strategies Fund	BlackRock European Diversified Equity Absolute Return Fund	BlackRock European Opportunities Extension Fund	BlackRock European Select Strategies Fund	BlackRock Fixed Income Strategies Fund
		EUR	EUR	EUR	EUR	EUR
Actif net au début de la période considérée		**390.507.619**	**598.978.706**	**1.162.728.559**	**347.020.186**	**6.938.433.444**
Revenus						
Intérêt bancaire	2(c)	–	–	–	–	–
Intérêts obligataires	2(c)	3.753.117	10.858	–	1.708.764	50.972.960
Intérêts et dividendes des swaps	2(c)	–	–	–	–	–
Dividendes, après déduction des retenues à la source	2(c)	5.018	4.678	2.986.665	947.950	100.160
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	103.745	15.930.394	3.429.574	–	–
Prêts de titres	2(c)	–	–	51.848	8.627	109.805
Remise sur la commission de gestion	4	–	–	–	515	108.900
Autre revenu		10.869	9.794	–	–	–
Total des revenus		**3.872.749**	**15.955.724**	**6.468.087**	**2.665.856**	**51.291.825**
Frais						
Intérêt bancaire	2(c)	5.610	63.159	327.756	63.735	2.221.123
Intérêts sur contracts for difference	2(d)	53.140	6.469.603	2.778.572	1.400	–
Intérêts et dividendes des swaps	2(c)	3.781.857	–	–	162.876	5.166.074
Rendement négatif sur actifs financiers	2(c)	49.951	929.326	279.608	8.786	428.317
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	143.708	13.590.520	2.201.246	–	–
Commissions d’administration	5	121.786	635.063	1.540.741	241.209	6.616.145
Commissions du Dépositaire	2(i),6	12.131	352.196	320.848	93.318	349.899
Fiscalité	8	23.694	98.201	256.329	64.644	1.674.236
Commissions de performance	7	–	–	4.827.891	–	–
Commissions de distribution	4	–	17.787	272.982	455.043	2.437.595
Commissions d’engagement de prêt	12	1.843	5.669	3.812	1.680	34.532
Commissions de gestion et commissions des gestionnaires délégués externes	4	1.536.663	3.493.822	7.183.062	1.763.055	28.511.073
Autres frais		–	–	–	–	–
Total des dépenses avant remboursement		**5.730.383**	**25.655.346**	**19.992.847**	**2.855.746**	**47.438.994**
Remboursement des dépenses		–	–	–	4.612	–
Total des dépenses après remboursement		**5.730.383**	**25.655.346**	**19.992.847**	**2.851.134**	**47.438.994**
Revenu/(déficit) net de l’investissement		**(1.857.634)**	**(9.699.622)**	**(13.524.760)**	**(185.278)**	**3.852.831**
Plus-values/(moins-values) nettes réalisées sur :						
Placements	2(a), 2(b)	1.963.438	297.552	46.810.380	3.500.438	74.189.965
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	(762.337)	13.780.725	(8.695.814)	13.845	–
Contrats à terme	2(d)	(718.294)	–	–	(241.462)	(33.222.631)
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	(3.234.668)	(2.727.726)	(15.284.928)	2.659.881	326.995
Opérations de swap	2(d)	(5.817.061)	–	–	(289.691)	(6.215.026)
Contrats d’option	2(d)	(299.923)	–	–	(19.173)	(852.921)
Plus-values/(moins-values) nettes pour la période considérée		**(8.868.845)**	**11.350.551**	**22.829.638**	**5.623.838**	**34.226.382**
Variation nette des plus-values/(moins-values) latentes sur :						
Placements	2(a)	(204.914)	(14.343)	13.882.692	(53.241)	14.539.099
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	(1.247.994)	(2.076.435)	(10.249.908)	48.416	–
Contrats à terme	2(d)	413.266	–	–	381.651	19.097.025
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	53.548	944.275	9.251.739	(2.629.659)	(47.473.732)
Opérations de swap	2(d)	6.398.466	–	–	44.636	3.214.481
Contrats d’option	2(d)	(37.402)	–	–	17.006	389.132
Variation nette des plus-values/(moins-values) latentes pour la période considérée		**5.374.970**	**(1.146.503)**	**12.884.523**	**(2.191.191)**	**(10.233.995)**
Augmentation/(diminution) de l’actif net résultant d’opérations		**(5.351.509)**	**504.426**	**22.189.401**	**3.247.369**	**27.845.218**
Mouvements du capital social						
Encaissement net sur l’émission d’actions		10.303.218	62.920.291	1.222.332	182.089.726	2.880.305.730
Paiements nets résultant du rachat d’actions		(219.613.741)	(274.377.737)	(40.996.685)	(78.491.521)	(1.502.219.425)
Augmentation/(diminution) de l’actif net résultant de mouvements du capital social		**(209.310.523)**	**(211.457.446)**	**(39.774.353)**	**103.598.205**	**1.378.086.305**
Dividendes déclarés	11	–	–	(212.758)	(3.986)	(88.194)
Ajustement de change	2(f)	–	–	–	–	–
Actif net à la clôture de la période considérée		**175.845.587**	**388.025.686**	**1.144.930.849**	**453.861.774**	**8.344.276.773**

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l’actif net

pour la période clôturée le 30 novembre 2017 suite

		BlackRock Global Absolute Return Bond Fund	BlackRock Global Event Driven Fund	BlackRock Global Long/ Short Equity Fund	BlackRock Impact World Equity Fund	BlackRock Latin American Opportunities Fund
	Note	EUR	USD	USD	USD	USD
Actif net au début de la période considérée		**632.439.093**	**358.838.226**	**147.886.337**	**250.403.999**	**24.992.395**
Revenus						
Intérêt bancaire	2(c)	–	1.062.327	–	–	29
Intérêts obligataires	2(c)	9.686.463	2.797.025	637.356	–	10.320
Intérêts et dividendes des swaps	2(c)	138.851	–	–	–	–
Dividendes, après déduction des retenues à la source	2(c)	410.803	194.421	–	2.103.106	108.993
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	–	3.290.460	1.834.688	–	–
Prêts de titres	2(c)	3.796	170	–	16.665	–
Remise sur la commission de gestion	4	41.163	–	–	–	–
Autre revenu		197	–	7.431	–	–
Total des revenus		**10.281.273**	**7.344.403**	**2.479.475**	**2.119.771**	**119.342**
Frais						
Intérêt bancaire	2(c)	239.946	–	15.833	3.034	–
Intérêts sur contracts for difference	2(d)	–	2.305.816	630.288	–	–
Intérêts et dividendes des swaps	2(c)	–	354.806	–	–	–
Rendement négatif sur actifs financiers	2(c)	15.298	3.817	3.464	–	–
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	–	1.406.219	1.498.449	–	–
Commissions d’administration	5	435.053	590.998	207.184	62.896	39.694
Commissions du Dépositaire	2(i),6	383.238	68.181	100.058	111.934	46.105
Fiscalité	8	104.973	119.131	34.387	13.251	6.558
Commissions de performance	7	–	17.468	–	–	–
Commissions de distribution	4	2.938	7.324	74.955	782	2.188
Commissions d’engagement de prêt	12	3.093	1.460	1.056	1.363	212
Commissions de gestion et commissions des gestionnaires délégués externes	4	1.989.311	2.259.634	1.193.581	44.547	262.042
Autres frais		–	–	–	–	–
Total des dépenses avant remboursement		**3.173.850**	**7.134.854**	**3.759.255**	**237.807**	**356.799**
Remboursement des dépenses	4	–	–	6.624	28.960	22.501
Total des dépenses après remboursement		**3.173.850**	**7.134.854**	**3.752.631**	**208.847**	**334.298**
Revenu/(déficit) net de l’investissement		**7.107.423**	**209.549**	**(1.273.156)**	**1.910.924**	**(214.956)**
Plus-values/(moins-values) nettes réalisées sur :						
Placements	2(a), 2(b)	7.718.244	1.613.500	1.325	14.836.370	1.957.432
Contrats sur titres à déterminer (TBAs)	2(d)	(4.148.613)	–	–	–	–
« Contracts for difference »	2(d)	–	7.131.436	10.679.109	–	–
Contrats à terme	2(d)	3.350.042	16.965	1.148.507	22.134	–
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	4.855.586	12.223.335	4.421.536	2.423.263	(73.782)
Opérations de swap	2(d)	(2.772.252)	(227.200)	–	–	–
Contrats d’option	2(d)	(379.482)	93.870	(140.270)	–	–
Plus-values/(moins-values) nettes pour la période considérée		**8.623.525**	**20.851.906**	**16.110.207**	**17.281.767**	**1.883.650**
Variation nette des plus-values/(moins-values) latentes sur :						
Placements	2(a)	(6.064.547)	(1.259.617)	(1.219)	8.494.372	810.911
Contrats sur titres à déterminer (TBAs)	2(d)	3.362.405	–	–	–	–
« Contracts for difference »	2(d)	–	(10.498.374)	(393.208)	–	–
Contrats à terme	2(d)	429.437	(328.180)	(179.906)	14.053	–
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	(14.209.545)	6.120.523	(433.052)	(94.159)	(15.703)
Opérations de swap	2(d)	162.095	39.698	–	–	–
Contrats d’option	2(d)	(587.923)	–	(236.688)	–	–
Variation nette des plus-values/(moins-values) latentes pour la période considérée		**(16.908.078)**	**(5.925.950)**	**(1.244.073)**	**8.414.266**	**795.208**
Augmentation/(diminution) de l’actif net résultant d’opérations		**(1.177.130)**	**15.135.505**	**13.592.978**	**27.606.957**	**2.463.902**
Mouvements du capital social						
Encaissement net sur l’émission d’actions		58.871.965	446.924.788	33.883.374	7.380.070	575.753
Paiements nets résultant du rachat d’actions		(76.086.008)	(27.914.499)	(44.462.979)	(45.275.243)	(2.416.916)
Augmentation/(diminution) de l’actif net résultant de mouvements du capital social		**(17.214.043)**	**419.010.289**	**(10.579.605)**	**(37.895.173)**	**(1.841.163)**
Dividendes déclarés	11	–	(31.881)	–	(489)	–
Ajustement de change	2(f)	–	–	–	–	–
Actif net à la clôture de la période considérée		**614.047.920**	**792.952.139**	**150.899.710**	**240.115.294**	**25.615.134**

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l'actif net

pour la période clôturée le 30 novembre 2017 suite

		BlackRock Macro Opportunities Fund(1)	BlackRock Managed Index Portfolios – Defensive	BlackRock Managed Index Portfolios – Growth	BlackRock Managed Index Portfolios – Moderate	BlackRock Multi-Manager Alternative Strategies Fund
	Note	USD	EUR	EUR	EUR	USD
Actif net au début de la période considérée		**–**	**58.777.460**	**32.297.310**	**146.505.148**	**449.807.572**
Revenus						
Intérêt bancaire	2(c)	–	–	–	–	158.300
Intérêts obligataires	2(c)	1.206	–	–	–	5.959.292
Intérêts et dividendes des swaps	2(c)	–	–	–	–	–
Dividendes, après déduction des retenues à la source	2(c)	–	402.824	64.905	693.376	325.208
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	–	–	–	–	1.393.050
Prêts de titres	2(c)	–	2.487	2.775	4.466	–
Remise sur la commission de gestion	4	–	72.141	55.246	198.133	–
Autre revenu		–	–	–	–	–
Total des revenus		**1.206**	**477.452**	**122.926**	**895.975**	**7.835.850**
Frais						
Intérêt bancaire	2(c)	–	2.362	3.362	7.682	–
Intérêts sur contracts for difference	2(d)	–	–	–	–	–
Intérêts et dividendes des swaps	2(c)	–	–	–	–	603.802
Rendement négatif sur actifs financiers	2(c)	–	–	–	–	–
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	–	–	–	–	1.923.003
Commissions d'administration	5	69	19.847	15.236	53.608	379.047
Commissions du Dépositaire	2(i),6	149	96.120	77.970	111.730	334.761
Fiscalité	8	445	17.184	14.671	47.924	62.404
Commissions de performance	7	–	–	–	–	–
Commissions de distribution	4	–	–	–	–	4.865
Commissions d'engagement de prêt	12	–	225	143	370	1.559
Commissions de gestion et commissions des gestionnaires délégués externes	4	–	217.576	178.676	563.275	3.472.260
Autres frais		–	–	–	–	–
Total des dépenses avant remboursement		**663**	**353.314**	**290.058**	**784.589**	**6.781.701**
Remboursement des dépenses	4	–	89.729	73.032	93.150	299
Total des dépenses après remboursement		**663**	**263.585**	**217.026**	**691.439**	**6.781.402**
Revenu/(déficit) net de l'investissement		**543**	**213.867**	**(94.100)**	**204.536**	**1.054.448**
Plus-values/(moins-values) nettes réalisées sur :						
Placements	2(a), 2(b)	–	(510.828)	502.900	719.355	5.132.672
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	–	–	–	–	(234.588)
Contrats à terme	2(d)	2.465	–	–	–	(4.469.969)
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	–	(503.413)	251.311	(524.721)	16.845.753
Opérations de swap	2(d)	–	–	–	–	(508.713)
Contrats d'option	2(d)	–	–	–	–	(2.381.766)
Plus-values/(moins-values) nettes pour la période considérée		**2.465**	**(1.014.241)**	**754.211**	**194.634**	**14.383.389**
Variation nette des plus-values/(moins-values) latentes sur :						
Placements	2(a)	(1.542)	(256.175)	1.271.289	1.764.487	(2.023.383)
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	–	–	–	–	834.571
Contrats à terme	2(d)	(6.300)	–	–	–	2.991.612
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	(11.211)	326.195	171.045	1.711.449	(7.034.019)
Opérations de swap	2(d)	3.740	–	–	–	891.155
Contrats d'option	2(d)	–	–	–	–	498.355
Variation nette des plus-values/(moins-values) latentes pour la période considérée		**(15.313)**	**70.020**	**1.442.334**	**3.475.936**	**(3.841.709)**
Augmentation/(diminution) de l'actif net résultant d'opérations		**(12.305)**	**(730.354)**	**2.102.445**	**3.875.106**	**11.596.128**
Mouvements du capital social						
Encaissement net sur l'émission d'actions		50.000.148	23.005.374	42.791.166	81.162.217	86.029.515
Paiements nets résultant du rachat d'actions		–	(15.658.997)	(4.698.483)	(11.156.707)	(174.175.432)
Augmentation/(diminution) de l'actif net résultant de mouvements du capital social		**50.000.148**	**7.346.377**	**38.092.683**	**70.005.510**	**(88.145.917)**
Dividendes déclarés	11	–	(78.471)	(1.619)	(115.463)	–
Ajustement de change	2(f)	–	–	–	–	–
Actif net à la clôture de la période considérée		**49.987.843**	**65.315.012**	**72.490.819**	**220.270.301**	**373.257.783**

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

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Compte de résultat et évolution de l’actif net

pour la période clôturée le 30 novembre 2017 suite

		BlackRock Style Advantage Fund	BlackRock Sustainable Euro Bond Fund	BlackRock Systematic European Equity Fund	BlackRock Systematic Global Equity Fund	BlackRock UK Equity Absolute Return Fund
	Note	USD	EUR	EUR	USD	GBP
Actif net au début de la période considérée		**586.420.943**	**35.690.553**	**16.616.512**	**279.133.927**	**146.561.755**
Revenus						
Intérêt bancaire	2(c)	–	–	–	–	191.933
Intérêts obligataires	2(c)	5.310.331	137.914	–	–	160.702
Intérêts et dividendes des swaps	2(c)	1.554.591	–	–	–	–
Dividendes, après déduction des retenues à la source	2(c)	421	–	119.589	3.409.573	23.252
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	19.125.438	–	–	–	1.528.157
Prêts de titres	2(c)	–	39	516	34.250	–
Remise sur la commission de gestion	4	–	–	–	–	–
Autre revenu		–	–	–	–	–
Total des revenus		**25.990.781**	**137.953**	**120.105**	**3.443.823**	**1.904.044**
Frais						
Intérêt bancaire	2(c)	157.255	816	448	4.273	–
Intérêts sur contracts for difference	2(d)	7.531.416	–	–	–	227.800
Intérêts et dividendes des swaps	2(c)	–	6.637	–	–	–
Rendement négatif sur actifs financiers	2(c)	9.949	2.521	–	–	66
Dividendes des contracts for difference, après déduction des retenues à la source	2(d)	14.403.907	–	–	–	635.490
Commissions d’administration	5	359.768	10.904	5.349	98.323	57.209
Commissions du Dépositaire	2(i),6	135.164	41.306	54.996	255.848	23.890
Fiscalité	8	98.466	2.664	965	22.257	12.216
Commissions de performance	7	–	–	–	–	212.272
Commissions de distribution	4	5.701	155	589	617	46
Commissions d’engagement de prêt	12	1.131	176	84	9.722	340
Commissions de gestion et commissions des gestionnaires délégués externes	4	2.130.521	9.744	3.514	215.452	626.437
Autres frais		–	–	–	–	–
Total des dépenses avant remboursement		**24.833.278**	**74.923**	**65.945**	**606.492**	**1.795.766**
Remboursement des dépenses	4	73.427	32.905	44.340	816	12.053
Total des dépenses après remboursement		**24.759.851**	**42.018**	**21.605**	**605.676**	**1.783.713**
Revenu/(déficit) net de l’investissement		**1.230.930**	**95.935**	**98.500**	**2.838.147**	**120.331**
Plus-values/(moins-values) nettes réalisées sur :						
Placements	2(a), 2(b)	19.904	127.923	668.606	16.813.131	(24.709)
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	(13.378.156)	–	–	–	1.755.886
Contrats à terme	2(d)	(2.247.819)	8.746	1.739	397.891	(1.241.885)
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	(13.608.381)	42.073	(162.010)	2.597.536	(2.524.346)
Opérations de swap	2(d)	476.937	(18.607)	–	–	–
Contrats d’option	2(d)	–	(2.532)	–	–	–
Plus-values/(moins-values) nettes pour la période considérée		**(28.737.515)**	**157.603**	**508.335**	**19.808.558**	**(2.035.054)**
Variation nette des plus-values/(moins-values) latentes sur :						
Placements	2(a)	(1.105.489)	271.352	(346.838)	22.507.007	(37.608)
Contrats sur titres à déterminer (TBAs)	2(d)	–	–	–	–	–
« Contracts for difference »	2(d)	12.989.840	–	–	–	(1.124.559)
Contrats à terme	2(d)	(242.828)	18.511	1.160	14.999	1.601.287
Devises étrangères et opérations de change à terme	2(d), 2(e), (2j)	7.307.920	(35.534)	2.164	(5.882)	(6.580.814)
Opérations de swap	2(d)	9.809.685	7.118	–	–	–
Contrats d’option	2(d)	–	2.532	–	–	–
Variation nette des plus-values/(moins-values) latentes pour la période considérée		**28.759.128**	**263.979**	**(343.514)**	**22.516.124**	**(6.141.694)**
Augmentation/(diminution) de l’actif net résultant d’opérations		**1.252.543**	**517.517**	**263.321**	**45.162.829**	**(8.056.417)**
Mouvements du capital social						
Encaissement net sur l’émission d’actions		1.091.335.675	2.254.065	1.824.261	132.056.420	89.237.806
Paiements nets résultant du rachat d’actions		(52.453.200)	(3.634.653)	(2.994.130)	(16.626.314)	(10.954.616)
Augmentation/(diminution) de l’actif net résultant de mouvements du capital social		**1.038.882.475**	**(1.380.588)**	**(1.169.869)**	**115.430.106**	**78.283.190**
Dividendes déclarés	11	–	–	–	–	–
Ajustement de change	2(f)	–	–	–	–	–
Actif net à la clôture de la période considérée		**1.626.555.961**	**34.827.482**	**15.709.964**	**439.726.862**	**216.788.528**

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017

	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 capitalisation de Catégorie A	207.154	71.996	48.386	230.764
Action de Catégorie A de capitalisation en dollars australiens	452	203	303	352
Action de Catégorie A de capitalisation couverte en euros	1.310.497	400.812	381.791	1.329.518
Action de Catégorie A de capitalisation couverte en couronnes suédoises	10.361.602	436.995	883.460	9.915.137
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	113	–	20	93
Action de capitalisation de Catégorie D	836.980	297.964	188.387	946.557
Action de Catégorie D de capitalisation couverte en francs suisses	27.808	8.333	1.212	34.929
Action de Catégorie D de capitalisation couverte en livres sterling	17.445	20	15.312	2.153
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	1.172.009	298.784	404.863	1.065.930
Action de Catégorie E de capitalisation couverte en euros	43.066	25.893	7.247	61.712
Action de capitalisation de Catégorie I(1)	–	329.344	2.895	326.449
Action de Catégorie I de capitalisation couverte en euros	258.533	24.281	27.133	255.681
Action de capitalisation de Catégorie X	107.233	17.851	24.536	100.548
BlackRock Asia Extension Fund				
Action de capitalisation de Catégorie A	1.249	–	–	1.249
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	32	–	–	32
Action de capitalisation de Catégorie D	101	–	–	101
Action de capitalisation de Catégorie E	101	–	–	101
Action de capitalisation de Catégorie X	1.073.998	260	1.725	1.072.533
BlackRock Asia Pacific Absolute Return Fund				
Action de Catégorie A de distribution couverte en euros	1.514	–	1.470	44
Action de Catégorie A de capitalisation en euros	2.286	–	–	2.286
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	41	–	–	41
Action de capitalisation de Catégorie D	2.948	–	2.898	50
Action de Catégorie D de capitalisation en euros	45	–	–	45
Action de Catégorie D de capitalisation couverte en euros	45	–	–	45
Action de Catégorie D de capitalisation couverte en livres sterling	4.439	600	549	4.490
Action de Catégorie E de capitalisation en euros	44	–	–	44
Action de Catégorie E de capitalisation couverte en euros	114	–	–	114
Action de capitalisation de Catégorie X	199.650	–	–	199.650
Action de capitalisation de Catégorie Z	78.002	–	34.237	43.765
Action de Catégorie Z de capitalisation couverte en francs suisses	48	11.910	–	11.958
Action de Catégorie Z de capitalisation couverte en euros	339	–	–	339
BlackRock Asia Pacific Diversified Equity Absolute Return Fund				
Action de capitalisation de Catégorie A	100	–	–	100
Action de Catégorie A de capitalisation couverte en euros	94	–	–	94
Action de capitalisation de Catégorie D	100	–	–	100
Action de Catégorie D de capitalisation couverte en euros	47	–	–	47
Action de Catégorie E de capitalisation couverte en euros	94	–	–	94
Action de capitalisation de Catégorie X	149.400	–	–	149.400
Action de capitalisation de Catégorie Z	7.079	5.657	–	12.736
Action de Catégorie Z de capitalisation couverte en euros	94	–	–	94
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	36.143	6.932	–	43.075
BlackRock Dynamic Diversified Growth Fund				
Action de capitalisation de Catégorie A	614.873	7.675	17.811	604.737
Action de Catégorie A de capitalisation couverte en couronnes suédoises	4.155.041	158.663	496.709	3.816.995
Action de capitalisation de Catégorie D	421.828	–	281.734	140.094
Action de capitalisation de Catégorie E	38.382	2.240	7.284	33.338
Action de capitalisation de Catégorie I	5.057.653	351.897	205.016	5.204.534
Action de Catégorie I de capitalisation couverte en dollars canadiens	68	–	–	68
Action de Catégorie I de capitalisation couverte en couronnes suédoises	418.499	–	14.269	404.230
Action de capitalisation de Catégorie X	549.552	18.793	31.454	536.891

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017 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 livres sterling	36	–	–	36
Action de capitalisation de Catégorie A	22.234	1.871	2.506	21.599
Action de Catégorie A de capitalisation couverte en euros	154.247	168	126.724	27.691
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	80	–	–	80
Action de capitalisation de Catégorie D	5.186	478	1.773	3.891
Action de Catégorie D de capitalisation couverte en euros	186.641	76.981	187.026	76.596
Action de Catégorie E de capitalisation couverte en euros	8.130	3.651	2.144	9.637
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en livres sterling	33	–	–	33
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	1.588	–	1.587	1
Action de capitalisation de Catégorie I	8.185	–	8.184	1
Action de Catégorie I de capitalisation en euros	35	–	–	35
Action de Catégorie I de capitalisation couverte en euros	145.649	18.137	92.348	71.438
BlackRock Emerging Markets Allocation Fund				
Action de capitalisation de Catégorie A	502.743	7.136	5.142	504.737
Action de capitalisation de Catégorie C	50	–	–	50
Action de capitalisation de Catégorie D	50	–	–	50
Action de capitalisation de Catégorie E	36.731	25.350	8.283	53.798
Action de Catégorie E de capitalisation couverte en euros	10.148	8.796	2.653	16.291
Action de capitalisation de Catégorie I	50	2.382	–	2.432
Action de capitalisation de Catégorie X	50	–	–	50
BlackRock Emerging Markets Equity Strategies Fund				
Action de capitalisation de Catégorie A	72.063	895	1.505	71.453
Action de capitalisation de Catégorie D	117.945	29.801	47.459	100.287
Action de Catégorie D de capitalisation en euros	41.380	13.315	36.834	17.861
Action de Catégorie D de capitalisation couverte en euros	85.812	42.618	48.579	79.851
Action de Catégorie E de capitalisation en euros	13.163	37.635	37.394	13.404
Action de capitalisation de Catégorie X	49.900	6.856	–	56.756
Action de capitalisation de Catégorie Z	75.518	69.385	10.743	134.160
Action de Catégorie Z de capitalisation en livres sterling(1)	–	39	–	39
BlackRock Emerging Markets Flexi Dynamic Bond Fund				
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	8.718	1	1	8.718
Action de capitalisation de Catégorie A	634.199	213.319	508.587	338.931
Action de Catégorie A de capitalisation couverte en euros	599.201	510.591	437.859	671.933
Action de Catégorie A de capitalisation couverte en couronnes suédoises(1)	–	430	–	430
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	51	52	–	103
Action de distribution de Catégorie D	803.319	90.008	410.613	482.714
Action de Catégorie D de distribution couverte en livres sterling	842.269	626.028	288.567	1.179.730
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en livres sterling	410.206	69.403	156.893	322.716
Action de capitalisation de Catégorie D	1.017.520	310.445	301.509	1.026.456
Action de Catégorie D de capitalisation couverte en euros	1.408.748	237.726	489.904	1.156.570
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	2.401	–	–	2.401
Action de capitalisation de Catégorie E	73.900	28.208	17.060	85.048
Action de Catégorie E de capitalisation couverte en euros	204.997	201.873	25.163	381.707
Action de Catégorie I de distribution en euros(1)	–	43	–	43
Action de Catégorie I de distribution couverte en euros	3.152.405	2.689.587	700.908	5.141.084
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	136.084	373.161	1	509.244
Action de capitalisation de Catégorie I	3.033.506	535.834	635.314	2.934.026
Action de Catégorie I de capitalisation couverte en euros(1)	–	626.060	–	626.060
Action de Catégorie X de distribution en euros(1)	–	44	–	44
Action de capitalisation de Catégorie X	1.578.271	62.026	557.442	1.082.855
Action de Catégorie X de capitalisation couverte en dollars australiens	4.309.062	1.521.192	1	5.830.253
Action de Catégorie X de capitalisation couverte en livres sterling	5.608	–	–	5.608

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d’actions en circulation

pour la période clôturée le 30 novembre 2017 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 Absolute Return Fund				
Action de distribution de Catégorie A	155.778	16.229	24.945	147.062
Action de capitalisation de Catégorie A	4.751.556	652.994	1.167.656	4.236.894
Action de distribution de Catégorie D	34.277	180	9.615	24.842
Action de capitalisation de Catégorie D	1.349.485	509.236	540.406	1.318.315
Action de Catégorie D de capitalisation couverte en francs suisses	16.844	14.215	690	30.369
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	69.793	236	58.526	11.503
Action de capitalisation de Catégorie E	510.908	36.659	357.263	190.304
Action de capitalisation de Catégorie I	1.767.242	840.204	416.719	2.190.727
BlackRock European Credit Strategies Fund				
Action de capitalisation de Catégorie H	260.180	177	64.075	196.282
Action de Catégorie H de capitalisation couverte en francs suisses	49.118	–	11.039	38.079
Action de Catégorie H de capitalisation couverte en dollars US	199.661	–	75.156	124.505
Action de Catégorie H de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	39.418	–	26.286	13.132
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni	1.305.233	73.218	813.714	564.737
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	665.347	–	209.550	455.797
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en dollars US	15.512	–	265	15.247
Action de capitalisation de Catégorie T	690.460	6.475	696.889	46
Action de capitalisation de Catégorie U	72.336	304	38.681	33.959
Action de Catégorie U de capitalisation couverte en francs suisses	10.923	–	7.473	3.450
Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	1.618	–	360	1.258
Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni couverte en dollars US	95.646	2.179	23.792	74.033
Action de capitalisation de Catégorie X	27.367	8.490	35.595	262
BlackRock European Diversified Equity Absolute Return Fund				
Action de capitalisation de Catégorie A	1.028.587	172.526	615.898	585.215
Action de Catégorie A de capitalisation couverte en francs suisses	715	–	500	215
Action de Catégorie A de capitalisation couverte en couronnes suédoises	21.859.334	1.495.137	12.116.795	11.237.676
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	1.743	610	–	2.353
Action de Catégorie D de capitalisation couverte en francs suisses	4.074	–	1.100	2.974
Action de Catégorie D de capitalisation couverte en dollars US	56.355	9.367	2.988	62.734
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	368.504	104.879	155.554	317.829
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	56.519	–	1.119	55.400
Action de capitalisation de Catégorie E	73.141	14.815	38.298	49.658
Action de capitalisation de Catégorie I	986.089	57.037	192.458	850.668
Action de Catégorie I de capitalisation couverte en couronnes suédoises	88.266	–	–	88.266
Action de capitalisation de Catégorie X	38.325	7.177	4.702	40.800
BlackRock European Opportunities Extension Fund				
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en livres sterling	6.763	–	–	6.763
Action de capitalisation de Catégorie A	1.352.005	–	49.416	1.302.589
Action de Catégorie D de distribution (G)	476.474	13	–	476.487
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en livres sterling	18.366	–	340	18.026
Action de capitalisation de Catégorie D	1.041.391	3.446	32.844	1.011.993
Action de capitalisation de Catégorie E	335.347	39	17.416	317.970
Action de capitalisation de Catégorie I	824.344	–	34.201	790.143
Action de capitalisation de Catégorie X	37	–	–	37

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017 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 distribution de Catégorie A	18.894	7.978	1.092	25.780
Action de capitalisation de Catégorie A	11.015	39.929	1.347	49.597
Action de Catégorie A de capitalisation couverte en couronnes tchèques	10.626	22.024	494	32.156
Action de Catégorie D de distribution couverte en dollars US	4.987	–	–	4.987
Action de capitalisation de Catégorie D	103.659	24.687	42.009	86.337
Action de distribution de Catégorie E	422.700	611.023	81.177	952.546
Action de capitalisation de Catégorie E	915.377	650.417	90.424	1.475.370
Action de distribution de Catégorie I	400.147	48.000	55.097	393.050
Action de capitalisation de Catégorie I	1.464.086	355.929	491.477	1.328.538
Action de capitalisation de Catégorie X	43	–	–	43
BlackRock Fixed Income Strategies Fund				
Action de distribution de Catégorie A	4.905.391	570.320	445.209	5.030.502
Action de Catégorie A de distribution couverte en francs suisses	93.161	6.609	5.684	94.086
Action de Catégorie A de distribution couverte en dollars US	42.343	1.582	5.748	38.177
Action de capitalisation de Catégorie A	13.851.094	5.062.807	3.058.097	15.855.804
Action de Catégorie A de capitalisation couverte en francs suisses	1.199.378	142.041	134.849	1.206.570
Action de Catégorie A de capitalisation couverte en dollars US	750.520	100.975	249.985	601.510
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	5.945	183	475	5.653
Action de distribution de Catégorie D	472.543	220.940	14.220	679.263
Action de Catégorie D de distribution couverte en dollars US	9.177	1.810	775	10.212
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	52.784	12.555	4.252	61.087
Action de capitalisation de Catégorie D	16.089.651	7.490.876	6.366.846	17.213.681
Action de Catégorie D de capitalisation couverte en francs suisses	859.858	190.394	63.743	986.509
Action de Catégorie D de capitalisation couverte en dollars US	4.016.792	1.268.293	388.517	4.896.568
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	154.024	298.757	18.863	433.918
Action de capitalisation de Catégorie E	7.950.653	1.767.093	1.049.642	8.668.104
Action de distribution de Catégorie I	236.262	18.086	4.421	249.927
Action de capitalisation de Catégorie I	5.547.613	6.337.392	621.796	11.263.209
Action de Catégorie I de capitalisation couverte en couronnes suédoises	51.695	–	95	51.600
Action de Catégorie I de capitalisation couverte en dollars US(1)	–	50	–	50
Action de distribution de Catégorie X	896.804	–	–	896.804
Action de capitalisation de Catégorie X	2.114.734	351.837	36.753	2.429.818
BlackRock Global Absolute Return Bond Fund				
Action de capitalisation de Catégorie A	32.667	3.589	10.734	25.522
Action de Catégorie A de capitalisation couverte en couronnes suédoises	3.008.057	282.837	141.383	3.149.511
Action de Catégorie A de capitalisation couverte en dollars US	3.407	1	2.260	1.148
Action de capitalisation de Catégorie D	266.600	43.588	45.196	264.992
Action de Catégorie D de capitalisation couverte en francs suisses	84.265	25.151	35.711	73.705
Action de capitalisation de Catégorie E	11.478	329	2.077	9.730
Action de capitalisation de Catégorie I	973.286	133.478	225.138	881.626
Action de Catégorie I de capitalisation couverte en couronnes suédoises	19.287	7.229	13.967	12.549
Action de capitalisation de Catégorie X	1.587.213	62.873	238.851	1.411.235

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(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017 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 Event Driven Fund				
Action de Catégorie A de distribution couverte en euros(1)	–	43	–	43
Action de capitalisation de Catégorie A	40.312	51.728	24.543	67.497
Action de Catégorie A de capitalisation couverte en francs suisses	18.349	33.028	790	50.587
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	121.466	1.584.238	2.705	1.702.999
Action de capitalisation de Catégorie D	267.798	164.927	19.757	412.968
Action de Catégorie D de capitalisation couverte en francs suisses	151.743	57.929	32.481	177.191
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	386.051	210.384	28.674	567.761
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	153.066	295.673	11.961	436.778
Action de Catégorie E de capitalisation en euros	4.513	243	869	3.887
Action de Catégorie E de capitalisation couverte en euros	16.046	11.108	301	26.853
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni	50	136.349	2.230	134.169
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	39	20.183	284	19.938
Action de Catégorie I de capitalisation couverte en euros	508.978	950.459	36.137	1.423.300
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni(1)	–	104.389	–	104.389
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	50	94.988	6.268	88.770
Action de capitalisation de Catégorie X	49	9.791	1	9.839
Action de capitalisation de Catégorie Z	172.927	–	29.429	143.498
Action de Catégorie Z de capitalisation couverte en francs suisses	52.882	–	–	52.882
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en euros	873.904	–	38.472	835.432
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	239.320	–	2.684	236.636
BlackRock Global Long/Short Equity Fund				
Action de capitalisation de Catégorie A	175.644	3.875	61.500	118.019
Action de Catégorie A de capitalisation couverte en euros	362.283	87.550	120	449.713
Action de Catégorie A de capitalisation couverte en couronnes suédoises	816	2.268	2.185	899
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	1	–	–	1
Action de capitalisation de Catégorie C	5.472	1.902	665	6.709
Action de capitalisation de Catégorie D	241.765	60.393	176.806	125.352
Action de Catégorie D de capitalisation couverte en euros	171.802	114.534	63.144	223.192
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	1.036	2.498	1.350	2.184
Action de Catégorie E de capitalisation couverte en euros	275.727	21.775	56.768	240.734
Action de Catégorie I de capitalisation couverte en euros	5.203	–	5.202	1
Action de distribution de Catégorie J	159.917	–	44.303	115.614
Action de capitalisation de Catégorie X	1	–	–	1
BlackRock Impact World Equity Fund				
Action de capitalisation de Catégorie A	1.847	2.129	253	3.723
Action de Catégorie D de capitalisation en euros	20.768	3.356	1.990	22.134
Action de Catégorie E de capitalisation en euros	2.194	95	–	2.289
Action de Catégorie I de capitalisation en yens japonais	6.984	470	1.035	6.419
Action de Catégorie I de capitalisation couverte en euros	132.384	–	–	132.384
Action de Catégorie I de capitalisation couverte en yens japonais	3.125	869	718	3.276
Action de Catégorie X de distribution en dollars australiens	242	614	–	856
Action de Catégorie X de capitalisation en livres sterling	1.266.508	34.475	235.843	1.065.140
BlackRock Latin American Opportunities Fund				
Action de capitalisation de Catégorie A	102.350	3.283	19.403	86.230
Action de Catégorie A de capitalisation en euros	60.448	553	1.610	59.391
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	82.755	1.015	245	83.525
Action de capitalisation de Catégorie C	4.488	–	–	4.488
Action de capitalisation de Catégorie D	2.142	496	154	2.484
Action de Catégorie D de capitalisation en euros	3.545	–	–	3.545
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en livres sterling	770	–	229	541

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017 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 Macro Opportunities Fund[2]				
Action de capitalisation de Catégorie A	–	50	–	50
Action de capitalisation de Catégorie X	–	499.700	–	499.700
Action de capitalisation de Catégorie Z	–	50	–	50
Action de Catégorie Z de capitalisation couverte en BRL	–	50	–	50
Action de Catégorie Z de capitalisation couverte en francs suisses	–	50	–	50
Action de Catégorie Z de capitalisation couverte en euros	–	43	–	43
Action de Catégorie Z de capitalisation couverte en livres sterling	–	38	–	38
BlackRock Managed Index Portfolios – Defensive				
Action de distribution de Catégorie A	97.677	99.494	8.584	188.587
Action de Catégorie A de capitalisation couverte en dollars US	72.526	26.525	35.843	63.208
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	62.222	9.363	6.822	64.763
Action de distribution de Catégorie D	26.511	1.204	5.354	22.361
Action de Catégorie D de distribution couverte en dollars US	145.650	3.912	9.987	139.575
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	100	2	10	92
Action de capitalisation de Catégorie D	15.286	7.824	3.268	19.842
Action de Catégorie D de capitalisation couverte en francs suisses	12.313	–	795	11.518
Action de Catégorie D de capitalisation couverte en dollars US	43.158	55.178	18.199	80.137
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	101.710	23.899	62.012	63.597
Action de capitalisation de Catégorie X	50	–	–	50
BlackRock Managed Index Portfolios – Growth				
Action de distribution de Catégorie A	79.787	94.499	9.261	165.025
Action de Catégorie A de capitalisation couverte en dollars US	44.703	23.461	3.990	64.174
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	44.246	17.127	3.027	58.346
Action de distribution de Catégorie D	33.196	14.196	3.547	43.845
Action de Catégorie D de distribution couverte en dollars US	8.222	2.958	966	10.214
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	2.428	75	–	2.503
Action de capitalisation de Catégorie D	2.558	13.407	13	15.952
Action de Catégorie D de capitalisation couverte en francs suisses	4.263	–	1.270	2.993
Action de Catégorie D de capitalisation couverte en dollars US	34.662	202.954	487	237.129
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	40.912	25.231	18.642	47.501
Action de capitalisation de Catégorie X	43	–	–	43
BlackRock Managed Index Portfolios – Moderate				
Action de distribution de Catégorie A	105.852	123.832	12.596	217.088
Action de Catégorie A de capitalisation couverte en dollars US	209.165	83.472	45.451	247.186
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni	234.067	64.098	18.790	279.375
Action de distribution de Catégorie D	77.454	20.800	2.341	95.913
Action de Catégorie D de distribution couverte en dollars US	100.514	94.884	5.221	190.177
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling	224.679	294	1.965	223.008
Action de capitalisation de Catégorie D	76.325	36.369	406	112.288
Action de Catégorie D de capitalisation couverte en francs suisses	17.382	2.020	4.268	15.134
Action de Catégorie D de capitalisation couverte en dollars US	122.870	105.088	3.548	224.410
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	181.318	91.572	11.781	261.109
Action de distribution de Catégorie I(1)	–	155.043	–	155.043
Action de capitalisation de Catégorie X	50	–	–	50

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

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

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017 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 Multi-Manager Alternative Strategies Fund				
Action de distribution de Catégorie A	20.660	6.750	14.461	12.949
Action de Catégorie A de distribution couverte en euros	27.589	7.700	4.809	30.480
Action de capitalisation de Catégorie A	144.994	15.710	100.528	60.176
Action de Catégorie A de capitalisation couverte en euros	860	118	16	962
Action de Catégorie A de capitalisation couverte en couronnes suédoises	187.456	13.579	65.799	135.236
Action de capitalisation de Catégorie D	30.914	52.923	2.088	81.749
Action de Catégorie D de capitalisation en euros	1.228	11.535	–	12.763
Action de Catégorie D de capitalisation couverte en francs suisses	13.612	–	5.435	8.177
Action de Catégorie D de capitalisation couverte en euros	483.116	175.692	246.384	412.424
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	40.485	15.452	–	55.937
Action de Catégorie E de capitalisation en euros	1.050	967	98	1.919
Action de Catégorie E de capitalisation couverte en euros	15.517	3.781	3.820	15.478
Action de capitalisation de Catégorie I	9.061	2.743	1.477	10.327
Action de Catégorie I de capitalisation couverte en euros	811.198	319.710	679.093	451.815
Action de Catégorie I de capitalisation couverte en couronnes suédoises	898.787	37.796	180.385	756.198
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses	193.604	30.121	26.804	196.921
Action de capitalisation de Catégorie X	50	–	–	50
Action de Catégorie X de capitalisation couverte en euros	50.458	28.235	24.757	53.936
Action de capitalisation de Catégorie Z	754.999	–	129.594	625.405w
Action de Catégorie Z de capitalisation couverte en euros	295.829	8.330	12.821	291.338
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	25.068	5.567	930	29.705
BlackRock Style Advantage Fund				
Action de distribution de Catégorie A	516	1.030	4	1.542
Action de Catégorie A de distribution couverte en euros	5.594	14.915	10.449	10.060
Action de capitalisation de Catégorie A	36.183	9.983	3.785	42.381
Action de Catégorie A de capitalisation couverte en euros(1)	–	252.995	6.300	246.695
Action de Catégorie A de capitalisation couverte en couronnes suédoises	440	208	132	516
Action de capitalisation de Catégorie D	17.674	148.032	19.181	146.525
Action de Catégorie D de capitalisation en euros	916	240	–	1.156
Action de Catégorie D de capitalisation couverte en francs suisses(1)	–	48	–	48
Action de Catégorie D de capitalisation couverte en euros	155.645	1.194.550	356.080	994.115
Action de Catégorie D de capitalisation couverte en livres sterling	40	40.675	2.491	38.224
Action de Catégorie E de capitalisation en euros	46	305	89	262
Action de Catégorie E de capitalisation couverte en euros	3.535	18.156	765	20.926
Action de Catégorie I de capitalisation PF couverte en CHF(1)	–	288.992	–	288.992
Action PF de Catégorie I de capitalisation couverte en euros	45	119.981	–	120.026
Action de Catégorie I de capitalisation couverte en BRL(1)	–	50	–	50
Action de Catégorie I de capitalisation couverte en francs suisses(1)	–	42.212	–	42.212
Action de Catégorie I de capitalisation couverte en euros	1.338.290	278.489	14.966	1.601.813
Action de Catégorie I de capitalisation couverte en livres sterling	40	111.356	–	111.396
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni(1)	–	79.242	–	79.242
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en yens japonais	612.966	4.405.469	–	5.018.435
Action de capitalisation de Catégorie X	372.185	109.207	1.150	480.242
Action de Catégorie X de capitalisation couverte en dollars australiens	637.425	818.793	1.628	1.454.590
Action de Catégorie X de capitalisation couverte en dollars néo-zélandais	645.873	130.108	–	775.981
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling	1.144.088	1.662.331	–	2.806.419
Action de capitalisation de Catégorie Z	50	–	–	50
Action de Catégorie Z de capitalisation couverte en euros	79.409	–	–	79.409

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

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Variation du nombre d'actions en circulation

pour la période clôturée le 30 novembre 2017 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 Sustainable Euro Bond Fund				
Action de distribution de Catégorie A	1.875	–	–	1.875
Action de capitalisation de Catégorie A	45	–	–	45
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni	61.756	22.425	37.200	46.981
Action de capitalisation de Catégorie E	223	512	51	684
Action de capitalisation de Catégorie I	45	–	–	45
Action de capitalisation de Catégorie X	299.821	–	–	299.821
BlackRock Systematic European Equity Fund				
Action de capitalisation de Catégorie A	150	50	–	200
Action de capitalisation de Catégorie D	19.526	2.889	12.011	10.404
Action de capitalisation de Catégorie E	2.987	1.455	1.394	3.048
Action de capitalisation de Catégorie X	129.626	12.463	14.439	127.650
BlackRock Systematic Global Equity Fund				
Action de capitalisation de Catégorie A	947	43	240	750
Action de Catégorie D de capitalisation en euros	2.009	30.330	2.317	30.022
Action de Catégorie E de capitalisation en euros	931	437	382	986
Action de Catégorie E de capitalisation couverte en euros	653	1.229	409	1.473
Action de capitalisation de Catégorie I	50	1.218.909	85.939	1.133.020
Action de Catégorie I de capitalisation en euros	115.390	8.350	47.470	76.270
Action de Catégorie X de capitalisation en livres sterling	1.387.621	–	–	1.387.621
BlackRock UK Equity Absolute Return Fund				
Action de Catégorie A de distribution couverte en euros	1.335	84	64	1.355
Action de capitalisation de Catégorie A	39	–	–	39
Action de Catégorie A de capitalisation couverte en euros	45	–	–	45
Action de capitalisation de Catégorie D	6.404	20.647	3.531	23.520
Action de Catégorie D de capitalisation en euros	62	–	13	49
Action de Catégorie D de capitalisation couverte en francs suisses	49	–	–	49
Action de Catégorie D de capitalisation couverte en euros	92.853	22.582	14.303	101.132
Action de Catégorie D de capitalisation couverte en dollars US	5.799	1.452	167	7.084
Action de Catégorie E de capitalisation en euros	45	50	–	95
Action de Catégorie E de capitalisation couverte en euros	45	98	–	143
Action de Catégorie I de capitalisation couverte en euros(1)	–	374.957	19.012	355.945
Action de Catégorie I de capitalisation couverte en yens japonais	1.765.331	733.424	–	2.498.755
Action de capitalisation de Catégorie X	77.266	–	70.495	6.771

(1) Nouvelle catégorie d'actions lancée, pour plus d'informations voir le point 1 de l'Annexe aux états financiers.

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BlackRock Americas Diversified Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	ACTIONS ORDINAIRES		
	Etats-Unis		
6.833	MongoDB Inc	197.200	0,03
		197.200	0,03
Total des actions ordinaires		197.200	0,03
	OBLIGATIONS		
	France		
USD 2.000.000	BPCE SA 1,625% 26/1/2018	1.999.710	0,27
		1.999.710	0,27
	Etats-Unis		
USD 3.186.000	Chevron Corp 1,365% 2/3/2018	3.184.636	0,43
USD 16.400.000	United States Treasury Bill 7/12/2017 (Zero Coupon)	16.397.185	2,24
USD 19.200.000	United States Treasury Bill 21/12/2017 (Zero Coupon)	19.188.053	2,62
USD 19.000.000	United States Treasury Bill 28/12/2017 (Zero Coupon)	18.983.677	2,59
USD 13.400.000	United States Treasury Bill 25/1/2018 (Zero Coupon)	13.377.041	1,83
		71.130.592	9,71
Total des obligations		73.130.302	9,98
	CERTIFICATS DE DÉPÔT		
	Japon		
USD 15.950.000	Mizuho Bank Ltd/New York FRN 2/2/2018	15.950.000	2,17
		15.950.000	2,17
	Etats-Unis		
USD 2.000.000	Bank of Nova Scotia/Houston 1,66% 21/9/2018	2.000.000	0,27
USD 15.300.000	Canadian Imperial Bank of Commerce 13/11/2018 (Zero Coupon)	15.300.000	2,09
USD 10.000.000	Credit Suisse AG/New York 1,50% 4/1/2018	10.000.000	1,36
USD 29.500.000	DZ Bank AG Deutsche Zentral - Genossenschaftsbank 1,31% 11/12/2017	29.499.997	4,02
USD 8.400.000	Mitsubishi UFJ Trust And Banking Corp 31/5/2018 (Zero Coupon)	8.400.000	1,15
USD 480.000	Mizuho Bank Ltd 5/1/2018 (Zero Coupon)	479.929	0,06
USD 10.000.000	Norinchukin Bank/New York 1,419% 21/2/2018	10.000.000	1,36
USD 12.500.000	Norinchukin Bank/New York 1,415% 9/3/2018	12.500.000	1,70
USD 9.700.000	Norinchukin Bank/New York 29/5/2018 (Zero Coupon)	9.700.000	1,32
USD 15.000.000	Royal Bank of Canada/New York 9/8/2018 (Zero Coupon)	15.000.000	2,05
USD 15.450.000	Royal Bank of Canada/New York 6/11/2018 (Zero Coupon)	15.450.000	2,11
USD 8.700.000	Sumitomo Mitsui Banking Corp 1,426% 1/2/2018	8.700.000	1,19
USD 6.000.000	Sumitomo Mitsui Banking Corp 6/2/2018 (Zero Coupon)	6.000.000	0,82
USD 19.000.000	Sumitomo Mitsui Trust and Banking Ltd/New York 27/12/2017 (Zero Coupon)	19.000.000	2,59
	Etats-Unis *suite*		
USD 15.000.000	Sumitomo Mitsui Trust and Banking Ltd/New York 13/4/2018 (Zero Coupon)	15.000.000	2,05
USD 2.400.000	Sumitomo Mitsui Trust and Banking Ltd/New York 21/6/2018 (Zero Coupon)	2.400.000	0,33
USD 23.000.000	UBS AG/Stamford 1/6/2018 (Zero Coupon)	23.000.000	3,14
USD 1.000.000	US Bank NA 1,40% 20/3/2018	1.000.000	0,14
USD 5.000.000	Wells Fargo Bank NA 1/12/2017 (Zero Coupon)	5.000.000	0,68
USD 9.500.000	Wells Fargo Bank NA 15/11/2018 (Zero Coupon)	9.500.000	1,30
USD 13.700.000	Wells Fargo Bank NA 19/11/2018 (Zero Coupon)	13.700.000	1,87
		231.629.926	31,60
Total des certificats de dépôt		247.579.926	33,77
	BILLET DE TRÉSORERIE		
	Etats-Unis		
USD 15.600.000	ABN AMRO Funding USA LLC 13/2/2018 (Zero Coupon)	15.554.465	2,12
USD 8.000.000	ABN AMRO Funding USA LLC 2/4/2018 (Zero Coupon)	7.960.689	1,09
USD 600.000	Albion Capital Corp 18/12/2017 (Zero Coupon)	599.632	0,08
USD 17.300.000	Albion Capital Corp 27/12/2017 (Zero Coupon)	17.283.132	2,36
USD 5.000.000	Antalis SA 21/12/2017 (Zero Coupon)	4.996.167	0,68
USD 4.350.000	Antalis SA 5/1/2018 (Zero Coupon)	4.344.079	0,59
USD 10.000.000	ASB Finance Ltd/London 21/9/2018 (Zero Coupon)	10.000.000	1,36
USD 10.600.000	Atlantic Asset Securitization LLC 8/12/2017 (Zero Coupon)	10.597.238	1,45
USD 3.850.000	Bank Nederlandse Gemeenten NV 6/12/2017 (Zero Coupon)	3.849.326	0,52
USD 2.500.000	Banque et Caisse d'Epargne de l'Etat 12/1/2018 (Zero Coupon)	2.496.033	0,34
USD 4.100.000	Barton Capital Corp 10/1/2018 (Zero Coupon)	4.093.713	0,56
USD 2.900.000	Bedford Row Funding Corp FRN11/6/2018	2.900.000	0,40
USD 13.700.000	Bennington Stark Capital Co 31/1/2018 (Zero Coupon)	13.665.411	1,86
USD 500.000	CDP Financial Inc 12/2/2018 (Zero Coupon)	498.530	0,07
USD 26.450.000	Charta LLC 22/12/2017 (Zero Coupon)	26.429.807	3,61
USD 11.300.000	Collateralized Commercial Paper II Co 21/2/2018 (Zero Coupon)	11.262.679	1,54
USD 1.500.000	Danske Corp 27/12/2017 (Zero Coupon)	1.498.559	0,20
USD 28.200.000	DBS Bank Ltd 14/12/2017 (Zero Coupon)	28.186.660	3,85
USD 7.300.000	DBS Bank Ltd 19/3/2018 (Zero Coupon)	7.265.836	0,99
USD 4.000.000	Erste Abwicklungsanstalt 20/4/2018 (Zero Coupon)	3.977.289	0,54
USD 2.500.000	Gotham Funding Corp 26/12/2017 (Zero Coupon)	2.497.760	0,34
USD 5.000.000	ING US Funding LLC FRN12/12/2017	5.000.000	0,68
USD 12.000.000	JP Morgan Securities LLC 18/12/2017 (Zero Coupon)	11.992.067	1,64

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
USD 1.600.000	JP Morgan Securities LLC 9/2/2018 (Zero Coupon)	1.595.551	0,22
USD 750.000	JP Morgan Securities LLC 18/5/2018 (Zero Coupon)	744.575	0,10
USD 7.800.000	JP Morgan Securities LLC 7/8/2018 (Zero Coupon)	7.707.206	1,05
USD 4.000.000	La Fayette Asset Securitization LLC 18/12/2017 (Zero Coupon)	3.997.714	0,55
USD 6.000.000	La Fayette Asset Securitization LLC 5/1/2018 (Zero Coupon)	5.992.067	0,82
USD 10.000.000	Macquarie Bank Ltd 1/12/2017 (Zero Coupon)	10.000.000	1,36
USD 3.500.000	Macquarie Bank Ltd 19/1/2018 (Zero Coupon)	3.493.283	0,48
USD 14.500.000	Matchpoint Finance Plc 12/12/2017 (Zero Coupon)	14.493.576	1,98
USD 15.200.000	National Australia Bank Ltd 5/4/2018 (Zero Coupon)	15.200.000	2,07
USD 10.000.000	Nieuw Amsterdam Receivables Corp 8/1/2018 (Zero Coupon)	9.985.750	1,36
USD 10.700.000	Nieuw Amsterdam Receivables Corp 24/1/2018 (Zero Coupon)	10.678.012	1,46
USD 10.900.000	Old Line Funding LLC 14/12/2017 (Zero Coupon)	10.895.001	1,49
USD 4.300.000	Skandinaviska Enskilda Banken AB 8/2/2018 (Zero Coupon)	4.288.379	0,58
USD 24.850.000	Starbird Funding Corp 18/12/2017 (Zero Coupon)	24.833.806	3,39
USD 20.300.000	Swedbank AB 19/12/2017 (Zero Coupon)	20.287.617	2,77

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
USD 250.000	Thunder Bay Funding LLC 9/1/2018 (Zero Coupon)	249.643	0,03
USD 12.100.000	United Overseas Bank Ltd 6/12/2017 (Zero Coupon)	12.097.832	1,65
USD 10.000.000	United Overseas Bank Ltd 10/1/2018 (Zero Coupon)	9.984.778	1,36
USD 750.000	United Overseas Bank Ltd 9/2/2018 (Zero Coupon)	747.958	0,10
USD 8.100.000	Versailles Com Paper LLC 1/12/2017 (Zero Coupon)	8.100.000	1,10
USD 500.000	Victory Receivables Corp 8/12/2017 (Zero Coupon)	499.872	0,07
USD 10.200.000	Victory Receivables Corp 11/12/2017 (Zero Coupon)	10.196.430	1,39
USD 12.800.000	Victory Receivables Corp 8/1/2018 (Zero Coupon)	12.781.760	1,74
USD 9.600.000	Victory Receivables Corp 12/1/2018 (Zero Coupon)	9.584.544	1,31
USD 3.200.000	Victory Receivables Corp 30/1/2018 (Zero Coupon)	3.192.267	0,44
		408.576.693	55,74
Total des billets de trésorerie		408.576.693	55,74
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		729.484.121	99,52
Portefeuille de titres à la valeur de marché		729.484.121	99,52
Autres éléments de l'actif net		3.543.989	0,48
Total de l'actif net (USD)		733.028.110	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Bermudes		
47.866	Brookfield Infrastructure PA	Morgan Stanley	34.590
			34.590
	Brésil		
593.188	AES Tiete Energia SA (Unit)	Morgan Stanley	(100.968)
309.774	AES Tiete Energia SA (Unit)	Goldman Sachs	(115.178)
13.100	Agrenco Ltd BDR	Morgan Stanley	(892)
(194.500)	Aliansce Shopping Centers SA	Morgan Stanley	(77.243)
(185.845)	Aliansce Shopping Centers SA	Goldman Sachs	162.876
(135.166)	Alliar Medicos A Frente SA	Goldman Sachs	80.342
(406.917)	Alliar Medicos A Frente SA	Morgan Stanley	102.217
(11.400)	Alpargatas SA (Pref)	Goldman Sachs	3.997
(6.000)	Alpargatas SA (Pref)	Morgan Stanley	(7.061)
(81.679)	Alupar Investimento SA (Unit)	Goldman Sachs	40.641
(670.161)	Alupar Investimento SA (Unit)	Morgan Stanley	389.042
(132.700)	Ambev SA	Morgan Stanley	(74.233)
35.700	Arezzo Industria e Comercio SA	Goldman Sachs	(89.137)
14.800	Arezzo Industria e Comercio SA	Morgan Stanley	39.913
(73.900)	Atacadao Distribuicao Comercio e Industria Ltda	Goldman Sachs	15.580
(174.500)	Atacadao Distribuicao Comercio e Industria Ltda	Morgan Stanley	40.774
70.413	Banco ABC Brasil SA (Pref)	Morgan Stanley	118.562
141.061	Banco ABC Brasil SA (Pref)	Goldman Sachs	(125.911)
34.203	Banco Bradesco SA (Pref)	Goldman Sachs	(48.702)
101.064	Banco Bradesco SA (Pref)	Morgan Stanley	200.790
151.900	Banco do Brasil SA	Morgan Stanley	50.192
141.299	Banco do Estado do Rio Grande do Sul SA 'B' (Pref)	Morgan Stanley	265.553
(447.000)	BB Seguridade Participacoes SA	Morgan Stanley	226.634
(29.600)	BB Seguridade Participacoes SA	Goldman Sachs	18.446
(259.600)	BM&FBovespa SA - Bolsa de Valores Mercadorias e Futuros	Morgan Stanley	(144.240)
(491.560)	BR Malls Participacoes SA	Morgan Stanley	306.220
(669.811)	BR Malls Participacoes SA	Goldman Sachs	489.871
13.200	BR Properties SA	Goldman Sachs	(3.714)
6.600	BR Properties SA	Morgan Stanley	1.597
62.601	Braskem SA 'A' (Pref)	Morgan Stanley	289.707
37.800	Braskem SA 'A' (Pref)	Goldman Sachs	(32.194)
(121.400)	BRF SA	Morgan Stanley	95.756
(14.700)	Camil Alimentos SA	Goldman Sachs	230
(28.200)	Camil Alimentos SA	Morgan Stanley	421
(381.322)	CCR SA	Morgan Stanley	(108.940)
(187.600)	CCR SA	Goldman Sachs	201.215
(270.500)	Centrais Eletricas Brasileiras SA	Morgan Stanley	180.132
(66.000)	Centrais Eletricas Brasileiras SA	Goldman Sachs	41.626
9.700	Cia Brasileira de Distribuicao (Pref)	Goldman Sachs	(21.016)
24.100	Cia Brasileira de Distribuicao (Pref)	Morgan Stanley	(82.640)
3.500	Cia de Gas de Sao Paulo - COMGAS 'A' (Pref)	Morgan Stanley	5.750
10.609	Cia de Gas de Sao Paulo - COMGAS 'A' (Pref)	Goldman Sachs	(850)
73.500	Cia de Saneamento Basico do Estado de Sao Paulo	Goldman Sachs	5.752
71.500	Cia de Saneamento Basico do Estado de Sao Paulo	Morgan Stanley	36.783
35.422	Cia de Saneamento de Minas Gerais-COPASA	Goldman Sachs	(40.105)
40.800	Cia de Saneamento de Minas Gerais-COPASA	Morgan Stanley	(94.825)
(59.200)	Cia de Saneamento do Parana (Pref)	Goldman Sachs	(5.511)
	Brésil *suite*		
(53.600)	Cia de Saneamento do Parana (Pref)	Morgan Stanley	11.740
134.456	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Goldman Sachs	2.574
223.575	Cia Ferro Ligas da Bahia - FERBASA (Pref)	Morgan Stanley	101.464
96.319	Cia Hering	Morgan Stanley	(33.157)
206.000	Cia Hering	Goldman Sachs	(349.193)
(155.900)	Cia Siderurgica Nacional SA	Morgan Stanley	35.593
(205.100)	Cia Siderurgica Nacional SA	Goldman Sachs	74.726
(311.452)	Cielo SA	Morgan Stanley	(172.263)
(103.300)	Cielo SA	Goldman Sachs	3.231
108.600	Construtora Tenda SA	Goldman Sachs	(34.963)
12.100	Construtora Tenda SA	Morgan Stanley	209
(131.505)	Cosan Logistica SA	Goldman Sachs	26.089
(186.785)	Cosan Logistica SA	Morgan Stanley	(155.903)
(93.479)	Cosan SA Industria e Comercio	Morgan Stanley	(30.491)
(16.500)	Cosan SA Industria e Comercio	Goldman Sachs	14.763
26.300	CVC Brasil Operadora e Agencia de Viagens SA	Goldman Sachs	(112)
79.535	CVC Brasil Operadora e Agencia de Viagens SA	Morgan Stanley	617.414
(105.700)	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Morgan Stanley	211
(353.900)	Cyrela Brazil Realty SA Empreendimentos e Participacoes	Goldman Sachs	240.628
(463.385)	Direcional Engenharia SA	Goldman Sachs	139.009
(645.914)	Direcional Engenharia SA	Morgan Stanley	3.855
(374.811)	Duratex SA	Goldman Sachs	160.328
(662.100)	Duratex SA	Morgan Stanley	(109.467)
387.200	EcoRodovias Infraestrutura e Logistica SA	Morgan Stanley	153.883
322.100	EcoRodovias Infraestrutura e Logistica SA	Goldman Sachs	(51.224)
(13.500)	Energisa SA (Unit)	Goldman Sachs	3.894
(123.124)	Energisa SA (Unit)	Morgan Stanley	459
215.800	Engie Brasil Energia SA	Goldman Sachs	(150.833)
222.198	Engie Brasil Energia SA	Morgan Stanley	(114.401)
(129.038)	Equatorial Energia SA	Morgan Stanley	(276.913)
(28.500)	Estacio Participacoes SA	Morgan Stanley	(86.144)
(64.900)	Estacio Participacoes SA	Goldman Sachs	39.438
(103.500)	Even Construtora e Incorporadora SA	Goldman Sachs	25.296
(166.900)	Even Construtora e Incorporadora SA	Morgan Stanley	12.859
(96.300)	Ez Tec Empreendimentos e Participacoes SA	Morgan Stanley	(113.131)
(112.000)	Ez Tec Empreendimentos e Participacoes SA	Goldman Sachs	87.833
42.100	Fibria Celulose SA	Morgan Stanley	101.317
31.600	Fibria Celulose SA	Goldman Sachs	(87.184)
63.000	Fleury SA	Goldman Sachs	(99.276)
407.900	Fleury SA	Morgan Stanley	921.899
(68.514)	GAEC Educacao SA	Goldman Sachs	(37.565)
(92.350)	GAEC Educacao SA	Morgan Stanley	(459.050)
12.300	Gol Linhas Aereas Inteligentes SA (Pref)*	Morgan Stanley	–
114.000	Grendene SA	Goldman Sachs	(52.306)
241.128	Grendene SA	Morgan Stanley	516.421
(2.000)	Guararapes Confeccoes SA	Goldman Sachs	14.282
(10.400)	Guararapes Confeccoes SA	Morgan Stanley	(26.491)
(251.500)	Helbor Empreendimentos SA	Goldman Sachs	29.922
(399.600)	Helbor Empreendimentos SA	Morgan Stanley	109.980
(109.998)	Helbor Empreendimentos SA (Right)	Goldman Sachs	–
105.600	Hypermarcas SA	Morgan Stanley	(27.783)
126.600	Hypermarcas SA	Goldman Sachs	(135.217)

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Brésil ***suite***		
(18.900)	Iguatemi Empresa de Shopping Centers SA	Goldman Sachs	22.327
(1.500)	Iguatemi Empresa de Shopping Centers SA	Morgan Stanley	152
(64.200)	Instituto Hermes Pardini SA	Goldman Sachs	31.635
(107.200)	Instituto Hermes Pardini SA	Morgan Stanley	(81.206)
66.500	International Meal Co Alimentacao SA	Goldman Sachs	(28.433)
40.500	International Meal Co Alimentacao SA	Morgan Stanley	(30.786)
(46.600)	Iochpe Maxion SA	Morgan Stanley	(56.382)
134.718	IRB Brasil Resseguros S/A	Goldman Sachs	2.494
74.200	IRB Brasil Resseguros S/A	Morgan Stanley	3.438
77.830	Itau Unibanco Holding SA (Pref)	Goldman Sachs	(80.141)
36.610	Itau Unibanco Holding SA (Pref)	Morgan Stanley	51.511
(904.989)	Itausa - Investimentos Itau SA (Pref)	Morgan Stanley	(146.775)
736.800	JBS SA	Goldman Sachs	(149.122)
648.500	JBS SA	Morgan Stanley	(95.510)
163.536	JSL SA	Goldman Sachs	(64.300)
98.000	JSL SA	Morgan Stanley	(5.000)
(3.300)	Klabin SA (Unit)	Goldman Sachs	1.096
(471.412)	Klabin SA (Unit)	Morgan Stanley	(86.009)
268.400	Kroton Educacional SA	Goldman Sachs	(128.659)
467.100	Kroton Educacional SA	Morgan Stanley	201.949
13.700	Laep Investments Ltd BDR	Goldman Sachs	(1.237)
24.300	Laep Investments Ltd BDR	Morgan Stanley	(2.896)
(39.100)	Linx SA	Goldman Sachs	8.340
(90.500)	Linx SA	Morgan Stanley	(104.849)
193.500	Localiza Rent a Car SA	Morgan Stanley	114.707
107.925	Localiza Rent a Car SA	Goldman Sachs	10.538
(1.164.300)	Lojas Americanas SA (Pref)	Morgan Stanley	567.684
(90.587)	Lojas Americanas SA (Pref)	Goldman Sachs	104.903
43.600	Lojas Renner SA	Goldman Sachs	(28.243)
181.000	Lojas Renner SA	Morgan Stanley	296.974
120.786	M Dias Branco SA	Morgan Stanley	500.486
17.600	M Dias Branco SA	Goldman Sachs	(21.293)
34.868	Magazine Luiza SA	Goldman Sachs	(167.813)
81.300	Magnesita Refratarios SA	Goldman Sachs	167.696
41.443	Magnesita Refratarios SA	Morgan Stanley	307.015
(149.100)	Mahle-Metal Leve SA	Goldman Sachs	15.215
(127.100)	Mahle-Metal Leve SA	Morgan Stanley	(52.491)
(1.230.600)	Marcopolo SA (Pref)	Morgan Stanley	(405.447)
(509.200)	Marcopolo SA (Pref)	Goldman Sachs	114.599
59.700	Marfrig Global Foods SA	Morgan Stanley	(8.533)
397.500	Marfrig Global Foods SA	Goldman Sachs	15.602
(502.300)	Metalurgica Gerdau SA (Pref)	Morgan Stanley	99.122
(176.500)	Metalurgica Gerdau SA (Pref)	Goldman Sachs	24.222
(423.966)	Mills Estruturas e Servicos de Engenharia SA	Goldman Sachs	18.259
(236.300)	Mills Estruturas e Servicos de Engenharia SA	Morgan Stanley	(52.699)
166.900	Minerva SA/Brazil	Goldman Sachs	(65.219)
74.800	Minerva SA/Brazil	Morgan Stanley	(38.679)
(55.800)	Movida Participacoes SA	Goldman Sachs	20.821
(91.900)	Movida Participacoes SA	Morgan Stanley	80.222
385.800	MRV Engenharia e Participacoes SA	Goldman Sachs	(126.205)
289.913	MRV Engenharia e Participacoes SA	Morgan Stanley	218.000
(79.880)	Multiplan Empreendimentos Imobiliarios SA	Morgan Stanley	(90.728)
(16.003)	Multiplan Empreendimentos Imobiliarios SA	Goldman Sachs	36.129
39.300	Natura Cosmeticos SA	Goldman Sachs	(30.898)
21.600	Natura Cosmeticos SA	Morgan Stanley	(1.312)
(351.200)	Oi SA (Pref)	Goldman Sachs	146.522
(85.415)	Omega Geracao SA	Goldman Sachs	10.339
(18.100)	Omega Geracao SA	Morgan Stanley	4.774

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Brésil ***suite***		
(263.800)	Paranapanema SA	Goldman Sachs	(558)
(19.900)	Petroleo Brasileiro SA (Pref)	Morgan Stanley	5.162
(12.200)	Petroleo Brasileiro SA (Pref)	Goldman Sachs	3.160
110.100	Porto Seguro SA	Goldman Sachs	(125.947)
110.600	Porto Seguro SA	Morgan Stanley	194.375
(287.802)	Prumo Logistica SA	Goldman Sachs	49.783
(141.509)	Prumo Logistica SA	Morgan Stanley	(94.469)
2.400	QGEP Participacoes SA	Goldman Sachs	36
68.100	QGEP Participacoes SA	Morgan Stanley	69.744
60.100	Qualicorp SA	Goldman Sachs	(128.218)
193.400	Qualicorp SA	Morgan Stanley	23.047
(43.900)	Raia Drogasil SA	Goldman Sachs	(104.878)
(166.700)	Raia Drogasil SA	Morgan Stanley	(898.838)
(83.583)	Randon SA Implementos e Participacoes (Pref)	Morgan Stanley	(2.223)
(258.238)	Rumo SA	Goldman Sachs	62.827
(791.741)	Rumo SA	Morgan Stanley	(645.074)
(85.400)	Santos Brasil Participacoes SA	Goldman Sachs	8.453
(389.925)	Santos Brasil Participacoes SA	Morgan Stanley	(141.329)
(117.049)	Sao Martinho SA	Morgan Stanley	(601.725)
38.100	Ser Educacional SA ‘144A’	Goldman Sachs	(65.227)
7.900	Ser Educacional SA ‘144A’	Morgan Stanley	(4.660)
(14.877)	SLC Agricola SA	Goldman Sachs	2.285
(54.590)	SLC Agricola SA	Morgan Stanley	(103.163)
92.988	Smiles Fidelidade SA	Goldman Sachs	(467.676)
73.200	Smiles Fidelidade SA	Morgan Stanley	490.488
(116.813)	Somos Educacao SA	Goldman Sachs	(31.731)
23.921	Sonae Sierra Brasil SA	Goldman Sachs	(37.246)
5.300	Sonae Sierra Brasil SA	Morgan Stanley	8.936
453.024	Sul America SA (Unit)	Morgan Stanley	136.792
645.700	Suzano Papel e Celulose SA	Morgan Stanley	313.000
252.300	Suzano Papel e Celulose SA	Goldman Sachs	(309.009)
(796.460)	Tecnisa SA	Goldman Sachs	95.511
(901.033)	Tecnisa SA	Morgan Stanley	87.284
70.600	Tegma Gestao Logistica SA	Goldman Sachs	(13.828)
42.900	Tegma Gestao Logistica SA	Morgan Stanley	(3.711)
53.100	Telefonica Brasil SA (Pref)	Goldman Sachs	(68.601)
42.700	Telefonica Brasil SA (Pref)	Morgan Stanley	24.127
30.800	TIM Participacoes SA	Goldman Sachs	(3.736)
362.700	TIM Participacoes SA	Morgan Stanley	355.050
8.400	TOTVS SA	Morgan Stanley	(6.273)
30.800	TPI - Triunfo Participacoes e Investimentos SA	Goldman Sachs	(3.355)
26.400	TPI - Triunfo Participacoes e Investimentos SA	Morgan Stanley	(1.613)
393.900	Transmissora Alianca de nergia Eletrica SA (Unit)	Goldman Sachs	(103.953)
359.309	Transmissora Alianca de Energia Eletrica SA (Unit)	Morgan Stanley	(25.123)
(41.600)	Tupy SA	Goldman Sachs	16.437
(11.200)	Tupy SA	Morgan Stanley	(15.412)
(67.900)	Ultrapar Participacoes SA	Morgan Stanley	7.528
(700)	Ultrapar Participacoes SA	Goldman Sachs	2.095
(505.100)	Usinas Siderurgicas de Minas Gerais SA ‘A’ (Pref)	Goldman Sachs	297.806
(14.700)	Usinas Siderurgicas de Minas Gerais SA ‘A’ (Pref)	Morgan Stanley	498
108.180	Vale SA	Morgan Stanley	68.867
(33.860)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Goldman Sachs	36.825
(116.823)	Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	Morgan Stanley	362.776
16.100	Via Varejo SA (Unit)	Goldman Sachs	(10.829)
46.100	Via Varejo SA (Unit)	Morgan Stanley	30.217
(5.400)	WEG SA	Goldman Sachs	(1.123)
(402.923)	WEG SA	Morgan Stanley	(1.214.501)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Brésil *suite*		
(44.700)	Wiz Solucoes e Corretagem de Seguros SA	Goldman Sachs	73.004
(74.800)	Wiz Solucoes e Corretagem de Seguros SA	Morgan Stanley	126.775
			1.848.274
	Canada		
459.514	Advantage Oil & Gas Ltd	Morgan Stanley	(534.327)
51.692	Aecon Group Inc	Morgan Stanley	149.510
(35.816)	Ag Growth International Inc	Morgan Stanley	28.284
(161.148)	AGF Management Ltd 'B'	Morgan Stanley	(87.938)
(14.325)	AGT Food & Ingredients Inc	Morgan Stanley	50.210
(212.668)	Aimia Inc	Morgan Stanley	1.437
(26.582)	Air Canada	Morgan Stanley	50.197
(55.384)	AirBoss of America Corp	Morgan Stanley	232.119
(209.878)	Alacer Gold Corp	Morgan Stanley	(3.671)
199.088	Alamos Gold Inc 'A'	Morgan Stanley	(119.733)
104.292	Alaris Royalty Corp	Morgan Stanley	(205.757)
(94.612)	Algonquin Power & Utilities Corp	Morgan Stanley	7.423
(71.997)	Allied Properties Real Estate Investment Trust (Reit)	Morgan Stanley	(52.948)
(141.807)	AltaGas Ltd	Morgan Stanley	(25.943)
165.237	Altius Minerals Corp	Morgan Stanley	189.580
(13.489)	Altus Group Ltd/Canada	Morgan Stanley	(30.546)
66.970	Argonaut Gold Inc	Morgan Stanley	21.264
(116.603)	Aritzia Inc	Morgan Stanley	(3.515)
(86.789)	Arizona Mining Inc	Morgan Stanley	8.015
(224.214)	Artis Real Estate Investment Trust (Reit)	Morgan Stanley	(112.793)
3.601	Atco Ltd/Canada 'I'	Morgan Stanley	(3.430)
(24.603)	Atlantic Power Corp	Morgan Stanley	(3.583)
85.047	ATS Automation Tooling Systems Inc	Morgan Stanley	212.721
13.632	AutoCanada Inc	Morgan Stanley	(16.576)
53.573	Avigilon Corp	Morgan Stanley	193.119
38.888	B2Gold Corp	Morgan Stanley	5.240
5.647	Badger Daylighting Ltd	Morgan Stanley	(3.683)
241.105	Baytex Energy Corp	Morgan Stanley	131.569
22.299	Bellatrix Exploration Ltd	Morgan Stanley	(75.262)
(90.728)	Birchcliff Energy Ltd	Morgan Stanley	88.101
(291.063)	Bird Construction Inc	Morgan Stanley	(293.571)
191.461	BlackPearl Resources Inc	Morgan Stanley	(77.696)
(27.813)	Boardwalk Real Estate Investment Trust (Reit)	Morgan Stanley	(15.119)
290.500	Bonavista Energy Corp	Morgan Stanley	(90.066)
103.557	Bonterra Energy Corp	Morgan Stanley	(355.557)
(188.583)	Boralex Inc 'A'	Morgan Stanley	(295.350)
123.436	Brookfield Property Partners LP	Morgan Stanley	(229.615)
89.619	Brookfield Renewable Partners LP	Morgan Stanley	(119.139)
38.963	BRP Inc/CA	Morgan Stanley	284.593
191.816	CAE Inc	Morgan Stanley	34.239
(29.332)	Calfrac Well Services Ltd	Morgan Stanley	(47.550)
264.390	Canaccord Genuity Group Inc	Morgan Stanley	3.506
(464.150)	Canacol Energy Ltd	Morgan Stanley	(75.292)
107.883	Canadian Apartment Properties (Reit)	Morgan Stanley	142.296
106.733	Canadian Real Estate Investment Trust (Reit)	Morgan Stanley	(156.184)
(113.717)	Canadian Utilities Ltd 'A'	Morgan Stanley	42.132
(122.114)	Canadian Western Bank	Morgan Stanley	(384.897)
12.845	Canfor Corp	Morgan Stanley	47.491
103.036	Canfor Pulp Products Inc	Morgan Stanley	320.986
25.574	Capital Power Corp	Morgan Stanley	5.594
(48.588)	Cara Operations Ltd	Morgan Stanley	33.309
368.839	Cardinal Energy Ltd	Morgan Stanley	115.789
(16.676)	Cargojet Inc	Morgan Stanley	(80.303)
(138.494)	Cascades Inc	Morgan Stanley	162.468
195.448	Celestica Inc	Morgan Stanley	(280.629)
	Canada *suite*		
(49.847)	Centerra Gold Inc	Morgan Stanley	(33.973)
7.538	CES Energy Solutions Corp	Morgan Stanley	2.317
50.665	Chartwell Retirement Residences (Unit)	Morgan Stanley	(1.721)
(52.271)	Chemtrade Logistics Income Fund (Unit)	Morgan Stanley	(53.754)
(62.159)	Chesswood Group Ltd	Morgan Stanley	(90.773)
79.698	China Gold International Resources Corp Ltd	Morgan Stanley	(3.446)
121.287	Choice Properties Real Estate Investment Trust (Reit)	Morgan Stanley	(3.719)
191.011	Chorus Aviation Inc	Morgan Stanley	740.596
36.512	CI Financial Corp	Morgan Stanley	21.944
(115.396)	Cineplex Inc	Morgan Stanley	412.312
(330.761)	Clearwater Seafoods Inc	Morgan Stanley	1.106.430
58.316	Cogeco Communications Inc	Morgan Stanley	297.006
20.442	Cogeco Inc	Morgan Stanley	471.001
23.225	Colliers International Group Inc	Morgan Stanley	225.851
(306.910)	Cominar Real Estate Investment Trust (Reit)	Morgan Stanley	(134.680)
(71.853)	Computer Modelling Group Ltd	Morgan Stanley	(47.396)
85.920	Cona Resources Ltd	Morgan Stanley	(98.022)
(41.472)	Continental Gold Inc	Morgan Stanley	9.723
11.140	Corby Spirit and Wine Ltd	Morgan Stanley	16.314
(260.122)	Corus Entertainment Inc 'B'	Morgan Stanley	415.717
(38.343)	Cott Corp	Morgan Stanley	(97.640)
198.730	Crew Energy Inc	Morgan Stanley	(1.225)
(290.479)	CRH Medical Corp	Morgan Stanley	717.011
153.407	Crius Energy Trust (Unit)	Morgan Stanley	(122.109)
138.926	Crombie Real Estate Investment Trust (Reit)	Morgan Stanley	23.253
88.371	CT Real Estate Investment Trust (Reit)	Morgan Stanley	150.995
43.581	Delphi Energy Corp	Morgan Stanley	16.391
80.195	Descartes Systems Group Inc/The	Morgan Stanley	284.105
89.719	Detour Gold Corp	Morgan Stanley	(41.999)
(100.384)	DHX Media Ltd	Morgan Stanley	80.098
(3.916)	DHX Media Ltd	Morgan Stanley	14.987
(348.705)	DIRTT Environmental Solutions	Morgan Stanley	(108.127)
(100.672)	Dorel Industries Inc 'B'	Morgan Stanley	(1.016)
197.001	Dream Global Real Estate Investment Trust (Reit)	Morgan Stanley	103.049
317.395	Dream Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	(41.034)
(164.374)	Dream Office Real Estate Investment Trust (Reit)	Morgan Stanley	(188.261)
28.872	Dundee Corp 'A'	Morgan Stanley	(72.979)
381.934	Dundee Precious Metals Inc	Morgan Stanley	150.862
(6.247)	Echelon Financial Holdings Inc	Morgan Stanley	(2.089)
(128.566)	ECN Capital Corp	Morgan Stanley	(75.101)
(213.781)	Eldorado Gold Corp	Morgan Stanley	183.889
(97.330)	Element Fleet Management Corp	Morgan Stanley	17.046
(16.791)	Emera Inc	Morgan Stanley	(69.895)
(48.395)	Empire Co Ltd 'A'	Morgan Stanley	(180.841)
160.937	Enbridge Income Fund Holdings Inc	Morgan Stanley	(526.850)
(34.860)	Endeavour Mining Corp	Morgan Stanley	(4.916)
(103.706)	Endeavour Silver Corp	Morgan Stanley	17.617
(133.976)	Enercare Inc	Morgan Stanley	(73.391)
64.565	Enerflex Ltd	Morgan Stanley	(26.997)
89.124	Enerplus Corp	Morgan Stanley	26.224
(39.616)	Enghouse Systems Ltd	Morgan Stanley	(69.082)
(219.154)	Ensign Energy Services Inc	Morgan Stanley	35.629
67.346	Essential Energy Services Trust	Morgan Stanley	12.640
58.205	Exco Technologies Ltd	Morgan Stanley	(50.322)
(135.852)	Extendicare Inc	Morgan Stanley	28.249
3.689	Fairfax Financial Holdings Ltd	Morgan Stanley	132.450

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Canada *suite*		
(152.235)	Fairfax India Holdings Corp ‘144A’	Morgan Stanley	152
103.249	Fiera Capital Corp	Morgan Stanley	(65.943)
39.361	Finning International Inc	Morgan Stanley	(10.403)
(76.455)	First Capital Realty Inc	Morgan Stanley	(31.627)
(27.418)	First Majestic Silver Corp	Morgan Stanley	8.275
2.774	First National Financial Corp	Morgan Stanley	1.413
26.800	FirstService Corp	Morgan Stanley	45.474
116.995	Fortuna Silver Mines Inc	Morgan Stanley	(63.415)
(64.557)	Freehold Royalties Ltd	Morgan Stanley	(64.142)
(31.470)	Frontera Energy Corp	Morgan Stanley	(7.241)
(10.968)	Genworth MI Canada Inc	Morgan Stanley	(20.262)
(73.562)	Gibson Energy Inc	Morgan Stanley	(10.881)
(28.964)	Gluskin Sheff + Associates Inc	Morgan Stanley	(3.256)
(14.210)	Gran Tierra Energy Inc	Morgan Stanley	(2.794)
(42.053)	Granite Real Estate Investment Trust (Reit)	Morgan Stanley	33.211
28.998	Great Canadian Gaming Corp	Morgan Stanley	(46.233)
(60.528)	Great-West Lifeco Inc	Morgan Stanley	9.964
67.570	Guyana Goldfields Inc	Morgan Stanley	(57.843)
(204.511)	H&R Real Estate Investment Trust (Reit)	Morgan Stanley	127.849
48.788	High Arctic Energy Services Inc	Morgan Stanley	31.168
(51.395)	High Liner Foods Inc	Morgan Stanley	6.022
(26.507)	Home Capital Group Inc	Morgan Stanley	(54.590)
(267.685)	Horizon North Logistics Inc	Morgan Stanley	(41.502)
(32.225)	Hudbay Minerals Inc	Morgan Stanley	11.802
(192.307)	Hydro One Ltd	Morgan Stanley	86.156
34.762	IAMGOLD Corp	Morgan Stanley	25.716
74.217	IGM Financial Inc	Morgan Stanley	293.293
(37.310)	Industrial Alliance Insurance & Financial Services Inc	Morgan Stanley	(42.482)
(297.928)	Innergex Renewable Energy Inc	Morgan Stanley	(176.031)
44.763	Intact Financial Corp	Morgan Stanley	53.633
55.235	Interfor Corp	Morgan Stanley	20.750
(83.247)	InterRent Real Estate Investment Trust (Reit)	Morgan Stanley	(77.923)
(14.427)	Intertain Group Ltd/New	Morgan Stanley	(42.668)
(84.742)	Intertape Polymer Group Inc	Morgan Stanley	(118.637)
265.529	Iron Bridge Resources Inc	Morgan Stanley	(147.786)
(168.130)	Ivanhoe Mines Ltd ‘A’	Morgan Stanley	(34.498)
(31.894)	Jean Coutu Group PJC Inc/The ‘A’	Morgan Stanley	(33.053)
167.155	Just Energy Group Inc	Morgan Stanley	(233.302)
(370.468)	Kelt Exploration Ltd	Morgan Stanley	(644.478)
(121.547)	Keyera Corp	Morgan Stanley	216.786
260.071	Killam Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	146.293
(9.447)	Kinaxis Inc	Morgan Stanley	(15.640)
(136.614)	Kinder Morgan Canada Ltd ‘144A’	Morgan Stanley	(50.934)
(36.485)	Kirkland Lake Gold Ltd	Morgan Stanley	(76.584)
(28.016)	Klondex Mines Ltd	Morgan Stanley	20.368
137.457	Knight Therapeutics Inc	Morgan Stanley	(141.830)
(20.931)	Labrador Iron Ore Royalty Corp	Morgan Stanley	(91.655)
65.441	Laurentian Bank of Canada	Morgan Stanley	213.520
(2.805)	Linamar Corp	Morgan Stanley	(398)
40.463	Liquor Stores NA Ltd	Morgan Stanley	(14.234)
(401.988)	Lucara Diamond Corp	Morgan Stanley	33.661
419.766	Lundin Mining Corp	Morgan Stanley	(257.199)
(28.538)	MAG Silver Corp	Morgan Stanley	65.015
(286.586)	Major Drilling Group International Inc	Morgan Stanley	58.541
170.258	Maple Leaf Foods Inc	Morgan Stanley	241.036
183.743	Martinrea International Inc	Morgan Stanley	618.314
(40.088)	Maxar Technologies Ltd	Morgan Stanley	(459.327)
19.197	McCoy Global Inc	Morgan Stanley	(5.666)
(20.994)	McEwen Mining Inc	Morgan Stanley	35
21.367	Medical Facilities Corp	Morgan Stanley	(44.972)
	Canada *suite*		
101.783	MEG Energy Corp	Morgan Stanley	14.659
25.016	Methanex Corp	Morgan Stanley	166.725
78.337	Mitel Networks Corp	Morgan Stanley	(22.616)
(23.753)	Morguard Real Estate Investment Trust (Reit)	Morgan Stanley	3.459
269.214	Morneau Shepell Inc	Morgan Stanley	274.413
(83.231)	MTY Food Group Inc	Morgan Stanley	(462.906)
(223.621)	Mullen Group Ltd	Morgan Stanley	16.648
(210.086)	Nevsun Resources Ltd	Morgan Stanley	(26.151)
32.203	New Flyer Industries Inc	Morgan Stanley	(109.292)
(124.086)	New Gold Inc	Morgan Stanley	(14.519)
65.139	Nexa Resources SA	Morgan Stanley	(23.977)
170.411	Noranda Income Fund (Unit)	Morgan Stanley	(178.397)
39.455	Norbord Inc	Morgan Stanley	(241.375)
41.139	North American Energy Partners Inc	Morgan Stanley	119.058
69.748	North West Co Inc/The	Morgan Stanley	188.540
191.913	Northland Power Inc	Morgan Stanley	(92.430)
(64.391)	Northview Apartment Real Estate Investment Trust (Reit)	Morgan Stanley	(77.013)
482.695	NorthWest Healthcare Properties Real Estate Investment Trust (Reit)	Morgan Stanley	184.571
125.199	Novagold Resources Inc	Morgan Stanley	(49.226)
242.192	NuVista Energy Ltd	Morgan Stanley	501.298
(114.380)	OceanaGold Corp	Morgan Stanley	47.103
47.273	Onex Corp	Morgan Stanley	(147.640)
(79.754)	Open Text Corp	Morgan Stanley	26.015
(23.358)	Osisko Gold Royalties Ltd	Morgan Stanley	8.340
(76.009)	Painted Pony Energy Ltd	Morgan Stanley	75.887
55.686	Pan American Silver Corp	Morgan Stanley	(89.254)
(59.530)	Paramount Resources Ltd ‘A’	Morgan Stanley	187.998
241.672	Parex Resources Inc	Morgan Stanley	453.503
116.422	Parkland Fuel Corp	Morgan Stanley	(212.517)
85.945	Pason Systems Inc	Morgan Stanley	(118.693)
122.623	Pengrowth Energy Corp	Morgan Stanley	(84.512)
31.101	Peyto Exploration & Development Corp	Morgan Stanley	629
(26.058)	Poseidon Concepts Corp	Morgan Stanley	(5.258)
51.574	Power Financial Corp	Morgan Stanley	57.046
(68.856)	PrairieSky Royalty Ltd	Morgan Stanley	(36.187)
152.909	Premier Gold Mines Ltd	Morgan Stanley	89.773
(18.452)	Premium Brands Holdings Corp	Morgan Stanley	(13.000)
(8.244)	Pretium Resources Inc	Morgan Stanley	(8.930)
(246.834)	Pure Industrial Real Estate Trust (Reit)	Morgan Stanley	(14.316)
132.805	Quebecor Inc ‘B’	Morgan Stanley	268.734
(222.748)	Raging River Exploration Inc	Morgan Stanley	17.505
(65.422)	Real Matters Inc	Morgan Stanley	15.245
87.106	Richelieu Hardware Ltd	Morgan Stanley	254.679
(172.004)	RioCan Real Estate Investment Trust (Reit)	Morgan Stanley	(57.085)
(100.491)	Ritchie Bros Auctioneers Inc	Morgan Stanley	222.182
79.711	Rocky Mountain Dealerships Inc	Morgan Stanley	468.279
(235.105)	Rogers Sugar Inc	Morgan Stanley	3.563
(106.676)	Russel Metals Inc	Morgan Stanley	(147.114)
14.725	Sandstorm Gold Ltd	Morgan Stanley	109
(88.699)	Savaria Corp	Morgan Stanley	(169.234)
12.100	Sears Canada Inc	Morgan Stanley	(40.614)
259.868	Secure Energy Services Inc	Morgan Stanley	(151.713)
(76.185)	SEMAFO Inc	Morgan Stanley	5.853
33.184	Seven Generations Energy Ltd ‘A’	Morgan Stanley	(73.358)
(16.319)	ShawCor Ltd	Morgan Stanley	(16.197)
(6.818)	Shopify Inc ‘A’	Morgan Stanley	(33.966)
145.334	Sienna Senior Living Inc	Morgan Stanley	94.952
14.478	Sierra Wireless Inc	Morgan Stanley	5.894
194.931	Silvercorp Metals Inc	Morgan Stanley	(17.433)
(108.387)	Slate Office REIT (Reit)	Morgan Stanley	(48.338)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Canada *suite*		
49.531	Slate Retail REIT (Unit)	Morgan Stanley	(46.509)
9.059	Sleep Country Canada Holdings Inc '144A'	Morgan Stanley	(43.991)
(66.737)	Smart Real Estate Investment Trust (Reit)	Morgan Stanley	116.760
(146.632)	Spartan Energy Corp	Morgan Stanley	(14.004)
(24.755)	Spin Master Corp '144A'	Morgan Stanley	(275.163)
43.781	SSR Mining Inc	Morgan Stanley	(64.426)
(89.198)	Stantec Inc	Morgan Stanley	(186.919)
52.081	Stars Group Inc/The	Morgan Stanley	148.236
(26.811)	Stella-Jones Inc	Morgan Stanley	(159.677)
25.940	Student Transportation Inc	Morgan Stanley	(2.749)
100.819	Summit Industrial Income (Reit)	Morgan Stanley	38.855
(101.313)	SunOpta Inc	Morgan Stanley	(56.006)
(200.429)	Superior Plus Corp	Morgan Stanley	(137.558)
71.819	Supremex Inc	Morgan Stanley	(21.630)
(187.938)	Surge Energy Inc	Morgan Stanley	76.400
46.738	Tahoe Resources Inc	Morgan Stanley	(515)
19.435	Teranga Gold Corp	Morgan Stanley	(2.754)
(135.267)	TFI International Inc	Morgan Stanley	(371.823)
89.912	Timbercreek Financial Corp	Morgan Stanley	51.039
(38.042)	TMAC Resources Inc	Morgan Stanley	194.321
(15.115)	TMX Group Ltd	Morgan Stanley	(17.761)
307.498	TORC Oil & Gas Ltd	Morgan Stanley	501.455
(24.943)	Torex Gold Resources Inc	Morgan Stanley	79.779
72.727	Toromont Industries Ltd	Morgan Stanley	(56.820)
(21.662)	Torstar Corp 'B'	Morgan Stanley	(1.965)
(12.262)	Total Energy Services Inc	Morgan Stanley	(24.118)
(78.803)	Tourmaline Oil Corp	Morgan Stanley	137.414
(350.815)	TransAlta Corp	Morgan Stanley	62.798
272.521	TransAlta Renewables Inc	Morgan Stanley	(363.011)
38.235	Transcontinental Inc 'A'	Morgan Stanley	18.045
(140.361)	Trican Well Service Ltd	Morgan Stanley	(69.372)
(389.834)	Tricon Capital Group Inc	Morgan Stanley	(115.880)
516.010	Trinidad Drilling Ltd	Morgan Stanley	(328.723)
(1.401)	Tucows Inc 'A'	Morgan Stanley	(1.336)
(488.016)	Turquoise Hill Resources Ltd	Morgan Stanley	109.645
78.993	Uni-Select Inc	Morgan Stanley	(208.881)
(162.197)	Uranium Participation Corp	Morgan Stanley	(80.005)
179.831	Valener Inc	Morgan Stanley	623.332
7.449	Vermilion Energy Inc	Morgan Stanley	35.264
(18.207)	Wajax Corp	Morgan Stanley	(50.589)
5.227	Waste Connections Inc	Morgan Stanley	362.304
114.074	Wesdome Gold Mines Ltd	Morgan Stanley	(36.489)
(24.635)	West Fraser Timber Co Ltd	Morgan Stanley	(112.667)
548.575	Western Forest Products Inc	Morgan Stanley	148.684
(15.451)	WestJet Airlines Ltd	Morgan Stanley	18.777
26.022	Westport Fuel Systems Inc	Morgan Stanley	1.473
(42.955)	Westshore Terminals Investment Corp	Morgan Stanley	(122.609)
(180.705)	Whitecap Resources Inc	Morgan Stanley	53.710
(91.353)	Winpak Ltd	Morgan Stanley	374.667
9.684	WPT Industrial Real Estate Investment Trust (Reit)	Morgan Stanley	(1.560)
36.126	WSP Global Inc	Morgan Stanley	251.546
147.021	Xtreme Drilling Corp	Morgan Stanley	93.502
(219.601)	Yamana Gold Inc	Morgan Stanley	3.760
(24.558)	Yellow Pages Ltd/Canada	Morgan Stanley	200.742
75.354	ZCL Composites Inc	Morgan Stanley	(123.083)
			3.045.199
	Chili		
9.295.456	Banco de Chile	Morgan Stanley	255.817
4.766	Banco de Credito e Inversiones	Morgan Stanley	104.680
643	Bupa Chile SA	Morgan Stanley	34
43.946	CAP SA	Morgan Stanley	(102.713)
16.947	Cencosud SA	Morgan Stanley	(11.005)
	Chili *suite*		
22.366	Cia Cervecerias Unidas SA	Morgan Stanley	(24.847)
276.211	Embotelladora Andina SA 'B' (Pref)	Morgan Stanley	(116.710)
421.081	Empresas CMPC SA	Morgan Stanley	(133.557)
16.336	Empresas COPEC SA	Morgan Stanley	11.482
7.068.115	Enel Chile SA	Morgan Stanley	7.457
908.307	Enel Generacion Chile SA	Morgan Stanley	(166.883)
94.931	Inversiones Aguas Metropolitanas SA	Morgan Stanley	14.060
97.523	Inversiones La Construccion SA	Morgan Stanley	221.690
1.007.943	Parque Arauco SA	Morgan Stanley	930.242
2.171.459	Ripley Corp SA	Morgan Stanley	754.128
168.575	SACI Falabella	Morgan Stanley	(51.239)
868.102	Salfacorp SA	Morgan Stanley	591.693
463.032	Sociedad Matriz del Banco de Chile SA 'B'	Morgan Stanley	2.158
856.787	SONDA SA	Morgan Stanley	(205.258)
322.457	Vina Concha y Toro SA	Morgan Stanley	29.234
			2.110.463
	Colombie		
484.789	Avianca Holdings SA (Pref)	Morgan Stanley	44.836
79.607	Cemex Latam Holdings SA	Morgan Stanley	(30.170)
2.565.007	Ecopetrol SA	Morgan Stanley	204.344
45.214	Grupo de Inversiones Suramericana SA	Morgan Stanley	8.762
213.892	Interconexion Electrica SA ESP	Morgan Stanley	188.539
			416.311
	Italie		
1.170	Rizzoli Corriere Della Sera Mediagroup SpA	Bank of America Merrill Lynch	469
(1.170)	Rizzoli Corriere Della Sera Mediagroup SpA	Bank of America Merrill Lynch	(669)
			(200)
	Mexique		
1.876.541	Alfa SAB de CV 'A'	Goldman Sachs	125.764
3.072.135	Alfa SAB de CV 'A'	Morgan Stanley	(608.918)
1.047.611	Alpek SAB de CV	Goldman Sachs	222.414
923.818	Alpek SAB de CV	Morgan Stanley	(159.629)
(4.500)	Alsea SAB de CV	Goldman Sachs	(21)
(75.400)	Alsea SAB de CV	Morgan Stanley	(477)
1.200.900	America Movil SAB de CV 'L'	Goldman Sachs	34.425
428.739	America Movil SAB de CV 'L'	Morgan Stanley	52.475
(73.535)	Arca Continental SAB de CV	Morgan Stanley	14.486
(290.337)	Arca Continental SAB de CV	Goldman Sachs	(94.619)
(3.211.328)	Axtel SAB de CV (Unit)	Morgan Stanley	(96.773)
(2.688.555)	Axtel SAB de CV (Unit)	Goldman Sachs	(13.126)
(391.720)	Banregio Grupo Financiero SAB de CV	Morgan Stanley	143.553
(177.110)	Banregio Grupo Financiero SAB de CV	Goldman Sachs	(57.704)
(408.197)	Becle SAB de CV	Goldman Sachs	(18.656)
(3.139.056)	Becle SAB de CV	Morgan Stanley	275.848
(452.142)	Bolsa Mexicana de Valores SAB de CV	Goldman Sachs	(43.215)
(134.744)	Bolsa Mexicana de Valores SAB de CV	Morgan Stanley	(61.325)
864.247	Cemex SAB de CV (Unit)	Goldman Sachs	3.092
714.249	Cemex SAB de CV (Unit)	Morgan Stanley	(63.943)
(45.647)	Coca-Cola Femsa SAB de CV 'L'	Morgan Stanley	13.572
(111.240)	Coca-Cola Femsa SAB de CV 'L'	Goldman Sachs	(21.838)
(5.300)	Concentradora Fibra Danhos SA de CV (Reit)	Goldman Sachs	(259)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Mexique *suite*		
(28.516)	Concentradora Fibra Danhos SA de CV (Reit)	Morgan Stanley	2.714
(293.252)	Concentradora Fibra Hotelera Mexicana SA de CV (Reit) ‘144A’	Goldman Sachs	(5.870)
(340.449)	Concentradora Fibra Hotelera Mexicana SA de CV (Reit) ‘144A’	Morgan Stanley	155.131
(344.913)	Concentradora Hipotecaria SAPI de CV (Reit)	Morgan Stanley	61.000
1.478.890	Consorcio ARA SAB de CV	Goldman Sachs	24.859
1.321.288	Consorcio ARA SAB de CV	Morgan Stanley	19.667
(169.600)	Controladora Vuela Cia de Aviacion SAB de CV ‘A’	Goldman Sachs	4.009
(536.500)	Controladora Vuela Cia de Aviacion SAB de CV ‘A’	Morgan Stanley	230.069
(48.785)	Corp Inmobiliaria Vesta SAB de CV	Goldman Sachs	(6.923)
(497.108)	Corp Inmobiliaria Vesta SAB de CV	Morgan Stanley	153.167
242.400	Credito Real SAB de CV SOFOM ER	Goldman Sachs	3.924
490.960	Credito Real SAB de CV OFOM ER	Morgan Stanley	(259.540)
525	Elementia SAB de CV ‘144A’	Morgan Stanley	110
36.420	Elementia SAB de CV ‘144A’	Goldman Sachs	618
(928.034)	Fibra Uno Administracion SA de CV (Reit)	Goldman Sachs	(87.628)
(2.872)	Fibra Uno Administracion SA de CV (Reit)	Morgan Stanley	828
47.700	Fomento Economico Mexicano SAB de CV (Unit)	Morgan Stanley	(7.484)
55.300	Fomento Economico Mexicano SAB de CV (Unit)	Goldman Sachs	20.547
(183.862)	Genomma Lab Internacional SAB de CV ‘B’	Goldman Sachs	(6.012)
(496.299)	Genomma Lab Internacional SAB de CV ‘B’	Morgan Stanley	(89.705)
(569.953)	Gentera SAB de CV	Goldman Sachs	2.026
(1.261.120)	Gentera SAB de CV	Morgan Stanley	528.834
152.362	Gruma SAB de CV ‘B’	Morgan Stanley	(86.180)
190.409	Gruma SAB de CV ‘B’	Goldman Sachs	(35.815)
172.203	Grupo Aeromexico SAB de CV	Goldman Sachs	24.596
194.395	Grupo Aeromexico SAB de CV	Morgan Stanley	(4.335)
131.961	Grupo Aeroportuario del Centro Norte SAB de CV	Goldman Sachs	41.125
173.655	Grupo Aeroportuario del Centro Norte SAB de CV	Morgan Stanley	(55.080)
65.033	Grupo Aeroportuario del Pacifico SAB de CV ‘B’	Goldman Sachs	58.183
92.434	Grupo Aeroportuario del Pacifico SAB de CV ‘B’	Morgan Stanley	32.698
12.010	Grupo Aeroportuario del Sureste SAB de CV ‘B’	Goldman Sachs	9.672
15.825	Grupo Aeroportuario del Sureste SAB de CV ‘B’	Morgan Stanley	15.382
(943.788)	Grupo Bimbo SAB de CV ‘A’	Morgan Stanley	40.797
(159.311)	Grupo Bimbo SAB de CV ‘A’	Goldman Sachs	(16.942)
189.791	Grupo Carso SAB de CV ‘A1’	Goldman Sachs	28.874
54.600	Grupo Carso SAB de CV ‘A1’	Morgan Stanley	(54.007)
457.559	Grupo Comercial Chedraui SA de CV	Goldman Sachs	30.742
647.180	Grupo Comercial Chedraui SA de CV	Morgan Stanley	(52.032)
(5.237)	Grupo Elektra SAB DE CV	Goldman Sachs	(9.003)
(45.542)	Grupo Elektra SAB DE CV	Morgan Stanley	(1.257.009)
70.700	Grupo Financiero Banorte SAB de CV ‘O’	Goldman Sachs	(7.584)
	Mexique *suite*		
404.217	Grupo Financiero Banorte SAB de CV ‘O’	Morgan Stanley	(378.240)
(1.011.688)	Grupo Financiero Inbursa SAB de CV ‘O’	Morgan Stanley	(222.041)
(2.003.053)	Grupo Financiero Inbursa SAB de CV ‘O’	Goldman Sachs	(270.626)
440.778	Grupo Financiero Interacciones SA de CV ‘O’	Goldman Sachs	40.995
482.329	Grupo Financiero Interacciones SA de CV ‘O’	Morgan Stanley	(6.874)
(19.100)	Grupo Financiero Santander Mexico SAB de CV ‘B’	Morgan Stanley	3.385
(232.847)	Grupo Financiero Santander Mexico SAB de CV ‘B’	Goldman Sachs	(9.726)
(124.157)	Grupo GICSA SA de CV	Goldman Sachs	323
(330.808)	Grupo GICSA SA de CV	Morgan Stanley	8.497
(893.670)	Grupo Herdez SAB de CV	Goldman Sachs	(56.314)
(61.341)	Grupo Herdez SAB de CV	Morgan Stanley	6.917
(609.614)	Grupo Lala SAB de CV	Goldman Sachs	(958)
100.400	Grupo Mexico SAB de CV ‘B’	Goldman Sachs	605
39.200	Grupo Mexico SAB de CV ‘B’	Morgan Stanley	6.394
(259.136)	Grupo Rotoplas SAB de CV	Goldman Sachs	(23.031)
(282.192)	Grupo Rotoplas SAB de CV	Morgan Stanley	(35.051)
49.985	Grupo Simec SAB de CV ‘B’	Goldman Sachs	16.869
93.247	Grupo Simec SAB de CV ‘B’	Morgan Stanley	(1.822)
(21.800)	Grupo Televisa SAB (Unit)	Goldman Sachs	2.667
(398.261)	Grupo Televisa SAB (Unit)	Morgan Stanley	373.124
(1.415.871)	Hoteles City Express SAB de CV	Morgan Stanley	(287.570)
(180.465)	Hoteles City Express SAB de CV	Goldman Sachs	(2.613)
484.436	Industrias Bachoco SAB de CV ‘B’	Morgan Stanley	155.679
264.356	Industrias Bachoco SAB de CV ‘B’	Goldman Sachs	37.186
8.747	Industrias CH SAB de CV ‘B’	Morgan Stanley	(9.368)
42.492	Industrias Penoles SAB de CV	Goldman Sachs	50.283
34.058	Industrias Penoles SAB de CV	Morgan Stanley	(46.408)
(33.528)	Infraestructura Energetica Nova SAB de CV	Goldman Sachs	(9.279)
(1.110.241)	Infraestructura Energetica Nova SAB de CV	Morgan Stanley	(1.097.346)
(201.600)	Kimberly-Clark de Mexico SAB de CV ‘A’	Goldman Sachs	(15.815)
(981.200)	Kimberly-Clark de Mexico SAB de CV ‘A’	Morgan Stanley	(7.855)
(283.307)	La Comer SAB de CV	Goldman Sachs	(16.626)
(1.738.340)	La Comer SAB de CV	Morgan Stanley	(156.230)
2.089.922	Macquarie Mexico Real Estate Management SA de CV (Reit)	Goldman Sachs	122.816
927.095	Macquarie Mexico Real Estate Management SA de CV (Reit)	Morgan Stanley	44.219
130.056	Megacable Holdings SAB de CV (Unit)	Goldman Sachs	14.317
268.941	Megacable Holdings SAB de CV (Unit)	Morgan Stanley	59.158
(344.737)	Mexichem SAB de CV	Morgan Stanley	27.434
(1.665.805)	Mexichem SAB de CV	Goldman Sachs	(188.591)
(661.072)	Nemak SAB de CV ‘144A’	Morgan Stanley	109.215
(11.300)	Nemak SAB de CV ‘144A’	Goldman Sachs	(1.057)
152.000	PLA Administradora Industrial S de RL de CV (Reit)	Goldman Sachs	21.557
860.016	PLA Administradora Industrial S de RL de CV (Reit)	Morgan Stanley	(87.808)
791.100	Prologis Property Mexico SA de CV (Reit)	Goldman Sachs	120.751

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Mexique *suite*		
1.117.495	Prologis Property Mexico SA de CV (Reit)	Morgan Stanley	387.541
13.061	Promotora y Operadora de Infraestructura SAB de CV	Goldman Sachs	9.073
92.032	Promotora y Operadora de Infraestructura SAB de CV	Morgan Stanley	1.274
(89.790)	Qualitas Controladora SAB de CV	Goldman Sachs	(11.565)
(260.360)	Qualitas Controladora SAB de CV	Morgan Stanley	(71.425)
23.693	Rassini SAB de CV	Morgan Stanley	(20.433)
101.945	Rassini SAB de CV	Goldman Sachs	10.989
(3.301.376)	Telesites SAB de CV	Morgan Stanley	(467.442)
(2.488.051)	Telesites SAB de CV	Goldman Sachs	(230.028)
(984.519)	TV Azteca SAB de CV (Unit)	Goldman Sachs	(13.619)
(3.046.916)	TV Azteca SAB de CV (Unit)	Morgan Stanley	148.792
(119.472)	Unifin Financiera SAB de CV SOFOM ENR	Morgan Stanley	(80.786)
794.100	Wal-Mart de Mexico SAB de CV	Goldman Sachs	60.725
1.729.508	Wal-Mart de Mexico SAB de CV	Morgan Stanley	424.601
			(2.467.612)
	Pérou		
(238)	Credicorp Ltd	Goldman Sachs	(23.961)
447	Credicorp Ltd	Morgan Stanley	23.181
7.452	Tahoe Resources Inc	Morgan Stanley	(9.328)
537.685	Volcan Cia Minera SAA	Morgan Stanley	81.821
			71.713
	Royaume-Uni		
14.427	Jackpotjoy Plc	Morgan Stanley	59.834
			59.834
	Etats-Unis		
(125.944)	1-800-Flowers.com Inc 'A'	Bank of America Merrill Lynch	(188.916)
(49.308)	2U Inc	Goldman Sachs	(37.474)
(32.973)	2U Inc	Bank of America Merrill Lynch	(20.083)
(29.331)	2U Inc	Morgan Stanley	(425.264)
22.906	3D Systems Corp	Morgan Stanley	(87.771)
8.229	3M Co	Bank of America Merrill Lynch	98.337
(33.660)	8x8 Inc	Morgan Stanley	1.186
2.087	A Schulman Inc	Morgan Stanley	26.647
3.668	A Schulman Inc	Bank of America Merrill Lynch	7.153
126.928	A10 Networks Inc	Bank of America Merrill Lynch	114.235
60.207	A10 Networks Inc	Goldman Sachs	54.186
80.058	A10 Networks Inc	Morgan Stanley	138.896
(143.644)	AAON Inc	Bank of America Merrill Lynch	(409.385)
13.420	AAR Corp	Bank of America Merrill Lynch	24.507
4.715	AAR Corp	Morgan Stanley	16.074
9.879	Aaron's Inc	Morgan Stanley	(20.149)
51.196	Aaron's Inc	Bank of America Merrill Lynch	120.025
502	Aaron's Inc	Goldman Sachs	1.185
1.025	Abaxis Inc	Bank of America Merrill Lynch	2.616
717	Abaxis Inc	Goldman Sachs	2.732
(57.457)	Abbott Laboratories	Bank of America Merrill Lynch	(43.667)
	Etats-Unis *suite*		
19.091	AbbVie Inc	Bank of America Merrill Lynch	56.891
(20.791)	Abeona Therapeutics Inc	Morgan Stanley	26.137
(147.655)	ABM Industries Inc	Bank of America Merrill Lynch	(348.466)
(19.147)	Acacia Research Corp	Bank of America Merrill Lynch	(2.872)
(2.401)	Acacia Research Corp	Goldman Sachs	(360)
(9.042)	Acacia Research Corp	Morgan Stanley	(7.957)
(13.591)	Acadia Healthcare Co Inc	Morgan Stanley	(1.176)
(9.672)	ACADIA Pharmaceuticals Inc	Morgan Stanley	(14.288)
(6.635)	ACADIA Pharmaceuticals Inc	Goldman Sachs	(15.924)
(63.437)	Acadia Realty Trust (Reit)	Bank of America Merrill Lynch	31.719
(17.161)	Access National Corp	Bank of America Merrill Lynch	(36.725)
(1.607)	Access National Corp	Goldman Sachs	(3.439)
(15.247)	Access National Corp	Morgan Stanley	(99.177)
96.285	ACCO Brands Corp	Bank of America Merrill Lynch	38.514
34.448	ACCO Brands Corp	Goldman Sachs	13.779
182.631	ACCO Brands Corp	Morgan Stanley	344.871
103.130	Accuray Inc	Goldman Sachs	46.408
36.797	Accuray Inc	Morgan Stanley	31.603
68.700	Accuray Inc	Bank of America Merrill Lynch	30.915
(29.910)	Aceto Corp	Bank of America Merrill Lynch	(26.919)
(6.209)	Achaogen Inc	Goldman Sachs	5.216
50.553	Achillion Pharmaceuticals Inc	Bank of America Merrill Lynch	7.583
45.389	Achillion Pharmaceuticals Inc	Morgan Stanley	(22.153)
(2.442)	Aclaris Therapeutics Inc	Bank of America Merrill Lynch	(2.589)
(15.565)	Aclaris Therapeutics Inc	Morgan Stanley	64.145
47.730	Activision Blizzard Inc	Bank of America Merrill Lynch	(72.072)
(15.960)	Activision Blizzard Inc	Morgan Stanley	71.344
8.781	Activision Blizzard Inc	Goldman Sachs	(13.259)
355	Activision Blizzard Inc	Morgan Stanley	(754)
1.323	Actua Corp	Bank of America Merrill Lynch	66
(102.011)	Actuant Corp 'A'	Bank of America Merrill Lynch	(214.223)
(7.752)	Acuity Brands Inc	Bank of America Merrill Lynch	(60.621)
37.225	Acxiom Corp	Morgan Stanley	44.309
(15.456)	Adamas Pharmaceuticals Inc	Goldman Sachs	(137.404)
(9.975)	Adamas Pharmaceuticals Inc	Morgan Stanley	(195.916)
(2.275)	Adams Resources & Energy Inc	Goldman Sachs	(13.673)
(1.187)	Adams Resources & Energy Inc	Bank of America Merrill Lynch	(7.134)
63.750	Adecoagro SA	Bank of America Merrill Lynch	76.500
122.818	Adecoagro SA	Morgan Stanley	(149.125)
(14.244)	Adient Plc	Goldman Sachs	(70.650)
485	Adient Plc	Bank of America Merrill Lynch	(260)
2.947	Adient Plc	Morgan Stanley	3.290
12.282	Adobe Systems Inc	Bank of America Merrill Lynch	(41.882)
7.924	Adobe Systems Inc	Morgan Stanley	(51.066)
(97.415)	Adtalem Global Education Inc	Bank of America Merrill Lynch	(384.789)
(3.318)	Adtalem Global Education Inc	Morgan Stanley	(5.501)
(36.102)	ADTRAN Inc	Morgan Stanley	(17.765)
(2.077)	Advance Auto Parts Inc	Bank of America Merrill Lynch	(19.295)
3.496	Advance Auto Parts Inc	Morgan Stanley	53.997

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis ***suite***		
1.416	Advanced Disposal Services Inc	Morgan Stanley	(306)
(5.921)	Advanced Drainage Systems Inc	Morgan Stanley	(16.861)
(242.542)	Advanced Emissions Solutions Inc	Bank of America Merrill Lynch	397.769
(48.365)	Advanced Emissions Solutions Inc	Goldman Sachs	79.319
40.594	Advanced Energy Industries Inc	Bank of America Merrill Lynch	(204.800)
2.125	Advanced Energy Industries Inc	Morgan Stanley	(13.712)
(19.448)	Advanced Micro Devices Inc	Bank of America Merrill Lynch	5.056
(4.870)	Advanced Micro Devices Inc	Goldman Sachs	1.266
17.374	Advanced Micro Devices Inc	Bank of America Merrill Lynch	(9.785)
4.552	Advanced Micro Devices Inc	Morgan Stanley	(132)
3.092	AdvanSix Inc	Goldman Sachs	4.267
8.693	AdvanSix Inc	Morgan Stanley	52.261
24.226	AdvanSix Inc	Bank of America Merrill Lynch	33.432
17.498	AdvanSix Inc	Bank of America Merrill Lynch	875
(1.081)	Aegion Corp	Goldman Sachs	(1.308)
104.252	Aegon NV Reg	Morgan Stanley	35.827
3.365	Aegon NV Reg	Bank of America Merrill Lynch	707
1.241	AerCap Holdings NV	Bank of America Merrill Lynch	672
(28.551)	Aerie Pharmaceuticals Inc	Bank of America Merrill Lynch	(99.929)
286.061	Aerohive Networks Inc	Bank of America Merrill Lynch	214.546
34.795	Aerohive Networks Inc	Goldman Sachs	26.096
63.621	Aerohive Networks Inc	Morgan Stanley	85.294
(34.421)	Aerovironment Inc	Bank of America Merrill Lynch	(107.049)
(174.268)	AES Corp/VA	Morgan Stanley	(18.618)
(2.711)	Affiliated Managers Group Inc	Bank of America Merrill Lynch	(36.544)
31.886	Agenus Inc	Bank of America Merrill Lynch	10.841
11.145	Agenus Inc	Goldman Sachs	3.789
15.242	Agenus Inc	Morgan Stanley	4.332
2.652	Agilent Technologies Inc	Goldman Sachs	115
3.523	Agilent Technologies Inc	Bank of America Merrill Lynch	5.038
89.597	Agilent Technologies Inc	Morgan Stanley	137.406
(59.749)	Agilysys Inc	Bank of America Merrill Lynch	(23.900)
(67.251)	Agilysys Inc	Morgan Stanley	(138.537)
(1.100)	Agilysys Inc	Goldman Sachs	(440)
(794)	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	(222)
(16.516)	Agios Pharmaceuticals Inc	Morgan Stanley	58.134
(6.624)	Agios Pharmaceuticals Inc	Goldman Sachs	(1.855)
(147.825)	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	(59.130)
(56.051)	AGNC Investment Corp (Reit)	Morgan Stanley	48.495
(6.180)	Agree Realty Corp (Reit)	Morgan Stanley	155
18.914	AH Belo Corp ‘A’	Morgan Stanley	(2.761)
11.469	AH Belo Corp ‘A’	Bank of America Merrill Lynch	1.147
(40.523)	Aimmune Therapeutics Inc	Morgan Stanley	(676.672)
14.917	Air Products & Chemicals Inc	Bank of America Merrill Lynch	29.983
1.481	Air Products & Chemicals Inc	Morgan Stanley	3.987
567	Air Products & Chemicals Inc	Goldman Sachs	1.140
(6.967)	Air Transport Services Group Inc	Bank of America Merrill Lynch	(7.733)
	Etats-Unis ***suite***		
(14.215)	Air Transport Services Group Inc	Morgan Stanley	10.506
7.474	Aircastle Ltd	Bank of America Merrill Lynch	4.750
36.590	Aircastle Ltd	Morgan Stanley	49.111
(5.101)	Airgain Inc	Bank of America Merrill Lynch	(3.877)
(18.388)	AK Steel Holding Corp	Goldman Sachs	(10.665)
(55.099)	AK Steel Holding Corp	Morgan Stanley	21.060
(79.613)	AK Steel Holding Corp	Bank of America Merrill Lynch	(46.176)
(65.479)	Akamai Technologies Inc	Morgan Stanley	(247.694)
(4.153)	Akamai Technologies Inc	Bank of America Merrill Lynch	(4.335)
2.177	Akcea Therapeutics Inc	Bank of America Merrill Lynch	3.331
12.884	Akebia Therapeutics Inc	Bank of America Merrill Lynch	3.994
13.905	Akebia Therapeutics Inc	Goldman Sachs	4.311
15.331	Akebia Therapeutics Inc	Morgan Stanley	30.456
45.012	Alamo Group Inc	Bank of America Merrill Lynch	396.801
6.140	Alamo Group Inc	Morgan Stanley	170.012
6.147	Alamo Group Inc	Goldman Sachs	54.278
(111.122)	Alamos Gold Inc ‘A’	Morgan Stanley	210.560
2.618	Alaska Air Group Inc	Goldman Sachs	10.314
3.331	Alaska Air Group Inc	Bank of America Merrill Lynch	12.740
54.648	Alaska Air Group Inc	Morgan Stanley	(23.511)
(111.268)	Albany International Corp ‘A’	Bank of America Merrill Lynch	(662.045)
(18.279)	Albany International Corp ‘A’	Morgan Stanley	(187.098)
(2.733)	Albemarle Corp	Bank of America Merrill Lynch	6.505
(9.344)	Alcoa Corp	Morgan Stanley	36.935
11.389	Alder Biopharmaceuticals Inc	Goldman Sachs	3.417
4.123	Alder Biopharmaceuticals Inc	Bank of America Merrill Lynch	1.237
3.908	Alder Biopharmaceuticals Inc	Morgan Stanley	5.871
(6.950)	Aldeyra Therapeutics Inc	Morgan Stanley	9.864
616	Alexander & Baldwin Inc	Bank of America Merrill Lynch	87
4.254	Alexander & Baldwin Inc	Morgan Stanley	(9.353)
44.945	Alexandria Real Estate Equities Inc (Reit)	Morgan Stanley	224.776
19.576	Alexandria Real Estate Equities Inc (Reit)	Bank of America Merrill Lynch	64.797
4.765	Alexandria Real Estate Equities Inc (Reit)	Goldman Sachs	15.772
1.265	Alexion Pharmaceuticals Inc	Morgan Stanley	(24.173)
4.100	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	(1.107)
(25.760)	Alico Inc	Morgan Stanley	(198.351)
(17.898)	Alico Inc	Bank of America Merrill Lynch	(13.424)
(2.495)	Alico Inc	Goldman Sachs	(1.871)
8.173	Align Technology Inc	Morgan Stanley	40.709
479	Align Technology Inc	Bank of America Merrill Lynch	4.378
(14.233)	Alkermes Plc	Goldman Sachs	(46.969)
(6.309)	Allegheny Technologies Inc	Goldman Sachs	(9.590)
(36.620)	Allegiance Bancshares Inc	Bank of America Merrill Lynch	(62.254)
(16.330)	Allegiance Bancshares Inc	Morgan Stanley	(206.896)
(1.500)	Allegiance Bancshares Inc	Goldman Sachs	(2.550)
(2.628)	Allegiant Travel Co	Goldman Sachs	(48.618)
(68.166)	Allegiant Travel Co	Bank of America Merrill Lynch	(1.261.071)
(15.844)	Allegiant Travel Co	Morgan Stanley	(277.005)
21.418	Allegion Plc	Bank of America Merrill Lynch	27.201

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
14.858	Allegion Plc	Morgan Stanley	1.775
(7.119)	Allergan Plc	Morgan Stanley	9.218
(12.338)	Allergan Plc	Goldman Sachs	(20.604)
(64.500)	ALLETE Inc	Morgan Stanley	(246.114)
(42.525)	ALLETE Inc	Bank of America Merrill Lynch	(109.715)
(13.959)	Alliance Data Systems Corp	Bank of America Merrill Lynch	(169.741)
(9.672)	Alliance Data Systems Corp	Morgan Stanley	(58.967)
(16.017)	Allied Motion Technologies Inc	Morgan Stanley	(252.989)
(11.886)	Allied Motion Technologies Inc	Bank of America Merrill Lynch	(6.002)
(1.010)	Allied Motion Technologies Inc	Goldman Sachs	(510)
5.445	Allscripts Healthcare Solutions Inc	Bank of America Merrill Lynch	8.440
81	Allstate Corp/The	Morgan Stanley	1.912
29.034	Allstate Corp/The	Bank of America Merrill Lynch	35.131
(70.554)	Ally Financial Inc	Morgan Stanley	(51.572)
(8.010)	Alnylam Pharmaceuticals Inc	Bank of America Merrill Lynch	(33.001)
133.827	Alpha & Omega Semiconductor Ltd	Bank of America Merrill Lynch	34.795
9.142	Alpha & Omega Semiconductor Ltd	Goldman Sachs	2.377
3.120	Alpha & Omega Semiconductor Ltd	Morgan Stanley	(7.026)
443	Alphabet Inc 'A'	Bank of America Merrill Lynch	(359)
49	Alphabet Inc 'A'	Morgan Stanley	10.233
(11.817)	Altaba Inc	Bank of America Merrill Lynch	(5.554)
15.454	Altice USA Inc 'A'	Bank of America Merrill Lynch	(28.281)
(11.338)	Altisource Portfolio Solutions SA	Morgan Stanley	(17.473)
(136.165)	Altisource Residential Corp (Reit)	Bank of America Merrill Lynch	(9.532)
20.542	Altra Industrial Motion Corp	Bank of America Merrill Lynch	52.382
10.806	Altra Industrial Motion Corp	Goldman Sachs	27.555
19.694	Altra Industrial Motion Corp	Morgan Stanley	53.926
13.309	Altria Group Inc	Bank of America Merrill Lynch	33.805
5.478	Altria Group Inc	Goldman Sachs	13.914
(748)	Amazon.com Inc	Morgan Stanley	14.853
(5.012)	Ambarella Inc	Morgan Stanley	7.388
1.287	Ambarella Inc	Goldman Sachs	1.441
412	Ambarella Inc	Morgan Stanley	457
24.573	Ambarella Inc	Bank of America Merrill Lynch	27.522
1.800	Amber Road Inc	Bank of America Merrill Lynch	179
(154.417)	Ambev SA ADR	Goldman Sachs	(34.744)
(53.421)	Ambev SA ADR	Morgan Stanley	(29.241)
(8.617)	AMC Entertainment Holdings Inc 'A'	Morgan Stanley	(10.026)
7.855	AMC Entertainment Holdings Inc 'A'	Bank of America Merrill Lynch	20.070
1.849	AMC Entertainment Holdings Inc 'A'	Goldman Sachs	4.724
25.053	AMC Entertainment Holdings Inc 'A'	Morgan Stanley	69.145
(4.698)	AMC Entertainment Holdings Inc 'A'	Bank of America Merrill Lynch	(12.003)
10.122	AMC Networks Inc 'A'	Bank of America Merrill Lynch	35.225
15.029	AMC Networks Inc 'A'	Morgan Stanley	(25.807)
17.543	Amdocs Ltd	Bank of America Merrill Lynch	25.788
	Etats-Unis *suite*		
(10.993)	Amdocs Ltd	Morgan Stanley	(12.292)
(12.555)	Amedisys Inc	Bank of America Merrill Lynch	26.366
2.303	Amedisys Inc	Bank of America Merrill Lynch	1.165
(1.204)	AMERCO	Morgan Stanley	22.932
(4.348)	AMERCO	Bank of America Merrill Lynch	(53.914)
133.785	Ameren Corp	Morgan Stanley	668.393
36.933	America Movil SAB de CV ADR 'L'	Goldman Sachs	16.173
44.958	America Movil SAB de CV ADR 'L'	Morgan Stanley	142.782
645	America's Car-Mart Inc/TX	Goldman Sachs	3.483
18.674	America's Car-Mart Inc/TX	Bank of America Merrill Lynch	99.202
(11.841)	American Airlines Group Inc	Bank of America Merrill Lynch	(36.115)
170.477	American Assets Trust Inc (Reit)	Bank of America Merrill Lynch	57.962
(12.767)	American Axle & Manufacturing Holdings Inc	Bank of America Merrill Lynch	(12.767)
(44.204)	American Eagle Outfitters Inc	Bank of America Merrill Lynch	(118.467)
(9.166)	American Electric Power Co Inc	Morgan Stanley	(7.131)
(2.202)	American Express Co	Bank of America Merrill Lynch	(8.566)
(815)	American Express Co	Morgan Stanley	(2.851)
(41.306)	American Homes 4 Rent 'A' (Reit)	Morgan Stanley	13.449
13.845	American Homes 4 Rent 'A' (Reit)	Goldman Sachs	554
32.957	American Homes 4 Rent 'A' (Reit)	Bank of America Merrill Lynch	1.318
845	American Homes 4 Rent 'A' (Reit)	Morgan Stanley	(764)
(112.031)	American International Group Inc	Bank of America Merrill Lynch	101.464
(31.139)	American International Group Inc	Morgan Stanley	(15.445)
(2.948)	American National Bankshares Inc	Bank of America Merrill Lynch	(12.234)
(3.381)	American National Insurance Co	Bank of America Merrill Lynch	(18.528)
(93)	American National Insurance Co	Goldman Sachs	(510)
(60.296)	American Railcar Industries Inc	Bank of America Merrill Lynch	(214.339)
(123.123)	American Railcar Industries Inc	Morgan Stanley	(86.888)
2.320	American Renal Associates Holdings Inc	Goldman Sachs	5.381
27.755	American Renal Associates Holdings Inc	Bank of America Merrill Lynch	85.485
7.913	American Renal Associates Holdings Inc	Morgan Stanley	35.419
85.795	American Software Inc/GA 'A'	Bank of America Merrill Lynch	84.937
59.172	American Software Inc/GA 'A'	Goldman Sachs	58.580
44.191	American Software Inc/GA 'A'	Morgan Stanley	105.806
(46.572)	American States Water Co	Morgan Stanley	(358.669)
(819)	American Tower Corp (Reit)	Bank of America Merrill Lynch	2.431
(6.068)	American Tower Corp (Reit)	Morgan Stanley	37.145
6.903	American Vanguard Corp	Bank of America Merrill Lynch	9.319
3.697	American Vanguard Corp	Goldman Sachs	4.991
(39.152)	American Woodmark Corp	Bank of America Merrill Lynch	(209.463)
(5.860)	American Woodmark Corp	Morgan Stanley	(1.757)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(12.445)	AmeriGas Partners LP	Bank of America Merrill Lynch	7.840
(14.823)	AmeriGas Partners LP	Morgan Stanley	3.853
455	Ameriprise Financial Inc	Bank of America Merrill Lynch	215
10.176	Ameriprise Financial Inc	Morgan Stanley	79.499
673	AmerisourceBergen Corp	Goldman Sachs	5.424
20.870	AmerisourceBergen Corp	Morgan Stanley	90.915
22.609	AmerisourceBergen Corp	Bank of America Merrill Lynch	182.229
723	AMETEK Inc	Goldman Sachs	2.444
18.294	AMETEK Inc	Bank of America Merrill Lynch	61.834
4.726	Amgen Inc	Bank of America Merrill Lynch	23.346
29.704	Amkor Technology Inc	Bank of America Merrill Lynch	594
(2.600)	Amkor Technology Inc	Morgan Stanley	1.934
(28.274)	Ampco-Pittsburgh Corp	Bank of America Merrill Lynch	(43.825)
(37.945)	Ampco-Pittsburgh Corp	Morgan Stanley	(86.604)
10.936	Amphenol Corp ‘A’	Morgan Stanley	62.086
(9.817)	AmTrust Financial Services Inc	Bank of America Merrill Lynch	(3.534)
(66.017)	AmTrust Financial Services Inc	Morgan Stanley	265.340
41.822	Anadarko Petroleum Corp	Bank of America Merrill Lynch	50.605
3.524	Anadarko Petroleum Corp	Goldman Sachs	4.264
502	Analog Devices Inc	Bank of America Merrill Lynch	(1.198)
54.484	Analog Devices Inc	Morgan Stanley	(226.575)
(690)	AnaptysBio Inc	Bank of America Merrill Lynch	(3.400)
(9.633)	Andeavor	Morgan Stanley	1.166
(207.616)	Annaly Capital Management Inc (Reit)	Morgan Stanley	115.451
(29.627)	Annaly Capital Management Inc (Reit)	Bank of America Merrill Lynch	(10.369)
(2.349)	Anthem Inc	Morgan Stanley	(11.457)
(42.998)	AO Smith Corp	Morgan Stanley	(150.149)
(400)	Aon Plc	Morgan Stanley	596
2.783	Aon Plc	Bank of America Merrill Lynch	(6.317)
19.946	Apache Corp	Morgan Stanley	20.745
(2.759)	Apache Corp	Bank of America Merrill Lynch	(1.573)
17.137	Apartment Investment & Management Co ‘A’ (Reit)	Morgan Stanley	(4.977)
3.780	Apartment Investment & Management Co ‘A’ (Reit)	Bank of America Merrill Lynch	(1.616)
68.934	Apogee Enterprises Inc	Bank of America Merrill Lynch	319.164
(645.472)	Apollo Commercial Real Estate Finance Inc (Reit)	Bank of America Merrill Lynch	(284.008)
(134.938)	Apollo Commercial Real Estate Finance Inc (Reit)	Morgan Stanley	(102.320)
(70.854)	Apple Hospitality Inc (Reit)	Morgan Stanley	(42.309)
(45.651)	Apple Inc	Morgan Stanley	176.289
45.096	Applied Genetic Technologies Corp/DE	Bank of America Merrill Lynch	6.764
45.409	Applied Genetic Technologies Corp/DE	Morgan Stanley	(251.294)
166.440	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	690.726
(4.861)	Applied Materials Inc	Bank of America Merrill Lynch	13.659
773	Applied Materials Inc	Bank of America Merrill Lynch	(3.804)
64.511	Applied Materials Inc	Morgan Stanley	(219.226)
790	Applied Optoelectronics Inc	Morgan Stanley	585
	Etats-Unis *suite*		
2.348	Applied Optoelectronics Inc	Bank of America Merrill Lynch	2.613
150.507	Approach Resources Inc	Bank of America Merrill Lynch	18.061
79.456	Approach Resources Inc	Goldman Sachs	9.535
120.641	Approach Resources Inc	Morgan Stanley	(32.661)
1.329	Apptio Inc ‘A’	Bank of America Merrill Lynch	625
1.276	Apptio Inc ‘A’	Goldman Sachs	600
1.455	Apptio Inc ‘A’	Morgan Stanley	6.982
(2.269)	AptarGroup Inc	Bank of America Merrill Lynch	(4.788)
(14.325)	AptarGroup Inc	Morgan Stanley	(6.973)
(29.247)	Aqua America Inc	Morgan Stanley	(77.385)
(8.463)	Aqua America Inc	Bank of America Merrill Lynch	(8.630)
(39.980)	Aramark	Bank of America Merrill Lynch	(85.596)
(11.806)	Aramark	Morgan Stanley	(24.561)
(22.961)	Aratana Therapeutics Inc	Morgan Stanley	(9.767)
(2.713)	Aratana Therapeutics Inc	Goldman Sachs	2.252
6.886	Arbor Realty Trust Inc (Reit)	Goldman Sachs	2.961
349.201	Arbor Realty Trust Inc (Reit)	Bank of America Merrill Lynch	150.156
392.587	Arbor Realty Trust Inc (Reit)	Morgan Stanley	950.478
347.516	ARC Document Solutions Inc	Bank of America Merrill Lynch	69.503
72.287	ARC Document Solutions Inc	Goldman Sachs	14.457
203.478	ARC Document Solutions Inc	Morgan Stanley	(156.404)
(46.250)	Arch Capital Group Ltd	Bank of America Merrill Lynch	54.556
(5.507)	Arch Capital Group Ltd	Morgan Stanley	25.160
1.033	Arch Coal Inc	Bank of America Merrill Lynch	1.605
612	Arch Coal Inc	Morgan Stanley	4.939
(639)	Arch Coal Inc	Morgan Stanley	(850)
53.714	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	56.668
57.223	Archrock Inc	Bank of America Merrill Lynch	8.583
34.360	Archrock Inc	Goldman Sachs	5.154
(16.512)	Arconic Inc	Bank of America Merrill Lynch	(13.375)
(1.214)	Ardagh Group SA	Goldman Sachs	(121)
4.246	Ardelyx Inc	Morgan Stanley	3.222
(10.535)	Arena Pharmaceuticals Inc	Bank of America Merrill Lynch	(43.835)
142.028	Ares Commercial Real Estate Corp (Reit)	Bank of America Merrill Lynch	49.710
5.865	Ares Commercial Real Estate Corp (Reit)	Goldman Sachs	2.053
17.057	Ares Commercial Real Estate Corp (Reit)	Morgan Stanley	16.464
3.435	Argan Inc	Goldman Sachs	(2.920)
24.348	Argan Inc	Morgan Stanley	(129.988)
71.177	Argan Inc	Bank of America Merrill Lynch	(60.500)
46.865	Argo Group International Holdings Ltd	Bank of America Merrill Lynch	100.760
1.161	Argo Group International Holdings Ltd	Goldman Sachs	2.496
10.384	Argo Group International Holdings Ltd	Morgan Stanley	14.320
(27.526)	Arlington Asset Investment Corp ‘A’	Morgan Stanley	72.649
(43.978)	Arlington Asset Investment Corp ‘A’	Bank of America Merrill Lynch	(26.827)
2.023	Armstrong World Industries Inc	Goldman Sachs	19.623
2.031	Armstrong World Industries Inc	Bank of America Merrill Lynch	19.701

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
19.045	Armstrong World Industries Inc	Morgan Stanley	168.556
2.112	ARRIS International Plc	Bank of America Merrill Lynch	3.992
(17.717)	Arrow Electronics Inc	Morgan Stanley	(12.409)
(132.190)	Arrow Financial Corp	Bank of America Merrill Lynch	(456.056)
(31.649)	Arrow Financial Corp	Morgan Stanley	(433.402)
(80.454)	Arthur J Gallagher & Co	Morgan Stanley	24.019
(67.773)	Artisan Partners Asset Management Inc 'A'	Bank of America Merrill Lynch	(199.824)
57.180	Ascena Retail Group Inc	Bank of America Merrill Lynch	18.869
15.284	Ascent Capital Group Inc 'A'	Bank of America Merrill Lynch	11.616
125.775	Ashford Hospitality Prime Inc (Reit)	Bank of America Merrill Lynch	35.217
2.118	Ashford Inc	Bank of America Merrill Lynch	24.992
1.363	Ashford Inc	Morgan Stanley	68.444
(11.635)	Ashland Global Holdings Inc	Morgan Stanley	(74.637)
(4.103)	Ashland Global Holdings Inc	Bank of America Merrill Lynch	(27.654)
(9.689)	ASML Holding NV Reg	Morgan Stanley	83.436
108.330	Aspen Aerogels Inc	Morgan Stanley	104.444
5.442	Aspen Aerogels Inc	Bank of America Merrill Lynch	(381)
26.397	Aspen Insurance Holdings Ltd	Bank of America Merrill Lynch	(7.919)
44.221	Aspen Insurance Holdings Ltd	Morgan Stanley	50.460
9.177	Aspen Insurance Holdings Ltd	Goldman Sachs	(2.753)
(32.319)	Aspen Technology Inc	Bank of America Merrill Lynch	(19.235)
64.518	Associated Banc-Corp	Morgan Stanley	141.058
8.081	Associated Banc-Corp	Bank of America Merrill Lynch	12.526
(28.926)	Associated Capital Group Inc 'A'	Bank of America Merrill Lynch	(47.728)
(640)	Associated Capital Group Inc 'A'	Goldman Sachs	(1.056)
(2.255)	Assurant Inc	Bank of America Merrill Lynch	(5.547)
1.706	Assurant Inc	Bank of America Merrill Lynch	4.125
12.018	Assurant Inc	Morgan Stanley	32.003
9.388	Assured Guaranty Ltd	Bank of America Merrill Lynch	(28)
76.711	Assured Guaranty Ltd	Morgan Stanley	(47.471)
(756)	Astec Industries Inc	Bank of America Merrill Lynch	(2.790)
(33.114)	Astronics Corp	Bank of America Merrill Lynch	(134.774)
(3.169)	Astronics Corp 'B'	Bank of America Merrill Lynch	(13.025)
(1.839)	Astronics Corp 'B'	Morgan Stanley	(76.245)
(152.828)	Asure Software Inc	Bank of America Merrill Lynch	(44.320)
(222.458)	AT&T Inc	Morgan Stanley	(329.066)
(130.233)	AT&T Inc	Bank of America Merrill Lynch	(345.117)
7.676	Athene Holding Ltd 'A'	Goldman Sachs	1.612
1.303	Athene Holding Ltd 'A'	Bank of America Merrill Lynch	274
1.017	Atkore International Group Inc	Morgan Stanley	2.510
(14.035)	Atkore International Group Inc	Morgan Stanley	(31.658)
13.452	Atkore International Group Inc	Bank of America Merrill Lynch	38.204
(1.077)	Atlantic Capital Bancshares Inc	Goldman Sachs	(700)
(6.117)	Atlantic Capital Bancshares Inc	Morgan Stanley	10.959
42.671	Atlantic Power Corp	Bank of America Merrill Lynch	6.401
57.359	Atlantic Power Corp	Goldman Sachs	8.604
	Etats-Unis *suite*		
42.904	Atlantic Power Corp	Morgan Stanley	3.993
32.821	Atlantica Yield Plc	Morgan Stanley	26.026
(6.858)	Atlas Air Worldwide Holdings Inc	Bank of America Merrill Lynch	432
680	Atlas Air Worldwide Holdings Inc	Morgan Stanley	(4.040)
12.714	Atlassian Corp Plc 'A'	Bank of America Merrill Lynch	(63.824)
1.168	Atmos Energy Corp	Bank of America Merrill Lynch	3.355
5.802	Atmos Energy Corp	Morgan Stanley	12.693
(4.394)	ATN International Inc	Bank of America Merrill Lynch	(31.725)
105.836	AtriCure Inc	Bank of America Merrill Lynch	78.319
24.850	AtriCure Inc	Morgan Stanley	(100.851)
41.831	aTyr Pharma Inc	Bank of America Merrill Lynch	8.366
(13.604)	Autodesk Inc	Bank of America Merrill Lynch	210.901
4.800	Autodesk Inc	Morgan Stanley	(97)
(2.462)	Autoliv Inc	Bank of America Merrill Lynch	(19.179)
(118)	Autoliv Inc	Goldman Sachs	(919)
11.370	Automatic Data Processing Inc	Bank of America Merrill Lynch	33.317
32.074	Automatic Data Processing Inc	Morgan Stanley	159.773
(476)	AutoNation Inc	Bank of America Merrill Lynch	(1.485)
(12.418)	AutoNation Inc	Morgan Stanley	(156.295)
1.443	AutoWeb Inc	Bank of America Merrill Lynch	1.053
1.285	AutoWeb Inc	Goldman Sachs	938
4.995	AutoWeb Inc	Morgan Stanley	(11.740)
(2.838)	AutoZone Inc	Bank of America Merrill Lynch	(243.671)
(677)	AutoZone Inc	Morgan Stanley	(31.623)
(9.407)	AV Homes Inc	Goldman Sachs	(21.069)
49.717	Avangrid Inc	Morgan Stanley	56.243
(40.092)	Avangrid Inc	Goldman Sachs	(33.677)
1.852	Avangrid Inc	Bank of America Merrill Lynch	1.556
(13.010)	Avangrid Inc	Bank of America Merrill Lynch	(10.928)
(23.768)	Avexis Inc	Bank of America Merrill Lynch	35.890
(15.325)	Avid Technology Inc	Bank of America Merrill Lynch	(9.961)
(59.468)	Avis Budget Group Inc	Bank of America Merrill Lynch	(242.629)
(25.069)	Avis Budget Group Inc	Morgan Stanley	6.923
52.449	Avon Products Inc	Morgan Stanley	(22.328)
1.374	Avon Products Inc	Goldman Sachs	227
14.994	AVX Corp	Goldman Sachs	10.046
8.139	AVX Corp	Morgan Stanley	(416)
47.001	AVX Corp	Bank of America Merrill Lynch	31.491
(64.429)	Axalta Coating Systems Ltd	Morgan Stanley	(298.753)
64.241	Axis Capital Holdings Ltd	Morgan Stanley	(217.656)
4.193	Axis Capital Holdings Ltd	Goldman Sachs	(545)
18.484	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	(2.064)
(64.295)	Axon Enterprise Inc	Bank of America Merrill Lynch	(80.523)
8.033	Axovant Sciences Ltd	Bank of America Merrill Lynch	2.651
6.644	Axovant Sciences Ltd	Goldman Sachs	2.193
(152.485)	AZZ Inc	Bank of America Merrill Lynch	(739.552)
(45.680)	B&G Foods Inc	Bank of America Merrill Lynch	(168.258)

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(898)	B&G Foods Inc	Morgan Stanley	(7.638)
(11.883)	B&G Foods Inc	Goldman Sachs	(58.227)
(2.022)	B. Riley Financial Inc	Goldman Sachs	(3.437)
(288.587)	B. Riley Financial Inc	Bank of America Merrill Lynch	(446.799)
(12.785)	B. Riley Financial Inc	Morgan Stanley	(80.228)
(30.808)	Babcock & Wilcox Enterprises Inc	Bank of America Merrill Lynch	(17.988)
(46.417)	Babcock & Wilcox Enterprises Inc	Goldman Sachs	(29.707)
(48.295)	Badger Meter Inc	Bank of America Merrill Lynch	(91.761)
29.933	Baker Hughes a GE Co	Bank of America Merrill Lynch	(15.565)
12.422	Baker Hughes a GE Co	Morgan Stanley	(15.056)
1.463	Baker Hughes a GE Co	Goldman Sachs	(761)
(22.020)	Balchem Corp	Morgan Stanley	(139.549)
69.776	Baldwin & Lyons Inc ‘B’	Bank of America Merrill Lynch	80.242
19.406	Baldwin & Lyons Inc ‘B’	Morgan Stanley	(4.651)
12.562	Baldwin & Lyons Inc ‘B’	Goldman Sachs	14.446
(7.188)	Ball Corp	Morgan Stanley	17.509
(93.244)	Ball Corp	Bank of America Merrill Lynch	(20.514)
(37.088)	Banc of California Inc	Bank of America Merrill Lynch	(88.600)
(30.996)	Banc of California Inc	Goldman Sachs	(86.789)
(7.272)	Banc of California Inc	Morgan Stanley	(10.011)
2.386	Banco Bradesco SA ADR	Goldman Sachs	(684)
132.291	Banco Bradesco SA ADR	Morgan Stanley	259.713
5.702	Banco de Chile ADR	Goldman Sachs	(25.374)
8.009	Banco de Chile ADR	Morgan Stanley	23.893
19.366	Banco Santander Brasil SA ADR	Goldman Sachs	4.067
145.262	Banco Santander Brasil SA ADR	Morgan Stanley	23.518
(53.031)	Banco Santander Chile ADR	Morgan Stanley	(295.100)
(20.300)	Banco Santander SA ADR	Morgan Stanley	36.119
(39.108)	Bancolombia SA ADR	Goldman Sachs	(46.539)
4.578	Bank of Hawaii Corp	Morgan Stanley	16.032
(37.778)	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	(102.756)
35.663	Bank of the Ozarks Inc	Bank of America Merrill Lynch	149.428
8.792	BankFinancial Corp	Bank of America Merrill Lynch	11.781
23.042	BankFinancial Corp	Morgan Stanley	102.193
2.424	BankUnited Inc	Morgan Stanley	9.331
(5.421)	Bankwell Financial Group Inc	Morgan Stanley	(69.414)
99.002	Banner Corp	Bank of America Merrill Lynch	264.335
(80.916)	Barnes & Noble Education Inc	Bank of America Merrill Lynch	(93.863)
(55.066)	Barnes Group Inc	Morgan Stanley	(45.639)
(22.994)	Barrett Business Services Inc	Bank of America Merrill Lynch	(99.104)
8.927	Basic Energy Services Inc	Bank of America Merrill Lynch	28.120
5.513	Bassett Furniture Industries Inc	Bank of America Merrill Lynch	1.103
3.316	Bassett Furniture Industries Inc	Goldman Sachs	663
3.564	Bassett Furniture Industries Inc	Morgan Stanley	43.197
64.655	Baxter International Inc	Bank of America Merrill Lynch	38.146
4.123	Baxter International Inc	Goldman Sachs	2.433
1.795	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	15.581
(41.103)	Bear State Financial Inc	Goldman Sachs	–
(66.827)	Beasley Broadcast Group Inc ‘A’	Morgan Stanley	(82.680)
	Etats-Unis *suite*		
64.857	Beazer Homes USA Inc	Bank of America Merrill Lynch	(1.297)
35.597	Beazer Homes USA Inc	Goldman Sachs	(712)
42.514	Beazer Homes USA Inc	Morgan Stanley	362.658
(3.730)	Becton Dickinson and Co	Bank of America Merrill Lynch	(22.343)
(18.425)	Bed Bath & Beyond Inc	Morgan Stanley	(45.460)
(9.006)	Belden Inc	Bank of America Merrill Lynch	(19.633)
(67.703)	Belmond Ltd ‘A’	Goldman Sachs	(30.466)
(53.333)	Belmond Ltd ‘A’	Morgan Stanley	(22.608)
(7.439)	Bemis Co Inc	Bank of America Merrill Lynch	(11.084)
26.012	Bemis Co Inc	Morgan Stanley	91.845
92.594	Benchmark Electronics Inc	Bank of America Merrill Lynch	115.742
15.569	Benchmark Electronics Inc	Goldman Sachs	19.461
17.883	Benchmark Electronics Inc	Morgan Stanley	(31.989)
(1.245)	Beneficial Bancorp Inc	Bank of America Merrill Lynch	(1.681)
3.760	Benefitfocus Inc	Bank of America Merrill Lynch	221
6.536	Benefitfocus Inc	Morgan Stanley	1.989
(12.953)	Berkshire Hathaway Inc ‘B’	Bank of America Merrill Lynch	(116.059)
43.703	Berkshire Hills Bancorp Inc	Bank of America Merrill Lynch	117.998
1.810	Berkshire Hills Bancorp Inc	Goldman Sachs	4.887
1.925	Berkshire Hills Bancorp Inc	Morgan Stanley	4.306
4.878	Berry Plastics Group Inc	Morgan Stanley	(3.825)
9.893	Best Buy Co Inc	Bank of America Merrill Lynch	29.976
(1.208)	Best Buy Co Inc	Morgan Stanley	(4.780)
(34.107)	BG Staffing Inc	Bank of America Merrill Lynch	4.775
188	BGC Partners Inc ‘A’	Goldman Sachs	162
229.665	BGC Partners Inc ‘A’	Bank of America Merrill Lynch	197.512
10.224	Big Lots Inc	Morgan Stanley	49.864
111	Biglari Holdings Inc	Bank of America Merrill Lynch	356
46.838	Bill Barrett Corp	Goldman Sachs	12.646
50.328	Bill Barrett Corp	Morgan Stanley	89.554
173.880	Bill Barrett Corp	Bank of America Merrill Lynch	46.948
(5.368)	Bio-Rad Laboratories Inc ‘A’	Bank of America Merrill Lynch	(86.317)
207	Bio-Rad Laboratories Inc ‘A’	Bank of America Merrill Lynch	1.571
(967)	Bio-Techne Corp	Morgan Stanley	(207)
(16.575)	Bio-Techne Corp	Bank of America Merrill Lynch	(132.269)
2.653	Biogen Inc	Bank of America Merrill Lynch	26.212
(4.191)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(9.975)
1.068	BioTelemetry Inc	Morgan Stanley	(84)
(80.096)	BioTelemetry Inc	Goldman Sachs	(397.331)
(27.157)	BioTime Inc	Bank of America Merrill Lynch	(5.975)
8.051	Bioverativ Inc	Bank of America Merrill Lynch	(46.052)
121.546	Black Box Corp	Bank of America Merrill Lynch	94.198
16.557	Black Box Corp	Goldman Sachs	12.832
14.069	Black Box Corp	Morgan Stanley	(121.302)
52.108	Black Hills Corp	Morgan Stanley	(313.049)
(63.034)	Blackbaud Inc	Bank of America Merrill Lynch	114.722
(108.583)	Blackhawk Network Holdings Inc	Bank of America Merrill Lynch	(320.320)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
5.376	Blackhawk Network Holdings Inc	Bank of America Merrill Lynch	3.604
2.925	Blackhawk Network Holdings Inc	Morgan Stanley	5.063
3.836	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	211
13.347	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Morgan Stanley	1.418
(17.366)	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(13.719)
(3.394)	Bloomin’ Brands Inc	Morgan Stanley	(4.369)
(38.559)	Blucora Inc	Bank of America Merrill Lynch	(55.911)
(43.058)	Blue Buffalo Pet Products Inc	Morgan Stanley	(83.437)
(9.317)	Blue Buffalo Pet Products Inc	Bank of America Merrill Lynch	(26.926)
(107.816)	Blue Hills Bancorp Inc	Bank of America Merrill Lynch	(145.552)
(33.314)	Blue Hills Bancorp Inc	Morgan Stanley	(261.787)
(5.442)	Bluebird Bio Inc	Bank of America Merrill Lynch	(76.732)
(7.267)	Bluebird Bio Inc	Goldman Sachs	(83.099)
(19.957)	Blueprint Medicines Corp	Bank of America Merrill Lynch	(119.942)
(38.898)	Bluerock Residential Growth REIT Inc (Reit)	Bank of America Merrill Lynch	(2.723)
(1.481)	Bluerock Residential Growth REIT Inc (Reit)	Goldman Sachs	(104)
(4.086)	BMC Stock Holdings Inc	Bank of America Merrill Lynch	(3.473)
5.720	BMC Stock Holdings Inc	Bank of America Merrill Lynch	309
6.606	Boeing Co/The	Bank of America Merrill Lynch	49.347
842	BofI Holding Inc	Morgan Stanley	1.558
2.475	BofI Holding Inc	Bank of America Merrill Lynch	4.865
89.979	Boingo Wireless Inc	Bank of America Merrill Lynch	187.156
37.026	Boingo Wireless Inc	Goldman Sachs	77.014
31.191	Boingo Wireless Inc	Morgan Stanley	235.615
1.114	Boise Cascade Co	Bank of America Merrill Lynch	285
33.872	Boise Cascade Co	Morgan Stanley	210.037
(19.040)	BOK Financial Corp	Bank of America Merrill Lynch	(116.906)
(11.230)	BOK Financial Corp	Goldman Sachs	(68.952)
2.778	Boot Barn Holdings Inc	Goldman Sachs	2.690
4.332	Boot Barn Holdings Inc	Morgan Stanley	28.911
47.639	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	83.368
(2.811)	Booz Allen Hamilton Holding Corp	Morgan Stanley	(378)
47.811	BorgWarner Inc	Bank of America Merrill Lynch	166.400
9.613	BorgWarner Inc	Goldman Sachs	33.549
155.806	BorgWarner Inc	Morgan Stanley	863.891
36.225	Boston Private Financial Holdings Inc	Morgan Stanley	54.269
98.914	Boston Private Financial Holdings Inc	Bank of America Merrill Lynch	133.344
3.932	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	3.224
21.769	Boston Scientific Corp	Morgan Stanley	(162)
98.368	Bottomline Technologies de Inc	Bank of America Merrill Lynch	27.941
9.944	Bottomline Technologies de Inc	Goldman Sachs	3.580
53.692	Bottomline Technologies de Inc	Morgan Stanley	163.726
20.011	Box Inc ‘A’	Bank of America Merrill Lynch	(22.771)
1.067	Box Inc ‘A’	Goldman Sachs	(567)
	Etats-Unis *suite*		
(185.346)	Boyd Gaming Corp	Bank of America Merrill Lynch	(392.934)
608	Brady Corp ‘A’	Goldman Sachs	882
164	Brady Corp ‘A’	Bank of America Merrill Lynch	238
48.961	Brady Corp ‘A’	Morgan Stanley	127.022
29.160	Braskem SA ADR	Goldman Sachs	(5.249)
20.254	Braskem SA ADR	Morgan Stanley	109.401
82.487	Bravo Brio Restaurant Group Inc	Bank of America Merrill Lynch	12.373
64.274	Bravo Brio Restaurant Group Inc	Morgan Stanley	(308.515)
(83.871)	BRF SA ADR	Goldman Sachs	57.032
(38.071)	BRF SA ADR	Morgan Stanley	31.404
18.235	Bridgepoint Education Inc	Bank of America Merrill Lynch	4.741
33.162	Bridgepoint Education Inc	Goldman Sachs	8.622
21.179	Bridgepoint Education Inc	Morgan Stanley	(60.973)
104.416	Briggs & Stratton Corp	Bank of America Merrill Lynch	142.006
29.859	Briggs & Stratton Corp	Goldman Sachs	40.608
55.643	Briggs & Stratton Corp	Morgan Stanley	183.473
(3.308)	Bright Horizons Family Solutions Inc	Morgan Stanley	(2.724)
(98.934)	Brighthouse Financial Inc	Morgan Stanley	22.391
11.162	Brink’s Co/The	Bank of America Merrill Lynch	34.996
5.710	Brink’s Co/The	Goldman Sachs	21.127
10.145	Brink’s Co/The	Morgan Stanley	7.356
3.066	Brinker International Inc	Bank of America Merrill Lynch	9.383
2.920	Brinker International Inc	Morgan Stanley	11.951
13.752	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	31.355
1.854	Bristol-Myers Squibb Co	Goldman Sachs	4.052
(33.761)	Bristow Group Inc	Goldman Sachs	(32.748)
(11.101)	Bristow Group Inc	Bank of America Merrill Lynch	(10.768)
121.431	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	8.500
32.127	Brixmor Property Group Inc (Reit)	Morgan Stanley	(14.920)
(1.005)	Broadcom Ltd	Morgan Stanley	(61.831)
33.046	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	24.124
1.702	Broadridge Financial Solutions Inc	Goldman Sachs	1.242
53.097	Broadridge Financial Solutions Inc	Morgan Stanley	543.362
50.991	Brookdale Senior Living Inc	Bank of America Merrill Lynch	25.496
22.160	Brookdale Senior Living Inc	Morgan Stanley	10.149
(94.772)	Brookline Bancorp Inc	Bank of America Merrill Lynch	(132.681)
31.264	Brooks Automation Inc	Bank of America Merrill Lynch	(31.889)
4.391	Brooks Automation Inc	Goldman Sachs	(4.479)
6.785	Brooks Automation Inc	Morgan Stanley	(9.438)
3.542	Brown-Forman Corp ‘B’	Bank of America Merrill Lynch	6.411
13.526	Bruker Corp	Goldman Sachs	40.443
36.033	Bruker Corp	Bank of America Merrill Lynch	107.739
22.398	Bruker Corp	Morgan Stanley	100.487
8.432	Brunswick Corp/DE	Bank of America Merrill Lynch	52.278
1.421	Brunswick Corp/DE	Goldman Sachs	8.810
23.814	Brunswick Corp/DE	Morgan Stanley	378
(1.036)	Buckle Inc/The	Bank of America Merrill Lynch	(4.558)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
24.988	Builders FirstSource Inc	Bank of America Merrill Lynch	40.855
67.478	Builders FirstSource Inc	Morgan Stanley	168.854
6.231	Builders FirstSource Inc	Goldman Sachs	10.188
3.037	Bunge Ltd	Goldman Sachs	7.835
23.430	Bunge Ltd	Bank of America Merrill Lynch	60.073
8.779	Bunge Ltd	Morgan Stanley	11.418
6.784	Burlington Stores Inc	Bank of America Merrill Lynch	63.363
1.087	Burlington Stores Inc	Goldman Sachs	10.153
27.293	Burlington Stores Inc	Morgan Stanley	398.701
21.084	C&J Energy Services Inc	Bank of America Merrill Lynch	47.439
4.546	C&J Energy Services Inc	Goldman Sachs	10.229
7.815	C&J Energy Services Inc	Morgan Stanley	(9.622)
(39.464)	CA Inc	Bank of America Merrill Lynch	(23.954)
(1.494)	Cable One Inc	Bank of America Merrill Lynch	(24.546)
27.788	Cabot Corp	Bank of America Merrill Lynch	64.421
33.484	Cabot Corp	Morgan Stanley	196.922
(1.217)	Cabot Microelectronics Corp	Morgan Stanley	11
30.946	Cabot Microelectronics Corp	Bank of America Merrill Lynch	36.826
1.144	Cabot Microelectronics Corp	Goldman Sachs	1.361
6.485	Cabot Microelectronics Corp	Morgan Stanley	145.859
(17.537)	Cabot Oil & Gas Corp	Morgan Stanley	(1.555)
462	CACI International Inc ‘A’	Morgan Stanley	3.490
165.932	Cadence BanCorp	Bank of America Merrill Lynch	394.109
2.260	Cadence BanCorp	Goldman Sachs	5.469
12.961	Cadence BanCorp	Morgan Stanley	33.697
3.550	Cadence Design Systems Inc	Bank of America Merrill Lynch	(2.343)
745	Cadence Design Systems Inc	Morgan Stanley	(1.428)
2.235	Cadence Design Systems Inc	Goldman Sachs	(1.475)
(53.722)	Cadiz Inc	Bank of America Merrill Lynch	(42.978)
(1.740)	Cadiz Inc	Goldman Sachs	(1.392)
(3.864)	Cadiz Inc	Morgan Stanley	5.531
(9.670)	CAI International Inc	Bank of America Merrill Lynch	4.352
(40.361)	Cal-Maine Foods Inc	Bank of America Merrill Lynch	(238.130)
(3.717)	Cal-Maine Foods Inc	Goldman Sachs	(21.930)
(36.976)	Cal-Maine Foods Inc	Morgan Stanley	(430.523)
(145.678)	CalAmp Corp	Bank of America Merrill Lynch	(195.209)
(4.407)	CalAtlantic Group Inc	Bank of America Merrill Lynch	(18.642)
6.447	Caleres Inc	Bank of America Merrill Lynch	32.364
40.948	Caleres Inc	Morgan Stanley	290.968
(1.945)	California Resources Corp	Morgan Stanley	(1.087)
(28.913)	California Water Service Group	Morgan Stanley	(82.264)
8.606	Calithera Biosciences Inc	Bank of America Merrill Lynch	5.379
14.087	Calithera Biosciences Inc	Goldman Sachs	8.804
7.946	Calithera Biosciences Inc	Morgan Stanley	(31.213)
60.844	Calix Inc	Bank of America Merrill Lynch	39.549
122.891	Callaway Golf Co	Morgan Stanley	274.286
8.620	Callaway Golf Co	Bank of America Merrill Lynch	3.304
6.870	Callidus Software Inc	Morgan Stanley	12.745
2.293	Callidus Software Inc	Bank of America Merrill Lynch	2.408
(44.938)	Callon Petroleum Co	Morgan Stanley	(38.301)
	Etats-Unis *suite*		
(393.326)	Callon Petroleum Co	Bank of America Merrill Lynch	(440.525)
3.314	Cambium Learning Group Inc	Goldman Sachs	663
119.076	Cambium Learning Group Inc	Morgan Stanley	247.678
13.681	Cambrex Corp	Morgan Stanley	(44.413)
(14.029)	Campbell Soup Co	Bank of America Merrill Lynch	(38.712)
(4.518)	Camping World Holdings Inc ‘A’	Morgan Stanley	(14.990)
27.419	Canada Goose Holdings Inc	Morgan Stanley	203.861
771	Cantel Medical Corp	Morgan Stanley	6.846
2.083	Capella Education Co	Bank of America Merrill Lynch	3.020
428	Capella Education Co	Goldman Sachs	621
281	Capella Education Co	Morgan Stanley	357
22.029	Capital Bank Financial Corp ‘A’	Bank of America Merrill Lynch	59.478
13.557	Capital City Bank Group Inc	Bank of America Merrill Lynch	33.215
1.888	Capital City Bank Group Inc	Goldman Sachs	4.626
6.199	Capital City Bank Group Inc	Morgan Stanley	38.551
(27.011)	Capital Senior Living Corp	Bank of America Merrill Lynch	(20.992)
(8.278)	Capital Senior Living Corp	Goldman Sachs	(6.540)
9.808	Capitol Federal Financial Inc	Bank of America Merrill Lynch	8.729
10.882	Capitol Federal Financial Inc	Morgan Stanley	2.060
(108.904)	Capitol Federal Financial Inc	Bank of America Merrill Lynch	(96.925)
(4.305)	Capstar Financial Holdings Inc	Morgan Stanley	(13.269)
(1.113)	Capstar Financial Holdings Inc	Goldman Sachs	(1.747)
(24.025)	Capstar Financial Holdings Inc	Bank of America Merrill Lynch	(37.719)
(4.063)	Capstead Mortgage Corp (Reit)	Morgan Stanley	2.580
(201.708)	Capstead Mortgage Corp (Reit)	Bank of America Merrill Lynch	(80.683)
(125.845)	Carbonite Inc	Bank of America Merrill Lynch	(207.644)
50.813	Cardinal Health Inc	Morgan Stanley	(213.900)
23.722	Cardinal Health Inc	Bank of America Merrill Lynch	68.730
4.701	Cardinal Health Inc	Goldman Sachs	13.680
2.067	Cardtronics Plc ‘A’	Bank of America Merrill Lynch	5.395
25.800	Cardtronics Plc ‘A’	Morgan Stanley	(188.859)
16.095	Care.com Inc	Goldman Sachs	11.910
27.791	Care.com Inc	Bank of America Merrill Lynch	20.565
8.857	Care.com Inc	Morgan Stanley	42.473
(31.021)	CareTrust Inc (Reit)	Morgan Stanley	20.509
(4.489)	Carlisle Cos Inc	Morgan Stanley	(16.041)
2.306	CarMax Inc	Bank of America Merrill Lynch	3.000
32.056	CarMax Inc	Morgan Stanley	3.874
2.193	Carnival Corp	Bank of America Merrill Lynch	(1.543)
34.593	Carnival Corp	Morgan Stanley	(39.302)
41.197	Carolina Financial Corp	Bank of America Merrill Lynch	83.630
7.687	Carolina Financial Corp	Goldman Sachs	15.605
362	Carolina Financial Corp	Morgan Stanley	2.577
15.030	Carpenter Technology Corp	Morgan Stanley	172.434
17.520	Carpenter Technology Corp	Bank of America Merrill Lynch	68.042
10.479	Carpenter Technology Corp	Goldman Sachs	46.317
43.993	Carriage Services Inc	Bank of America Merrill Lynch	44.492
18.040	Carriage Services Inc	Goldman Sachs	21.287
7.403	Carriage Services Inc	Morgan Stanley	4.044
1.800	Carrizo Oil & Gas Inc	Bank of America Merrill Lynch	1.836
15.637	Carrizo Oil & Gas Inc	Morgan Stanley	68.091

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(8.453)	Carrizo Oil & Gas Inc	Bank of America Merrill Lynch	(3.530)
1.702	Cars.com Inc	Bank of America Merrill Lynch	1.345
18.803	Cars.com Inc	Morgan Stanley	(2.629)
(10.856)	Carter's Inc	Morgan Stanley	(50.670)
8.314	Carter's Inc	Bank of America Merrill Lynch	52.794
37.306	Cascadian Therapeutics Inc	Bank of America Merrill Lynch	17.161
10.544	Cascadian Therapeutics Inc	Goldman Sachs	4.850
6.518	Cascadian Therapeutics Inc	Morgan Stanley	1.042
(9.387)	Casey's General Stores Inc	Goldman Sachs	(79.132)
(6.597)	Casey's General Stores Inc	Bank of America Merrill Lynch	(55.613)
195.326	Catalent Inc	Bank of America Merrill Lynch	400.418
4.282	Catalent Inc	Morgan Stanley	(3.136)
214.622	CatchMark Timber Trust Inc 'A' (Reit)	Bank of America Merrill Lynch	19.316
100.285	CatchMark Timber Trust Inc 'A' (Reit)	Goldman Sachs	9.026
83.276	CatchMark Timber Trust Inc 'A' (Reit)	Morgan Stanley	150.902
89.187	Cathay General Bancorp	Bank of America Merrill Lynch	327.316
6.345	Cathay General Bancorp	Morgan Stanley	43.698
18.860	Cathay General Bancorp	Goldman Sachs	69.216
92.551	Cato Corp/The 'A'	Bank of America Merrill Lynch	311.897
32.681	Cato Corp/The 'A'	Morgan Stanley	110.042
18.543	Cato Corp/The 'A'	Goldman Sachs	62.490
1.197	Cavium Inc	Bank of America Merrill Lynch	11.539
(30.394)	CBIZ Inc	Bank of America Merrill Lynch	(5.629)
(811.301)	CBL & Associates Properties Inc (Reit)	Goldman Sachs	(129.808)
(31.681)	Cboe Global Markets Inc	Bank of America Merrill Lynch	(182.799)
(9.725)	Cboe Global Markets Inc	Morgan Stanley	(28.839)
5.520	CBRE Group Inc 'A'	Goldman Sachs	2.705
16.841	CBRE Group Inc 'A'	Bank of America Merrill Lynch	8.252
17.411	CBRE Group Inc 'A'	Morgan Stanley	38.327
57.298	CBS Corp 'B non-voting share'	Bank of America Merrill Lynch	16.693
7.250	CDK Global Inc	Bank of America Merrill Lynch	23.708
45.850	CDK Global Inc	Morgan Stanley	175.012
11.007	CDK Global Inc	Goldman Sachs	35.993
22.681	CDW Corp/DE	Bank of America Merrill Lynch	51.486
3.464	CDW Corp/DE	Goldman Sachs	7.863
198.938	CECO Environmental Corp	Bank of America Merrill Lynch	53.713
58.746	CECO Environmental Corp	Goldman Sachs	15.861
80.576	CECO Environmental Corp	Morgan Stanley	(284.564)
1.641	Celanese Corp 'A'	Morgan Stanley	529
12.207	Celgene Corp	Bank of America Merrill Lynch	25.024
25.348	Cemex SAB de CV ADR	Goldman Sachs	(2.694)
103.940	Cemex SAB de CV ADR	Morgan Stanley	(121.459)
(55.859)	Centennial Resource Development Inc/DE 'A'	Goldman Sachs	(51.390)
(113.216)	CenterPoint Energy Inc	Morgan Stanley	(53.540)
81.899	Central European Media Enterprises Ltd 'A'	Bank of America Merrill Lynch	32.760
34.989	Central European Media Enterprises Ltd 'A'	Goldman Sachs	13.996
	Etats-Unis *suite*		
54.106	Central European Media Enterprises Ltd 'A'	Morgan Stanley	33.981
(1.302)	Central European Media Enterprises Ltd (Wts 2/5/2018)	Morgan Stanley	–
732	Central Garden & Pet Co 'A'	Bank of America Merrill Lynch	2.708
740	Central Garden & Pet Co 'A'	Goldman Sachs	2.738
2.341	Central Garden & Pet Co 'A'	Morgan Stanley	7.765
156.086	Central Pacific Financial Corp	Bank of America Merrill Lynch	438.602
118.937	Central Pacific Financial Corp	Morgan Stanley	1.485.561
89.716	Century Casinos Inc	Bank of America Merrill Lynch	(19.738)
30.581	Century Casinos Inc	Goldman Sachs	(6.728)
123.786	Century Casinos Inc	Morgan Stanley	294.476
132.399	Century Communities Inc	Bank of America Merrill Lynch	238.318
12.259	Century Communities Inc	Goldman Sachs	22.066
34.447	Century Communities Inc	Morgan Stanley	211.118
(32.960)	Cerner Corp	Morgan Stanley	(156.472)
(145.837)	Cerus Corp	Bank of America Merrill Lynch	(40.834)
(23.322)	CF Industries Holdings Inc	Bank of America Merrill Lynch	(45.245)
5.314	ChannelAdvisor Corp	Goldman Sachs	1.860
8.350	ChannelAdvisor Corp	Bank of America Merrill Lynch	2.923
5.006	Charles River Laboratories International Inc	Bank of America Merrill Lynch	11.864
1.804	Charles Schwab Corp/The	Bank of America Merrill Lynch	7.306
27.758	Charles Schwab Corp/The	Morgan Stanley	103.827
(6.474)	Charter Communications Inc 'A'	Bank of America Merrill Lynch	72.574
23.707	Charter Financial Corp/MD	Bank of America Merrill Lynch	45.043
7.224	Charter Financial Corp/MD	Goldman Sachs	13.726
19.921	Charter Financial Corp/MD	Morgan Stanley	87.491
(2.258)	Chase Corp	Bank of America Merrill Lynch	(31.725)
44.398	Chatham Lodging Trust (Reit)	Bank of America Merrill Lynch	10.656
9.493	Chatham Lodging Trust (Reit)	Morgan Stanley	9.194
2.498	CHC Group Ltd	Morgan Stanley	(2.073)
(3.985)	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	(80)
7.873	Check Point Software Technologies Ltd	Morgan Stanley	(11.335)
93.581	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	364.030
12.540	Cheesecake Factory Inc/The	Morgan Stanley	82.605
8.706	Cheesecake Factory Inc/The	Goldman Sachs	33.866
44.338	Chefs' Warehouse Inc/The	Bank of America Merrill Lynch	70.941
7.275	Chefs' Warehouse Inc/The	Goldman Sachs	11.640
4.745	Chefs' Warehouse Inc/The	Morgan Stanley	(3.917)
(1.661)	Chemed Corp	Morgan Stanley	(10.417)
79.225	ChemoCentryx Inc	Bank of America Merrill Lynch	(37.236)
81.412	ChemoCentryx Inc	Morgan Stanley	(101.230)
38.026	ChemoCentryx Inc	Goldman Sachs	(17.872)
579	Chemours Co/The	Morgan Stanley	2.350
(7.189)	Chemung Financial Corp	Morgan Stanley	(77.402)
(19.657)	Cheniere Energy Inc	Bank of America Merrill Lynch	10.811
(23.964)	Cheniere Energy Partners LP Holdings LLC	Morgan Stanley	(3.796)
(71.749)	Cheniere Energy Partners LP Holdings LLC	Goldman Sachs	(10.762)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(14.226)	Chevron Corp	Bank of America Merrill Lynch	(30.888)
(21.517)	Chicago Bridge & Iron Co NV	Bank of America Merrill Lynch	(13.603)
(1.153)	Chicago Bridge & Iron Co NV	Morgan Stanley	(1.118)
7.107	Children's Place Inc/The	Morgan Stanley	259.270
(82.904)	Chimerix Inc	Bank of America Merrill Lynch	(26.529)
2.601	China Biologic Products Holdings Inc	Morgan Stanley	24.060
(800)	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(17.696)
(2.811)	Chipotle Mexican Grill Inc	Morgan Stanley	(73.976)
36.640	Choice Hotels International Inc	Bank of America Merrill Lynch	167.568
2.285	Choice Hotels International Inc	Goldman Sachs	10.854
8.356	Choice Hotels International Inc	Morgan Stanley	49.758
(20.060)	Chromadex Corp	Morgan Stanley	(9.182)
(17.259)	Chubb Ltd	Goldman Sachs	(2.589)
(12.124)	Chubb Ltd	Bank of America Merrill Lynch	(1.819)
(2.569)	Chubb Ltd	Morgan Stanley	(59.374)
2.646	Church & Dwight Co Inc	Bank of America Merrill Lynch	7.806
12.565	Church & Dwight Co Inc	Morgan Stanley	27.818
542	Churchill Downs Inc	Morgan Stanley	6.436
37.187	Cia Brasileira de Distribuicao ADR	Goldman Sachs	22.707
3.881	Cia Brasileira de Distribuicao ADR	Morgan Stanley	(12.680)
37.819	Cia Cervecerias Unidas SA ADR	Goldman Sachs	(46.896)
20.475	Cia Cervecerias Unidas SA ADR	Morgan Stanley	(19.294)
(108.204)	Cia de Minas Buenaventura SAA ADR	Goldman Sachs	(27.051)
(160.584)	Cia Siderurgica Nacional SA ADR	Goldman Sachs	–
(332.919)	Cia Siderurgica Nacional SA ADR	Morgan Stanley	224.177
40.865	Ciena Corp	Bank of America Merrill Lynch	72.999
5.271	Ciena Corp	Morgan Stanley	5.932
(33.090)	Cimpress NV	Bank of America Merrill Lynch	(107.212)
(34.072)	Cimpress NV	Morgan Stanley	(851.581)
(43.460)	Cincinnati Bell Inc	Bank of America Merrill Lynch	(130.380)
(110.191)	Cinemark Holdings Inc	Morgan Stanley	(261.333)
31.941	Cintas Corp	Morgan Stanley	184.793
(18.744)	CIRCOR International Inc	Bank of America Merrill Lynch	(82.661)
12.076	Cirrus Logic Inc	Bank of America Merrill Lynch	(9.902)
590	Cirrus Logic Inc	Morgan Stanley	(1.936)
2.062	Cirrus Logic Inc	Goldman Sachs	(1.691)
(148.948)	Cisco Systems Inc	Morgan Stanley	(591.806)
29.533	CIT Group Inc	Morgan Stanley	99.357
25.635	Citi Trends Inc	Morgan Stanley	173.465
28.841	Citi Trends Inc	Bank of America Merrill Lynch	129.207
5.264	Citi Trends Inc	Goldman Sachs	25.636
(91.411)	Citizens & Northern Corp	Morgan Stanley	(599.078)
(70.923)	Citizens & Northern Corp	Bank of America Merrill Lynch	(186.527)
99.819	Citizens Financial Group Inc	Bank of America Merrill Lynch	271.508
1.551	Citizens Financial Group Inc	Morgan Stanley	6.441
5.365	Citizens Financial Group Inc	Goldman Sachs	14.593
(6.671)	Citrix Systems Inc	Bank of America Merrill Lynch	(22.481)
	Etats-Unis *suite*		
(89.947)	Citrix Systems Inc	Morgan Stanley	(274.538)
(35.002)	City Holding Co	Bank of America Merrill Lynch	(228.859)
(9.511)	Clean Harbors Inc	Bank of America Merrill Lynch	(14.362)
(20.147)	Clear Channel Outdoor Holdings Inc 'A'	Morgan Stanley	(19.954)
(73.973)	Clear Channel Outdoor Holdings Inc 'A'	Bank of America Merrill Lynch	(44.384)
26.918	Clear Channel Outdoor Holdings Inc 'A'	Bank of America Merrill Lynch	16.151
(3.566)	Clearfield Inc	Goldman Sachs	(5.884)
(3.553)	Clearside Biomedical Inc	Morgan Stanley	3.639
(5.706)	Clearwater Paper Corp	Bank of America Merrill Lynch	(22.824)
(102.152)	Clifton Bancorp Inc	Bank of America Merrill Lynch	(80.700)
(296.468)	Clifton Bancorp Inc	Morgan Stanley	(1.028.655)
12.239	Clorox Co/The	Bank of America Merrill Lynch	79.309
815	Clorox Co/The	Goldman Sachs	5.281
2.817	Cloudera Inc	Bank of America Merrill Lynch	(1.823)
(607)	Clovis Oncology Inc	Bank of America Merrill Lynch	2.549
156	CME Group Inc	Goldman Sachs	1.368
7.638	CME Group Inc	Bank of America Merrill Lynch	66.985
3.545	CME Group Inc	Morgan Stanley	15.938
170.728	CMS Energy Corp	Bank of America Merrill Lynch	(46.097)
57.854	CMS Energy Corp	Morgan Stanley	188.600
(38.421)	CNB Financial Corp/PA	Bank of America Merrill Lynch	(51.484)
(14.685)	CNB Financial Corp/PA	Morgan Stanley	(165.589)
(3.200)	CNH Industrial NV	Bank of America Merrill Lynch	(848)
(177.801)	CNH Industrial NV	Morgan Stanley	(67.791)
8.261	CNO Financial Group Inc	Goldman Sachs	13.300
80.425	CNO Financial Group Inc	Bank of America Merrill Lynch	129.484
114.307	CoBiz Financial Inc	Bank of America Merrill Lynch	179.522
9.833	CoBiz Financial Inc	Morgan Stanley	16.056
848	Coca-Cola Bottling Co Consolidated	Morgan Stanley	6.801
(474)	Coca-Cola Bottling Co Consolidated	Morgan Stanley	(6.922)
(13.113)	Coca-Cola Bottling Co Consolidated	Bank of America Merrill Lynch	(161.028)
(10.234)	Coca-Cola Co/The	Bank of America Merrill Lynch	15.402
(62.900)	Coca-Cola Co/The	Morgan Stanley	80.778
45.805	Coca-Cola European Partners Plc	Bank of America Merrill Lynch	(28.399)
3.819	Coca-Cola European Partners Plc	Goldman Sachs	(2.368)
127.231	Cogent Communications Holdings Inc	Bank of America Merrill Lynch	159.039
21.912	Cogent Communications Holdings Inc	Morgan Stanley	29.903
25.953	Cogent Communications Holdings Inc	Goldman Sachs	32.441
26.529	Cognizant Technology Solutions Corp 'A'	Morgan Stanley	12.464
(2.757)	Coherent Inc	Bank of America Merrill Lynch	41.245
290	Coherent Inc	Morgan Stanley	(7.279)
(3.895)	Coherus Biosciences Inc	Goldman Sachs	1.948
2.908	Cohu Inc	Bank of America Merrill Lynch	(4.129)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
3.779	Cohu Inc	Morgan Stanley	21.191
1.054	Cohu Inc	Goldman Sachs	(1.844)
12.858	Colfax Corp	Goldman Sachs	24.430
21.925	Colfax Corp	Bank of America Merrill Lynch	41.657
27.386	Colgate-Palmolive Co	Morgan Stanley	(519)
(7.145)	Collectors Universe Inc	Bank of America Merrill Lynch	(23.793)
(23.037)	Collegium Pharmaceutical Inc	Morgan Stanley	(55.224)
(25.354)	Collegium Pharmaceutical Inc	Goldman Sachs	(24.340)
(53.760)	Colony NorthStar Inc ‘A’ (Reit)	Bank of America Merrill Lynch	4.301
(43.444)	Columbia Banking System Inc	Bank of America Merrill Lynch	(160.308)
(23.595)	Columbia Banking System Inc	Morgan Stanley	(68.149)
(35.483)	Columbia Property Trust Inc (Reit)	Morgan Stanley	(6.263)
16.584	Columbus McKinnon Corp/NY	Bank of America Merrill Lynch	58.542
8.490	Columbus McKinnon Corp/NY	Goldman Sachs	29.970
5.634	Columbus McKinnon Corp/NY	Morgan Stanley	80.683
29.380	Comcast Corp ‘A’	Bank of America Merrill Lynch	(13.221)
1.956	Comcast Corp ‘A’	Goldman Sachs	(880)
44.057	Comfort Systems USA Inc	Bank of America Merrill Lynch	112.345
11.449	Comfort Systems USA Inc	Goldman Sachs	29.195
46.554	Comfort Systems USA Inc	Morgan Stanley	754.564
(35.441)	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	(131.449)
3.241	CommerceHub Inc ‘A’	Goldman Sachs	4.051
2.654	CommerceHub Inc ‘A’	Morgan Stanley	457
4.578	CommerceHub Inc ‘A’	Bank of America Merrill Lynch	5.723
2.594	CommerceHub Inc ‘C’	Goldman Sachs	3.606
2.044	CommerceHub Inc ‘C’	Morgan Stanley	126
17.522	CommerceHub Inc ‘C’	Bank of America Merrill Lynch	24.356
(39.595)	Commercial Metals Co	Morgan Stanley	(57.900)
(236.667)	Commercial Metals Co	Bank of America Merrill Lynch	(411.524)
45.770	Commercial Vehicle Group Inc	Bank of America Merrill Lynch	67.053
(66.744)	CommScope Holding Co Inc	Bank of America Merrill Lynch	(178.874)
9.841	Community Health Systems Inc	Morgan Stanley	2.465
(9.088)	Community Health Systems Inc (Right)	Goldman Sachs	15
(13.882)	Community Healthcare Trust Inc (Reit)	Bank of America Merrill Lynch	(6.108)
(57.439)	CommVault Systems Inc	Bank of America Merrill Lynch	42.956
(5.727)	Compass Minerals International Inc	Goldman Sachs	(21.476)
(1.034)	Compass Minerals International Inc	Morgan Stanley	(3.968)
104.501	Computer Task Group Inc	Morgan Stanley	(40.219)
3.171	Comstock Resources Inc	Bank of America Merrill Lynch	507
5.906	Comstock Resources Inc	Morgan Stanley	625
70.857	Conagra Brands Inc	Morgan Stanley	234.625
13.856	Conatus Pharmaceuticals Inc	Bank of America Merrill Lynch	2.078
42.909	Conatus Pharmaceuticals Inc	Goldman Sachs	6.436
(9.351)	Concho Resources Inc	Bank of America Merrill Lynch	(22.162)
(17.669)	Concho Resources Inc	Morgan Stanley	(207.234)
(11.730)	ConforMIS Inc	Morgan Stanley	30.195
(71.163)	ConforMIS Inc	Goldman Sachs	(14.233)
(3.466)	CONMED Corp	Bank of America Merrill Lynch	(8.158)
	Etats-Unis *suite*		
(12.143)	CONMED Corp	Morgan Stanley	(23.642)
(21.317)	Conn’s Inc	Goldman Sachs	(42.634)
(908)	Conn’s Inc	Morgan Stanley	(11.541)
(1.384)	Connecticut Water Service Inc	Morgan Stanley	(14.653)
(72.131)	Connecticut Water Service Inc	Bank of America Merrill Lynch	(234.426)
(252.586)	ConnectOne Bancorp Inc	Bank of America Merrill Lynch	(353.620)
(34.533)	ConnectOne Bancorp Inc	Morgan Stanley	(422.684)
2.228	ConocoPhillips	Goldman Sachs	2.273
58.486	ConocoPhillips	Bank of America Merrill Lynch	59.656
55.944	Consolidated Communications Holdings Inc	Morgan Stanley	(263.481)
(10.307)	Consolidated Edison Inc	Bank of America Merrill Lynch	(8.399)
(72.547)	Consolidated Water Co Ltd	Goldman Sachs	(108.821)
(16.778)	Consolidated Water Co Ltd	Morgan Stanley	(36.194)
(5.251)	Consolidated-Tomoka Land Co	Bank of America Merrill Lynch	(21.949)
(13.263)	Consolidated-Tomoka Land Co	Morgan Stanley	(102.597)
(983)	Consolidated-Tomoka Land Co	Goldman Sachs	(4.109)
11.448	Constellium NV ‘A’	Bank of America Merrill Lynch	14.310
79.031	Constellium NV ‘A’	Morgan Stanley	6.329
219.190	Consumer Portfolio Services Inc	Morgan Stanley	35.070
29.543	Consumer Portfolio Services Inc	Bank of America Merrill Lynch	(1.182)
7.210	Consumer Portfolio Services Inc	Goldman Sachs	(288)
2.516	Contango Oil & Gas Co	Morgan Stanley	(6.714)
30.040	Contango Oil & Gas Co	Bank of America Merrill Lynch	(20.427)
20.739	Contango Oil & Gas Co	Goldman Sachs	(14.103)
39.645	Continental Building Products Inc	Bank of America Merrill Lynch	61.450
20.018	Continental Resources Inc/OK	Bank of America Merrill Lynch	53.448
9.891	Continental Resources Inc/OK	Morgan Stanley	33.760
3.401	Continental Resources Inc/OK	Goldman Sachs	9.081
43.546	Control4 Corp	Bank of America Merrill Lynch	8.274
93.362	Convergys Corp	Bank of America Merrill Lynch	128.840
(733)	Cooper Cos Inc/The	Bank of America Merrill Lynch	(4.728)
1.046	Cooper Cos Inc/The	Bank of America Merrill Lynch	(42)
1.577	Cooper Cos Inc/The	Morgan Stanley	1.282
(829)	Cooper Tire & Rubber Co	Morgan Stanley	(1.805)
(674)	Cooper Tire & Rubber Co	Goldman Sachs	(1.786)
(27.094)	Cooper Tire & Rubber Co	Bank of America Merrill Lynch	(73.466)
(5.146)	Cooper-Standard Holdings Inc	Morgan Stanley	(46.633)
16.789	Cooper-Standard Holdings Inc	Bank of America Merrill Lynch	168.226
(1.648)	Copa Holdings SA ‘A’	Goldman Sachs	(13.332)
(963)	Copa Holdings SA ‘A’	Morgan Stanley	(70.174)
(2.278)	Copa Holdings SA ‘A’	Bank of America Merrill Lynch	(18.429)
(64.433)	Copart Inc	Bank of America Merrill Lynch	(432.990)
73.269	Copart Inc	Morgan Stanley	477.342
(9.681)	Corcept Therapeutics Inc	Morgan Stanley	4.105
56.399	Corcept Therapeutics Inc	Bank of America Merrill Lynch	(47.939)
33.251	Corcept Therapeutics Inc	Goldman Sachs	(28.263)
24.487	Corcept Therapeutics Inc	Morgan Stanley	299.432
(19.944)	Core Laboratories NV	Bank of America Merrill Lynch	(28.187)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(9.106)	Core Laboratories NV	Morgan Stanley	(83.219)
(1.338)	Core-Mark Holding Co Inc	Bank of America Merrill Lynch	(3.720)
(35.142)	Core-Mark Holding Co Inc	Morgan Stanley	(127.850)
19.166	CoreCivic Inc (Reit)	Morgan Stanley	1.440
8.664	CoreCivic Inc (Reit)	Bank of America Merrill Lynch	1.906
(7.819)	CoreLogic Inc/United States	Bank of America Merrill Lynch	11.103
(25.210)	CorEnergy Infrastructure Trust Inc (Reit)	Bank of America Merrill Lynch	(21.176)
(55.300)	CorEnergy Infrastructure Trust Inc (Reit)	Morgan Stanley	(88.972)
10.837	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	(23.420)
11.763	CoreSite Realty Corp (Reit)	Morgan Stanley	11.075
102.815	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	254.769
8.096	Cornerstone OnDemand Inc	Goldman Sachs	20.159
6.667	Cornerstone OnDemand Inc	Morgan Stanley	(19.669)
(34.939)	Corning Inc	Bank of America Merrill Lynch	(45.071)
6.626	Corning Inc	Morgan Stanley	2.942
5.414	Corporate Office Properties Trust (Reit)	Morgan Stanley	(359)
53.716	Cosan Ltd ‘A’	Goldman Sachs	76.277
240.284	Cosan Ltd ‘A’	Morgan Stanley	868.497
317	Costco Wholesale Corp	Goldman Sachs	4.771
8.717	Costco Wholesale Corp	Bank of America Merrill Lynch	131.191
1.210	Costco Wholesale Corp	Morgan Stanley	37.105
(975)	Cotiviti Holdings Inc	Morgan Stanley	(440)
(99.505)	Coty Inc ‘A’	Bank of America Merrill Lynch	(39.802)
(21.345)	Coty Inc ‘A’	Morgan Stanley	(7.385)
(410)	County Bancorp Inc	Goldman Sachs	(1.009)
(19.873)	Coupa Software Inc	Morgan Stanley	16.547
(202.468)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	7.086
(103.660)	Covanta Holding Corp	Morgan Stanley	(74.331)
(217.709)	Covanta Holding Corp	Bank of America Merrill Lynch	(54.427)
(168.610)	Covanta Holding Corp	Goldman Sachs	(42.153)
7.112	Covenant Transportation Group Inc ‘A’	Bank of America Merrill Lynch	12.517
1.678	Covenant Transportation Group Inc ‘A’	Goldman Sachs	2.953
1.602	Covenant Transportation Group Inc ‘A’	Morgan Stanley	1.391
(13.016)	Cowen Group Inc	Goldman Sachs	(16.270)
(44.102)	Cowen Group Inc	Morgan Stanley	(40.191)
32.679	CRA International Inc	Bank of America Merrill Lynch	109.650
1.535	CRA International Inc	Goldman Sachs	3.190
286	Cracker Barrel Old Country Store Inc	Bank of America Merrill Lynch	1.734
6.353	Cracker Barrel Old Country Store Inc	Morgan Stanley	4.404
(52.724)	Craft Brew Alliance Inc	Bank of America Merrill Lynch	(21.090)
(17.949)	Craft Brew Alliance Inc	Morgan Stanley	(106.750)
26.482	Crawford & Co ‘B’	Bank of America Merrill Lynch	23.304
6.704	Crawford & Co ‘B’	Morgan Stanley	(7.258)
(2.409)	Credicorp Ltd	Morgan Stanley	(923)
2.380	Credicorp Ltd	Goldman Sachs	45.413
4.967	Credicorp Ltd	Morgan Stanley	219.743
(5.889)	Credit Acceptance Corp	Bank of America Merrill Lynch	(98.794)
	Etats-Unis *suite*		
(9.466)	Credit Acceptance Corp	Goldman Sachs	(190.456)
(5.984)	Credit Acceptance Corp	Morgan Stanley	(385.792)
(53.785)	Cree Inc	Bank of America Merrill Lynch	20.976
(4.798)	Cree Inc	Goldman Sachs	1.871
(25.464)	Cree Inc	Morgan Stanley	(130.662)
(26.959)	Crown Castle International Corp (Reit)	Morgan Stanley	12.905
(44.673)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	447
(74.094)	Crown Holdings Inc	Morgan Stanley	(8.040)
(12.244)	CryoLife Inc	Morgan Stanley	(89.557)
(67.660)	CryoLife Inc	Bank of America Merrill Lynch	(87.958)
(21.023)	CSG Systems International Inc	Morgan Stanley	(151.128)
160.086	CSG Systems International Inc	Bank of America Merrill Lynch	513.876
14.348	CSG Systems International Inc	Morgan Stanley	94.927
(4.200)	CSS Industries Inc	Bank of America Merrill Lynch	(3.318)
(1.428)	CSX Corp	Morgan Stanley	(436)
(60.307)	CSX Corp	Bank of America Merrill Lynch	(357.017)
(127.220)	CTS Corp	Bank of America Merrill Lynch	(222.635)
40.643	CubeSmart (Reit)	Bank of America Merrill Lynch	(24.792)
432	CubeSmart (Reit)	Goldman Sachs	(264)
9.145	CubeSmart (Reit)	Morgan Stanley	10.934
(57.046)	Cubic Corp	Bank of America Merrill Lynch	(561.903)
(16.159)	Cubic Corp	Morgan Stanley	(120.829)
2.855	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	15.331
13.894	Culp Inc	Bank of America Merrill Lynch	61.134
23.180	Culp Inc	Morgan Stanley	140.832
19.275	Cumberland Pharmaceuticals Inc	Morgan Stanley	53.392
79.650	Curis Inc	Bank of America Merrill Lynch	(14.066)
72.884	Curis Inc	Goldman Sachs	(12.871)
97.968	Curis Inc	Morgan Stanley	(77.540)
69.658	Curtiss-Wright Corp	Bank of America Merrill Lynch	385.905
2.408	Curtiss-Wright Corp	Morgan Stanley	59.999
6.140	Curtiss-Wright Corp	Goldman Sachs	34.016
(7.446)	Customers Bancorp Inc	Bank of America Merrill Lynch	(10.797)
(26.204)	Customers Bancorp Inc	Morgan Stanley	38.466
34.225	Cutera Inc	Bank of America Merrill Lynch	(159.146)
(9.494)	CVB Financial Corp	Morgan Stanley	(11.631)
(3.794)	CyberOptics Corp	Goldman Sachs	(379)
(10.288)	CyberOptics Corp	Bank of America Merrill Lynch	(1.029)
(21.677)	CyberOptics Corp	Morgan Stanley	38.211
(88.538)	Cymabay Therapeutics Inc	Goldman Sachs	(9.739)
(6.408)	Cymabay Therapeutics Inc	Morgan Stanley	(7.156)
(25.783)	Cymabay Therapeutics Inc	Bank of America Merrill Lynch	(2.836)
(58.480)	Cypress Semiconductor Corp	Bank of America Merrill Lynch	29.763
(38.497)	Cypress Semiconductor Corp	Morgan Stanley	(31.817)
26.139	CyrusOne Inc (Reit)	Morgan Stanley	24.262
17.190	CytomX Therapeutics Inc	Goldman Sachs	8.423
38.298	CytomX Therapeutics Inc	Bank of America Merrill Lynch	18.766
13.131	CytomX Therapeutics Inc	Morgan Stanley	68.597
21.443	Daktronics Inc	Bank of America Merrill Lynch	(2.573)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
27.973	Daktronics Inc	Goldman Sachs	(3.357)
2.927	Daktronics Inc	Morgan Stanley	682
(5.929)	Dana Inc	Morgan Stanley	(9.503)
23.031	Danaher Corp	Bank of America Merrill Lynch	36.159
(1.097)	Darling Ingredients Inc	Morgan Stanley	(275)
1.851	Darling Ingredients Inc	Bank of America Merrill Lynch	3.165
26.789	Dave & Buster's Entertainment Inc	Morgan Stanley	70.080
(10.655)	DaVita Inc	Bank of America Merrill Lynch	(69.196)
(68.936)	DaVita Inc	Morgan Stanley	(242.100)
171.099	Dawson Geophysical Co	Morgan Stanley	364.441
(34.443)	DCP Midstream LP	Bank of America Merrill Lynch	(12.709)
37.288	DCT Industrial Trust Inc (Reit)	Morgan Stanley	75.429
7.038	DCT Industrial Trust Inc (Reit)	Goldman Sachs	4.786
74.515	DCT Industrial Trust Inc (Reit)	Bank of America Merrill Lynch	50.670
35.359	DDR Corp (Reit)	Morgan Stanley	(7.920)
42.584	DDR Corp (Reit)	Bank of America Merrill Lynch	(14.639)
156.215	Dean Foods Co	Bank of America Merrill Lynch	210.326
48.598	Dean Foods Co	Morgan Stanley	58.344
23.537	Deckers Outdoor Corp	Bank of America Merrill Lynch	145.929
2.766	Deckers Outdoor Corp	Goldman Sachs	17.149
5.346	Del Taco Restaurants Inc	Morgan Stanley	(1.624)
27.064	Del Taco Restaurants Inc	Goldman Sachs	5.538
52.541	Del Taco Restaurants Inc	Bank of America Merrill Lynch	26.796
17.790	Delek US Holdings Inc	Morgan Stanley	83.515
(11.050)	Dell Technologies Inc Class V	Bank of America Merrill Lynch	39.195
4.863	Delphi Automotive Plc	Goldman Sachs	23.197
13.574	Delphi Automotive Plc	Bank of America Merrill Lynch	64.282
29.456	Delphi Automotive Plc	Morgan Stanley	112.480
12.410	Delta Air Lines Inc	Bank of America Merrill Lynch	44.304
(74.592)	Deltic Timber Corp	Bank of America Merrill Lynch	202.890
(29.662)	DENTSPLY SIRONA Inc	Morgan Stanley	(81.525)
(23.603)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	(24.547)
(9.485)	Depomed Inc	Bank of America Merrill Lynch	(4.553)
12.695	Despegar.com Corp	Bank of America Merrill Lynch	(42.063)
15.918	Despegar.com Corp	Morgan Stanley	(69.273)
(23.908)	Deutsche Bank AG	Morgan Stanley	(54.068)
45.550	Devon Energy Corp	Bank of America Merrill Lynch	11.719
16.939	Devon Energy Corp	Morgan Stanley	(38.529)
(10.882)	DexCom Inc	Bank of America Merrill Lynch	(77.589)
(6.660)	DexCom Inc	Morgan Stanley	(30.731)
25.737	DHI Group Inc	Bank of America Merrill Lynch	3.861
12.266	DHI Group Inc	Goldman Sachs	1.840
8.243	DHI Group Inc	Morgan Stanley	(18.332)
1.416	Diamond Offshore Drilling Inc	Goldman Sachs	(14)
12.647	Diamond Offshore Drilling Inc	Bank of America Merrill Lynch	(126)
3.130	Diamond Offshore Drilling Inc	Morgan Stanley	11.160
(14.245)	Diamondback Energy Inc	Bank of America Merrill Lynch	(46.581)
(7.021)	Diamondback Energy Inc	Morgan Stanley	(12.201)

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
350.832	DiamondRock Hospitality Co (Reit)	Bank of America Merrill Lynch	(49.116)
332.944	DiamondRock Hospitality Co (Reit)	Morgan Stanley	(64.892)
37.150	DiamondRock Hospitality Co (Reit)	Goldman Sachs	(5.201)
(23.692)	Dick's Sporting Goods Inc	Morgan Stanley	(70.560)
(220.488)	Diebold Nixdorf Inc	Bank of America Merrill Lynch	(881.952)
(21.900)	Digimarc Corp	Morgan Stanley	(113.518)
(424)	Digimarc Corp	Bank of America Merrill Lynch	(657)
(1.674)	Digimarc Corp	Goldman Sachs	(2.595)
16.477	Digirad Corp	Bank of America Merrill Lynch	(4.119)
555	Digital Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(455)
5.015	Digital Realty Trust Inc (Reit)	Morgan Stanley	(5.508)
2.433	Dillard's Inc 'A'	Goldman Sachs	25.838
5.916	Dillard's Inc 'A'	Morgan Stanley	70.403
(54.058)	Dime Community Bancshares Inc	Bank of America Merrill Lynch	(105.413)
(2.530)	DineEquity Inc	Bank of America Merrill Lynch	(2.530)
(18.681)	DineEquity Inc	Goldman Sachs	(18.681)
20.246	Diodes Inc	Bank of America Merrill Lynch	(16.602)
19.525	Diodes Inc	Goldman Sachs	(16.011)
13.608	Diodes Inc	Morgan Stanley	49.960
63.491	Diplomat Pharmacy Inc	Bank of America Merrill Lynch	(82.127)
20.171	Diplomat Pharmacy Inc	Morgan Stanley	20.292
5.870	Diplomat Pharmacy Inc	Goldman Sachs	(10.155)
1.145	Discover Financial Services	Goldman Sachs	5.599
(37.646)	Discover Financial Services	Morgan Stanley	(172.292)
677	Discover Financial Services	Bank of America Merrill Lynch	3.311
716	Discover Financial Services	Morgan Stanley	5.367
2.361	Discovery Communications Inc 'A'	Goldman Sachs	5.241
(37.587)	Discovery Communications Inc 'A'	Morgan Stanley	(53.235)
(23.692)	DISH Network Corp 'A'	Bank of America Merrill Lynch	(6.467)
(89.180)	DISH Network Corp 'A'	Morgan Stanley	(46.947)
(31.500)	DMC Global Inc	Bank of America Merrill Lynch	15.750
(40.174)	DMC Global Inc	Morgan Stanley	(580.514)
45.230	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	20.591
20.225	Dolby Laboratories Inc 'A'	Morgan Stanley	46.329
(5.144)	Dollar General Corp	Bank of America Merrill Lynch	(35.545)
(25.828)	Dollar Tree Inc	Morgan Stanley	(133.595)
(598)	Dominion Resources Inc/VA	Bank of America Merrill Lynch	(783)
533	Domino's Pizza Inc	Bank of America Merrill Lynch	2.916
(3.244)	Domino's Pizza Inc	Morgan Stanley	(23.561)
(35.835)	Domtar Corp	Morgan Stanley	(108.828)
1.642	Donaldson Co Inc	Bank of America Merrill Lynch	3.088
78.457	Donaldson Co Inc	Morgan Stanley	161.392
1.714	Donegal Group Inc 'A'	Goldman Sachs	1.320
45.099	Donegal Group Inc 'A'	Bank of America Merrill Lynch	34.726
18.086	Donegal Group Inc 'A'	Morgan Stanley	33.087
5.570	Donnelley Financial Solutions Inc	Goldman Sachs	3.843

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(21.302)	Dorman Products Inc	Bank of America Merrill Lynch	(87.764)
(11.158)	Dorman Products Inc	Goldman Sachs	(45.971)
(42.923)	Dorman Products Inc	Morgan Stanley	(32.938)
(63.713)	Douglas Dynamics Inc	Bank of America Merrill Lynch	(105.126)
17.281	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	4.673
963	Douglas Emmett Inc (Reit)	Morgan Stanley	(456)
(19.111)	Dover Corp	Morgan Stanley	(28.767)
(104.440)	DowDuPont Inc	Bank of America Merrill Lynch	(276.766)
(117.517)	DowDuPont Inc	Morgan Stanley	(94.959)
97.573	DR Horton Inc	Bank of America Merrill Lynch	323.942
45.494	DR Horton Inc	Morgan Stanley	152.860
13.121	Dr Pepper Snapple Group Inc	Bank of America Merrill Lynch	30.572
19.711	Dr Pepper Snapple Group Inc	Morgan Stanley	52.687
(2.920)	Dream Office Real Estate Investment Trust (Reit)	Morgan Stanley	26.516
10.687	Dril-Quip Inc	Bank of America Merrill Lynch	39.132
13.780	Dril-Quip Inc	Morgan Stanley	63.459
32.467	DSP Group Inc	Morgan Stanley	161.361
(3.713)	DST Systems Inc	Morgan Stanley	(9.620)
(3.653)	DSW Inc ‘A’	Morgan Stanley	(5.053)
(100.758)	DSW Inc ‘A’	Bank of America Merrill Lynch	(247.865)
54.790	DTE Energy Co	Morgan Stanley	191.631
(900)	Ducommun Inc	Bank of America Merrill Lynch	(1.089)
53.487	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	(29.953)
53.177	Duke Realty Corp (Reit)	Morgan Stanley	(44.748)
(40.541)	Duluth Holdings Inc ‘B’	Goldman Sachs	(89.190)
(46.644)	Duluth Holdings Inc ‘B’	Morgan Stanley	(1.316)
1.022	Dun & Bradstreet Corp/The	Bank of America Merrill Lynch	5.345
104.613	Durect Corp	Bank of America Merrill Lynch	22.983
74.858	Durect Corp	Goldman Sachs	16.446
71.123	Durect Corp	Morgan Stanley	(52.509)
(18.227)	DXC Technology Co	Morgan Stanley	(67.881)
(57.266)	Dycom Industries Inc	Bank of America Merrill Lynch	(1.116.687)
(18.631)	Dycom Industries Inc	Morgan Stanley	(362.519)
(1.763)	Dycom Industries Inc	Goldman Sachs	(34.379)
(34.058)	Dynavax Technologies Corp	Morgan Stanley	(109.657)
(16.059)	Dynegy Inc	Morgan Stanley	1.598
1.641	E*TRADE Financial Corp	Morgan Stanley	5.389
20.331	Eagle Bancorp Inc	Bank of America Merrill Lynch	30.497
6.872	Eagle Bancorp Inc	Morgan Stanley	6.521
(1.648)	Eagle Materials Inc	Bank of America Merrill Lynch	(9.394)
(22.568)	Eagle Materials Inc	Morgan Stanley	(82.211)
(304)	Eagle Pharmaceuticals Inc/DE	Goldman Sachs	(754)
139.187	Easterly Government Properties Inc (Reit)	Bank of America Merrill Lynch	74.262
32.391	Easterly Government Properties Inc (Reit)	Goldman Sachs	17.491
9.592	Easterly Government Properties Inc (Reit)	Morgan Stanley	11.095
(10.649)	Eastern Co/The	Bank of America Merrill Lynch	(28.752)
(874)	Eastern Co/The	Goldman Sachs	(2.360)
(244)	EastGroup Properties Inc (Reit)	Morgan Stanley	5
33.494	Eastman Chemical Co	Bank of America Merrill Lynch	75.732

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
291	Eastman Chemical Co	Morgan Stanley	4.234
7.779	Eastman Chemical Co	Goldman Sachs	17.658
118.600	eBay Inc	Morgan Stanley	(101.561)
(9.869)	Echo Global Logistics Inc	Bank of America Merrill Lynch	(27.140)
(15.171)	EchoStar Corp ‘A’	Bank of America Merrill Lynch	(30.494)
(3.815)	EchoStar Corp ‘A’	Morgan Stanley	(2.342)
104.951	Eclipse Resources Corp	Goldman Sachs	6.822
123.234	Eclipse Resources Corp	Bank of America Merrill Lynch	8.010
90.527	Eclipse Resources Corp	Morgan Stanley	2.139
(206.083)	Education Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(98.920)
28.898	Edwards Lifesciences Corp	Bank of America Merrill Lynch	356.023
10.798	Edwards Lifesciences Corp	Morgan Stanley	119.096
(46.980)	eHealth Inc	Bank of America Merrill Lynch	77.987
(7.414)	eHealth Inc	Morgan Stanley	(75.517)
3.595	El Paso Electric Co	Morgan Stanley	10.812
13.041	Eldorado Resorts Inc	Morgan Stanley	(5.998)
(34.329)	Eldorado Resorts Inc	Morgan Stanley	(455.555)
12.745	Electro Scientific Industries Inc	Goldman Sachs	10.196
4.900	Electro Scientific Industries Inc	Morgan Stanley	56.552
1.468	Electronic Arts Inc	Goldman Sachs	(8.823)
7.948	Electronic Arts Inc	Bank of America Merrill Lynch	(47.767)
(9.484)	Electronics For Imaging Inc	Morgan Stanley	(3.302)
5.943	Elevate Credit Inc	Bank of America Merrill Lynch	832
(5.850)	Eli Lilly & Co	Bank of America Merrill Lynch	(16.029)
20.484	Eli Lilly & Co	Morgan Stanley	39.479
(20.710)	Ellie Mae Inc	Bank of America Merrill Lynch	(16.154)
(8.719)	Ellie Mae Inc	Morgan Stanley	7.600
(40.004)	Ellington Residential Mortgage (Reit)	Morgan Stanley	64.433
(189.537)	Ellington Residential Mortgage (Reit)	Bank of America Merrill Lynch	(48.646)
(43.872)	Embraer SA ADR	Goldman Sachs	(34.220)
74.815	Emergent Capital Inc	Bank of America Merrill Lynch	2.244
166.004	Emergent Capital Inc	Morgan Stanley	(620.855)
16.538	Emerson Electric Co	Morgan Stanley	13.469
(125.125)	Empresas ICA SAB de CV ADR	Morgan Stanley	191.345
(2.382)	Enbridge Inc	Bank of America Merrill Lynch	(7.908)
(10.078)	Encore Capital Group Inc	Bank of America Merrill Lynch	21.164
1.072	Encore Capital Group Inc	Bank of America Merrill Lynch	509
1.353	Encore Capital Group Inc	Morgan Stanley	517
(16.271)	Encore Capital Group Inc	Morgan Stanley	(133.645)
(6.902)	Endo International Plc	Goldman Sachs	(2.623)
(7.262)	Endologix Inc	Morgan Stanley	11.337
(53.609)	Endologix Inc	Goldman Sachs	(28.413)
4.314	Endurance International Group Holdings Inc	Morgan Stanley	6.810
36.027	Enel Generacion Chile SA ADR	Goldman Sachs	(38.909)
24.115	Enel Generacion Chile SA ADR	Morgan Stanley	79.184
14.656	Energizer Holdings Inc	Bank of America Merrill Lynch	38.157
2.909	Energizer Holdings Inc	Morgan Stanley	4.220
(124.743)	Energy Recovery Inc	Morgan Stanley	(442.824)
7.839	Energy XXI Gulf Coast Inc	Bank of America Merrill Lynch	1.097

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(155.864)	Enersis Americas SA ADR	Goldman Sachs	31.878
(7.698)	EnerSys	Bank of America Merrill Lynch	(24.942)
55.768	Engility Holdings Inc	Bank of America Merrill Lynch	89.229
10.285	Engility Holdings Inc	Goldman Sachs	16.456
22.149	Engility Holdings Inc	Morgan Stanley	(9.279)
7.045	EnLink Midstream LLC	Bank of America Merrill Lynch	4.579
39.404	EnLink Midstream LLC	Morgan Stanley	(21.422)
115.361	Enova International Inc	Bank of America Merrill Lynch	178.810
20.684	Enova International Inc	Goldman Sachs	32.060
39.704	Enova International Inc	Morgan Stanley	366.757
(13.537)	EnPro Industries Inc	Morgan Stanley	(164.291)
(42.479)	Ensco Plc ‘A’	Goldman Sachs	3.398
532.358	Ensco Plc ‘A’	Morgan Stanley	(32.061)
(48.427)	Ensco Plc ‘A’	Morgan Stanley	(4.809)
(33.738)	Ensign Group Inc/The	Bank of America Merrill Lynch	(39.321)
(23.663)	Enstar Group Ltd	Morgan Stanley	(795.773)
(18.011)	Enstar Group Ltd	Goldman Sachs	(38.724)
248.247	Entegris Inc	Bank of America Merrill Lynch	(99.299)
21.568	Entegris Inc	Goldman Sachs	(8.627)
36.571	Entegris Inc	Morgan Stanley	260.717
(65.823)	Entellus Medical Inc	Bank of America Merrill Lynch	(38.177)
(56.727)	Entellus Medical Inc	Morgan Stanley	(184.771)
(11.482)	Entellus Medical Inc	Goldman Sachs	(6.660)
(1.419)	Enterprise Bancorp Inc/MA	Bank of America Merrill Lynch	(4.484)
(15.864)	Enterprise Financial Services Corp	Bank of America Merrill Lynch	(44.419)
483.900	Entravision Communications Corp ‘A’	Bank of America Merrill Lynch	528.593
24.464	Entravision Communications Corp ‘A’	Goldman Sachs	27.063
12.233	Entravision Communications Corp ‘A’	Morgan Stanley	6.055
13.054	Envestnet Inc	Morgan Stanley	(55.490)
448	Envestnet Inc	Bank of America Merrill Lynch	(1.389)
(3.096)	EnviroStar Inc	Morgan Stanley	(3.886)
(1.975)	Envisiom Healthcare Corp	Morgan Stanley	(4.516)
29.083	Enzo Biochem Inc	Bank of America Merrill Lynch	16.577
17.359	Enzo Biochem Inc	Goldman Sachs	9.895
(2.941)	EOG Resources Inc	Bank of America Merrill Lynch	(2.000)
78.554	EP Energy Corp ‘A’	Goldman Sachs	(42.419)
266.974	EP Energy Corp ‘A’	Bank of America Merrill Lynch	(144.166)
79.533	EP Energy Corp ‘A’	Morgan Stanley	(135.042)
(15.671)	EPAM Systems Inc	Morgan Stanley	(108.933)
8.182	EPAM Systems Inc	Bank of America Merrill Lynch	(7.364)
2.167	EPAM Systems Inc	Goldman Sachs	(1.950)
(24.666)	Epizyme Inc	Goldman Sachs	30.833
(3.316)	ePlus Inc	Morgan Stanley	2.771
(40.529)	EPR Properties (Reit)	Morgan Stanley	73.452
(17.390)	EQT Corp	Bank of America Merrill Lynch	9.565
(3.957)	Equifax Inc	Bank of America Merrill Lynch	(11.676)
(58)	Equinix Inc (Reit)	Bank of America Merrill Lynch	647
(107.507)	Equity Commonwealth (Reit)	Morgan Stanley	(37.656)
(312.129)	Equity Commonwealth (Reit)	Bank of America Merrill Lynch	(118.609)
5.502	Equity Residential (Reit)	Morgan Stanley	(603)
	Etats-Unis *suite*		
(3.206)	Escalade Inc	Bank of America Merrill Lynch	(2.084)
(2.468)	Esperion Therapeutics Inc	Bank of America Merrill Lynch	(27.691)
(13.028)	Esperion Therapeutics Inc	Morgan Stanley	(173.757)
11.456	Essendant Inc	Morgan Stanley	(80.562)
211.920	Essent Group Ltd	Bank of America Merrill Lynch	135.629
24.324	Essent Group Ltd	Morgan Stanley	117.170
56.583	Estee Lauder Cos Inc/The ‘A’	Morgan Stanley	30.408
6.439	Estee Lauder Cos Inc/The ‘A’	Bank of America Merrill Lynch	(3.735)
16.181	Etsy Inc	Bank of America Merrill Lynch	(6.979)
6.887	Etsy Inc	Morgan Stanley	(272)
10.229	Euronet Worldwide Inc	Goldman Sachs	47.974
15.175	Euronet Worldwide Inc	Bank of America Merrill Lynch	71.171
1.830	Euronet Worldwide Inc	Morgan Stanley	35.917
24.032	Evercore Partners Inc ‘A’	Bank of America Merrill Lynch	97.330
76	Evercore Partners Inc ‘A’	Morgan Stanley	480
(5.658)	Evercore Partners Inc ‘A’	Morgan Stanley	(1.229)
32.172	Everi Holdings Inc	Bank of America Merrill Lynch	4.182
46.481	Everi Holdings Inc	Goldman Sachs	6.043
29.486	Everi Holdings Inc	Morgan Stanley	85.647
(178.898)	EVERTEC Inc	Bank of America Merrill Lynch	(134.174)
20.324	Evolent Health Inc ‘A’	Morgan Stanley	28.349
4.719	Evolent Health Inc ‘A’	Bank of America Merrill Lynch	8.730
19.382	Evolution Petroleum Corp	Bank of America Merrill Lynch	6.784
17.266	Evolution Petroleum Corp	Goldman Sachs	6.043
97.019	Evolution Petroleum Corp	Morgan Stanley	234.266
(88.598)	EW Scripps Co/The ‘A’	Bank of America Merrill Lynch	(122.265)
(3.402)	Exact Sciences Corp	Bank of America Merrill Lynch	(2.292)
33.907	Exactech Inc	Bank of America Merrill Lynch	30.516
4.924	Exactech Inc	Goldman Sachs	4.432
14.119	Exactech Inc	Morgan Stanley	282.010
13.972	Exelixis Inc	Goldman Sachs	21.796
12.514	Exelixis Inc	Morgan Stanley	73.425
31.741	Exelixis Inc	Bank of America Merrill Lynch	49.516
(199.321)	Exelon Corp	Morgan Stanley	(608.696)
(44.340)	Exelon Corp	Bank of America Merrill Lynch	2.660
(25.987)	ExlService Holdings Inc	Morgan Stanley	5.938
(39.312)	Expedia Inc	Morgan Stanley	37.523
5.879	Expeditors International of Washington Inc	Bank of America Merrill Lynch	31.923
(6.783)	Exponent Inc	Morgan Stanley	(16.484)
(1.939)	Express Scripts Holding Co	Morgan Stanley	(4.451)
22.405	Express Scripts Holding Co	Bank of America Merrill Lynch	79.762
111.966	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	8.397
5.513	Extended Stay America Inc (Unit)	Goldman Sachs	413
33.040	Exterran Corp	Bank of America Merrill Lynch	41.300
25.286	Exterran Corp	Goldman Sachs	31.608
29.484	Exterran Corp	Morgan Stanley	88.569
4.125	Extra Space Storage Inc (Reit)	Bank of America Merrill Lynch	(1.779)
5.047	Extra Space Storage Inc (Reit)	Morgan Stanley	(8.300)

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(24.023)	Extra Space Storage Inc (Reit)	Bank of America Merrill Lynch	2.883
1.620	Extraction Oil & Gas Inc	Bank of America Merrill Lynch	1.247
13.198	Extraction Oil & Gas Inc	Morgan Stanley	816
23.350	Extreme Networks Inc	Bank of America Merrill Lynch	27.086
11.163	Extreme Networks Inc	Goldman Sachs	12.949
58.744	Extreme Networks Inc	Morgan Stanley	216.575
(83.680)	Exxon Mobil Corp	Morgan Stanley	(149.390)
(22.020)	Exxon Mobil Corp	Bank of America Merrill Lynch	(45.005)
34.935	EZCORP Inc ‘A’	Bank of America Merrill Lynch	62.684
4.580	EZCORP Inc ‘A’	Goldman Sachs	9.389
21.773	EZCORP Inc ‘A’	Morgan Stanley	49.682
910	F5 Networks Inc	Bank of America Merrill Lynch	11.666
2.624	Fabrinet	Morgan Stanley	(2.062)
1.170	Facebook Inc ‘A’	Bank of America Merrill Lynch	(3.077)
4.792	Facebook Inc ‘A’	Goldman Sachs	(12.603)
(14.624)	FactSet Research Systems Inc	Morgan Stanley	(162.853)
21.262	Fairmount Santrol Holdings Inc	Goldman Sachs	7.867
24.663	Fairmount Santrol Holdings Inc	Morgan Stanley	52.600
(10.614)	Fairmount Santrol Holdings Inc	Bank of America Merrill Lynch	755
(3.776)	Fairmount Santrol Holdings Inc	Morgan Stanley	858
10.644	Fairmount Santrol Holdings Inc	Bank of America Merrill Lynch	3.938
(79.798)	Farmer Brothers Co	Bank of America Merrill Lynch	(147.626)
(9.797)	Farmers Capital Bank Corp	Bank of America Merrill Lynch	(22.533)
(64.113)	Farmland Partners Inc (Reit)	Morgan Stanley	(10.430)
5.583	FBL Financial Group Inc ‘A’	Bank of America Merrill Lynch	27.357
1.544	FBL Financial Group Inc ‘A’	Goldman Sachs	7.566
519	FBL Financial Group Inc ‘A’	Morgan Stanley	7.235
1.070	Federal Agricultural Mortgage Corp ‘C’	Morgan Stanley	9.281
3.025	Federal Agricultural Mortgage Corp ‘C’	Bank of America Merrill Lynch	14.369
10.920	Federal Home Loan Mortgage Corp	Goldman Sachs	2.239
(17.243)	Federal Realty Investment Trust (Reit)	Bank of America Merrill Lynch	(14.139)
(116.562)	Federated Investors Inc ‘B’	Morgan Stanley	(619.464)
(11.978)	Ferrari NV	Morgan Stanley	25.941
2.737	Ferro Corp	Bank of America Merrill Lynch	5.063
19.198	Ferroglobe Plc	Bank of America Merrill Lynch	23.558
26.063	Ferroglobe Plc	Morgan Stanley	17.942
(11.932)	Fiat Chrysler Automobiles NV	Morgan Stanley	4.141
3.602	Fibria Celulose SA ADR	Goldman Sachs	(4.899)
23.360	Fibria Celulose SA ADR	Morgan Stanley	62.851
23.790	FibroGen Inc	Bank of America Merrill Lynch	49.959
330	FibroGen Inc	Goldman Sachs	693
679	Fidelity National Information Services Inc	Goldman Sachs	(272)
25.514	Fidelity National Information Services Inc	Bank of America Merrill Lynch	(10.206)
70.459	Fidelity National Information Services Inc	Morgan Stanley	8.790
(26.471)	Fiesta Restaurant Group Inc	Goldman Sachs	(34.412)
(107.392)	Fiesta Restaurant Group Inc	Bank of America Merrill Lynch	(139.610)
2.051	Financial Engines Inc	Bank of America Merrill Lynch	1.508
13.089	Financial Engines Inc	Morgan Stanley	11.221
15.641	Financial Institutions Inc	Bank of America Merrill Lynch	44.577
5.584	Finisar Corp	Bank of America Merrill Lynch	(1.155)
33.250	Finisar Corp	Morgan Stanley	26.056
(4.298)	Finisar Corp	Bank of America Merrill Lynch	(7.307)
(790)	FireEye Inc	Bank of America Merrill Lynch	(209)
(2.847)	FireEye Inc	Goldman Sachs	(754)
19.508	First American Financial Corp	Bank of America Merrill Lynch	14.826
365	First American Financial Corp	Goldman Sachs	3.741
64.951	First BanCorp/Puerto Rico	Morgan Stanley	4.681
26.067	First BanCorp/Puerto Rico	Bank of America Merrill Lynch	5.995
(40.070)	First Bancorp/Southern Pines NC	Bank of America Merrill Lynch	(102.980)
(63.317)	First Bancorp/Southern Pines NC	Morgan Stanley	(1.281.043)
(1.639)	First Bancshares Inc/The	Morgan Stanley	(6.743)
(16.622)	First Business Financial Services Inc	Bank of America Merrill Lynch	(34.408)
(12.554)	First Business Financial Services Inc	Morgan Stanley	(37.509)
(1.834)	First Business Financial Services Inc	Goldman Sachs	(3.796)
(20.661)	First Citizens BancShares Inc/NC ‘A’	Bank of America Merrill Lynch	(780.779)
(1.177)	First Citizens BancShares Inc/NC ‘A’	Morgan Stanley	(33.197)
127.222	First Connecticut Bancorp Inc/Farmington CT	Bank of America Merrill Lynch	139.924
5.454	First Connecticut Bancorp Inc/Farmington CT	Goldman Sachs	5.708
26.244	First Connecticut Bancorp Inc/Farmington CT	Morgan Stanley	268.074
89.364	First Data Corp ‘A’	Bank of America Merrill Lynch	(42.895)
29.027	First Data Corp ‘A’	Morgan Stanley	(36.140)
142.694	First Defiance Financial Corp	Bank of America Merrill Lynch	349.600
7.742	First Defiance Financial Corp	Morgan Stanley	130.613
(6.028)	First Financial Bankshares Inc	Morgan Stanley	(27.953)
(25.867)	First Financial Bankshares Inc	Bank of America Merrill Lynch	(104.761)
48.469	First Financial Northwest Inc	Bank of America Merrill Lynch	38.291
10.878	First Financial Northwest Inc	Goldman Sachs	8.594
20.430	First Financial Northwest Inc	Morgan Stanley	18.951
(6.973)	First Guaranty Bancshares Inc	Morgan Stanley	2.426
126.179	First Horizon National Corp	Bank of America Merrill Lynch	180.053
44.264	First Horizon National Corp	Morgan Stanley	68.029
13.748	First Horizon National Corp	Goldman Sachs	19.660
25.581	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	14.363
39.440	First Interstate BancSystem Inc ‘A’	Morgan Stanley	145.524
52.194	First Interstate BancSystem Inc ‘A’	Bank of America Merrill Lynch	153.972
82.993	First Merchants Corp	Bank of America Merrill Lynch	200.843
(13.207)	First Mid-Illinois Bancshares Inc	Bank of America Merrill Lynch	(32.885)
(967)	First Mid-Illinois Bancshares Inc	Goldman Sachs	(2.408)
(3.696)	First Mid-Illinois Bancshares Inc	Morgan Stanley	(32.374)
(79.152)	First Midwest Bancorp Inc/IL	Morgan Stanley	(147.077)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(13.893)	First Northwest Bancorp	Morgan Stanley	(83.080)
6.259	First Republic Bank/CA	Bank of America Merrill Lynch	22.332
39.836	First Republic Bank/CA	Morgan Stanley	165.318
(1.402)	First Solar Inc	Morgan Stanley	2.977
(227.077)	FirstEnergy Corp	Bank of America Merrill Lynch	195.286
(247.582)	FirstEnergy Corp	Morgan Stanley	(839.976)
(18.660)	Fiserv Inc	Bank of America Merrill Lynch	(26.311)
124.437	Fitbit Inc ‘A’	Bank of America Merrill Lynch	79.640
48.996	Fitbit Inc ‘A’	Goldman Sachs	31.357
21.668	Fitbit Inc ‘A’	Morgan Stanley	23.023
(2.293)	Five Below Inc	Bank of America Merrill Lynch	(9.121)
(12.491)	Five Below Inc	Morgan Stanley	(53.369)
(1.235)	Five Point Holdings LLC ‘A’	Goldman Sachs	(482)
7.580	Five9 Inc	Morgan Stanley	22.479
2.545	Five9 Inc	Goldman Sachs	(1.909)
1.367	Five9 Inc	Bank of America Merrill Lynch	(1.025)
11.535	Flagstar Bancorp Inc	Bank of America Merrill Lynch	16.048
6.985	Flagstar Bancorp Inc	Morgan Stanley	2.743
(1.408)	FleetCor Technologies Inc	Bank of America Merrill Lynch	(6.843)
(2.785)	FleetCor Technologies Inc	Morgan Stanley	(5.006)
(26.471)	Flex Ltd	Morgan Stanley	10.036
(15.438)	Flexion Therapeutics Inc	Bank of America Merrill Lynch	(29.950)
(2.352)	Flexion Therapeutics Inc	Morgan Stanley	6.182
20.765	FLIR Systems Inc	Bank of America Merrill Lynch	(12.044)
1.655	Floor & Decor Holdings Inc ‘A’	Goldman Sachs	5.743
1.677	Floor & Decor Holdings Inc ‘A’	Bank of America Merrill Lynch	5.819
783	Floor & Decor Holdings Inc ‘A’	Morgan Stanley	2.289
11.808	Flotek Industries Inc	Bank of America Merrill Lynch	4.841
(81.447)	Flowserve Corp	Bank of America Merrill Lynch	(289.951)
2.887	Fluor Corp	Morgan Stanley	3.778
3.342	Fluor Corp	Goldman Sachs	9.692
48.623	Fluor Corp	Bank of America Merrill Lynch	135.213
(16.801)	FMC Corp	Bank of America Merrill Lynch	(19.825)
(3.398)	FMC Corp	Morgan Stanley	1.640
(18.016)	FNB Corp/PA	Bank of America Merrill Lynch	(22.700)
79.043	FNF Group	Morgan Stanley	112.010
15.678	Fogo De Chao Inc	Bank of America Merrill Lynch	12.542
1.504	Fogo De Chao Inc	Morgan Stanley	1.213
9.080	Fogo De Chao Inc	Goldman Sachs	7.264
2.418	Fomento Economico Mexicano SAB de CV ADR	Goldman Sachs	1.961
9.739	Fomento Economico Mexicano SAB de CV ADR	Morgan Stanley	6.255
(25.909)	Foot Locker Inc	Morgan Stanley	(217.608)
(75.098)	Ford Motor Co	Morgan Stanley	(24.320)
68.282	Forest City Realty Trust Inc ‘A’ (Reit)	Morgan Stanley	(12.449)
28.189	Forrester Research Inc	Bank of America Merrill Lynch	70.291
6.028	Forrester Research Inc	Goldman Sachs	14.573
9.036	Forrester Research Inc	Morgan Stanley	51.881

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(40.585)	Forterra Inc	Bank of America Merrill Lynch	(42.208)
22.119	Fortinet Inc	Bank of America Merrill Lynch	42.247
2.961	Fortinet Inc	Morgan Stanley	16.630
1.075	Fortinet Inc	Goldman Sachs	2.053
(16.097)	Fortinet Inc	Morgan Stanley	(25.049)
10.427	Fortress Transportation & Infrastructure Investors LLC	Bank of America Merrill Lynch	1.954
1.099	Fortress Transportation & Infrastructure Investors LLC	Goldman Sachs	220
6.020	Fortress Transportation & Infrastructure Investors LLC	Morgan Stanley	(998)
37.009	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	126.201
3.441	Fortune Brands Home & Security Inc	Goldman Sachs	11.734
33.263	Fortune Brands Home & Security Inc	Morgan Stanley	4.204
(9.413)	Forward Air Corp	Morgan Stanley	(9.437)
80.247	Fossil Group Inc	Bank of America Merrill Lynch	56.975
11.983	Fossil Group Inc	Morgan Stanley	16.217
(945)	Foundation Medicine Inc	Goldman Sachs	(1.796)
86.475	Four Corners Property Trust Inc (Reit)	Bank of America Merrill Lynch	23.239
5.323	Four Corners Property Trust Inc (Reit)	Goldman Sachs	(1.110)
5.548	Four Corners Property Trust Inc (Reit)	Morgan Stanley	(1.232)
(15.072)	Frank’s International NV	Goldman Sachs	1.206
(8.419)	Frank’s International NV	Morgan Stanley	25.947
(20.482)	Franklin Electric Co Inc	Bank of America Merrill Lynch	(53.253)
(30.053)	Franklin Electric Co Inc	Morgan Stanley	(155.321)
(70.754)	Freeport-McMoRan Inc	Morgan Stanley	14.396
(3.256)	Fresh Del Monte Produce Inc	Morgan Stanley	(7.074)
56.528	Frontier Communications Corp	Bank of America Merrill Lynch	118.144
6.602	Frontier Communications Corp	Goldman Sachs	13.798
10.069	Frontier Communications Corp	Morgan Stanley	18.163
(25.468)	FRP Holdings Inc	Bank of America Merrill Lynch	(62.397)
(736)	FRP Holdings Inc	Goldman Sachs	(1.803)
42.170	FTD Cos Inc	Bank of America Merrill Lynch	(1.687)
15.320	FTD Cos Inc	Goldman Sachs	(613)
21.301	FTD Cos Inc	Morgan Stanley	(103.166)
(14.553)	FTI Consulting Inc	Bank of America Merrill Lynch	(33.908)
(1.715)	FTI Consulting Inc	Morgan Stanley	(2.217)
(73.224)	Fulton Financial Corp	Bank of America Merrill Lynch	(106.175)
(19.955)	Fulton Financial Corp	Morgan Stanley	(4.551)
36.019	G-III Apparel Group Ltd	Morgan Stanley	207.846
(39.363)	G-III Apparel Group Ltd	Bank of America Merrill Lynch	(224.369)
7.550	G-III Apparel Group Ltd	Bank of America Merrill Lynch	43.035
(3.368)	Gafisa SA ADR	Goldman Sachs	(8.824)
(11.535)	Gafisa SA ADR	Morgan Stanley	46.761
(15.308)	Gaia Inc	Morgan Stanley	(79.175)
(79.030)	Gaia Inc	Bank of America Merrill Lynch	(75.079)
28.494	GAIN Capital Holdings Inc	Morgan Stanley	31.212
67.921	GAIN Capital Holdings Inc	Bank of America Merrill Lynch	40.753
18.762	GAIN Capital Holdings Inc	Goldman Sachs	11.257
6.275	GameStop Corp ‘A’	Goldman Sachs	20.394
9.374	GameStop Corp ‘A’	Bank of America Merrill Lynch	30.466

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
10.553	Gaming and Leisure Properties Inc (Reit)	Morgan Stanley	(8.247)
38.635	Gaming and Leisure Properties Inc (Reit)	Bank of America Merrill Lynch	(39.794)
(12.957)	Gannett Co Inc	Morgan Stanley	(22.080)
(31.790)	Gap Inc/The	Bank of America Merrill Lynch	(178.660)
(11.287)	Gap Inc/The	Morgan Stanley	(112.531)
2.700	Garmin Ltd	Goldman Sachs	5.886
7.621	Garmin Ltd	Bank of America Merrill Lynch	16.614
471	Garmin Ltd	Morgan Stanley	5.064
(750)	Garmin Ltd	Morgan Stanley	(1.281)
(7.903)	Gartner Inc	Bank of America Merrill Lynch	(23.314)
(195.141)	GasLog Ltd	Morgan Stanley	(743.494)
3.565	GATX Corp	Bank of America Merrill Lynch	19.852
649	GATX Corp	Goldman Sachs	3.855
7.877	GATX Corp	Morgan Stanley	15.868
(12.392)	GCP Applied Technologies Inc	Morgan Stanley	(39.649)
13.986	Gencor Industries Inc	Bank of America Merrill Lynch	7.692
7.798	Gencor Industries Inc	Goldman Sachs	4.289
9.048	Gencor Industries Inc	Morgan Stanley	74.058
(18.976)	Gener8 Maritime Inc	Goldman Sachs	(3.416)
(128.134)	Gener8 Maritime Inc	Morgan Stanley	53.752
2.841	Generac Holdings Inc	Morgan Stanley	(7.786)
37.143	Generac Holdings Inc	Bank of America Merrill Lynch	(30.829)
(74.923)	General Electric Co	Bank of America Merrill Lynch	(17.232)
(112.574)	General Electric Co	Morgan Stanley	181.397
(49.410)	General Finance Corp	Morgan Stanley	(120.560)
(10.467)	General Mills Inc	Bank of America Merrill Lynch	(44.066)
27.031	General Motors Co	Morgan Stanley	28.897
(39.905)	General Motors Co	Bank of America Merrill Lynch	(53.074)
(14.793)	Genesco Inc	Bank of America Merrill Lynch	(95.415)
(4.623)	Genesee & Wyoming Inc ‘A’	Bank of America Merrill Lynch	(27.553)
(40.298)	Genesee & Wyoming Inc ‘A’	Morgan Stanley	(173.041)
(98.214)	Genie Energy Ltd ‘B’	Bank of America Merrill Lynch	102.048
(16.163)	Genie Energy Ltd ‘B’	Morgan Stanley	64.535
528	Genomic Health Inc	Bank of America Merrill Lynch	771
666	Genomic Health Inc	Goldman Sachs	972
575	Genomic Health Inc	Morgan Stanley	(526)
(37.279)	Genpact Ltd	Bank of America Merrill Lynch	(42.684)
(86.704)	Genpact Ltd	Morgan Stanley	(143.948)
14.676	Gentex Corp	Morgan Stanley	21.591
(10.207)	Gentherm Inc	Bank of America Merrill Lynch	(33.683)
(17.119)	Gentherm Inc	Morgan Stanley	(31.301)
(3.183)	Genuine Parts Co	Morgan Stanley	(7.264)
(30.536)	Genuine Parts Co	Bank of America Merrill Lynch	(215.890)
(67.122)	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	(103.368)
(2.139)	GEO Group Inc/The (Reit)	Morgan Stanley	302
(333.759)	Gerdau SA ADR	Morgan Stanley	36.809
(68.912)	Gerdau SA ADR	Goldman Sachs	(21.438)
(52.458)	GERON Corp	Bank of America Merrill Lynch	(3.744)
7.141	Gibraltar Industries Inc	Bank of America Merrill Lynch	16.067
	Etats-Unis *suite*		
49.063	Gibraltar Industries Inc	Morgan Stanley	103.953
(35.752)	Gigamon Inc	Bank of America Merrill Lynch	1.788
(26.059)	Gigamon Inc	Morgan Stanley	6.144
34.829	Gilead Sciences Inc	Bank of America Merrill Lynch	89.859
4.452	Gilead Sciences Inc	Goldman Sachs	11.486
3.471	Gilead Sciences Inc	Morgan Stanley	16.934
137.579	Glacier Bancorp Inc	Bank of America Merrill Lynch	484.278
10.536	Glacier Bancorp Inc	Goldman Sachs	37.087
3.199	Glacier Bancorp Inc	Morgan Stanley	23.091
60.088	Gladstone Land Corp (Reit)	Bank of America Merrill Lynch	(15.022)
22.959	Gladstone Land Corp (Reit)	Morgan Stanley	4.700
14.163	Gladstone Land Corp (Reit)	Goldman Sachs	(3.541)
3.086	Glaukos Corp	Goldman Sachs	1.494
3.057	Glaukos Corp	Morgan Stanley	8.223
(18.372)	Global Blood Therapeutics Inc	Bank of America Merrill Lynch	46.185
1.474	Global Brass & Copper Holdings Inc	Bank of America Merrill Lynch	3.390
20.131	Global Brass & Copper Holdings Inc	Goldman Sachs	46.301
9.994	Global Brass & Copper Holdings Inc	Morgan Stanley	53.423
(287.539)	Global Eagle Entertainment Inc	Morgan Stanley	162.610
(7.662)	Global Eagle Entertainment Inc	Goldman Sachs	(6.359)
14.159	Global Geophysical Services Inc	Morgan Stanley	(19.367)
(99)	Global Indemnity Ltd	Bank of America Merrill Lynch	(211)
(63.407)	Global Indemnity Ltd	Morgan Stanley	(943.506)
(40.340)	Global Medical REIT Inc (Reit)	Bank of America Merrill Lynch	(14.926)
(700)	Global Medical REIT Inc (Reit)	Goldman Sachs	(259)
(116.148)	Global Net Lease Inc (Reit)	Goldman Sachs	(38.329)
(117.273)	Global Net Lease Inc (Reit)	Morgan Stanley	270.610
(1.138)	Global Payments Inc	Bank of America Merrill Lynch	(125)
6.703	Global Payments Inc	Morgan Stanley	(7.376)
14.405	Global Water Resources Inc	Bank of America Merrill Lynch	(432)
3.086	Global Water Resources Inc	Goldman Sachs	(93)
6.226	Global Water Resources Inc	Morgan Stanley	7.213
6.526	Globant SA	Bank of America Merrill Lynch	31.288
30.586	Globant SA	Morgan Stanley	51.705
(2.357)	Globant SA	Goldman Sachs	(12.563)
(19.644)	Globant SA	Morgan Stanley	32.000
15.138	Globus Medical Inc ‘A’	Bank of America Merrill Lynch	18.317
(5.866)	GMS Inc	Bank of America Merrill Lynch	(16.894)
61.818	GNC Holdings Inc ‘A’	Bank of America Merrill Lynch	(22.254)
26.416	GNC Holdings Inc ‘A’	Morgan Stanley	(53.930)
26.086	GNC Holdings Inc ‘A’	Goldman Sachs	(9.391)
3.087	GoDaddy Inc ‘A’	Morgan Stanley	31.119
17.864	GoDaddy Inc ‘A’	Bank of America Merrill Lynch	(179)
1.661	GoDaddy Inc ‘A’	Goldman Sachs	(17)
(27.257)	GoDaddy Inc ‘A’	Morgan Stanley	17.801
33.206	Gogo Inc	Bank of America Merrill Lynch	29.221
81.741	Gogo Inc	Morgan Stanley	5.939
30.171	Golar LNG Ltd	Morgan Stanley	145.356
3.199	Golar LNG Partners LP	Bank of America Merrill Lynch	(884)
8.816	Golar LNG Partners LP	Morgan Stanley	(3.074)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(1.880)	Golden Entertainment Inc	Bank of America Merrill Lynch	(5.715)
(20.228)	Goldfield Corp/The	Bank of America Merrill Lynch	(6.068)
(20.620)	Goldfield Corp/The	Goldman Sachs	(6.186)
(1.780)	Goldman Sachs Group Inc/The	Bank of America Merrill Lynch	(12.958)
(23.005)	Goldman Sachs Group Inc/The	Morgan Stanley	(100.996)
(57.875)	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	(201.559)
(68.557)	Goodyear Tire & Rubber Co/The	Morgan Stanley	(59.589)
83.420	GoPro Inc ‘A’	Bank of America Merrill Lynch	28.482
8.521	GoPro Inc ‘A’	Morgan Stanley	(5.189)
(22.518)	GP Strategies Corp	Bank of America Merrill Lynch	16.504
9.533	Graco Inc	Bank of America Merrill Lynch	16.301
(113)	Graham Holdings Co ‘B’	Bank of America Merrill Lynch	(3.068)
(678)	Graham Holdings Co ‘B’	Morgan Stanley	3.303
(44.407)	Gramercy Property Trust (Reit)	Bank of America Merrill Lynch	9.325
4.399	Gramercy Property Trust (Reit)	Morgan Stanley	(9.399)
5.332	Grana y Montero SAA ADR	Goldman Sachs	(1.273)
17.503	Grand Canyon Education Inc	Bank of America Merrill Lynch	78.939
12.071	Grand Canyon Education Inc	Goldman Sachs	54.440
747	Grand Canyon Education Inc	Morgan Stanley	11.466
(27.560)	Granite Construction Inc	Bank of America Merrill Lynch	(119.059)
(81.796)	Graphic Packaging Holding Co	Morgan Stanley	14.425
13.338	Gray Television Inc	Morgan Stanley	(12.440)
14.505	Gray Television Inc	Bank of America Merrill Lynch	(1.813)
(146.096)	Great Lakes Dredge & Dock Corp	Bank of America Merrill Lynch	(71.210)
18.199	Great Western Bancorp Inc	Morgan Stanley	52.623
(87.486)	Green Bancorp Inc	Bank of America Merrill Lynch	(179.346)
(13.730)	Green Bancorp Inc	Morgan Stanley	(109.454)
18.500	Green Dot Corp ‘A’	Goldman Sachs	20.905
94.513	Green Dot Corp ‘A’	Bank of America Merrill Lynch	106.800
12.941	Green Dot Corp ‘A’	Morgan Stanley	220.019
(59.171)	Green Plains Inc	Bank of America Merrill Lynch	(20.014)
919	Green Plains Partners LP	Morgan Stanley	(198)
1.002	Green Plains Partners LP	Bank of America Merrill Lynch	100
37.345	Greenbrier Cos Inc/The	Bank of America Merrill Lynch	156.307
25.187	Greenbrier Cos Inc/The	Morgan Stanley	129.606
(39.754)	Greenlight Capital Re Ltd ‘A’	Morgan Stanley	(18.612)
752	Greif Inc ‘A’	Bank of America Merrill Lynch	2.294
2.084	Greif Inc ‘A’	Morgan Stanley	5.408
(56.916)	Greif Inc ‘A’	Bank of America Merrill Lynch	(173.594)
(308)	Griffin Industrial Realty Inc	Morgan Stanley	(1.695)
26.750	Griffon Corp	Bank of America Merrill Lynch	78.912
27.510	Griffon Corp	Morgan Stanley	87.473
(600)	GrubHub Inc	Bank of America Merrill Lynch	(1.860)
(15.569)	GrubHub Inc	Morgan Stanley	(141.298)
17.139	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Goldman Sachs	41.819
	Etats-Unis *suite*		
20.989	Grupo Aeroportuario del Centro Norte SAB de CV ADR	Morgan Stanley	(14.214)
1.815	Grupo Aeroportuario del Sureste SAB de CV ADR	Morgan Stanley	(62.186)
(39.874)	Grupo Televisa SAB ADR	Goldman Sachs	27.674
(46.589)	Grupo Televisa SAB ADR	Morgan Stanley	254.882
(50.261)	GTT Communications Inc	Bank of America Merrill Lynch	(125.653)
1.163	Guaranty Bancorp	Bank of America Merrill Lynch	(244)
(15.345)	Guess? Inc	Morgan Stanley	(8.679)
20.488	Guidewire Software Inc	Morgan Stanley	(113.022)
(101.069)	Gulf Island Fabrication Inc	Goldman Sachs	(64.283)
(11.154)	Gulf Island Fabrication Inc	Morgan Stanley	(6.013)
12.189	Gulfport Energy Corp	Bank of America Merrill Lynch	(1.706)
179	Gulfport Energy Corp	Goldman Sachs	(25)
3.567	H&E Equipment Services Inc	Bank of America Merrill Lynch	14.482
2.824	H&E Equipment Services Inc	Morgan Stanley	35.422
9.401	H&R Block Inc	Goldman Sachs	6.299
35.540	H&R Block Inc	Bank of America Merrill Lynch	23.812
27.404	H&R Block Inc	Morgan Stanley	23.754
153.717	Hackett Group Inc/The	Bank of America Merrill Lynch	146.031
31.195	Hackett Group Inc/The	Goldman Sachs	29.635
43.705	Hackett Group Inc/The	Morgan Stanley	94.408
(2.735)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	(13.784)
8.774	Halcon Resources Corp	Bank of America Merrill Lynch	5.352
29.678	Halliburton Co	Bank of America Merrill Lynch	9.200
121.040	Hallmark Financial Services Inc	Bank of America Merrill Lynch	73.834
30.306	Hallmark Financial Services Inc	Morgan Stanley	35.987
(29.742)	Halyard Health Inc	Morgan Stanley	(96.539)
(31.585)	Hamilton Beach Brands Holding Co ‘A’	Bank of America Merrill Lynch	143.396
(200.927)	Hancock Holding Co	Bank of America Merrill Lynch	(803.708)
584	Hanmi Financial Corp	Morgan Stanley	2.971
1.099	Hanmi Financial Corp	Bank of America Merrill Lynch	3.132
2.760	Hanmi Financial Corp	Goldman Sachs	7.866
2.561	Hannon Armstrong Sustainable Infrastructure Capital Inc (Reit)	Bank of America Merrill Lynch	1.485
7.253	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	3.444
18.813	Hanover Insurance Group Inc/The	Morgan Stanley	214.286
3.605	Hanover Insurance Group Inc/The	Goldman Sachs	505
39.486	Hardinge Inc	Bank of America Merrill Lynch	(3.554)
26.685	Hardinge Inc	Morgan Stanley	214.832
(6.458)	Harley-Davidson Inc	Bank of America Merrill Lynch	(12.658)
(107.017)	Harley-Davidson Inc	Morgan Stanley	(140.913)
(15.302)	Harley-Davidson Inc	Goldman Sachs	(22.999)
10.237	Harris Corp	Morgan Stanley	43.506
39.183	Harsco Corp	Bank of America Merrill Lynch	70.529
33.210	Harsco Corp	Morgan Stanley	86.783
15.728	Harsco Corp	Goldman Sachs	28.310
179.770	Harte-Hanks Inc	Morgan Stanley	(383.090)
8.451	Hartford Financial Services Group Inc/The	Goldman Sachs	4.733

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
42.190	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	25.765
31.995	Hartford Financial Services Group Inc/The	Morgan Stanley	41.274
141.393	Harvard Bioscience Inc	Bank of America Merrill Lynch	14.139
21.049	Harvard Bioscience Inc	Goldman Sachs	2.105
27.728	Harvard Bioscience Inc	Morgan Stanley	18.433
14.031	Hasbro Inc	Bank of America Merrill Lynch	(17.819)
37.614	Haverty Furniture Cos Inc	Morgan Stanley	132.104
60.478	Haverty Furniture Cos Inc	Bank of America Merrill Lynch	78.621
21.551	Haverty Furniture Cos Inc	Goldman Sachs	28.016
(25.663)	Hawaiian Electric Industries Inc	Bank of America Merrill Lynch	(31.565)
115.468	Hawaiian Holdings Inc	Bank of America Merrill Lynch	542.700
67.192	Hawaiian Holdings Inc	Morgan Stanley	157.494
13.716	Hawaiian Holdings Inc	Goldman Sachs	64.465
(39.744)	Haynes International Inc	Bank of America Merrill Lynch	19.077
(13.582)	HB Fuller Co	Morgan Stanley	(17.888)
(29.916)	HCA Holdings Inc	Bank of America Merrill Lynch	(266.851)
(21.517)	HCA Holdings Inc	Morgan Stanley	(77.858)
(34.549)	HD Supply Holdings Inc	Bank of America Merrill Lynch	(80.154)
2.265	HD Supply Holdings Inc	Bank of America Merrill Lynch	3.974
35.107	HD Supply Holdings Inc	Morgan Stanley	63.667
(26.608)	Health Insurance Innovations Inc 'A'	Morgan Stanley	(35.192)
(5.833)	Healthcare Realty Trust Inc (Reit)	Morgan Stanley	(9)
(154.339)	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(92.603)
(237.653)	Healthcare Services Group Inc	Bank of America Merrill Lynch	(322.952)
52.380	Healthcare Trust of America Inc 'A' (Reit)	Bank of America Merrill Lynch	27.238
(21.798)	HealthEquity Inc	Bank of America Merrill Lynch	(36.185)
5.862	HealthSouth Corp	Bank of America Merrill Lynch	9.848
(12.046)	Heartland Express Inc	Goldman Sachs	(25.899)
(55.473)	Heartland Express Inc	Morgan Stanley	(220.740)
(48.160)	Heartland Express Inc	Bank of America Merrill Lynch	(103.544)
(3.153)	Heartland Financial USA Inc	Bank of America Merrill Lynch	(8.355)
17.904	Hecla Mining Co	Bank of America Merrill Lynch	(2.328)
(9.825)	Hecla Mining Co	Bank of America Merrill Lynch	1.277
15.312	Hecla Mining Co	Morgan Stanley	(11.555)
(15.198)	HEICO Corp	Bank of America Merrill Lynch	3.648
2.191	HEICO Corp	Bank of America Merrill Lynch	(526)
23.769	HEICO Corp	Morgan Stanley	(35.899)
406	HEICO Corp	Goldman Sachs	(97)
50.961	HEICO Corp 'A'	Bank of America Merrill Lynch	28.029
(12.012)	Helen of Troy Ltd	Bank of America Merrill Lynch	(44.444)
1.079	Helen of Troy Ltd	Bank of America Merrill Lynch	(234)
(95.745)	Helix Energy Solutions Group Inc	Morgan Stanley	37.575
	Etats-Unis *suite*		
1.928	Helmerich & Payne Inc	Bank of America Merrill Lynch	5.498
3.131	Helmerich & Payne Inc	Morgan Stanley	6.067
12.022	Hemisphere Media Group Inc	Bank of America Merrill Lynch	3.607
9.358	Hemisphere Media Group Inc	Morgan Stanley	(6.763)
24.078	Hennessy Advisors Inc	Bank of America Merrill Lynch	(2.649)
1.336	Hennessy Advisors Inc	Morgan Stanley	(2.244)
3.579	Henry Schein Inc	Bank of America Merrill Lynch	11.345
(12.617)	Herc Holdings Inc	Bank of America Merrill Lynch	(59.678)
803	Herc Holdings Inc	Bank of America Merrill Lynch	61
13.642	Heritage Commerce Corp	Bank of America Merrill Lynch	17.053
242.108	Heritage Commerce Corp	Morgan Stanley	1.677.808
(65.142)	Heritage Insurance Holdings	Goldman Sachs	(70.353)
42.943	Hersha Hospitality Trust (Reit)	Bank of America Merrill Lynch	5.153
1.855	Hersha Hospitality Trust (Reit)	Goldman Sachs	223
7.944	Hersha Hospitality Trust (Reit)	Morgan Stanley	(7.346)
29.283	Hershey Co/The	Morgan Stanley	126.092
16.755	Hershey Co/The	Bank of America Merrill Lynch	67.851
(2.403)	Hertz Global Holdings Inc	Morgan Stanley	7.308
(1.921)	Hertz Global Holdings Inc	Goldman Sachs	(3.112)
(11.947)	Heska Corp	Bank of America Merrill Lynch	(11.230)
172.845	Hewlett Packard Enterprise Co	Morgan Stanley	79.646
(42.618)	HFF Inc 'A'	Morgan Stanley	(400.814)
(1.585)	HFF Inc 'A'	Bank of America Merrill Lynch	(650)
14.395	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	(7.341)
(112.500)	Hill International Inc	Bank of America Merrill Lynch	(39.375)
(41.500)	Hill International Inc	Morgan Stanley	(22.047)
(8.221)	Hill-Rom Holdings Inc	Morgan Stanley	(9.640)
1.915	Hilltop Holdings Inc	Bank of America Merrill Lynch	4.000
4.820	Hilltop Holdings Inc	Morgan Stanley	9.683
30.711	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	(44.838)
7.015	Hilton Grand Vacations Inc	Morgan Stanley	86.410
(26.345)	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	(87.729)
(36.819)	Hilton Worldwide Holdings Inc	Morgan Stanley	(27.834)
13.015	HMS Holdings Corp	Morgan Stanley	(34.921)
(5.251)	HNI Corp	Bank of America Merrill Lynch	(13.285)
(5.228)	HollyFrontier Corp	Bank of America Merrill Lynch	(8.051)
(5.808)	HollyFrontier Corp	Morgan Stanley	(47.452)
(56.124)	Hollysys Automation Technologies Ltd	Morgan Stanley	(225.265)
9.483	Home BancShares Inc/AR	Goldman Sachs	22.001
59.366	Home BancShares Inc/AR	Bank of America Merrill Lynch	137.729
64.778	Home BancShares Inc/AR	Morgan Stanley	(23.291)
49.403	Honeywell International Inc	Morgan Stanley	673.019
4.124	Hope Bancorp Inc	Goldman Sachs	5.691
8.964	Hope Bancorp Inc	Bank of America Merrill Lynch	11.921
110.354	Hope Bancorp Inc	Morgan Stanley	278.089
1.528	Horace Mann Educators Corp	Goldman Sachs	1.445
(2.351)	Horizon Bancorp/IN	Morgan Stanley	(27.133)
(1.442)	Horizon Bancorp/IN	Bank of America Merrill Lynch	(2.552)
(150)	Horizon Bancorp/IN	Goldman Sachs	(266)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(120.456)	Horizon Global Corp	Bank of America Merrill Lynch	(124.070)
100.737	Horizon Pharma Plc	Bank of America Merrill Lynch	99.730
(46.265)	Horizon Pharma Plc	Morgan Stanley	(1.256)
163.691	Hormel Foods Corp	Morgan Stanley	1.000.196
(1.782)	Hormel Foods Corp	Bank of America Merrill Lynch	(6.005)
1.244	Hortonworks Inc	Bank of America Merrill Lynch	1.120
11.416	Hortonworks Inc	Morgan Stanley	27.984
(1.924)	Hospitality Properties Trust (Reit)	Morgan Stanley	(650)
77.023	Host Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(770)
17.264	Host Hotels & Resorts Inc (Reit)	Goldman Sachs	(173)
4.481	Host Hotels & Resorts Inc (Reit)	Morgan Stanley	7.866
3.070	Houghton Mifflin Harcourt Co	Bank of America Merrill Lynch	3.070
46.200	Houghton Mifflin Harcourt Co	Morgan Stanley	43.963
44.745	Houlihan Lokey Inc	Bank of America Merrill Lynch	94.412
32.283	Houlihan Lokey Inc	Goldman Sachs	68.117
17.044	Houlihan Lokey Inc	Morgan Stanley	210.152
(10)	Houston Wire & Cable Co	Bank of America Merrill Lynch	(7)
(47.808)	Howard Hughes Corp/The	Morgan Stanley	28.942
15.059	HP Inc	Bank of America Merrill Lynch	1.070
50.574	HP Inc	Morgan Stanley	(2.892)
24.372	HRG Group Inc	Goldman Sachs	75.066
59.889	HRG Group Inc	Bank of America Merrill Lynch	176.127
48.816	HRG Group Inc	Morgan Stanley	12.737
(4.283)	Hub Group Inc 'A'	Morgan Stanley	(11.542)
22.221	Hubbell Inc	Bank of America Merrill Lynch	148.881
21.004	Hubbell Inc	Morgan Stanley	59.128
4.567	Hudson Pacific Properties Inc (Reit)	Goldman Sachs	1.187
(10.540)	Hudson Pacific Properties Inc (Reit)	Morgan Stanley	(5.563)
49.542	Hudson Pacific Properties Inc (Reit)	Bank of America Merrill Lynch	12.881
(146)	Hudson Technologies Inc	Morgan Stanley	119
(17.438)	Hudson Technologies Inc	Goldman Sachs	2.790
22.352	Humana Inc	Bank of America Merrill Lynch	439.217
9.685	Huntington Ingalls Industries Inc	Morgan Stanley	71.371
(5.048)	Huntington Ingalls Industries Inc	Bank of America Merrill Lynch	(19.139)
9.451	Huntsman Corp	Bank of America Merrill Lynch	22.966
122	Huntsman Corp	Morgan Stanley	1.547
(68.731)	Huron Consulting Group Inc	Bank of America Merrill Lynch	(213.066)
(203.282)	Huttig Building Products Inc	Morgan Stanley	(81.645)
(15.060)	Huttig Building Products Inc	Goldman Sachs	(13.102)
(27.573)	Hyatt Hotels Corp 'A'	Morgan Stanley	(56.135)
(13.827)	IAC/InterActiveCorp	Bank of America Merrill Lynch	(37.471)
(28.754)	IAC/InterActiveCorp	Morgan Stanley	(179.297)
(29.075)	Ichor Holdings Ltd	Goldman Sachs	(14.041)
28.815	Iconix Brand Group Inc	Morgan Stanley	2.937
153.316	Iconix Brand Group Inc	Bank of America Merrill Lynch	(5.366)
38.367	Iconix Brand Group Inc	Goldman Sachs	(1.343)
	Etats-Unis *suite*		
(38.640)	ICU Medical Inc	Bank of America Merrill Lynch	(241.500)
(7.077)	ICU Medical Inc	Morgan Stanley	(173.213)
4.284	IDACORP Inc	Bank of America Merrill Lynch	6.596
4.978	IDACORP Inc	Morgan Stanley	4.817
(7.215)	Idera Pharmaceuticals Inc	Bank of America Merrill Lynch	(1.587)
(24.661)	Idera Pharmaceuticals Inc	Morgan Stanley	(1.165)
(13.582)	IDEX Corp	Morgan Stanley	(61.537)
18.840	IDEXX Laboratories Inc	Bank of America Merrill Lynch	38.155
(139.961)	IES Holdings Inc	Bank of America Merrill Lynch	(55.984)
23.136	IHS Markit Ltd	Morgan Stanley	34.480
(27.971)	IHS Markit Ltd	Goldman Sachs	(27.412)
(88.044)	II-VI Inc	Bank of America Merrill Lynch	(39.764)
(18.221)	II-VI Inc	Morgan Stanley	(45.267)
(54.948)	ILG Inc	Bank of America Merrill Lynch	63.740
(64.178)	ILG Inc	Morgan Stanley	96.009
754	Illinois Tool Works Inc	Goldman Sachs	7.744
18.882	Illinois Tool Works Inc	Bank of America Merrill Lynch	193.918
(991)	Illumina Inc	Bank of America Merrill Lynch	(23.378)
(3.109)	Illumina Inc	Morgan Stanley	(58.562)
(18.439)	IMAX Corp	Morgan Stanley	(18.902)
(1.190)	Immersion Corp	Goldman Sachs	(1.142)
17.891	Immune Design Corp	Bank of America Merrill Lynch	(5.367)
4.349	Immune Design Corp	Morgan Stanley	(7.313)
(60.871)	Immunomedics Inc	Goldman Sachs	30.436
(17.424)	Immunomedics Inc	Bank of America Merrill Lynch	8.712
(7.972)	Impac Mortgage Holdings Inc	Morgan Stanley	8.789
(2.264)	Impax Laboratories Inc	Bank of America Merrill Lynch	1.472
96.991	Imperva Inc	Bank of America Merrill Lynch	24.248
28.819	Imperva Inc	Morgan Stanley	(162.667)
23.632	Imperva Inc	Goldman Sachs	5.908
(5.855)	Impinj Inc	Morgan Stanley	59.829
(501)	Impinj Inc	Goldman Sachs	261
(13.452)	INC Research Holdings Inc 'A'	Bank of America Merrill Lynch	(3.992)
2.265	Incyte Corp	Bank of America Merrill Lynch	(11.823)
1.324	Incyte Corp	Goldman Sachs	(6.911)
10.896	Independence Contract Drilling Inc	Bank of America Merrill Lynch	5.339
5.620	Independence Contract Drilling Inc	Goldman Sachs	2.754
19.404	Independence Contract Drilling Inc	Morgan Stanley	4.248
(22.461)	Independence Holding Co	Bank of America Merrill Lynch	(61.768)
(14.176)	Independence Holding Co	Morgan Stanley	(191.133)
17.278	Independent Bank Corp/MI	Morgan Stanley	53.018
57.556	Independent Bank Corp/MI	Bank of America Merrill Lynch	66.189
12.802	Independent Bank Corp/MI	Goldman Sachs	14.722
(13.392)	Independent Bank Corp/Rockland MA	Morgan Stanley	(37.725)
(5.620)	Independent Bank Group Inc	Morgan Stanley	(40.582)
(262.444)	Infinera Corp	Bank of America Merrill Lynch	(99.729)
33.807	Infinity Property & Casualty Corp	Bank of America Merrill Lynch	35.497

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
2.229	Infinity Property & Casualty Corp	Morgan Stanley	28.988
4.942	Infinity Property & Casualty Corp	Goldman Sachs	5.189
(1.002)	Information Services Group Inc	Goldman Sachs	(571)
24.782	Ingersoll-Rand Plc	Bank of America Merrill Lynch	86.728
34.387	Ingersoll-Rand Plc	Morgan Stanley	(21.740)
4.928	Ingevity Corp	Bank of America Merrill Lynch	25.182
1.074	Ingevity Corp	Morgan Stanley	19.698
619	Ingevity Corp	Goldman Sachs	3.163
8.946	Ingles Markets Inc 'A'	Bank of America Merrill Lynch	56.360
9.649	Ingles Markets Inc 'A'	Goldman Sachs	60.789
15.061	Ingles Markets Inc 'A'	Morgan Stanley	99.366
(2.100)	Ingredion Inc	Morgan Stanley	(12.792)
1.689	Ingredion Inc	Bank of America Merrill Lynch	9.796
239.069	InnerWorkings Inc	Bank of America Merrill Lynch	164.958
24.084	InnerWorkings Inc	Goldman Sachs	16.618
68.896	InnerWorkings Inc	Morgan Stanley	173.520
3.684	Innophos Holdings Inc	Bank of America Merrill Lynch	14.478
42.162	Innospec Inc	Bank of America Merrill Lynch	238.215
3.982	Innospec Inc	Goldman Sachs	22.498
15.960	Innospec Inc	Morgan Stanley	182.973
(30.662)	Innoviva Inc	Morgan Stanley	(8.161)
(140)	Inogen Inc	Morgan Stanley	(375)
(57.853)	Inovalon Holdings Inc 'A'	Bank of America Merrill Lynch	(12.220)
(795)	Inphi Corp	Bank of America Merrill Lynch	(445)
(24.038)	Inphi Corp	Goldman Sachs	(13.461)
47.516	Insight Enterprises Inc	Bank of America Merrill Lynch	181.986
15.023	Insight Enterprises Inc	Goldman Sachs	57.538
29.643	Insight Enterprises Inc	Morgan Stanley	(74.363)
(44.247)	Insmed Inc	Bank of America Merrill Lynch	75.662
73.639	Insperity Inc	Bank of America Merrill Lynch	662.751
2.305	Installed Building Products Inc	Morgan Stanley	26.080
(50.937)	Installed Building Products Inc	Bank of America Merrill Lynch	(486.967)
(29.922)	Insteel Industries Inc	Bank of America Merrill Lynch	(58.348)
(5.060)	Insulet Corp	Bank of America Merrill Lynch	(17.002)
2.767	Insulet Corp	Bank of America Merrill Lynch	9.297
12.918	Insys Therapeutics Inc	Bank of America Merrill Lynch	1.163
(2.682)	Integer Holdings Corp	Morgan Stanley	15.746
(114.447)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(231.183)
(26.141)	Integrated Device Technology Inc	Bank of America Merrill Lynch	25.880
(67.742)	Integrated Device Technology Inc	Morgan Stanley	(167.431)
(54.491)	Intel Corp	Morgan Stanley	44.019
105.444	Inter Parfums Inc	Bank of America Merrill Lynch	289.971
11.138	Inter Parfums Inc	Goldman Sachs	30.630
11.293	Inter Parfums Inc	Morgan Stanley	72.917
(15.770)	Interactive Brokers Group Inc 'A'	Bank of America Merrill Lynch	(48.572)
	Etats-Unis *suite*		
(4.633)	Interactive Brokers Group Inc 'A'	Morgan Stanley	(5.488)
(3.602)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	(3.854)
53.972	Intercontinental Exchange Inc	Bank of America Merrill Lynch	220.206
105.003	Intercontinental Exchange Inc	Morgan Stanley	450.190
5.207	Intercontinental Exchange Inc	Goldman Sachs	21.245
45.341	InterDigital Inc/PA	Bank of America Merrill Lynch	211.105
5.667	InterDigital Inc/PA	Goldman Sachs	27.768
27.030	InterDigital Inc/PA	Morgan Stanley	40.347
(11.591)	Interface Inc	Morgan Stanley	(39.086)
22.647	Interface Inc	Bank of America Merrill Lynch	41.220
9.510	Interface Inc	Morgan Stanley	28.184
14.549	Interface Inc	Goldman Sachs	29.098
(2.773)	Internap Corp	Morgan Stanley	3.864
388	International Business Machines Corp	Goldman Sachs	2.774
2.933	International Business Machines Corp	Bank of America Merrill Lynch	20.971
110	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	179
16.192	International Game Technology Plc	Bank of America Merrill Lynch	(4.858)
22.234	International Game Technology Plc	Goldman Sachs	(6.670)
(30.544)	International Seaways Inc	Goldman Sachs	305
3.306	Interpublic Group of Cos Inc/The	Goldman Sachs	4.893
48.145	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	67.914
66.920	Interpublic Group of Cos Inc/The	Morgan Stanley	73.709
1.298	Intersect ENT Inc	Bank of America Merrill Lynch	2.466
845	Intersect ENT Inc	Morgan Stanley	1.513
(4.458)	InterXion Holding NV	Morgan Stanley	(21.373)
8.599	Intevac Inc	Bank of America Merrill Lynch	(3.870)
(7.570)	INTL. FCStone Inc	Bank of America Merrill Lynch	(15.291)
(13.256)	Intra-Cellular Therapies Inc	Bank of America Merrill Lynch	(5.302)
(10.844)	Intra-Cellular Therapies Inc	Morgan Stanley	(35.960)
414	Intuit Inc	Bank of America Merrill Lynch	385
(111.844)	Invacare Corp	Bank of America Merrill Lynch	(16.777)
2.407	Invesco Ltd	Bank of America Merrill Lynch	1.976
103.669	Invesco Ltd	Morgan Stanley	82.443
23.183	Invesco Mortgage Capital Inc (Reit)	Goldman Sachs	15.301
212.100	Invesco Mortgage Capital Inc (Reit)	Bank of America Merrill Lynch	137.218
7.032	Invesco Mortgage Capital Inc (Reit)	Morgan Stanley	5.844
(1.529)	Investment Technology Group Inc	Bank of America Merrill Lynch	367
(257.876)	Investors Bancorp Inc	Bank of America Merrill Lynch	(156.015)
161	Investors Bancorp Inc	Bank of America Merrill Lynch	97
108.743	Investors Bancorp Inc	Morgan Stanley	86.828
(234.957)	Investors Real Estate Trust (Reit)	Bank of America Merrill Lynch	(51.691)
(378.516)	Investors Real Estate Trust (Reit)	Goldman Sachs	(83.274)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
17.187	Invitae Corp	Bank of America Merrill Lynch	6.187
(34.996)	Invuity Inc	Morgan Stanley	(40.629)
(2.257)	Iovance Biotherapeutics Inc	Bank of America Merrill Lynch	(349)
6.687	IPG Photonics Corp	Bank of America Merrill Lynch	4.213
(22.848)	Iqvia Holdings Inc	Bank of America Merrill Lynch	35.871
(17.409)	Iqvia Holdings Inc	Morgan Stanley	(24.044)
(991)	iRhythm Technologies Inc	Bank of America Merrill Lynch	(4.608)
(6.011)	IRIDEX Corp	Morgan Stanley	43.278
(9.484)	Iridium Communications Inc	Bank of America Merrill Lynch	(10.907)
(45.926)	Iridium Communications Inc	Morgan Stanley	(243.277)
5.762	Iridium Communications Inc	Bank of America Merrill Lynch	994
4.341	Iridium Communications Inc	Morgan Stanley	1.312
4.348	iRobot Corp	Bank of America Merrill Lynch	(8.581)
2.387	iRobot Corp	Morgan Stanley	(4.172)
86.549	Ironwood Pharmaceuticals Inc	Bank of America Merrill Lynch	217.238
16.992	Itau Unibanco Holding SA ADR	Goldman Sachs	3.568
97.452	Itau Unibanco Holding SA ADR	Morgan Stanley	319.122
(36.156)	Iteris Inc	Goldman Sachs	(36.900)
(17.921)	Itron Inc	Bank of America Merrill Lynch	23.670
392	Itron Inc	Bank of America Merrill Lynch	(641)
1.886	Itron Inc	Morgan Stanley	(2.671)
36.604	ITT Inc	Bank of America Merrill Lynch	163.986
9.727	ITT Inc	Goldman Sachs	43.577
28.712	ITT Inc	Morgan Stanley	263.658
117.867	J Alexander's Holdings Inc	Bank of America Merrill Lynch	53.040
22.968	J Alexander's Holdings Inc	Morgan Stanley	24.697
(16.649)	J&J Snack Foods Corp	Morgan Stanley	(377.639)
(65.550)	j2 Global Inc	Bank of America Merrill Lynch	(373.869)
3.596	Jabil Circuit Inc	Bank of America Merrill Lynch	(4.450)
38.234	Jabil Circuit Inc	Morgan Stanley	(15.924)
(27.362)	Jack Henry & Associates Inc	Bank of America Merrill Lynch	(64.027)
42.272	Jack in the Box Inc	Morgan Stanley	(74.968)
(8.872)	Jacobs Engineering Group Inc	Morgan Stanley	(20.921)
22.191	Jagged Peak Energy Inc	Bank of America Merrill Lynch	20.194
5.778	Jagged Peak Energy Inc	Goldman Sachs	5.258
43.769	Jagged Peak Energy Inc	Morgan Stanley	33.771
(3.610)	Jamba Inc	Bank of America Merrill Lynch	(3.393)
(86.773)	Jamba Inc	Morgan Stanley	178.415
77.601	James River Group Holdings Ltd	Bank of America Merrill Lynch	203.315
33.888	James River Group Holdings Ltd	Morgan Stanley	17.036
24.408	James River Group Holdings Ltd	Goldman Sachs	63.949
(16.364)	Janus Henderson Group Plc	Goldman Sachs	(4.880)
20.563	Jason Industries Inc	Morgan Stanley	(22.208)
828	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	6.756
8.262	JC Penney Co Inc	Morgan Stanley	2.941
512	JELD-WEN Holding Inc	Goldman Sachs	2.396
1.618	JELD-WEN Holding Inc	Morgan Stanley	12.416
38.351	JELD-WEN Holding Inc	Bank of America Merrill Lynch	179.483
	Etats-Unis *suite*		
(13.544)	Jernigan Capital Inc (Reit)	Goldman Sachs	(6.907)
(38.395)	Jernigan Capital Inc (Reit)	Bank of America Merrill Lynch	(19.581)
(26.790)	Jernigan Capital Inc (Reit)	Morgan Stanley	6.609
(90.153)	JetBlue Airways Corp	Morgan Stanley	(144.437)
339	JM Smucker Co/The	Goldman Sachs	4.275
71.554	JMP Group LLC	Morgan Stanley	20.751
(2.706)	John B Sanfilippo & Son Inc	Bank of America Merrill Lynch	(8.307)
(44.066)	John Bean Technologies Corp	Bank of America Merrill Lynch	(396.594)
(7.704)	John Bean Technologies Corp	Morgan Stanley	(191.607)
22.138	John Wiley & Sons Inc 'A'	Bank of America Merrill Lynch	78.644
6.730	John Wiley & Sons Inc 'A'	Goldman Sachs	24.901
184	John Wiley & Sons Inc 'A'	Morgan Stanley	1.487
(989)	Johnson Controls International Plc	Morgan Stanley	2.631
(96.667)	Johnson Controls International Plc	Goldman Sachs	(229.101)
8.228	Jones Lang LaSalle Inc	Morgan Stanley	107.353
6.640	Jones Lang LaSalle Inc	Goldman Sachs	16.932
5.789	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	14.762
1.883	Jounce Therapeutics Inc	Bank of America Merrill Lynch	2.787
5.267	Jounce Therapeutics Inc	Goldman Sachs	7.795
5.056	Jounce Therapeutics Inc	Morgan Stanley	(37.731)
(29.135)	JPMorgan Chase & Co	Morgan Stanley	(91.266)
(32.471)	Juniper Networks Inc	Morgan Stanley	(118.114)
16.776	Juniper Pharmaceuticals Inc	Bank of America Merrill Lynch	(4.194)
44.287	Juniper Pharmaceuticals Inc	Morgan Stanley	(112.046)
(3.395)	Juno Therapeutics Inc	Morgan Stanley	(32.554)
(1.296)	Juno Therapeutics Inc	Bank of America Merrill Lynch	3.292
(7.834)	Juno Therapeutics Inc	Goldman Sachs	19.898
21.128	Kadant Inc	Bank of America Merrill Lynch	78.793
8.631	Kadant Inc	Goldman Sachs	32.798
14.361	Kadant Inc	Morgan Stanley	303.052
(15.334)	Kaiser Aluminum Corp	Morgan Stanley	4.273
(26.519)	Kaman Corp	Bank of America Merrill Lynch	(127.822)
(40.118)	Kaman Corp	Morgan Stanley	(175.736)
(472)	Kansas City Southern	Morgan Stanley	(2.561)
(19.517)	KapStone Paper and Packaging Corp	Bank of America Merrill Lynch	(16.980)
39.740	KAR Auction Services Inc	Bank of America Merrill Lynch	85.044
58.044	KAR Auction Services Inc	Morgan Stanley	161.784
(29.082)	KBR Inc	Bank of America Merrill Lynch	(24.429)
44.573	Kellogg Co	Bank of America Merrill Lynch	144.862
835	Kellogg Co	Morgan Stanley	5.133
(47.303)	Kemper Corp	Bank of America Merrill Lynch	(141.909)
(14.944)	Kemper Corp	Morgan Stanley	(177.195)
17.310	Key Energy Services Inc	Bank of America Merrill Lynch	26.484
9.972	Key Energy Services Inc	Morgan Stanley	(28.132)
65.976	Key Tronic Corp	Bank of America Merrill Lynch	(5.278)
10.704	Key Tronic Corp	Goldman Sachs	(856)
47.017	Key Tronic Corp	Morgan Stanley	5.920
4.250	KeyCorp	Bank of America Merrill Lynch	4.378
119.858	KeyCorp	Morgan Stanley	96.007
(52.821)	Keysight Technologies Inc	Bank of America Merrill Lynch	35.918

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(44.109)	Keysight Technologies Inc	Morgan Stanley	4.241
(20.431)	KeyW Holding Corp/The	Bank of America Merrill Lynch	(10.828)
(177.723)	KeyW Holding Corp/The	Morgan Stanley	524.876
(20.799)	Kilroy Realty Corp (Reit)	Morgan Stanley	(26.862)
(54.863)	Kimball Electronics Inc	Bank of America Merrill Lynch	(46.634)
6.118	Kimball International Inc ‘B’	Goldman Sachs	5.812
45.502	Kimball International Inc ‘B’	Bank of America Merrill Lynch	43.227
27.190	Kimball International Inc ‘B’	Morgan Stanley	223.387
1.049	Kimberly-Clark Corp	Bank of America Merrill Lynch	5.937
34.411	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	(17.722)
3.956	Kimco Realty Corp (Reit)	Goldman Sachs	(2.037)
1.754	Kimco Realty Corp (Reit)	Morgan Stanley	(440)
5.585	Kinsale Capital Group Inc	Bank of America Merrill Lynch	6.925
4.265	Kinsale Capital Group Inc	Morgan Stanley	36.262
(34.511)	Kirby Corp	Bank of America Merrill Lynch	(151.848)
(10.359)	Kirby Corp	Morgan Stanley	(20.990)
11.403	Kirkland’s Inc	Bank of America Merrill Lynch	12.657
13.605	Kirkland’s Inc	Goldman Sachs	15.102
7.093	Kirkland’s Inc	Morgan Stanley	20.718
61.747	Kite Realty Group Trust (Reit)	Bank of America Merrill Lynch	38.283
10.942	KLA-Tencor Corp	Bank of America Merrill Lynch	(3.283)
46.348	KLA-Tencor Corp	Morgan Stanley	164.004
(5.747)	KLX Inc	Morgan Stanley	2.368
(137.458)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(556.333)
(30.932)	Knight-Swift Transportation Holdings Inc	Goldman Sachs	(126.821)
47.154	Knowles Corp	Morgan Stanley	54.391
4.878	Kohl’s Corp	Morgan Stanley	40.875
32.875	Kohl’s Corp	Bank of America Merrill Lynch	216.317
2.902	Kohl’s Corp	Goldman Sachs	19.095
30.759	Koninklijke Philips NV	Morgan Stanley	(41.339)
(311.644)	Kopin Corp	Bank of America Merrill Lynch	(62.329)
885	Koppers Holdings Inc	Goldman Sachs	3.142
(21.287)	Korn/Ferry International	Bank of America Merrill Lynch	(48.747)
(103.585)	Kosmos Energy Ltd	Morgan Stanley	(127.761)
(41.586)	Kraft Heinz Co/The	Morgan Stanley	(99.921)
23.799	Kraton Corp	Bank of America Merrill Lynch	24.751
(6.191)	Kratos Defense & Security Solutions Inc	Morgan Stanley	949
(77.798)	Kratos Defense & Security Solutions Inc	Bank of America Merrill Lynch	(13.226)
(29.063)	Kroger Co/The	Morgan Stanley	(116.876)
13.340	Kroger Co/The	Bank of America Merrill Lynch	78.306
5.745	Kroger Co/The	Goldman Sachs	33.723
1.269	Kroger Co/The	Morgan Stanley	1.542
(1.688)	KVH Industries Inc	Bank of America Merrill Lynch	482
(1.100)	KVH Industries Inc	Goldman Sachs	55
(29.605)	L Brands Inc	Bank of America Merrill Lynch	(166.676)
(277)	L Brands Inc	Goldman Sachs	(1.560)
(15.547)	L Brands Inc	Morgan Stanley	(90.268)
2.534	L3 Technologies Inc	Bank of America Merrill Lynch	35.704
(1.048)	La Jolla Pharmaceutical Co	Goldman Sachs	1.048
	Etats-Unis *suite*		
2.747	La Quinta Holdings Inc	Bank of America Merrill Lynch	2.637
(14.516)	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	(102.047)
12.579	Ladder Capital Corp (Reit)	Bank of America Merrill Lynch	503
9.347	Ladder Capital Corp (Reit)	Morgan Stanley	262
89.814	Ladenburg Thalmann Financial Services Inc	Bank of America Merrill Lynch	17.065
71.172	Ladenburg Thalmann Financial Services Inc	Goldman Sachs	13.523
35.423	Ladenburg Thalmann Financial Services Inc	Morgan Stanley	36.749
(4.737)	Lakeland Bancorp Inc	Bank of America Merrill Lynch	(8.053)
16.421	Lakeland Financial Corp	Bank of America Merrill Lynch	52.383
8.420	Lakeland Financial Corp	Goldman Sachs	26.860
10.928	Lakeland Financial Corp	Morgan Stanley	79.063
3.041	Lam Research Corp	Bank of America Merrill Lynch	(31.022)
1.509	Lam Research Corp	Morgan Stanley	(25.028)
49.980	Lands’ End Inc	Bank of America Merrill Lynch	64.974
1.358	Lands’ End Inc	Morgan Stanley	(1.474)
6.964	Landstar System Inc	Bank of America Merrill Lynch	53.623
(11.703)	Lantheus Holdings Inc	Bank of America Merrill Lynch	(9.948)
10.403	Laredo Petroleum Inc	Bank of America Merrill Lynch	6.658
102.658	Laredo Petroleum Inc	Morgan Stanley	(38.507)
(460.565)	LaSalle Hotel Properties (Reit)	Bank of America Merrill Lynch	(13.817)
(112.523)	Latam Airlines Group SA ADR	Morgan Stanley	(487.045)
(4.049)	Lawson Products Inc/DE	Morgan Stanley	(30.813)
(11.091)	Layne Christensen Co	Bank of America Merrill Lynch	(4.880)
(4.207)	Layne Christensen Co	Morgan Stanley	(18.625)
1.441	LCI Industries	Bank of America Merrill Lynch	22.263
7.683	Lear Corp	Bank of America Merrill Lynch	53.320
21.602	Lear Corp	Morgan Stanley	119.933
77.414	Lee Enterprises Inc	Goldman Sachs	7.741
32.236	Lee Enterprises Inc	Morgan Stanley	39.203
(134.416)	LegacyTexas Financial Group Inc	Bank of America Merrill Lynch	(572.612)
10.968	Legg Mason Inc	Goldman Sachs	21.603
24.761	Legg Mason Inc	Bank of America Merrill Lynch	47.433
11.096	Legg Mason Inc	Morgan Stanley	13.476
(5.407)	Leggett & Platt Inc	Morgan Stanley	(11.504)
14.730	Leidos Holdings Inc	Morgan Stanley	2.510
55.436	LeMaitre Vascular Inc	Bank of America Merrill Lynch	(73.730)
52.020	LendingClub Corp	Bank of America Merrill Lynch	18.987
215.136	LendingClub Corp	Morgan Stanley	(326.775)
(1.552)	LendingTree Inc	Goldman Sachs	(43.378)
(537)	LendingTree Inc	Morgan Stanley	(36.834)
(49.806)	Lennar Corp ‘A’	Bank of America Merrill Lynch	(226.119)
(16.534)	Lennar Corp ‘B’	Bank of America Merrill Lynch	(135.078)
44.568	Leucadia National Corp	Bank of America Merrill Lynch	55.264
12.675	Leucadia National Corp	Goldman Sachs	15.717
(9.508)	LGI Homes Inc	Bank of America Merrill Lynch	(31.971)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
24.815	LHC Group Inc	Bank of America Merrill Lynch	2.978
9.746	LHC Group Inc	Morgan Stanley	(5.036)
(21.360)	Liberty Broadband Corp ‘A’	Bank of America Merrill Lynch	51.050
(18.576)	Liberty Broadband Corp ‘C’	Bank of America Merrill Lynch	51.827
1.928	Liberty Expedia Holdings Inc ‘A’	Goldman Sachs	231
322	Liberty Expedia Holdings Inc ‘A’	Morgan Stanley	782
19.286	Liberty Expedia Holdings Inc ‘A’	Bank of America Merrill Lynch	2.314
1.973	Liberty Global Plc ‘A’	Morgan Stanley	3.956
5.012	Liberty Global Plc LiLAC ‘C’	Bank of America Merrill Lynch	(4.404)
23.681	Liberty Global Plc LiLAC ‘C’	Morgan Stanley	(26.007)
(10.107)	Liberty Interactive Corp QVC Group ‘A’	Morgan Stanley	(2.000)
(3.046)	Liberty Media Corp-Liberty Braves ‘C’	Bank of America Merrill Lynch	(2.437)
(4.602)	Liberty Media Corp-Liberty Formula One ‘A’	Bank of America Merrill Lynch	(5.753)
(34.356)	Liberty Media Corp-Liberty Formula One ‘A’	Morgan Stanley	(17.295)
(10.518)	Liberty Media Corp-Liberty Formula One ‘A’	Goldman Sachs	(13.148)
2.513	Liberty Media Corp-Liberty SiriusXM ‘A’	Goldman Sachs	(653)
10.963	Liberty Media Corp-Liberty SiriusXM ‘A’	Bank of America Merrill Lynch	(2.850)
23.680	Liberty Media Corp-Liberty SiriusXM ‘C’	Bank of America Merrill Lynch	(474)
493	Liberty Media Corp-Liberty SiriusXM ‘C’	Morgan Stanley	(223)
14.077	Liberty Property Trust (Reit)	Bank of America Merrill Lynch	6.757
5.885	Liberty Property Trust (Reit)	Goldman Sachs	2.825
9.138	Liberty Property Trust (Reit)	Morgan Stanley	19.153
12.769	Liberty Ventures ‘A’	Morgan Stanley	(6.081)
(20.098)	Liberty Ventures ‘A’	Bank of America Merrill Lynch	5.828
2.812	Liberty Ventures ‘A’	Bank of America Merrill Lynch	(3.169)
(11.394)	Life Storage Inc (Reit)	Bank of America Merrill Lynch	(26.890)
262	Life Storage Inc (Reit)	Morgan Stanley	60
(5.042)	LifePoint Health Inc	Bank of America Merrill Lynch	(23.374)
1.162	Ligand Pharmaceuticals Inc	Morgan Stanley	(13.541)
(3.195)	Ligand Pharmaceuticals Inc	Goldman Sachs	27.687
3.030	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	(38.996)
965	Ligand Pharmaceuticals Inc	Goldman Sachs	(12.420)
263.641	Limelight Networks Inc	Morgan Stanley	1.020.291
1.863	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	8.253
17.801	Lincoln Electric Holdings Inc	Morgan Stanley	(108.819)
1.446	Lincoln National Corp	Goldman Sachs	3.933
37.322	Lincoln National Corp	Bank of America Merrill Lynch	101.516
17.141	Lincoln National Corp	Morgan Stanley	140.270
(9.702)	Lindsay Corp	Bank of America Merrill Lynch	(70.242)
(2.167)	Lindsay Corp	Morgan Stanley	(5.568)
660	Linn Energy Inc	Goldman Sachs	(251)
2.064	Linn Energy Inc	Morgan Stanley	17.228
13.275	Lions Gate Entertainment Corp ‘A’	Bank of America Merrill Lynch	50.312
19.485	Lions Gate Entertainment Corp ‘A’	Goldman Sachs	73.848
(14.997)	Lions Gate Entertainment Corp ‘B’	Morgan Stanley	(43.281)
	Etats-Unis *suite*		
24.668	Lions Gate Entertainment Corp ‘B’	Bank of America Merrill Lynch	82.884
12.017	Lions Gate Entertainment Corp ‘B’	Goldman Sachs	40.377
(8.349)	Lithia Motors Inc ‘A’	Morgan Stanley	(36.844)
11.892	Littelfuse Inc	Morgan Stanley	58.588
536	Littelfuse Inc	Bank of America Merrill Lynch	1.763
(86.574)	Live Nation Entertainment Inc	Morgan Stanley	(151.051)
32.788	Live Nation Entertainment Inc	Bank of America Merrill Lynch	3.279
(40.550)	Live Oak Bancshares Inc	Bank of America Merrill Lynch	(85.155)
2.204	LivePerson Inc	Goldman Sachs	661
11.457	LivePerson Inc	Bank of America Merrill Lynch	2.792
(95.580)	LKQ Corp	Bank of America Merrill Lynch	(195.939)
(51.655)	LKQ Corp	Morgan Stanley	(87.912)
(68.958)	Loews Corp	Bank of America Merrill Lynch	(42.064)
1.337	LogMeIn Inc	Bank of America Merrill Lynch	2.607
1.197	LogMeIn Inc	Goldman Sachs	2.334
(13.658)	Loral Space & Communications Inc	Bank of America Merrill Lynch	(29.365)
31.601	Lowe’s Cos Inc	Bank of America Merrill Lynch	184.866
120.721	Lowe’s Cos Inc	Morgan Stanley	453.294
2.498	LPL Financial Holdings Inc	Morgan Stanley	5.608
(5.037)	LSB Industries Inc	Morgan Stanley	(20.803)
(11.231)	LSB Industries Inc	Bank of America Merrill Lynch	(17.296)
(8.581)	LSB Industries Inc	Goldman Sachs	(13.215)
(9.031)	LSC Communications Inc	Bank of America Merrill Lynch	(21.223)
19.050	LSC Communications Inc	Bank of America Merrill Lynch	44.767
2.509	LSC Communications Inc	Goldman Sachs	5.896
2.174	LSC Communications Inc	Morgan Stanley	(13.605)
(13.600)	LTC Properties Inc (Reit)	Bank of America Merrill Lynch	8.704
1.972	Lululemon Athletica Inc	Bank of America Merrill Lynch	1.954
9.157	Lululemon Athletica Inc	Morgan Stanley	14.364
(5.340)	Lululemon Athletica Inc	Bank of America Merrill Lynch	(13.777)
(44.418)	Lumber Liquidators Holdings Inc	Bank of America Merrill Lynch	25.096
(727)	Lumentum Holdings Inc	Morgan Stanley	2.561
(28.166)	Lumentum Holdings Inc	Bank of America Merrill Lynch	61.965
30.687	Luminex Corp	Bank of America Merrill Lynch	2.762
6.838	Luminex Corp	Morgan Stanley	9.031
31.767	Luxoft Holding Inc	Morgan Stanley	(116.581)
(45.416)	LyondellBasell Industries NV ‘A’	Morgan Stanley	(154.258)
1.069	LyondellBasell Industries NV ‘A’	Bank of America Merrill Lynch	2.790
(33.069)	M&T Bank Corp	Bank of America Merrill Lynch	(248.018)
(49.739)	M&T Bank Corp	Morgan Stanley	(510.298)
12.127	M/I Homes Inc	Goldman Sachs	26.316
2.138	M/I Homes Inc	Morgan Stanley	18.206
30.510	M/I Homes Inc	Bank of America Merrill Lynch	66.207
66.942	Macatawa Bank Corp	Bank of America Merrill Lynch	40.165
32.528	Macatawa Bank Corp	Goldman Sachs	19.517

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
46.302	Macatawa Bank Corp	Morgan Stanley	41.451
(20.661)	Macerich Co/The (Reit)	Morgan Stanley	(8.986)
(65.087)	MACOM Technology Solutions Holdings Inc	Bank of America Merrill Lynch	(121.062)
(26.246)	MACOM Technology Solutions Holdings Inc	Goldman Sachs	(48.818)
(2.821)	MACOM Technology Solutions Holdings Inc	Morgan Stanley	32.411
2.588	Macquarie Infrastructure Corp	Morgan Stanley	(12.581)
(582)	Macquarie Infrastructure Corp	Morgan Stanley	(389)
15.111	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	25.689
518	Madison Square Garden Co/The ‘A’	Morgan Stanley	(2.273)
(18.145)	Magellan Health Inc	Bank of America Merrill Lynch	(75.302)
16.763	Malibu Boats Inc ‘A’	Bank of America Merrill Lynch	49.451
(17.410)	Mallinckrodt Plc	Morgan Stanley	(9.806)
22.292	Mammoth Energy Services Inc	Bank of America Merrill Lynch	37.451
4.968	Mammoth Energy Services Inc	Morgan Stanley	(5.751)
10.208	Mammoth Energy Services Inc	Goldman Sachs	17.149
(6.087)	Manhattan Associates Inc	Morgan Stanley	615
(1.060)	Manitowoc Co Inc/The	Morgan Stanley	(692)
7.733	Manning & Napier Inc	Morgan Stanley	(1.506)
2.254	ManpowerGroup Inc	Morgan Stanley	(1.307)
13.654	ManpowerGroup Inc	Bank of America Merrill Lynch	65.812
17.802	Marathon Oil Corp	Goldman Sachs	4.451
124.021	Marathon Oil Corp	Bank of America Merrill Lynch	31.005
123.946	Marathon Oil Corp	Morgan Stanley	9.734
902	Marathon Petroleum Corp	Bank of America Merrill Lynch	370
9.636	Marathon Petroleum Corp	Goldman Sachs	3.951
1.190	Marathon Petroleum Corp	Morgan Stanley	10.691
3.584	Marin Software Inc	Morgan Stanley	(40.895)
3.192	Marin Software Inc	Bank of America Merrill Lynch	1.596
4.804	Marin Software Inc	Goldman Sachs	2.402
6.912	Marine Products Corp	Bank of America Merrill Lynch	10.575
60.585	Marine Products Corp	Morgan Stanley	487.267
(8.340)	Marinus Pharmaceuticals Inc	Morgan Stanley	(7.639)
(51.709)	Marinus Pharmaceuticals Inc	Bank of America Merrill Lynch	(37.748)
(1.098)	Markel Corp	Bank of America Merrill Lynch	(13.813)
(6.433)	Markel Corp	Morgan Stanley	(249.614)
257	MarketAxess Holdings Inc	Bank of America Merrill Lynch	4.133
(5.677)	Marlin Business Services Corp	Bank of America Merrill Lynch	(6.812)
(13.027)	Marriott Vacations Worldwide Corp	Bank of America Merrill Lynch	4.038
(4.786)	Marriott Vacations Worldwide Corp	Morgan Stanley	30.801
(380)	Marsh & McLennan Cos Inc	Morgan Stanley	33
8.565	Marsh & McLennan Cos Inc	Bank of America Merrill Lynch	3.083
1.684	Marsh & McLennan Cos Inc	Goldman Sachs	606
24.801	Marten Transport Ltd	Goldman Sachs	35.033
165.499	Marten Transport Ltd	Bank of America Merrill Lynch	253.867
(4.649)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(1.091)
(42.723)	Marvell Technology Group Ltd	Bank of America Merrill Lynch	(97.836)
58.142	Masco Corp	Bank of America Merrill Lynch	208.148
	Etats-Unis *suite*		
(3.989)	Masimo Corp	Morgan Stanley	(3.071)
104.480	Masimo Corp	Bank of America Merrill Lynch	223.587
(10.417)	Masonite International Corp	Morgan Stanley	(72.149)
(23.862)	Masonite International Corp	Bank of America Merrill Lynch	(78.745)
42.265	MasTec Inc	Bank of America Merrill Lynch	191.038
24.530	Mastercard Inc ‘A’	Goldman Sachs	13.737
80.621	Mastercard Inc ‘A’	Morgan Stanley	272.342
4.078	Match Group Inc	Morgan Stanley	13.603
(1.753)	Match Group Inc	Bank of America Merrill Lynch	(351)
950	Materion Corp	Morgan Stanley	8.730
(34.788)	Matrix Service Co	Bank of America Merrill Lynch	(74.794)
13.039	Matson Inc	Goldman Sachs	28.686
5.259	Matson Inc	Morgan Stanley	11.413
51.141	Matson Inc	Bank of America Merrill Lynch	112.510
(2.597)	Mattel Inc	Bank of America Merrill Lynch	(156)
(59.280)	Mattel Inc	Goldman Sachs	(3.557)
(54.222)	Mattersight Corp	Bank of America Merrill Lynch	5.422
39.135	Matthews International Corp ‘A’	Bank of America Merrill Lynch	31.474
1.193	Matthews International Corp ‘A’	Goldman Sachs	(656)
(1.000)	Maui Land & Pineapple Co Inc	Goldman Sachs	(2.500)
60.416	Maxim Integrated Products Inc	Bank of America Merrill Lynch	(53.770)
20.147	Maxim Integrated Products Inc	Morgan Stanley	22.687
(53.055)	MAXIMUS Inc	Bank of America Merrill Lynch	(214.873)
(29.321)	MAXIMUS Inc	Morgan Stanley	(87.724)
(120.705)	MaxLinear Inc	Bank of America Merrill Lynch	(119.498)
17.809	MaxLinear Inc	Morgan Stanley	57.366
(112.431)	Maxwell Technologies Inc	Bank of America Merrill Lynch	(89.945)
(19.306)	Maxwell Technologies Inc	Goldman Sachs	(15.445)
(24.417)	Maxwell Technologies Inc	Morgan Stanley	20.266
(35.436)	MB Financial Inc	Morgan Stanley	(44.651)
69.608	MBT Financial Corp	Bank of America Merrill Lynch	41.765
1.604	MBT Financial Corp	Morgan Stanley	2.024
85.311	MCBC Holdings Inc	Bank of America Merrill Lynch	188.111
4.600	MCBC Holdings Inc	Goldman Sachs	10.143
9.470	MCBC Holdings Inc	Morgan Stanley	97.509
11.027	McCormick & Co Inc/MD ‘non-voting share’	Bank of America Merrill Lynch	77.851
3.640	McCormick & Co Inc/MD ‘non-voting share’	Goldman Sachs	25.698
39.036	McCormick & Co Inc/MD ‘non-voting share’	Morgan Stanley	252.459
(236.919)	McDermott International Inc	Bank of America Merrill Lynch	(82.922)
25.977	McDonald’s Corp	Bank of America Merrill Lynch	76.632
23.835	McDonald’s Corp	Morgan Stanley	19.842
2.029	McDonald’s Corp	Goldman Sachs	5.986
19.885	McKesson Corp	Bank of America Merrill Lynch	179.959
5.882	McKesson Corp	Morgan Stanley	43.893
2.649	McKesson Corp	Goldman Sachs	23.973
(29.776)	MDC Holdings Inc	Morgan Stanley	6.188
43.220	MDC Partners Inc ‘A’	Bank of America Merrill Lynch	60.715
12.098	MDC Partners Inc ‘A’	Morgan Stanley	17.586

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(132.361)	MDU Resources Group Inc	Bank of America Merrill Lynch	(207.807)
(71.065)	MDU Resources Group Inc	Morgan Stanley	(49.924)
1.432	MedCath Corp	Morgan Stanley	(11.112)
6.712	MedEquities Realty Trust Inc (Reit)	Bank of America Merrill Lynch	6.175
1.664	MedEquities Realty Trust Inc (Reit)	Goldman Sachs	1.531
2.335	MedEquities Realty Trust Inc (Reit)	Morgan Stanley	(1.081)
1.716	Media General Inc-CVR	Bank of America Merrill Lynch	232
1.127	Media General Inc-CVR	Morgan Stanley	152
30.406	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	7.449
(94.497)	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	(23.152)
(192.810)	Medical Properties Trust Inc (Reit)	Morgan Stanley	(141.704)
(5.630)	Medicines Co/The	Goldman Sachs	(2.252)
(37.423)	Medicines Co/The	Morgan Stanley	399.120
(1.506)	Medidata Solutions Inc	Morgan Stanley	5.875
36.841	Medidata Solutions Inc	Bank of America Merrill Lynch	(75.524)
6.967	Medidata Solutions Inc	Goldman Sachs	(14.282)
1.523	Medidata Solutions Inc	Morgan Stanley	(4.381)
32.531	Medifast Inc	Bank of America Merrill Lynch	69.942
1.943	Medifast Inc	Morgan Stanley	53.544
(30.774)	MEDNAX Inc	Morgan Stanley	(139.639)
(6.090)	MEDNAX Inc	Bank of America Merrill Lynch	(23.570)
708	Medpace Holdings Inc	Goldman Sachs	814
593	Medpace Holdings Inc	Bank of America Merrill Lynch	370
8.335	Medtronic Plc	Morgan Stanley	12.921
(31.984)	Meet Group Inc/The	Goldman Sachs	(6.077)
(82.120)	Meet Group Inc/The	Morgan Stanley	211.673
(59.511)	Meet Group Inc/The	Bank of America Merrill Lynch	(11.307)
33.808	Melinta Therapeutics Inc	Bank of America Merrill Lynch	121.709
1.361	Melinta Therapeutics Inc	Goldman Sachs	4.900
3.558	Melinta Therapeutics Inc	Morgan Stanley	3.706
(16.399)	Mellanox Technologies Ltd	Morgan Stanley	(198.615)
(1.025)	Mellanox Technologies Ltd	Bank of America Merrill Lynch	(9.789)
(2.300)	MercadoLibre Inc	Bank of America Merrill Lynch	(25.898)
(2.038)	MercadoLibre Inc	Morgan Stanley	(18.522)
36.863	Mercantile Bank Corp	Bank of America Merrill Lynch	94.001
10.653	Mercantile Bank Corp	Goldman Sachs	27.165
12.264	Mercantile Bank Corp	Morgan Stanley	168.080
5.757	Merchants Bancorp/IN	Bank of America Merrill Lynch	2.648
5.774	Merchants Bancorp/IN	Goldman Sachs	2.733
1.263	Mercury General Corp	Bank of America Merrill Lynch	25
16.692	Mercury General Corp	Morgan Stanley	(25.134)
(13.230)	Mercury Systems Inc	Bank of America Merrill Lynch	(28.312)
22.945	Meredith Corp	Bank of America Merrill Lynch	338.439
915	Meridian Bancorp Inc	Morgan Stanley	3.148
15.462	Meridian Bancorp Inc	Bank of America Merrill Lynch	13.012
42.010	Meridian Bancorp Inc	Goldman Sachs	35.708
(49.611)	Meridian Bioscience Inc	Bank of America Merrill Lynch	(7.442)
	Etats-Unis *suite*		
(18.590)	Meritage Homes Corp	Bank of America Merrill Lynch	(95.739)
45.475	Meritor Inc	Goldman Sachs	8.186
132.142	Meritor Inc	Bank of America Merrill Lynch	23.786
(4.439)	Merrimack Pharmaceuticals Inc	Bank of America Merrill Lynch	(1.909)
5.007	Mersana Therapeutics Inc	Bank of America Merrill Lynch	10.415
3.357	Mersana Therapeutics Inc	Goldman Sachs	6.983
1.000	Mersana Therapeutics Inc	Morgan Stanley	3.718
(10.664)	Mesa Laboratories Inc	Bank of America Merrill Lynch	(49.213)
(24.212)	Meta Financial Group Inc	Bank of America Merrill Lynch	(193.696)
(64.967)	Methode Electronics Inc	Bank of America Merrill Lynch	(55.222)
(74.289)	MetLife Inc	Bank of America Merrill Lynch	(136.692)
13.842	MetLife Inc	Bank of America Merrill Lynch	27.753
22.654	MetLife Inc	Morgan Stanley	(3.121)
2.875	Mettler-Toledo International Inc	Bank of America Merrill Lynch	7.188
192	Mettler-Toledo International Inc	Goldman Sachs	480
52	Mettler-Toledo International Inc	Morgan Stanley	1.361
(28.135)	MFA Financial Inc (Reit)	Goldman Sachs	1.407
2.478	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	149
11.241	MFA Financial Inc (Reit)	Morgan Stanley	(145)
(128.964)	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	(7.738)
(23.517)	MGE Energy Inc	Bank of America Merrill Lynch	(38.307)
(45.173)	MGIC Investment Corp	Morgan Stanley	(155.898)
15.391	MGM Growth Properties LLC ‘A’ (Reit)	Bank of America Merrill Lynch	(2.704)
8.716	MGM Growth Properties LLC ‘A’ (Reit)	Goldman Sachs	(2.007)
53.732	MGM Growth Properties LLC (Reit)	Morgan Stanley	(23.624)
(107.997)	MGM Resorts International	Bank of America Merrill Lynch	(91.797)
(50.404)	MGM Resorts International	Morgan Stanley	(63.295)
(25.854)	MGP Ingredients Inc	Bank of America Merrill Lynch	(24.303)
(696)	Michael Kors Holdings Ltd	Morgan Stanley	(169)
34.980	Michaels Cos Inc/The	Morgan Stanley	94.176
(26.369)	Microchip Technology Inc	Bank of America Merrill Lynch	55.111
(11.033)	Microchip Technology Inc	Goldman Sachs	23.059
(9.146)	Microchip Technology Inc	Morgan Stanley	(243.784)
12.182	Microchip Technology Inc	Morgan Stanley	(28.313)
(11.165)	Micron Technology Inc	Bank of America Merrill Lynch	39.638
(3.106)	Micron Technology Inc	Morgan Stanley	14.236
(764)	Microsemi Corp	Morgan Stanley	(275)
(68.453)	Microsoft Corp	Morgan Stanley	(17.328)
865	MicroStrategy Inc ‘A’	Goldman Sachs	4.256
1.155	MicroStrategy Inc ‘A’	Morgan Stanley	(13.465)
(734)	MicroStrategy Inc ‘A’	Morgan Stanley	(300)
44.975	MicroStrategy Inc ‘A’	Bank of America Merrill Lynch	221.277
36.494	Mid-America Apartment Communities Inc (Reit)	Morgan Stanley	(38.811)
(13.999)	Middleby Corp/The	Bank of America Merrill Lynch	(239.523)
(828)	Middleby Corp/The	Morgan Stanley	(1.705)
(4.967)	Middlesex Water Co	Bank of America Merrill Lynch	(16.093)
(22.682)	MidSouth Bancorp Inc	Morgan Stanley	(47.935)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
17.945	Milacron Holdings Corp	Bank of America Merrill Lynch	11.728
5.077	Milacron Holdings Corp	Goldman Sachs	917
24.199	Milacron Holdings Corp	Morgan Stanley	17.481
59.486	Miller Industries Inc/TN	Bank of America Merrill Lynch	208.201
6.186	Miller Industries Inc/TN	Goldman Sachs	21.651
24.865	Miller Industries Inc/TN	Morgan Stanley	190.297
7.372	MiMedx Group Inc	Bank of America Merrill Lynch	(6.414)
2.997	MiMedx Group Inc	Goldman Sachs	(2.607)
2.274	Miragen Therapeutics Inc	Bank of America Merrill Lynch	1.887
(40.039)	Mirati Therapeutics Inc	Morgan Stanley	(124.423)
(16.240)	Mistras Group Inc	Bank of America Merrill Lynch	(28.599)
24.930	Mitek Systems Inc	Bank of America Merrill Lynch	18.698
5.143	Mitek Systems Inc	Goldman Sachs	3.857
5.242	Mitek Systems Inc	Morgan Stanley	(886)
10.475	MKS Instruments Inc	Bank of America Merrill Lynch	(59.184)
1.214	MKS Instruments Inc	Goldman Sachs	(6.859)
(1.165)	Mobile Mini Inc	Morgan Stanley	(2.248)
43.437	MobileIron Inc	Morgan Stanley	45.223
51.012	MobileIron Inc	Bank of America Merrill Lynch	–
55.468	MobileIron Inc	Goldman Sachs	–
(99.826)	Model N Inc	Bank of America Merrill Lynch	(184.678)
2.358	Modine Manufacturing Co	Bank of America Merrill Lynch	1.225
2.348	Modine Manufacturing Co	Morgan Stanley	(1.874)
2.268	Modine Manufacturing Co	Goldman Sachs	1.205
216.786	Moelis & Co ‘A’	Bank of America Merrill Lynch	747.912
11.264	Moelis & Co ‘A’	Goldman Sachs	38.861
25.632	Moelis & Co ‘A’	Morgan Stanley	206.578
(4.243)	Mohawk Industries Inc	Bank of America Merrill Lynch	(58.214)
(38.306)	Molina Healthcare Inc	Bank of America Merrill Lynch	(86.955)
(8.943)	Molina Healthcare Inc	Morgan Stanley	(68.704)
17.916	Molson Coors Brewing Co ‘B’	Bank of America Merrill Lynch	(40.669)
2.469	Molson Coors Brewing Co ‘B’	Goldman Sachs	(5.605)
(53.734)	Momenta Pharmaceuticals Inc	Bank of America Merrill Lynch	(48.361)
24.323	Monmouth Real Estate Investment Corp (Reit)	Bank of America Merrill Lynch	14.542
3.810	Monmouth Real Estate Investment Corp (Reit)	Morgan Stanley	1.735
(129.349)	Monotype Imaging Holdings Inc	Bank of America Merrill Lynch	(142.284)
(32.616)	Monro Inc	Morgan Stanley	39.542
(32.052)	Monro Inc	Goldman Sachs	(82.900)
(5.962)	Monsanto Co	Goldman Sachs	(4.412)
78.518	Monsanto Co	Morgan Stanley	(32.036)
(3.791)	Monster Beverage Corp	Bank of America Merrill Lynch	(2.578)
(1.083)	Moody’s Corp	Morgan Stanley	(2.112)
(20.990)	Moog Inc ‘A’	Morgan Stanley	(190.972)
3.427	Morningstar Inc	Goldman Sachs	15.387
7.795	Morningstar Inc	Bank of America Merrill Lynch	35.000
966	Morningstar Inc	Morgan Stanley	18.166
(1.581)	Mosaic Co/The	Morgan Stanley	(2.384)
(55.651)	Motorcar Parts of America Inc	Bank of America Merrill Lynch	(43.408)
32.093	Motorola Solutions Inc	Morgan Stanley	272.163
88.764	MRC Global Inc	Morgan Stanley	(91.286)
	Etats-Unis *suite*		
251.686	MRC Global Inc	Bank of America Merrill Lynch	317.124
34.964	MRC Global Inc	Goldman Sachs	44.055
(2.340)	MSA Safety Inc	Morgan Stanley	(3.291)
1.962	MSCI Inc	Bank of America Merrill Lynch	7.416
691	MSCI Inc	Goldman Sachs	2.612
8.469	MSCI Inc	Morgan Stanley	(1.561)
(169.059)	Mueller Industries Inc	Bank of America Merrill Lynch	(583.254)
(44.544)	Mueller Industries Inc	Morgan Stanley	(166.776)
10.000	Mueller Industries Inc	Goldman Sachs	10.313
120.955	Mueller Water Products Inc ‘A’	Morgan Stanley	61.178
517.841	Mueller Water Products Inc ‘A’	Bank of America Merrill Lynch	445.343
(31.513)	MuleSoft Inc ‘A’	Morgan Stanley	1.382
(82.848)	Multi-Color Corp	Bank of America Merrill Lynch	(269.256)
(14.384)	Multi-Color Corp	Morgan Stanley	111.262
(10.203)	Murphy Oil Corp	Bank of America Merrill Lynch	(11.019)
(11.701)	Murphy Oil Corp	Morgan Stanley	(3.752)
(26.292)	Murphy USA Inc	Morgan Stanley	(121.018)
4.150	MutualFirst Financial Inc	Bank of America Merrill Lynch	3.735
2.138	MutualFirst Financial Inc	Goldman Sachs	1.924
1.664	MutualFirst Financial Inc	Morgan Stanley	9.504
(22.417)	Mylan NV	Goldman Sachs	27.125
(3.335)	MyoKardia Inc	Morgan Stanley	8.260
40.336	Myriad Genetics Inc	Bank of America Merrill Lynch	78.655
3.255	Myriad Genetics Inc	Goldman Sachs	6.347
136	Myriad Genetics Inc	Morgan Stanley	55
67.542	Nabors Industries Ltd	Bank of America Merrill Lynch	13.171
29.305	Nabors Industries Ltd	Morgan Stanley	(28.675)
(8.371)	NACCO Industries Inc ‘A’	Bank of America Merrill Lynch	(3.348)
33.158	NanoString Technologies Inc	Goldman Sachs	(8.621)
20.359	NanoString Technologies Inc	Bank of America Merrill Lynch	(5.293)
11.692	NanoString Technologies Inc	Morgan Stanley	(80.059)
(1.000)	Napco Security Technologies Inc	Goldman Sachs	(550)
(8.510)	Nasdaq Inc	Bank of America Merrill Lynch	(26.636)
52.223	National Bank Holdings Corp ‘A’	Bank of America Merrill Lynch	153.536
(50.720)	National Bankshares Inc	Morgan Stanley	(847.976)
480	National Beverage Corp	Bank of America Merrill Lynch	782
(9.476)	National Beverage Corp	Bank of America Merrill Lynch	(74.481)
(7.666)	National Beverage Corp	Goldman Sachs	(60.255)
(47.319)	National Commerce Corp	Morgan Stanley	(918.156)
(55.347)	National Fuel Gas Co	Bank of America Merrill Lynch	(97.964)
(166)	National Health Investors Inc (Reit)	Bank of America Merrill Lynch	(171)
3.060	National HealthCare Corp	Bank of America Merrill Lynch	13.189
(19.359)	National Oilwell Varco Inc	Bank of America Merrill Lynch	(28.264)
(2.348)	National Presto Industries Inc	Bank of America Merrill Lynch	19.841
3.527	National Research Corp ‘A’	Goldman Sachs	10.405
10.434	National Research Corp ‘A’	Morgan Stanley	205.888
(2.889)	National Retail Properties Inc (Reit)	Morgan Stanley	2.344
12.454	National Retail Properties Inc (Reit)	Bank of America Merrill Lynch	(7.971)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
11.180	National Retail Properties Inc (Reit)	Goldman Sachs	(7.155)
(10.340)	National Western Life Group Inc ‘A’	Bank of America Merrill Lynch	(215.899)
(220)	National Western Life Group Inc ‘A’	Morgan Stanley	(12.367)
117.284	Nationstar Mortgage Holdings Inc	Bank of America Merrill Lynch	192.346
30.061	Nationstar Mortgage Holdings Inc	Morgan Stanley	3.099
(10.262)	Natural Gas Services Group Inc	Bank of America Merrill Lynch	(8.723)
9.689	Natural Grocers by Vitamin Cottage Inc	Morgan Stanley	29.486
12.951	Natural Grocers by Vitamin Cottage Inc	Bank of America Merrill Lynch	41.573
3.499	Natural Grocers by Vitamin Cottage Inc	Goldman Sachs	11.232
11.560	Natural Health Trends Corp	Goldman Sachs	6.589
4.626	Natural Health Trends Corp	Morgan Stanley	(37.618)
5.585	Natural Health Trends Corp	Bank of America Merrill Lynch	3.183
(9.741)	Nature’s Sunshine Products Inc	Morgan Stanley	(55.524)
(75.480)	Nature’s Sunshine Products Inc	Bank of America Merrill Lynch	(58.613)
(59.567)	Navient Corp	Bank of America Merrill Lynch	(1.787)
(26.612)	Navios Maritime Acquisition Corp	Morgan Stanley	15.809
(73.825)	Navistar International Corp	Morgan Stanley	(337.158)
(63.635)	Navistar International Corp	Bank of America Merrill Lynch	(195.947)
(6.994)	Navistar International Corp	Goldman Sachs	(21.681)
(27.921)	NCR Corp	Morgan Stanley	(7.172)
2.949	NCS Multistage Holdings Inc	Bank of America Merrill Lynch	1.327
1.789	NCS Multistage Holdings Inc	Goldman Sachs	805
2.492	NCS Multistage Holdings Inc	Morgan Stanley	(15.182)
(18.139)	Neenah Paper Inc	Morgan Stanley	(163.954)
(1.926)	Nektar Therapeutics	Bank of America Merrill Lynch	(21.687)
(1.502)	Nektar Therapeutics	Morgan Stanley	(332)
(2.868)	Neogen Corp	Bank of America Merrill Lynch	(12.906)
(25.511)	Neogen Corp	Morgan Stanley	(224.744)
(23.989)	NeoGenomics Inc	Bank of America Merrill Lynch	(12.630)
(5.342)	Neos Therapeutics Inc	Bank of America Merrill Lynch	1.068
(21.409)	Neos Therapeutics Inc	Morgan Stanley	(59.123)
2.145	NetApp Inc	Bank of America Merrill Lynch	24.539
(7.417)	Netflix Inc	Morgan Stanley	36.025
592	NETGEAR Inc	Bank of America Merrill Lynch	1.125
17.108	NETGEAR Inc	Morgan Stanley	16.086
(7.104)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	9.661
(5.344)	Nevro Corp	Bank of America Merrill Lynch	15.337
(809)	Nevro Corp	Morgan Stanley	(4.480)
5.091	Nevro Corp	Bank of America Merrill Lynch	(14.611)
(30.986)	New Jersey Resources Corp	Bank of America Merrill Lynch	9.296
48.013	New Media Investment Group Inc	Bank of America Merrill Lynch	72.500
5.343	New Media Investment Group Inc	Goldman Sachs	8.068
5.552	New Media Investment Group Inc	Morgan Stanley	16.478
	Etats-Unis *suite*		
7.511	New Relic Inc	Bank of America Merrill Lynch	16.975
883	New Relic Inc	Goldman Sachs	1.996
8.345	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	3.088
6.594	New Residential Investment Corp (Reit)	Morgan Stanley	6.777
164.264	New York & Co Inc	Bank of America Merrill Lynch	78.847
1.961	New York & Co Inc	Morgan Stanley	(2.918)
(10.667)	New York Community Bancorp Inc	Bank of America Merrill Lynch	(7.840)
152.899	New York Inc (Reit)	Morgan Stanley	(359.868)
(462.985)	New York Inc (Reit)	Bank of America Merrill Lynch	953.749
(240.278)	New York Inc (Reit)	Morgan Stanley	1.035.598
(365.848)	New York Mortgage Trust Inc (Reit)	Bank of America Merrill Lynch	(51.219)
(57.990)	New York Mortgage Trust Inc (Reit)	Goldman Sachs	(8.119)
(103.275)	New York Mortgage Trust Inc (Reit)	Morgan Stanley	(50.298)
2.129	New York Times Co/The ‘A’	Bank of America Merrill Lynch	2.661
51.699	New York Times Co/The ‘A’	Morgan Stanley	29.155
(34.484)	Newell Brands Inc	Morgan Stanley	(12.392)
1.656	Newfield Exploration Co	Bank of America Merrill Lynch	2.120
(715)	NewMarket Corp	Morgan Stanley	(6.888)
2.554	NewMarket Corp	Bank of America Merrill Lynch	27.721
266	NewMarket Corp	Morgan Stanley	2.633
85	NewMarket Corp	Goldman Sachs	1.011
89.047	Newmont Mining Corp	Bank of America Merrill Lynch	72.128
13.097	Newmont Mining Corp	Goldman Sachs	10.609
69.803	Newmont Mining Corp	Morgan Stanley	(32.928)
(7.145)	News Corp ‘A’	Bank of America Merrill Lynch	(8.217)
(42.703)	News Corp ‘A’	Morgan Stanley	(94.072)
(74.745)	News Corp ‘B’	Bank of America Merrill Lynch	(74.745)
(82.100)	Newtek Business Services Corp	Bank of America Merrill Lynch	(55.828)
(3.914)	Newtek Business Services Corp	Morgan Stanley	(17.285)
118.679	Nexeo Solutions Inc	Bank of America Merrill Lynch	65.791
17.410	Nexeo Solutions Inc	Goldman Sachs	8.691
17.899	Nexeo Solutions Inc	Morgan Stanley	8.960
9.111	Nexstar Media Group Inc ‘A’	Bank of America Merrill Lynch	33.711
(26.967)	NextEra Energy Inc	Morgan Stanley	(45.110)
(14.262)	NextEra Energy Partners LP	Bank of America Merrill Lynch	14.405
(15.287)	NextEra Energy Partners LP	Morgan Stanley	8.288
60.255	NIC Inc	Goldman Sachs	48.204
83.095	NIC Inc	Bank of America Merrill Lynch	66.476
114.324	NIC Inc	Morgan Stanley	(101.904)
34.860	Nicholas Financial Inc	Bank of America Merrill Lynch	(20.567)
(36.680)	Nicolet Bankshares Inc	Bank of America Merrill Lynch	(95.368)
(1.177)	Nicolet Bankshares Inc	Goldman Sachs	(3.060)
(95.635)	Nielsen Holdings Plc	Morgan Stanley	(30.429)
115.800	NII Holdings Inc	Bank of America Merrill Lynch	(11.406)
5.869	NII Holdings Inc	Goldman Sachs	(578)
33.346	NII Holdings Inc	Morgan Stanley	(77.480)
(17.552)	NIKE Inc ‘B’	Morgan Stanley	(70.494)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(78.163)	NN Inc	Bank of America Merrill Lynch	(71.687)
101.823	Noble Corp Plc	Bank of America Merrill Lynch	(4.073)
43.702	Noble Corp Plc	Morgan Stanley	3.091
3.405	Noble Corp Plc	Goldman Sachs	(136)
18.017	Noble Energy Inc	Bank of America Merrill Lynch	10.270
4.394	Noble Energy Inc	Goldman Sachs	2.505
49.128	Noble Energy Inc	Morgan Stanley	(19.805)
(7.271)	Nordson Corp	Bank of America Merrill Lynch	(21.595)
(17.699)	Nordson Corp	Morgan Stanley	(7.829)
20.214	Nordstrom Inc	Morgan Stanley	99.829
2.298	Nordstrom Inc	Bank of America Merrill Lynch	11.901
12.483	Norfolk Southern Corp	Bank of America Merrill Lynch	123.707
456	Norfolk Southern Corp	Morgan Stanley	8.376
1.706	Norfolk Southern Corp	Goldman Sachs	16.906
(40.857)	Northeast Bancorp	Goldman Sachs	(79.371)
(2.038)	Northeast Bancorp	Morgan Stanley	1.179
117.809	Northern Oil and Gas Inc	Goldman Sachs	48.302
169.224	Northern Oil and Gas Inc	Bank of America Merrill Lynch	69.382
137.252	Northern Oil and Gas Inc	Morgan Stanley	(56.354)
21.712	Northern Trust Corp	Morgan Stanley	113.676
(2.565)	NorthStar Realty Europe Corp (Reit)	Bank of America Merrill Lynch	(1.411)
(17.503)	Northwest Bancshares Inc	Morgan Stanley	6.474
(33.494)	Northwest Natural Gas Co	Morgan Stanley	(135.884)
(15.751)	Northwest Pipe Co	Bank of America Merrill Lynch	(21.579)
77.780	NorthWestern Corp	Bank of America Merrill Lynch	170.625
15.072	NorthWestern Corp	Morgan Stanley	23.313
54.238	Norwegian Cruise Line Holdings Ltd	Morgan Stanley	(106.063)
23.283	Novocure Ltd	Bank of America Merrill Lynch	18.626
8.552	Novocure Ltd	Goldman Sachs	6.842
14.430	Novocure Ltd	Morgan Stanley	3.574
28.178	NOW Inc	Bank of America Merrill Lynch	8.453
4.553	NOW Inc	Goldman Sachs	1.366
53.124	NOW Inc	Morgan Stanley	(108.020)
20.222	NRG Yield Inc ‘A’	Bank of America Merrill Lynch	(5.782)
22.783	NRG Yield Inc ‘A’	Goldman Sachs	(6.726)
15.516	NRG Yield Inc ‘A’	Morgan Stanley	13.827
4.801	NRG Yield Inc ‘C’	Bank of America Merrill Lynch	(1.200)
29.850	NRG Yield Inc ‘C’	Morgan Stanley	20.128
117.777	Nuance Communications Inc	Bank of America Merrill Lynch	235.289
221.918	Nuance Communications Inc	Morgan Stanley	217.457
21.722	Nuance Communications Inc	Goldman Sachs	43.878
(34.293)	Nucor Corp	Bank of America Merrill Lynch	(94.306)
(14.582)	Numerex Corp ‘A’	Bank of America Merrill Lynch	(7.801)
(900)	Numerex Corp ‘A’	Goldman Sachs	(482)
(300)	Numerex Corp ‘A’	Morgan Stanley	1.089
7.973	Nutanix Inc ‘A’	Bank of America Merrill Lynch	14.511
10.522	Nutanix Inc ‘A’	Morgan Stanley	42.299
(39.830)	NuVasive Inc	Bank of America Merrill Lynch	(110.329)
(12.542)	NuVasive Inc	Morgan Stanley	(20.360)
(3.953)	Nuvectra Corp	Bank of America Merrill Lynch	(4.467)
	Etats-Unis *suite*		
(73.392)	NV5 Global Inc	Bank of America Merrill Lynch	(234.854)
(3.488)	NV5 Global Inc	Goldman Sachs	(11.162)
(11.395)	NV5 Global Inc	Morgan Stanley	(383.185)
(863)	NVE Corp	Bank of America Merrill Lynch	1.510
5.244	NVIDIA Corp	Morgan Stanley	(77.777)
(225)	NXP Semiconductors NV	Morgan Stanley	(7.138)
20.423	NxStage Medical Inc	Morgan Stanley	(10.600)
(7.859)	O’Reilly Automotive Inc	Bank of America Merrill Lynch	(195.218)
(14.510)	O’Reilly Automotive Inc	Morgan Stanley	(400.784)
18.265	Oasis Midstream Partners LP	Bank of America Merrill Lynch	15.708
7.885	Oasis Midstream Partners LP	Goldman Sachs	7.763
3.947	Oasis Midstream Partners LP	Morgan Stanley	(47)
14.700	Oasis Petroleum Inc	Bank of America Merrill Lynch	3.969
136.776	Oasis Petroleum Inc	Morgan Stanley	360.184
1.993	Occidental Petroleum Corp	Bank of America Merrill Lynch	6.804
454	Occidental Petroleum Corp	Goldman Sachs	1.265
865	Occidental Petroleum Corp	Morgan Stanley	2.043
(20.658)	Oceaneering International Inc	Morgan Stanley	8.225
8.162	Oceaneering International Inc	Bank of America Merrill Lynch	4.081
(278.844)	OceanFirst Financial Corp	Bank of America Merrill Lynch	(538.019)
(244.800)	Oclaro Inc	Goldman Sachs	(203.184)
(5.241)	Oclaro Inc	Morgan Stanley	6.216
21.829	Oclaro Inc	Morgan Stanley	9.882
(89.493)	Ocwen Financial Corp	Morgan Stanley	(30.354)
(24.066)	Ocwen Financial Corp	Bank of America Merrill Lynch	(2.407)
(295.886)	Office Depot Inc	Bank of America Merrill Lynch	(65.095)
102.158	OGE Energy Corp	Morgan Stanley	18.388
(800)	Ohio Valley Banc Corp	Morgan Stanley	(2.953)
(4.320)	Ohio Valley Banc Corp	Bank of America Merrill Lynch	(16.416)
(2.605)	Ohio Valley Banc Corp	Goldman Sachs	(9.899)
12.647	Oil States International Inc	Morgan Stanley	30.302
(3.041)	Okta Inc	Bank of America Merrill Lynch	(2.995)
(23.302)	Olin Corp	Bank of America Merrill Lynch	(1.165)
23.667	Ollie’s Bargain Outlet Holdings Inc	Bank of America Merrill Lynch	87.890
40.044	Ollie’s Bargain Outlet Holdings Inc	Morgan Stanley	108.261
444	Ollie’s Bargain Outlet Holdings Inc	Goldman Sachs	1.798
269.052	OM Asset Management Plc	Bank of America Merrill Lynch	242.147
68.442	OM Asset Management Plc	Goldman Sachs	61.598
49.643	OM Asset Management Plc	Morgan Stanley	101.887
(4.005)	Omega Flex Inc	Bank of America Merrill Lynch	(1.328)
(91)	Omega Flex Inc	Goldman Sachs	(69)
(670)	Omega Flex Inc	Morgan Stanley	(19.738)
(23.688)	Omega Healthcare Investors Inc (Reit)	Morgan Stanley	123.043
(541)	Omega Healthcare Investors Inc (Reit)	Goldman Sachs	93
(22.063)	Omega Healthcare Investors Inc (Reit)	Bank of America Merrill Lynch	3.810
23.561	Omnicom Group Inc	Morgan Stanley	119.527
7.863	ON Semiconductor Corp	Bank of America Merrill Lynch	(7.784)
503	ON Semiconductor Corp	Goldman Sachs	(498)
52.749	ON Semiconductor Corp	Morgan Stanley	(69.565)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
79.346	One Liberty Properties Inc (Reit)	Bank of America Merrill Lynch	100.769
22.035	One Liberty Properties Inc (Reit)	Goldman Sachs	27.984
19.431	One Liberty Properties Inc (Reit)	Morgan Stanley	76.232
2.229	OneMain Holdings Inc	Bank of America Merrill Lynch	2.547
1.499	OneMain Holdings Inc	Goldman Sachs	2.278
4.854	OneMain Holdings Inc	Morgan Stanley	4.092
14.794	ONEOK Inc	Morgan Stanley	15.014
(29.148)	Ontario Hydro Generic Resid	Bank of America Merrill Lynch	(824.888)
(3.618)	Oppenheimer Holdings Inc ‘A’	Goldman Sachs	(10.130)
(42.959)	Oppenheimer Holdings Inc ‘A’	Bank of America Merrill Lynch	(120.285)
(37.986)	Opus Bank	Bank of America Merrill Lynch	(104.462)
33.330	Oracle Corp	Morgan Stanley	5.575
20.226	Oracle Corp	Bank of America Merrill Lynch	7.484
8.164	OraSure Technologies Inc	Morgan Stanley	(39.801)
(83.228)	ORBCOMM Inc	Bank of America Merrill Lynch	(47.440)
7.882	Orbotech Ltd	Bank of America Merrill Lynch	(13.090)
8.206	Orbotech Ltd	Morgan Stanley	18.201
(84.730)	Orchid Island Capital Inc (Reit)	Morgan Stanley	102.458
(17.016)	Orchids Paper Products Co	Goldman Sachs	(22.461)
(1.533)	Orchids Paper Products Co	Bank of America Merrill Lynch	(2.024)
(4.214)	Ormat Technologies Inc	Morgan Stanley	(10.145)
454	Orthofix International NV	Bank of America Merrill Lynch	985
21.665	Oshkosh Corp	Bank of America Merrill Lynch	122.624
29.172	Oshkosh Corp	Morgan Stanley	95.406
(111.074)	Otter Tail Corp	Bank of America Merrill Lynch	(316.561)
3.073	Outfront Media Inc (Reit)	Goldman Sachs	(1.198)
34.522	Outfront Media Inc (Reit)	Morgan Stanley	(1.702)
115.998	Outfront Media Inc (Reit)	Bank of America Merrill Lynch	(45.239)
364.020	Overseas Shipholding Group Inc ‘A’	Bank of America Merrill Lynch	101.926
34.424	Overseas Shipholding Group Inc ‘A’	Goldman Sachs	9.639
(1.497)	Overstock.com Inc	Morgan Stanley	18.369
(3.329)	Owens & Minor Inc	Bank of America Merrill Lynch	(1.565)
27.131	Owens & Minor Inc	Bank of America Merrill Lynch	16.050
27.410	Owens & Minor Inc	Morgan Stanley	15.541
14.442	Owens Corning	Bank of America Merrill Lynch	84.486
18.610	Owens Corning	Morgan Stanley	104.256
(4.427)	Owens Realty Mortgage Inc (Reit)	Bank of America Merrill Lynch	885
(800)	Owens Realty Mortgage Inc (Reit)	Goldman Sachs	160
(25.051)	Owens Realty Mortgage Inc (Reit)	Morgan Stanley	21.564
2.524	Owens-Illinois Inc	Bank of America Merrill Lynch	2.549
81.737	PACCAR Inc	Bank of America Merrill Lynch	107.864
16.653	PACCAR Inc	Goldman Sachs	21.982
67.972	PACCAR Inc	Morgan Stanley	(234.149)
251.324	Pacific Ethanol Inc	Bank of America Merrill Lynch	113.096
95.071	Pacific Ethanol Inc	Goldman Sachs	42.782
	Etats-Unis *suite*		
81.931	Pacific Ethanol Inc	Morgan Stanley	(158.838)
(47.361)	Pacific Premier Bancorp Inc	Morgan Stanley	68.645
(13.305)	Pacira Pharmaceuticals Inc/DE	Bank of America Merrill Lynch	(98.124)
(11.732)	Pacira Pharmaceuticals Inc/DE	Morgan Stanley	(58.349)
5.020	PacWest Bancorp	Bank of America Merrill Lynch	16.817
225	PacWest Bancorp	Goldman Sachs	754
77.590	PacWest Bancorp	Morgan Stanley	107.560
1.373	Palo Alto Networks Inc	Bank of America Merrill Lynch	(1.216)
3.665	PAM Transportation Services Inc	Goldman Sachs	14.110
4.211	PAM Transportation Services Inc	Bank of America Merrill Lynch	16.212
15.616	Pandora Media Inc	Bank of America Merrill Lynch	2.186
(3.718)	Panhandle Oil and Gas Inc ‘A’	Bank of America Merrill Lynch	(5.205)
(2.774)	Panhandle Oil and Gas Inc ‘A’	Morgan Stanley	(23.551)
17.966	Papa John’s International Inc	Bank of America Merrill Lynch	8.803
(325)	Paragon Commercial Corp	Goldman Sachs	(1.069)
(25.623)	Paramount Group Inc (Reit)	Bank of America Merrill Lynch	(641)
(14.997)	Paratek Pharmaceuticals Inc	Goldman Sachs	22.121
(19.436)	Paratek Pharmaceuticals Inc	Bank of America Merrill Lynch	28.668
(8)	Pareteum Corp	Morgan Stanley	32
(95.134)	Park Electrochemical Corp	Bank of America Merrill Lynch	(67.545)
(9.721)	Park Electrochemical Corp	Morgan Stanley	(41.314)
2.826	Park Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	1.102
(11.505)	Park National Corp	Bank of America Merrill Lynch	(96.757)
(15.586)	Park National Corp	Morgan Stanley	(319.268)
(676)	Park National Corp	Goldman Sachs	(5.685)
648	Parker-Hannifin Corp	Bank of America Merrill Lynch	3.830
2.203	Parker-Hannifin Corp	Goldman Sachs	13.020
(9.803)	Parsley Energy Inc ‘A’	Bank of America Merrill Lynch	(18.038)
885	Patrick Industries Inc	Bank of America Merrill Lynch	6.758
16.712	Pattern Energy Group Inc	Bank of America Merrill Lynch	18.383
5.074	Pattern Energy Group Inc	Morgan Stanley	1.419
(1.202)	Patterson Cos Inc	Bank of America Merrill Lynch	(3.342)
3.170	Patterson Cos Inc	Bank of America Merrill Lynch	3.007
(8.572)	Patterson-UTI Energy Inc	Bank of America Merrill Lynch	(15.172)
(2.261)	Paycom Software Inc	Bank of America Merrill Lynch	(4.997)
9.068	Paylocity Holding Corp	Bank of America Merrill Lynch	(12.233)
6.724	Paylocity Holding Corp	Morgan Stanley	(6.927)
7.890	PayPal Holdings Inc	Morgan Stanley	(30.439)
(9.705)	PBF Energy Inc ‘A’	Goldman Sachs	1.359
(8.737)	PBF Energy Inc ‘A’	Bank of America Merrill Lynch	1.223
(738)	PBF Energy Inc ‘A’	Morgan Stanley	732
47.572	PC Connection Inc	Bank of America Merrill Lynch	102.280
32.674	PC Connection Inc	Goldman Sachs	70.249
42.705	PC Connection Inc	Morgan Stanley	183.660
103.470	PC-Tel Inc	Morgan Stanley	261.779
6.037	PCM Inc	Bank of America Merrill Lynch	302

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(3.401)	PCSB Financial Corp	Bank of America Merrill Lynch	(3.843)
(45.103)	PDC Energy Inc	Bank of America Merrill Lynch	(87.658)
1.580	PDC Energy Inc	Morgan Stanley	(8.531)
(162.848)	PDF Solutions Inc	Bank of America Merrill Lynch	(455.974)
18.354	PDL BioPharma Inc	Goldman Sachs	1.281
11.504	PDL BioPharma Inc	Bank of America Merrill Lynch	1.438
19.721	PDL BioPharma Inc	Morgan Stanley	438
(52.338)	pdvWireless Inc	Bank of America Merrill Lynch	–
(1.935)	pdvWireless Inc	Morgan Stanley	(17.205)
23.992	Peabody Energy Corp	Bank of America Merrill Lynch	59.260
14.007	Peabody Energy Corp	Goldman Sachs	34.597
15.938	Peabody Energy Corp	Morgan Stanley	60.279
(7.016)	Peapack Gladstone Financial Corp	Bank of America Merrill Lynch	(30.449)
(64.277)	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	(208.400)
535	Pebblebrook Hotel Trust (Reit)	Bank of America Merrill Lynch	102
2.099	Pebblebrook Hotel Trust (Reit)	Morgan Stanley	654
(69.923)	Pegasystems Inc	Bank of America Merrill Lynch	73.419
13.659	Pegasystems Inc	Morgan Stanley	(33.794)
19.687	Pendrell Corp	Bank of America Merrill Lynch	8.117
9.839	Pendrell Corp	Goldman Sachs	4.132
10.924	Pendrell Corp	Morgan Stanley	3.591
(474)	Penn Virginia Corp	Goldman Sachs	1.033
(22.503)	Penn Virginia Corp	Morgan Stanley	116.556
(30.735)	Penns Woods Bancorp Inc	Morgan Stanley	(254.421)
9.665	Penske Automotive Group Inc	Goldman Sachs	29.489
38.083	Penske Automotive Group Inc	Bank of America Merrill Lynch	102.550
59.581	Penske Automotive Group Inc	Morgan Stanley	222.389
(34.073)	Pentair Plc	Goldman Sachs	(85.864)
(20.457)	Penumbra Inc	Goldman Sachs	(15.343)
(19.102)	Penumbra Inc	Morgan Stanley	(242.709)
(12.338)	People’s United Financial Inc	Bank of America Merrill Lynch	(12.832)
(30.549)	Peoples Financial Services Corp	Morgan Stanley	(408.824)
(48.282)	PepsiCo Inc	Morgan Stanley	(253.949)
(958)	Perficient Inc	Bank of America Merrill Lynch	(479)
46.709	Performance Food Group Co	Morgan Stanley	129.257
116.710	Performance Food Group Co	Bank of America Merrill Lynch	280.104
15.520	Performance Food Group Co	Goldman Sachs	37.248
11.343	Performant Financial Corp	Bank of America Merrill Lynch	(794)
2.634	Performant Financial Corp	Goldman Sachs	(184)
2.280	Perrigo Co Plc	Bank of America Merrill Lynch	5.609
1.824	Perrigo Co Plc	Morgan Stanley	4.240
77.849	Perry Ellis International Inc	Bank of America Merrill Lynch	42.038
11.118	Perry Ellis International Inc	Goldman Sachs	6.004
21.949	Perry Ellis International Inc	Morgan Stanley	101.191
15.982	PetIQ Inc	Bank of America Merrill Lynch	32.763
1.409	PetIQ Inc	Goldman Sachs	1.826
(69.449)	Petroleo Brasileiro SA ADR	Goldman Sachs	7.944
(16.795)	Petroleo Brasileiro SA ADR (Pref)	Morgan Stanley	(12.071)
48.209	Pfenex Inc	Goldman Sachs	(18.802)
47.862	Pfenex Inc	Morgan Stanley	(133.727)
	Etats-Unis *suite*		
98.112	Pfenex Inc	Bank of America Merrill Lynch	(38.264)
(9.771)	Pfizer Inc	Bank of America Merrill Lynch	(8.110)
22.187	PGT Innovations Inc	Bank of America Merrill Lynch	27.734
30.378	PGT Innovations Inc	Goldman Sachs	37.972
8.299	PHI Inc ‘non-voting share’	Bank of America Merrill Lynch	8.465
7.607	Phibro Animal Health Corp ‘A’	Bank of America Merrill Lynch	4.184
1.480	Phibro Animal Health Corp ‘A’	Morgan Stanley	109
510	Phibro Animal Health Corp ‘A’	Goldman Sachs	281
9.426	Philip Morris International Inc	Morgan Stanley	2.940
1.007	Philip Morris International Inc	Bank of America Merrill Lynch	229
(10.161)	Philip Morris International Inc	Bank of America Merrill Lynch	(10.364)
(30.592)	Phillips 66	Morgan Stanley	(92.390)
(106.380)	Photronics Inc	Bank of America Merrill Lynch	(143.613)
7.405	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	889
2.508	Pilgrim’s Pride Corp	Bank of America Merrill Lynch	415
767	Pinnacle Entertainment Inc	Bank of America Merrill Lynch	1.266
4.188	Pinnacle Entertainment Inc	Goldman Sachs	6.910
4.274	Pinnacle Entertainment Inc	Morgan Stanley	41.019
(5.089)	Pinnacle Financial Partners Inc	Morgan Stanley	(19.727)
12.422	Pinnacle Foods Inc	Bank of America Merrill Lynch	31.428
90.095	Pinnacle West Capital Corp	Morgan Stanley	329.021
179.844	Pioneer Energy Services Corp	Bank of America Merrill Lynch	17.984
90.961	Pioneer Energy Services Corp	Goldman Sachs	9.096
76.442	Pioneer Energy Services Corp	Morgan Stanley	(87.513)
(21.375)	Pioneer Natural Resources Co	Bank of America Merrill Lynch	(72.461)
(21.192)	Pioneer Natural Resources Co	Morgan Stanley	(216.268)
8.719	Piper Jaffray Cos	Bank of America Merrill Lynch	49.023
563	Piper Jaffray Cos	Morgan Stanley	5.005
7.396	Piper Jaffray Cos	Goldman Sachs	53.621
(14.631)	Pitney Bowes Inc	Bank of America Merrill Lynch	(9.745)
(79.923)	Pitney Bowes Inc	Morgan Stanley	274.506
(7.834)	PJT Partners Inc	Bank of America Merrill Lynch	(5.944)
24.839	Plains GP Holdings LP ‘A’	Bank of America Merrill Lynch	(23.100)
1.186	Planet Fitness Inc ‘A’	Morgan Stanley	7.451
8.800	Planet Fitness Inc ‘A’	Goldman Sachs	17.424
3.401	Planet Fitness Inc ‘A’	Bank of America Merrill Lynch	6.734
(30.014)	Plantronics Inc	Morgan Stanley	(51.116)
37.068	Platform Specialty Products Corp	Goldman Sachs	13.715
122.027	Platform Specialty Products Corp	Bank of America Merrill Lynch	45.150
123.689	Platform Specialty Products Corp	Morgan Stanley	(114.166)
113.122	Ply Gem Holdings Inc	Bank of America Merrill Lynch	124.434
36.187	Ply Gem Holdings Inc	Goldman Sachs	39.806
27.289	Ply Gem Holdings Inc	Morgan Stanley	5.169
37.400	PNM Resources Inc	Morgan Stanley	84.540
(5.330)	Polaris Industries Inc	Bank of America Merrill Lynch	(44.399)
(110.338)	PolyOne Corp	Morgan Stanley	(662.500)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
25.977	Popular Inc	Bank of America Merrill Lynch	75.333
255.495	Portland General Electric Co	Bank of America Merrill Lynch	112.418
16.715	Portland General Electric Co	Goldman Sachs	7.355
138.266	Portland General Electric Co	Morgan Stanley	332.561
(7.452)	Portola Pharmaceuticals Inc	Bank of America Merrill Lynch	(5.142)
767	Post Holdings Inc	Bank of America Merrill Lynch	(21)
844	Post Holdings Inc	Morgan Stanley	194
(25.216)	Potbelly Corp	Bank of America Merrill Lynch	(24.464)
(5.006)	Potbelly Corp	Goldman Sachs	(5.006)
2.481	Potlatch Corp (Reit)	Morgan Stanley	(3.106)
507	Potlatch Corp (Reit)	Bank of America Merrill Lynch	(475)
19.850	Power Integrations Inc	Bank of America Merrill Lynch	(993)
44.267	PPG Industries Inc	Morgan Stanley	66.306
(9.811)	PPG Industries Inc	Bank of America Merrill Lynch	(37.478)
77.158	PPL Corp	Morgan Stanley	(67.500)
(98.293)	PRA Group Inc	Bank of America Merrill Lynch	(98.293)
(914)	PRA Group Inc	Goldman Sachs	(914)
(49.987)	PRA Group Inc	Morgan Stanley	(308.292)
28.542	PRA Health Sciences Inc	Bank of America Merrill Lynch	104.178
1.035	Praxair Inc	Bank of America Merrill Lynch	9.398
309.596	Precision Drilling Corp	Morgan Stanley	38.569
58.906	Preferred Apartment Communities Inc ‘A’ (Reit)	Bank of America Merrill Lynch	29.453
(7.034)	Preformed Line Products Co	Bank of America Merrill Lynch	(70.129)
(15.181)	Premier Inc ‘A’	Bank of America Merrill Lynch	(16.699)
(41.064)	Presidio Inc	Bank of America Merrill Lynch	(65.292)
(80.968)	Presidio Inc	Morgan Stanley	(65.481)
7.624	Prestige Brands Holdings Inc	Bank of America Merrill Lynch	35.604
300	PRGX Global Inc	Goldman Sachs	195
118.381	PRGX Global Inc	Morgan Stanley	525.612
(785)	Priceline Group Inc/The	Morgan Stanley	27.190
(90.939)	PriceSmart Inc	Bank of America Merrill Lynch	(568.369)
(30.514)	PriceSmart Inc	Morgan Stanley	60.968
(4.561)	Primerica Inc	Bank of America Merrill Lynch	(25.998)
(2.227)	Primerica Inc	Morgan Stanley	(9.561)
(402)	Primerica Inc	Goldman Sachs	(2.291)
709	Primerica Inc	Morgan Stanley	6.103
32.902	Primo Water Corp	Bank of America Merrill Lynch	15.135
158.463	Primo Water Corp	Morgan Stanley	717.714
3.873	Primoris Services Corp	Goldman Sachs	8.521
33.135	Primoris Services Corp	Bank of America Merrill Lynch	71.120
38.205	Primoris Services Corp	Morgan Stanley	36.427
17.494	Principal Financial Group Inc	Bank of America Merrill Lynch	49.508
4.860	Principal Financial Group Inc	Goldman Sachs	13.754
145.224	Principal Financial Group Inc	Morgan Stanley	867.642
(7.741)	ProAssurance Corp	Bank of America Merrill Lynch	(16.643)
(45.680)	Procter & Gamble Co/The	Bank of America Merrill Lynch	(58.927)
(93.783)	Procter & Gamble Co/The	Morgan Stanley	(239.240)
(43.766)	Progress Software Corp	Morgan Stanley	41.882
	Etats-Unis *suite*		
3.070	Progress Software Corp	Bank of America Merrill Lynch	952
495	Progress Software Corp	Goldman Sachs	153
2.655	Prologis Inc (Reit)	Goldman Sachs	1.248
50.378	Prologis Inc (Reit)	Bank of America Merrill Lynch	23.115
27.542	Prologis Inc (Reit)	Morgan Stanley	(19.522)
38.529	Proofpoint Inc	Bank of America Merrill Lynch	(35.832)
6.195	Proofpoint Inc	Morgan Stanley	(22.931)
50.367	ProPetro Holding Corp	Morgan Stanley	200.838
169.439	ProPetro Holding Corp	Bank of America Merrill Lynch	298.213
2.149	ProPetro Holding Corp	Goldman Sachs	3.782
(13.823)	PROS Holdings Inc	Bank of America Merrill Lynch	(17.970)
8.656	Prosperity Bancshares Inc	Bank of America Merrill Lynch	51.070
2.354	Prosperity Bancshares Inc	Goldman Sachs	13.889
6.892	Prosperity Bancshares Inc	Morgan Stanley	39.677
(1.659)	Prothena Corp Plc	Goldman Sachs	16.839
(32.508)	Proto Labs Inc	Morgan Stanley	(642.839)
(657)	Provident Bancorp Inc	Goldman Sachs	(460)
(2.991)	Provident Financial Holdings Inc	Bank of America Merrill Lynch	(837)
(3.224)	Prudential Bancorp Inc	Morgan Stanley	(1.105)
15.694	Prudential Financial Inc	Bank of America Merrill Lynch	92.281
96	Prudential Financial Inc	Goldman Sachs	564
45.301	Prudential Financial Inc	Morgan Stanley	353.768
79.393	PS Business Parks Inc (Reit)	Bank of America Merrill Lynch	(72.248)
2.119	PS Business Parks Inc (Reit)	Goldman Sachs	(1.928)
284	PS Business Parks Inc (Reit)	Morgan Stanley	5.101
(2.731)	PTC Inc	Morgan Stanley	6.768
(55.512)	PTC Inc	Bank of America Merrill Lynch	73.831
(87.534)	Public Service Enterprise Group Inc	Morgan Stanley	(367.170)
(10.886)	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	(18.180)
7.364	Public Storage (Reit)	Morgan Stanley	35.532
(5.619)	Public Storage (Reit)	Bank of America Merrill Lynch	(7.305)
(49.132)	PulteGroup Inc	Bank of America Merrill Lynch	(114.880)
(711)	Puma Biotechnology Inc	Bank of America Merrill Lynch	(1.067)
152.630	Pure Storage Inc ‘A’	Bank of America Merrill Lynch	227.673
38.437	Pure Storage Inc ‘A’	Morgan Stanley	56.413
15.834	Pure Storage Inc ‘A’	Goldman Sachs	26.601
4.528	Q2 Holdings Inc	Morgan Stanley	2.643
1.003	Q2 Holdings Inc	Bank of America Merrill Lynch	(1.204)
(1.405)	QAD Inc ‘A’	Bank of America Merrill Lynch	(1.054)
33.231	QCR Holdings Inc	Bank of America Merrill Lynch	103.016
3.019	QCR Holdings Inc	Goldman Sachs	9.359
376	QCR Holdings Inc	Morgan Stanley	953
(5.468)	QEP Resources Inc	Morgan Stanley	(1.891)
82.103	QEP Resources Inc	Bank of America Merrill Lynch	77.177
(38.978)	Qorvo Inc	Bank of America Merrill Lynch	5.457
(38.565)	Qorvo Inc	Morgan Stanley	94.355
38.668	QTS Realty Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(14.694)
13.427	Quad/Graphics Inc	Morgan Stanley	46.617

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(1.111)	Quaker Chemical Corp	Bank of America Merrill Lynch	(11.243)
(2.005)	Quaker Chemical Corp	Morgan Stanley	(5.094)
4.083	Quality Care Properties (Reit)	Bank of America Merrill Lynch	(327)
(2.119)	Quality Care Properties (Reit)	Morgan Stanley	83
68.184	Quality Systems Inc	Bank of America Merrill Lynch	80.457
(747)	Qualys Inc	Bank of America Merrill Lynch	(822)
(1.115)	Quanex Building Products Corp	Goldman Sachs	(1.840)
(305.959)	Quanex Building Products Corp	Bank of America Merrill Lynch	(504.832)
(4.791)	Quanta Services Inc	Bank of America Merrill Lynch	(10.396)
17.589	Quantum Corp	Goldman Sachs	2.287
64.529	Quantum Corp	Bank of America Merrill Lynch	8.389
11.361	Quantum Corp	Morgan Stanley	(8.822)
40.727	Quest Diagnostics Inc	Morgan Stanley	164.212
1.279	Quest Diagnostics Inc	Goldman Sachs	8.710
13.612	Quest Diagnostics Inc	Bank of America Merrill Lynch	92.698
215.135	QuinStreet Inc	Morgan Stanley	1.638.958
9.353	Quotient Technology Inc	Goldman Sachs	(3.621)
6.213	Quotient Technology Inc	Bank of America Merrill Lynch	(2.501)
4.182	Quotient Technology Inc	Morgan Stanley	(10.410)
(116.948)	R1 RCM Inc	Bank of America Merrill Lynch	(31.576)
(132.322)	R1 RCM Inc	Morgan Stanley	(45.133)
(51.291)	R1 RCM Inc	Goldman Sachs	(13.849)
4.862	Ra Pharmaceuticals Inc	Goldman Sachs	778
6.068	Ra Pharmaceuticals Inc	Morgan Stanley	(48.187)
1.871	Ra Pharmaceuticals Inc	Bank of America Merrill Lynch	299
(67.661)	Radian Group Inc	Bank of America Merrill Lynch	(10.826)
(17.992)	Radian Group Inc	Morgan Stanley	(22.173)
8.526	Radiant Logistics Inc	Goldman Sachs	2.899
293.076	Radiant Logistics Inc	Bank of America Merrill Lynch	99.646
56.921	Radiant Logistics Inc	Morgan Stanley	93.260
(5.718)	Radius Health Inc	Bank of America Merrill Lynch	(6.461)
(4.882)	Radius Health Inc	Morgan Stanley	75.665
(4.112)	Radius Health Inc	Goldman Sachs	(4.647)
455	Ralph Lauren Corp	Morgan Stanley	2.497
11.474	Ralph Lauren Corp	Bank of America Merrill Lynch	90.759
3.733	Ralph Lauren Corp	Goldman Sachs	29.528
(15.597)	Ramaco Resources Inc	Bank of America Merrill Lynch	(13.569)
(2.594)	Ramaco Resources Inc	Goldman Sachs	(2.257)
(113.912)	Rambus Inc	Morgan Stanley	(149.428)
22.238	Range Resources Corp	Bank of America Merrill Lynch	26.797
3.285	Range Resources Corp	Morgan Stanley	(56.172)
3.817	Ranger Energy Services Inc	Bank of America Merrill Lynch	76
26.812	Rapid7 Inc	Bank of America Merrill Lynch	12.065
12.589	Rapid7 Inc	Goldman Sachs	5.665
10.998	Rapid7 Inc	Morgan Stanley	25.746
749	Raymond James Financial Inc	Bank of America Merrill Lynch	2.863
45.925	Raymond James Financial Inc	Morgan Stanley	185.523
(53.948)	Rayonier Inc (Reit)	Bank of America Merrill Lynch	(5.934)
(165.145)	Rayonier Inc (Reit)	Morgan Stanley	(288.350)
	Etats-Unis *suite*		
10.704	Raytheon Co	Bank of America Merrill Lynch	66.472
220	Raytheon Co	Goldman Sachs	1.366
19.035	RBB Bancorp	Bank of America Merrill Lynch	21.129
2.029	RBB Bancorp	Goldman Sachs	2.252
(23.135)	RBC Bearings Inc	Morgan Stanley	(519.923)
(23.554)	RCI Hospitality Holdings Inc	Bank of America Merrill Lynch	(82.203)
(4.426)	RCI Hospitality Holdings Inc	Morgan Stanley	(72.576)
19.603	Real Industry Inc	Bank of America Merrill Lynch	(5.491)
23.402	Real Industry Inc	Goldman Sachs	(6.555)
17.468	Real Industry Inc	Morgan Stanley	(100.080)
(66.329)	RealNetworks Inc	Bank of America Merrill Lynch	(18.572)
19.772	Realogy Holdings Corp	Bank of America Merrill Lynch	30.844
830	Realogy Holdings Corp	Goldman Sachs	1.295
(1.570)	RealPage Inc	Morgan Stanley	(802)
(29.616)	RealPage Inc	Bank of America Merrill Lynch	(51.828)
592	Realty Income Corp (Reit)	Bank of America Merrill Lynch	(580)
31.553	Recro Pharma Inc	Bank of America Merrill Lynch	35.024
739	Red Hat Inc	Bank of America Merrill Lynch	798
(136.612)	Red Lion Hotels Corp	Bank of America Merrill Lynch	(116.120)
(10.614)	Red Lion Hotels Corp	Morgan Stanley	(15.021)
(2.814)	Red Rock Resorts Inc ‘A’	Bank of America Merrill Lynch	(9.680)
(53.094)	Red Rock Resorts Inc ‘A’	Morgan Stanley	(424.785)
6.189	Redfin Corp	Bank of America Merrill Lynch	5.818
35.444	Redfin Corp	Morgan Stanley	(16.071)
14.108	Regal Beloit Corp	Morgan Stanley	(165)
23.116	Regal Beloit Corp	Bank of America Merrill Lynch	87.841
2.951	REGENXBIO Inc	Bank of America Merrill Lynch	(3.099)
1.743	REGENXBIO Inc	Goldman Sachs	(1.830)
2.212	REGENXBIO Inc	Morgan Stanley	(56)
3.020	Regional Management Corp	Bank of America Merrill Lynch	7.701
8.519	Regional Management Corp	Goldman Sachs	21.723
177	Regional Management Corp	Morgan Stanley	717
(30.959)	Reis Inc	Bank of America Merrill Lynch	(80.493)
20.995	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	87.526
2.334	Reliance Steel & Aluminum Co	Goldman Sachs	9.896
19.301	Reliance Steel & Aluminum Co	Morgan Stanley	37.685
(10.976)	Remark Holdings Inc	Morgan Stanley	(17.611)
(36.747)	Renasant Corp	Bank of America Merrill Lynch	(124.940)
46.097	Renewable Energy Group Inc	Bank of America Merrill Lynch	27.658
(78.330)	Rent-A-Center Inc/TX	Goldman Sachs	(18.016)
(24.397)	Rentech Inc	Bank of America Merrill Lynch	1.220
(18.799)	Rentech Inc	Morgan Stanley	30.642
87.586	Republic Bancorp Inc/KY ‘A’	Bank of America Merrill Lynch	353.847
6.063	Republic Bancorp Inc/KY ‘A’	Goldman Sachs	24.495
11.258	Republic Bancorp Inc/KY ‘A’	Morgan Stanley	186.380
(230.970)	Republic First Bancorp Inc	Morgan Stanley	(1.304.981)
10.698	Republic Services Inc	Bank of America Merrill Lynch	17.010

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(30.022)	Research Frontiers Inc	Bank of America Merrill Lynch	1.501
(129.742)	Research Frontiers Inc	Morgan Stanley	497.099
(13.726)	ResMed Inc	Morgan Stanley	(13.105)
5.352	ResMed Inc	Bank of America Merrill Lynch	6.583
878	ResMed Inc	Goldman Sachs	1.080
(753)	Resolute Energy Corp	Morgan Stanley	1.777
(11.704)	Resolute Energy Corp	Goldman Sachs	(37.570)
(11.230)	Resolute Energy Corp	Bank of America Merrill Lynch	(36.048)
(34.123)	Resource Capital Corp (Reit)	Bank of America Merrill Lynch	(13.308)
(3.544)	Resource Capital Corp (Reit)	Goldman Sachs	(1.382)
(88.266)	Resource Capital Corp (Reit)	Morgan Stanley	10.101
11.185	Resources Connection Inc	Bank of America Merrill Lynch	12.863
3.432	Resources Connection Inc	Goldman Sachs	3.947
4.716	Resources Connection Inc	Morgan Stanley	8.793
412.523	Retail Opportunity Investments Corp (Reit)	Bank of America Merrill Lynch	181.510
(55.294)	Retail Properties of America Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(11.059)
(162.546)	Retail Properties of America Inc ‘A’ (Reit)	Morgan Stanley	(40.373)
48.696	Retrophin Inc	Bank of America Merrill Lynch	62.331
7.039	Retrophin Inc	Morgan Stanley	34.900
31.350	REV Group Inc	Morgan Stanley	69.461
1.447	REV Group Inc	Bank of America Merrill Lynch	5.542
(19.073)	Revance Therapeutics Inc	Bank of America Merrill Lynch	(49.590)
(51.758)	Revolution Lighting Technologies Inc	Bank of America Merrill Lynch	(22.256)
5.038	REX American Resources Corp	Bank of America Merrill Lynch	29.307
1.869	REX American Resources Corp	Morgan Stanley	1.264
11.520	Rexnord Corp	Goldman Sachs	22.810
195.083	Rexnord Corp	Bank of America Merrill Lynch	383.098
55.000	Rexnord Corp	Morgan Stanley	(38.937)
356	RH	Bank of America Merrill Lynch	1.039
7.817	RingCentral Inc ‘A’	Goldman Sachs	7.035
24.501	RingCentral Inc ‘A’	Bank of America Merrill Lynch	22.051
371	RingCentral Inc ‘A’	Morgan Stanley	3.454
45.357	Rite Aid Corp	Bank of America Merrill Lynch	23.359
160.716	Riverview Bancorp Inc	Bank of America Merrill Lynch	125.358
32.228	Riverview Bancorp Inc	Goldman Sachs	25.052
88.339	Riverview Bancorp Inc	Morgan Stanley	165.252
(19.289)	RLI Corp	Morgan Stanley	(15.252)
(2.964)	RLI Corp	Bank of America Merrill Lynch	(1.245)
24.895	RLJ Lodging Trust (Reit)	Bank of America Merrill Lynch	11.950
14.149	RLJ Lodging Trust (Reit)	Goldman Sachs	6.792
43.651	RLJ Lodging Trust (Reit)	Morgan Stanley	3.700
(42.487)	RMR Group Inc/The ‘A’	Bank of America Merrill Lynch	(189.067)
24.264	Robert Half International Inc	Bank of America Merrill Lynch	85.409
844	Robert Half International Inc	Morgan Stanley	3.714
18.809	Rockwell Automation Inc	Bank of America Merrill Lynch	57.367
21.003	Rockwell Automation Inc	Morgan Stanley	64.239
779	Rockwell Automation Inc	Goldman Sachs	2.376
	Etats-Unis *suite*		
2.373	Rogers Corp	Goldman Sachs	11.557
4.345	Rogers Corp	Bank of America Merrill Lynch	21.160
2.040	Rogers Corp	Morgan Stanley	44.201
3.528	Roper Technologies Inc	Morgan Stanley	21.243
1.510	Roper Technologies Inc	Bank of America Merrill Lynch	11.612
602	Roper Technologies Inc	Goldman Sachs	4.629
13.054	Ross Stores Inc	Bank of America Merrill Lynch	148.685
(1.966)	Ross Stores Inc	Morgan Stanley	(9.152)
44.082	Rowan Cos Plc ‘A’	Bank of America Merrill Lynch	28.653
(55.871)	Rowan Cos Plc ‘A’	Morgan Stanley	(132.503)
4.513	Rowan Cos Plc ‘A’	Goldman Sachs	2.933
(10.690)	Rowan Cos Plc ‘A’	Goldman Sachs	(6.434)
6.373	Royal Caribbean Cruises Ltd	Bank of America Merrill Lynch	(3.441)
13.340	Royal Caribbean Cruises Ltd	Morgan Stanley	64.704
(18.107)	Royal Gold Inc	Morgan Stanley	101.012
43.646	RPM International Inc	Morgan Stanley	135.422
178.122	RPX Corp	Bank of America Merrill Lynch	124.685
65	RPX Corp	Morgan Stanley	222
93.440	RR Donnelley & Sons Co	Bank of America Merrill Lynch	179.405
10.370	RR Donnelley & Sons Co	Goldman Sachs	19.910
1.112	RR Donnelley & Sons Co	Morgan Stanley	(2.252)
(4.725)	RSP Permian Inc	Morgan Stanley	(2.424)
27.749	RTI Surgical Inc	Bank of America Merrill Lynch	15.262
67.919	RTI Surgical Inc	Morgan Stanley	126.646
5.057	Rubicon Project Inc/The	Morgan Stanley	(7.975)
6.369	Rubicon Project Inc/The	Goldman Sachs	(318)
(15.293)	Rubicon Technology Inc	Morgan Stanley	(5.896)
10.586	Rush Enterprises Inc ‘A’	Bank of America Merrill Lynch	3.388
8.366	Rush Enterprises Inc ‘A’	Goldman Sachs	2.677
4.088	Rush Enterprises Inc ‘A’	Morgan Stanley	33.760
84.867	Ruth’s Hospitality Group Inc	Bank of America Merrill Lynch	161.247
14.135	Ruth’s Hospitality Group Inc	Goldman Sachs	26.857
5.639	Ryder System Inc	Goldman Sachs	21.146
22.460	Ryder System Inc	Bank of America Merrill Lynch	84.225
3.713	Ryerson Holding Corp	Morgan Stanley	(19.349)
(3.527)	Ryman Hospitality Properties Inc (Reit)	Morgan Stanley	(14.243)
30.672	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	123.608
447	Ryman Hospitality Properties Inc (Reit)	Goldman Sachs	1.801
2.940	Ryman Hospitality Properties Inc (Reit)	Morgan Stanley	30.364
22.177	S&P Global Inc	Bank of America Merrill Lynch	114.877
4.542	S&P Global Inc	Goldman Sachs	23.528
15.616	S&P Global Inc	Morgan Stanley	116.843
(1.108)	Sabra Health Care Inc (Reit)	Bank of America Merrill Lynch	(57)
(4.510)	Sabra Health Care Inc (Reit)	Goldman Sachs	(2.210)
105.555	Sabra Health Care Inc (Reit)	Morgan Stanley	28.212
(11.602)	Safe Bulkers Inc	Morgan Stanley	4.081
(31.063)	Safeguard Scientifics Inc	Bank of America Merrill Lynch	(6.213)
3.730	Safeway Casa Ley CVR	Goldman Sachs	–
1.240	Safeway Casa Ley CVR	Morgan Stanley	–
3.730	Safeway PDC LLC CVR	Goldman Sachs	–
1.240	Safeway PDC LLC CVR	Morgan Stanley	–
(28.039)	Saga Communications Inc ‘A’	Morgan Stanley	(239.453)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(19)	Saga Communications Inc ‘A’	Bank of America Merrill Lynch	(91)
(6.837)	Sage Therapeutics Inc	Bank of America Merrill Lynch	(64.473)
(37.418)	salesforce.com Inc	Morgan Stanley	58.662
(8.397)	Sanderson Farms Inc	Bank of America Merrill Lynch	(51.600)
(10.864)	Sanderson Farms Inc	Goldman Sachs	(66.759)
2.517	SandRidge Energy Inc	Bank of America Merrill Lynch	6.091
2.345	SandRidge Energy Inc	Morgan Stanley	(7.238)
68.479	Sandy Spring Bancorp Inc	Bank of America Merrill Lynch	74.473
29.046	Sandy Spring Bancorp Inc	Goldman Sachs	31.588
10.429	Sandy Spring Bancorp Inc	Morgan Stanley	50.700
20.925	Sangamo Therapeutics Inc	Bank of America Merrill Lynch	2.093
11.451	Sangamo Therapeutics Inc	Goldman Sachs	1.145
7.846	Santander Consumer USA Holdings Inc	Morgan Stanley	7.391
14.506	Santander Consumer USA Holdings Inc	Bank of America Merrill Lynch	11.188
(10.011)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	2.434
(6.132)	Sarepta Therapeutics Inc	Goldman Sachs	(429)
(5.158)	Saul Centers Inc (Reit)	Morgan Stanley	(5.564)
(3.133)	SBA Communications Corp (Reit)	Morgan Stanley	11.276
(716)	SBA Communications Corp (Reit)	Bank of America Merrill Lynch	(1.816)
(8.490)	SCANA Corp	Bank of America Merrill Lynch	(170)
(42.086)	Schlumberger Ltd	Bank of America Merrill Lynch	(75.755)
(35.264)	Schlumberger Ltd	Morgan Stanley	123.590
79.865	Schnitzer Steel Industries Inc ‘A’	Bank of America Merrill Lynch	139.764
30.671	Schnitzer Steel Industries Inc ‘A’	Goldman Sachs	53.674
22.315	Schnitzer Steel Industries Inc ‘A’	Morgan Stanley	196.183
166	Schweitzer-Mauduit International Inc	Goldman Sachs	354
1.029	Schweitzer-Mauduit International Inc	Bank of America Merrill Lynch	2.192
(79.999)	Science Applications International Corp	Bank of America Merrill Lynch	(494.394)
(39.732)	Science Applications International Corp	Morgan Stanley	(162.629)
(11.721)	Scientific Games Corp ‘A’	Bank of America Merrill Lynch	(38.093)
723	Scientific Games Corp ‘A’	Bank of America Merrill Lynch	2.350
204.020	Scorpio Tankers Inc	Morgan Stanley	(87.780)
137.615	Scorpio Tankers Inc	Bank of America Merrill Lynch	(27.523)
8.881	Scotts Miracle-Gro Co/The	Morgan Stanley	12.683
(20.949)	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(54.467)
(80.390)	Seachange International Inc	Bank of America Merrill Lynch	(12.862)
(59.191)	Seachange International Inc	Morgan Stanley	179.610
63.302	Seacoast Banking Corp of Florida	Bank of America Merrill Lynch	130.402
75.596	Seacoast Banking Corp of Florida	Morgan Stanley	920.759
(58.713)	SEACOR Holdings Inc	Bank of America Merrill Lynch	(15.853)
(244)	SEACOR Holdings Inc	Morgan Stanley	882
(14.693)	Seagate Technology Plc	Goldman Sachs	(8.081)
	Etats-Unis *suite*		
(82.185)	Sealed Air Corp	Bank of America Merrill Lynch	(228.311)
(3.563)	Sealed Air Corp	Morgan Stanley	(8.750)
17.518	Sears Hometown and Outlet Stores Inc	Bank of America Merrill Lynch	–
37.808	Sears Hometown and Outlet Stores Inc	Morgan Stanley	(134.975)
19.655	SeaSpine Holdings Corp	Morgan Stanley	386
36.157	SeaSpine Holdings Corp	Bank of America Merrill Lynch	2.169
5.517	SeaSpine Holdings Corp	Goldman Sachs	331
(8.951)	SeaWorld Entertainment Inc	Bank of America Merrill Lynch	5.013
(43.315)	SeaWorld Entertainment Inc	Goldman Sachs	24.256
(14.213)	SecureWorks Corp ‘A’	Morgan Stanley	27.845
15.714	SEI Investments Co	Bank of America Merrill Lynch	68.199
2.100	SEI Investments Co	Goldman Sachs	9.114
4.298	SEI Investments Co	Morgan Stanley	89.486
3.354	Select Energy Services Inc ‘A’	Bank of America Merrill Lynch	5.199
(75.729)	Select Income (Reit)	Morgan Stanley	11.400
(293.211)	Select Income (Reit)	Bank of America Merrill Lynch	5.864
(6.192)	Select Income (Reit)	Goldman Sachs	124
(77.256)	Select Medical Holdings Corp	Bank of America Merrill Lynch	(82.055)
31.342	Select Medical Holdings Corp	Morgan Stanley	(14.325)
31.975	Selective Insurance Group Inc	Bank of America Merrill Lynch	87.931
3.474	Selective Insurance Group Inc	Goldman Sachs	9.554
573	Selective Insurance Group Inc	Morgan Stanley	8.794
(3.556)	SemGroup Corp ‘A’	Bank of America Merrill Lynch	(2.667)
(3.863)	Sempra Energy	Bank of America Merrill Lynch	(1.507)
25.856	Semtech Corp	Morgan Stanley	(55.996)
(64.890)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	–
572	Sensata Technologies Holding NV	Bank of America Merrill Lynch	916
19.747	Sensata Technologies Holding NV	Morgan Stanley	38.646
(19.250)	Sensient Technologies Corp	Morgan Stanley	(12.004)
8.787	Sensient Technologies Corp	Bank of America Merrill Lynch	28.646
1.816	Sensient Technologies Corp	Goldman Sachs	5.920
596	Sensient Technologies Corp	Morgan Stanley	1.812
(117.152)	Sequential Brands Group Inc	Bank of America Merrill Lynch	(14.058)
(4.847)	Seritage Growth Properties ‘A’ (Reit)	Goldman Sachs	(5.235)
(15.185)	Seritage Growth Properties ‘A’ (Reit)	Bank of America Merrill Lynch	(16.400)
(23.529)	Service Corp International/US	Morgan Stanley	(42.038)
3.329	ServiceMaster Global Holdings Inc	Goldman Sachs	7.091
20.915	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	44.549
20.964	ServiceMaster Global Holdings Inc	Morgan Stanley	33.222
(30.553)	ServiceNow Inc	Morgan Stanley	153.500
(99.910)	Shake Shack Inc ‘A’	Bank of America Merrill Lynch	(224.164)
(9.483)	Shake Shack Inc ‘A’	Morgan Stanley	(20.583)
(10.423)	Shenandoah Telecommunications Co	Morgan Stanley	(26.614)
(68.953)	Shenandoah Telecommunications Co	Bank of America Merrill Lynch	(263.873)
(692)	Sherwin-Williams Co/The	Morgan Stanley	(513)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(17.129)	Sherwin-Williams Co/The	Bank of America Merrill Lynch	(154.332)
8.058	Shiloh Industries Inc	Bank of America Merrill Lynch	2.740
(165.567)	Ship Finance International Ltd	Bank of America Merrill Lynch	(165.567)
(99.900)	Ship Finance International Ltd	Morgan Stanley	(100.664)
(2.117)	Ship Finance International Ltd	Goldman Sachs	(2.117)
(9.630)	ShotSpotter Inc	Morgan Stanley	31.533
11.624	Shutterstock Inc	Goldman Sachs	53.005
26.844	Shutterstock Inc	Bank of America Merrill Lynch	114.763
1.868	Shutterstock Inc	Morgan Stanley	15.132
2.620	SI Financial Group Inc	Bank of America Merrill Lynch	2.620
1.732	SI Financial Group Inc	Goldman Sachs	1.732
1.207	SI Financial Group Inc	Morgan Stanley	1.145
(78.265)	Sientra Inc	Bank of America Merrill Lynch	(46.959)
51.029	Sierra Bancorp	Bank of America Merrill Lynch	161.762
71.247	Sierra Bancorp	Morgan Stanley	825.823
(29.987)	Sigma Designs Inc	Bank of America Merrill Lynch	(1.857)
(3.429)	Signature Bank/New York NY	Morgan Stanley	(22.470)
(5.589)	Signet Jewelers Ltd	Bank of America Merrill Lynch	114.519
(3.927)	Signet Jewelers Ltd	Morgan Stanley	(4.015)
25.936	Silgan Holdings Inc	Bank of America Merrill Lynch	13.746
(8.165)	Silicom Ltd	Morgan Stanley	(295.893)
(536)	Silicom Ltd	Bank of America Merrill Lynch	(2.015)
(3.474)	Silicom Ltd	Goldman Sachs	(13.062)
(5.286)	Silicon Laboratories Inc	Morgan Stanley	4.779
12.991	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	1.299
(21.987)	Simpson Manufacturing Co Inc	Morgan Stanley	(72.559)
6.248	SINA Corp/China	Morgan Stanley	(26.568)
(3.365)	Sinclair Broadcast Group Inc 'A'	Morgan Stanley	(8.487)
(4.868)	Sinclair Broadcast Group Inc 'A'	Bank of America Merrill Lynch	(12.657)
(16.993)	SiteOne Landscape Supply Inc	Bank of America Merrill Lynch	(86.553)
(23.156)	SiteOne Landscape Supply Inc	Morgan Stanley	(338.669)
(66.470)	SITO Mobile Ltd	Goldman Sachs	79.764
(14.402)	SITO Mobile Ltd	Bank of America Merrill Lynch	17.282
(7.036)	Six Flags Entertainment Corp	Goldman Sachs	1.337
(3.464)	Six Flags Entertainment Corp	Bank of America Merrill Lynch	658
(17.261)	Six Flags Entertainment Corp	Morgan Stanley	(77.507)
1.129	SJW Corp	Goldman Sachs	4.290
2.875	SJW Group	Morgan Stanley	25.177
28.091	SJW Group	Bank of America Merrill Lynch	103.305
30.776	Skechers U.S.A. Inc 'A'	Bank of America Merrill Lynch	86.788
18.686	Skechers U.S.A. Inc 'A'	Goldman Sachs	52.695
(7.472)	SkyWest Inc	Morgan Stanley	(11.158)
4.295	Skyworks Solutions Inc	Goldman Sachs	(17.781)
8.275	Skyworks Solutions Inc	Bank of America Merrill Lynch	(33.699)
556	Skyworks Solutions Inc	Morgan Stanley	(4.491)
(22.494)	Sleep Number Corp	Bank of America Merrill Lynch	(103.922)
(31.851)	Sleep Number Corp	Morgan Stanley	(66.528)
(39.842)	SLM Corp	Bank of America Merrill Lynch	(60.560)
10.271	SLM Corp	Bank of America Merrill Lynch	14.510
	Etats-Unis *suite*		
4.966	SLM Corp	Morgan Stanley	6.647
9.853	SM Energy Co	Bank of America Merrill Lynch	9.853
3.634	SM Energy Co	Goldman Sachs	3.634
1.036	SM Energy Co	Morgan Stanley	(12.177)
14.153	Snap Inc 'A'	Morgan Stanley	11.900
(206.714)	Snyder's-Lance Inc	Bank of America Merrill Lynch	(718.437)
(16.369)	Snyder's-Lance Inc	Morgan Stanley	(9.317)
(13.753)	Sociedad Quimica y Minera de Chile SA ADR	Goldman Sachs	55.747
(6.525)	Sociedad Quimica y Minera de Chile SA ADR	Morgan Stanley	38.895
6.786	SodaStream International Ltd	Morgan Stanley	41.165
4.513	Sohu.com Inc	Morgan Stanley	(17.145)
4.150	Sohu.com Inc	Bank of America Merrill Lynch	(14.480)
(21.398)	SolarEdge Technologies Inc	Morgan Stanley	(11.567)
(86.745)	Sonic Automotive Inc 'A'	Bank of America Merrill Lynch	(177.827)
(51.517)	Sonic Corp	Goldman Sachs	(72.124)
25.729	Sonic Corp	Morgan Stanley	24.780
(163.969)	Sonic Corp	Bank of America Merrill Lynch	(229.557)
(33.089)	Sonoco Products Co	Morgan Stanley	(62.190)
(3.936)	Sotheby's	Morgan Stanley	(14.624)
68.533	South State Corp	Bank of America Merrill Lynch	263.852
3.322	South State Corp	Morgan Stanley	39.067
(37.141)	Southern Co/The	Morgan Stanley	(20.136)
(118.650)	Southern Co/The	Bank of America Merrill Lynch	72.376
(3.641)	Southern Copper Corp	Morgan Stanley	(9.527)
(35.634)	Southern Copper Corp	Bank of America Merrill Lynch	(14.610)
(43.935)	Southern Copper Corp	Goldman Sachs	(18.013)
(6.029)	Southern National Bancorp of Virginia Inc	Bank of America Merrill Lynch	(5.547)
(2.675)	Southern National Bancorp of Virginia Inc	Goldman Sachs	(2.461)
11.845	Southwest Gas Holdings Inc	Bank of America Merrill Lynch	37.786
27.109	Southwestern Energy Co	Goldman Sachs	11.657
52.961	Southwestern Energy Co	Bank of America Merrill Lynch	22.773
(7.183)	Southwestern Energy Co	Morgan Stanley	(2.109)
6.418	SP Plus Corp	Goldman Sachs	15.082
49.936	SP Plus Corp	Bank of America Merrill Lynch	117.350
7.421	SP Plus Corp	Morgan Stanley	71.108
(4.692)	Spark Energy Inc 'A'	Morgan Stanley	(1.896)
(801)	Spark Therapeutics Inc	Bank of America Merrill Lynch	(2.788)
(6.183)	Spartan Motors Inc	Bank of America Merrill Lynch	(9.275)
2.119	SpartanNash Co	Morgan Stanley	6.810
140	Spectrum Brands Holdings Inc	Bank of America Merrill Lynch	196
5.748	Spectrum Brands Holdings Inc	Morgan Stanley	31.667
7.872	Spectrum Pharmaceuticals Inc	Bank of America Merrill Lynch	(4.802)
(6.925)	Spire Inc	Bank of America Merrill Lynch	(24.584)
13.883	Spirit AeroSystems Holdings Inc 'A'	Morgan Stanley	54.195
(33.227)	Spirit Airlines Inc	Morgan Stanley	(164.715)
(10.054)	Sportsman's Warehouse Holdings Inc	Goldman Sachs	(11.663)
180.928	Sprint Corp	Bank of America Merrill Lynch	(13.570)
455.705	Sprint Corp	Morgan Stanley	(520.790)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
21.861	Sprint Corp	Goldman Sachs	(1.640)
23.740	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	83.090
312	Sprouts Farmers Market Inc	Morgan Stanley	1.616
3.792	SPS Commerce Inc	Bank of America Merrill Lynch	17.443
1.342	SPS Commerce Inc	Morgan Stanley	5.399
(3.732)	SPX Flow Inc	Morgan Stanley	(40.229)
(30.132)	Square Inc ‘A’	Morgan Stanley	87.321
4.025	SRC Energy Inc	Bank of America Merrill Lynch	3.582
42.621	SRC Energy Inc	Morgan Stanley	17.089
3.133	St Joe Co/The	Morgan Stanley	1.931
2.748	STAG Industrial Inc (Reit)	Goldman Sachs	714
9.773	STAG Industrial Inc (Reit)	Bank of America Merrill Lynch	2.311
(2.460)	Stamps.com Inc	Bank of America Merrill Lynch	8.118
(2.306)	Stamps.com Inc	Morgan Stanley	13.612
(10.847)	Standard Motor Products Inc	Bank of America Merrill Lynch	(64.431)
322	Standex International Corp	Bank of America Merrill Lynch	2.370
170	Standex International Corp	Morgan Stanley	1.435
1.197	Stanley Black & Decker Inc	Bank of America Merrill Lynch	3.405
36.605	Stanley Black & Decker Inc	Morgan Stanley	164.484
(135.707)	Starbucks Corp	Morgan Stanley	(178.704)
(37.848)	StarTek Inc	Bank of America Merrill Lynch	(2.091)
(1.300)	StarTek Inc	Goldman Sachs	(91)
(77.106)	Starwood Property Trust Inc (Reit)	Bank of America Merrill Lynch	(16.064)
(88.975)	Starwood Property Trust Inc (Reit)	Morgan Stanley	(14.045)
(226.881)	State Auto Financial Corp	Bank of America Merrill Lynch	(660.845)
(70.333)	State Auto Financial Corp	Morgan Stanley	(505.694)
(68.202)	State Bank Financial Corp	Bank of America Merrill Lynch	(155.501)
845	State Street Corp	Bank of America Merrill Lynch	314
(1.991)	State Street Corp	Bank of America Merrill Lynch	(6.252)
(5.561)	Steel Dynamics Inc	Morgan Stanley	(6.612)
19.237	Steel Dynamics Inc	Bank of America Merrill Lynch	23.277
163.507	Steelcase Inc ‘A’	Bank of America Merrill Lynch	237.085
21.107	Steelcase Inc ‘A’	Goldman Sachs	30.605
54.750	Steelcase Inc ‘A’	Morgan Stanley	21.669
393	Stepan Co	Bank of America Merrill Lynch	1.758
(13.749)	Stericycle Inc	Bank of America Merrill Lynch	(37.650)
(487.912)	Sterling Bancorp/DE	Bank of America Merrill Lynch	(731.868)
(35.489)	Sterling Bancorp/DE	Morgan Stanley	(47.044)
(2.499)	Sterling Bancorp/DE	Goldman Sachs	(3.749)
(64.274)	Sterling Construction Co Inc	Bank of America Merrill Lynch	(71.987)
76.660	Steven Madden Ltd	Bank of America Merrill Lynch	360.302
(429)	Stifel Financial Corp	Morgan Stanley	(56)
2.839	Stoneridge Inc	Bank of America Merrill Lynch	6.501
2.220	Stoneridge Inc	Goldman Sachs	5.084
23.138	STORE Capital Corp (Reit)	Bank of America Merrill Lynch	2.545
(4.588)	Stratus Properties Inc	Bank of America Merrill Lynch	(14.682)
(15.543)	Stratus Properties Inc	Goldman Sachs	(49.738)
(13.982)	Stratus Properties Inc	Morgan Stanley	(176.699)
(25.156)	Strayer Education Inc	Bank of America Merrill Lynch	(97.102)
35.634	Stryker Corp	Morgan Stanley	(16.625)
(649)	Summit Financial Group Inc	Morgan Stanley	(539)
205.756	Summit Hotel Properties Inc (Reit)	Bank of America Merrill Lynch	–
14.039	Summit Materials Inc ‘A’	Bank of America Merrill Lynch	18.808
4.422	Summit Materials Inc ‘A’	Goldman Sachs	4.935
(82.619)	Sun Bancorp Inc/NJ	Bank of America Merrill Lynch	(136.321)
(37.909)	Sun Communities Inc (Reit)	Morgan Stanley	(103.423)
(87.163)	Sun Hydraulics Corp	Bank of America Merrill Lynch	(252.773)
12.635	SunPower Corp	Morgan Stanley	2.850
463	SunPower Corp	Bank of America Merrill Lynch	(83)
(49.858)	Sunrun Inc	Bank of America Merrill Lynch	21.938
(36.715)	Sunrun Inc	Morgan Stanley	(4.738)
41	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	14
83.323	Sunstone Hotel Investors Inc (Reit)	Morgan Stanley	80.582
26.358	SunTrust Banks Inc	Bank of America Merrill Lynch	101.387
85.912	SunTrust Banks Inc	Morgan Stanley	281.670
4.556	Super Micro Computer Inc	Morgan Stanley	(742)
93.374	Super Micro Computer Inc	Bank of America Merrill Lynch	224.098
9.051	Superior Energy Services Inc	Bank of America Merrill Lynch	10.244
48.068	Superior Energy Services Inc	Morgan Stanley	35.376
(1.133)	SuperValu Inc	Bank of America Merrill Lynch	(4.657)
(1.816)	SuperValu Inc	Goldman Sachs	(7.464)
(10.022)	Surgery Partners Inc	Morgan Stanley	3.589
(8.848)	Surgery Partners Inc	Bank of America Merrill Lynch	(14.157)
1.660	Surmodics Inc	Goldman Sachs	6.391
5.155	Surmodics Inc	Bank of America Merrill Lynch	19.847
977	Surmodics Inc	Morgan Stanley	8.392
10.522	Switch Inc ‘A’	Morgan Stanley	(20.454)
(112.769)	Sykes Enterprises Inc	Bank of America Merrill Lynch	(302.221)
(89.951)	Symantec Corp	Bank of America Merrill Lynch	(80.956)
(4.496)	Synaptics Inc	Morgan Stanley	5.027
(5.496)	Synchronoss Technologies Inc	Bank of America Merrill Lynch	(7.310)
(15.382)	Synchronoss Technologies Inc	Morgan Stanley	7.697
31.378	Synchrony Financial	Bank of America Merrill Lynch	104.489
17.775	Synchrony Financial	Morgan Stanley	66.095
241	SYNNEX Corp	Bank of America Merrill Lynch	(18)
25.387	Synopsys Inc	Morgan Stanley	120.019
18.569	Synopsys Inc	Bank of America Merrill Lynch	73.348
61.830	Synovus Financial Corp	Bank of America Merrill Lynch	231.244
(28.953)	Synovus Financial Corp	Morgan Stanley	(79.328)
(14.466)	Syntel Inc	Morgan Stanley	(35.440)
(968)	Sysco Corp	Morgan Stanley	(220)
(11.796)	T Rowe Price Group Inc	Bank of America Merrill Lynch	(83.162)
(15.256)	T Rowe Price Group Inc	Morgan Stanley	(37.069)
(40.830)	Tableau Software Inc ‘A’	Morgan Stanley	19.618

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
270	Tableau Software Inc 'A'	Goldman Sachs	(284)
(19.160)	Tailored Brands Inc	Morgan Stanley	(121.758)
(64.050)	Tailored Brands Inc	Bank of America Merrill Lynch	(143.472)
3.738	Take-Two Interactive Software Inc	Morgan Stanley	(26.034)
34.365	Tanger Factory Outlet Centers Inc (Reit)	Morgan Stanley	48.466
(32.648)	Tapestry Inc	Bank of America Merrill Lynch	(49.625)
(11.785)	Tapestry Inc	Morgan Stanley	(11.466)
78.926	Target Corp	Bank of America Merrill Lynch	664.557
1.081	Target Corp	Goldman Sachs	9.102
(11.318)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	(27.885)
(34.071)	Taubman Centers Inc (Reit)	Morgan Stanley	(79.522)
(42.484)	Taylor Morrison Home Corp A'	Morgan Stanley	(37.547)
152.456	TD Ameritrade Holding Corp	Morgan Stanley	381.241
12.388	TE Connectivity Ltd	Bank of America Merrill Lynch	20.688
(187.473)	Team Inc	Bank of America Merrill Lynch	(271.836)
(14.849)	Tech Data Corp	Bank of America Merrill Lynch	(147.599)
(17.030)	TechnipFMC Plc	Morgan Stanley	10.747
120.236	Tegna Inc	Morgan Stanley	106.409
13.686	Tegna Inc	Bank of America Merrill Lynch	14.233
(1.313)	Teladoc Inc	Bank of America Merrill Lynch	(9.257)
(57.943)	Teladoc Inc	Morgan Stanley	(711.795)
(14.933)	Teladoc Inc	Goldman Sachs	(105.278)
166.108	Telaria Inc	Bank of America Merrill Lynch	(4.983)
32.167	Telaria Inc	Goldman Sachs	(965)
20.087	Telaria Inc	Morgan Stanley	33.429
(9.181)	Teleflex Inc	Bank of America Merrill Lynch	(82.629)
(4.055)	Teleflex Inc	Morgan Stanley	(7.916)
22.932	Telefonica Brasil SA ADR	Goldman Sachs	405
74.649	Telefonica Brasil SA ADR	Morgan Stanley	13.216
54.435	Telephone & Data Systems Inc	Bank of America Merrill Lynch	153.315
48.648	Telephone & Data Systems Inc	Morgan Stanley	28.998
(152.756)	Teligent Inc	Morgan Stanley	125.176
(19.151)	Teligent Inc	Goldman Sachs	(7.277)
(25.536)	Teligent Inc	Bank of America Merrill Lynch	(10.106)
(685)	Tempur Sealy International Inc	Bank of America Merrill Lynch	(829)
(1.110)	Tempur Sealy International Inc	Morgan Stanley	3.935
15.373	Tenet Healthcare Corp	Morgan Stanley	627
2.684	Tenet Healthcare Corp	Bank of America Merrill Lynch	(227)
(104.877)	Tennant Co	Bank of America Merrill Lynch	(492.800)
180.265	Tenneco Inc	Bank of America Merrill Lynch	897.616
10.883	Tenneco Inc	Goldman Sachs	54.306
67.388	Tenneco Inc	Morgan Stanley	149.757
(31.837)	Teradata Corp	Morgan Stanley	(69.597)
(1.777)	Teradata Corp	Goldman Sachs	(4.087)
(58.294)	Teradyne Inc	Morgan Stanley	(347.464)
(7.580)	TerraForm Power Inc 'A'	Bank of America Merrill Lynch	2.122
(118.907)	TerraForm Power Inc 'A'	Goldman Sachs	33.294
7.802	Terreno Realty Corp (Reit)	Goldman Sachs	624
251.465	Terreno Realty Corp (Reit)	Bank of America Merrill Lynch	20.200
	Etats-Unis *suite*		
36.893	Terreno Realty Corp (Reit)	Morgan Stanley	97.737
(369)	TESARO Inc	Bank of America Merrill Lynch	1.745
(10.201)	Tesla Inc	Goldman Sachs	59.778
(7.931)	Tetra Tech Inc	Morgan Stanley	(5.678)
100.636	TETRA Technologies Inc	Bank of America Merrill Lynch	48.808
78.425	TETRA Technologies Inc	Goldman Sachs	38.036
36.464	TETRA Technologies Inc	Morgan Stanley	10.849
(1.818)	Tetraphase Pharmaceuticals Inc	Goldman Sachs	(745)
(5.936)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	(61.781)
(32.642)	Texas Capital Bancshares Inc	Morgan Stanley	(269.772)
81.121	Texas Instruments Inc	Morgan Stanley	626.801
833	Texas Instruments Inc	Goldman Sachs	433
80.894	Texas Instruments Inc	Bank of America Merrill Lynch	42.065
6.240	Texas Roadhouse Inc	Bank of America Merrill Lynch	7.862
3.423	Texas Roadhouse Inc	Goldman Sachs	4.313
20.910	Texas Roadhouse Inc	Morgan Stanley	23.812
(25.876)	Textainer Group Holdings Ltd	Goldman Sachs	(21.995)
2.919	Textainer Group Holdings Ltd	Bank of America Merrill Lynch	1.182
5.375	Textainer Group Holdings Ltd	Morgan Stanley	460
(58.684)	Textainer Group Holdings Ltd	Morgan Stanley	(415.423)
(6.403)	Textainer Group Holdings Ltd	Bank of America Merrill Lynch	(5.443)
27.467	TFS Financial Corp	Morgan Stanley	(14.651)
15.848	TFS Financial Corp	Goldman Sachs	7.132
172.784	TFS Financial Corp	Bank of America Merrill Lynch	77.466
32.575	TherapeuticsMD Inc	Morgan Stanley	35.638
(43.625)	Theravance Biopharma Inc	Goldman Sachs	(61.075)
989	Theravance Biopharma Inc	Morgan Stanley	125
(136.134)	Thermon Group Holdings Inc	Bank of America Merrill Lynch	(390.705)
(292.631)	Third Point Reinsurance Ltd	Morgan Stanley	(502.111)
(1.675)	Thor Industries Inc	Morgan Stanley	(2.980)
5.977	Thor Industries Inc	Bank of America Merrill Lynch	144.942
279	Tiffany & Co	Bank of America Merrill Lynch	(195)
7.994	Tiffany & Co	Morgan Stanley	1.670
130.687	Tile Shop Holdings Inc	Bank of America Merrill Lynch	52.275
18.469	Tile Shop Holdings Inc	Goldman Sachs	7.388
4.450	Tile Shop Holdings Inc	Morgan Stanley	32
33.087	TIM Participacoes SA ADR	Morgan Stanley	156.906
45.758	TIM Participacoes SA ADR	Goldman Sachs	50.791
1.020	Timberland Bancorp Inc/WA	Morgan Stanley	7.182
1.258	Time Warner Inc	Bank of America Merrill Lynch	5.221
1.397	Time Warner Inc	Morgan Stanley	6.278
20.214	TimkenSteel Corp	Bank of America Merrill Lynch	32.342
6.752	TimkenSteel Corp	Goldman Sachs	10.803
5.181	TimkenSteel Corp	Morgan Stanley	5.367
(79.178)	Titan International Inc	Morgan Stanley	(722.895)
(10.077)	Titan International Inc	Bank of America Merrill Lynch	(12.798)
18.005	Titan Machinery Inc	Bank of America Merrill Lynch	87.144
6.277	Titan Machinery Inc	Goldman Sachs	30.381
2.825	Titan Machinery Inc	Morgan Stanley	3.227
68.285	Tivity Health Inc	Bank of America Merrill Lynch	204.855
20.328	Tivity Health Inc	Morgan Stanley	85.123
8.482	TiVo Corp	Bank of America Merrill Lynch	11.875

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
92.887	TiVo Corp	Morgan Stanley	25.668
(39.313)	TiVo Corp	Bank of America Merrill Lynch	(55.038)
(23.389)	TJX Cos Inc/The	Morgan Stanley	(57.305)
11.079	TJX Cos Inc/The	Bank of America Merrill Lynch	68.690
(53.000)	Toll Brothers Inc	Bank of America Merrill Lynch	(182.850)
4.228	TopBuild Corp	Bank of America Merrill Lynch	21.901
(62.825)	Torchmark Corp	Morgan Stanley	(285.917)
1.495	Toro Co/The	Bank of America Merrill Lynch	4.739
2.877	Toro Co/The	Morgan Stanley	7.453
31.962	Total System Services Inc	Bank of America Merrill Lynch	(1.278)
1.636	Total System Services Inc	Goldman Sachs	(65)
1.270	Total System Services Inc	Morgan Stanley	5.446
26.941	Tower International Inc	Morgan Stanley	191.101
160.809	Tower International Inc	Bank of America Merrill Lynch	426.144
34.885	Tower International Inc	Goldman Sachs	92.445
(15.027)	Towne Bank/Portsmouth VA	Bank of America Merrill Lynch	(27.049)
2.692	TPG RE Finance Trust Inc (Reit)	Goldman Sachs	485
1.770	TPG RE Finance Trust Inc (Reit)	Morgan Stanley	(287)
3.544	Tractor Supply Co	Bank of America Merrill Lynch	12.740
(2.567)	Trade Desk Inc/The ‘A’	Bank of America Merrill Lynch	1.674
(7.670)	Trade Desk Inc/The ‘A’	Morgan Stanley	38.324
32.159	TransAtlantic Petroleum Ltd	Bank of America Merrill Lynch	1.286
1.873	TransAtlantic Petroleum Ltd	Goldman Sachs	75
(7.225)	TransDigm Group Inc	Morgan Stanley	(9.826)
(11.467)	TransDigm Group Inc	Bank of America Merrill Lynch	(168.680)
57.261	Transocean Ltd	Bank of America Merrill Lynch	(13.170)
23.351	Transocean Ltd	Goldman Sachs	(5.371)
10.484	Transocean Ltd	Morgan Stanley	7.693
(20.427)	TransUnion	Morgan Stanley	17.303
(25.549)	Travelport Worldwide Ltd	Morgan Stanley	6.477
(133.701)	Trecora Resources	Bank of America Merrill Lynch	(86.906)
(13.445)	Trecora Resources	Morgan Stanley	17.690
(38.421)	Tredegar Corp	Bank of America Merrill Lynch	(74.921)
(33.229)	TreeHouse Foods Inc	Bank of America Merrill Lynch	(135.574)
47.359	TriCo Bancshares	Bank of America Merrill Lynch	109.399
76.326	TriCo Bancshares	Morgan Stanley	1.418.069
47.286	TriMas Corp	Bank of America Merrill Lynch	42.557
9.788	TriMas Corp	Goldman Sachs	8.809
(7.893)	Trimble Inc	Bank of America Merrill Lynch	(4.262)
(21.037)	Trimble Inc	Morgan Stanley	(1.873)
(18.025)	TriNet Group Inc	Bank of America Merrill Lynch	(47.406)
(5.572)	Trinity Industries Inc	Morgan Stanley	(7.602)
(19.342)	Trinity Place Holdings Inc	Bank of America Merrill Lynch	(3.482)
961	Trinseo SA	Bank of America Merrill Lynch	4.949
845	Trinseo SA	Morgan Stanley	3.749
856	Trinseo SA	Goldman Sachs	4.408
	Etats-Unis *suite*		
5.575	TripAdvisor Inc	Bank of America Merrill Lynch	23.750
232	TripAdvisor Inc	Morgan Stanley	(1.816)
(40.660)	Triple-S Management Corp ‘B’	Bank of America Merrill Lynch	(102.057)
(2.002)	Triple-S Management Corp ‘B’	Goldman Sachs	(5.025)
(10.245)	Triple-S Management Corp ‘B’	Morgan Stanley	(46.368)
2.604	TriState Capital Holdings Inc	Bank of America Merrill Lynch	2.175
5.614	Triton International Ltd/Bermuda	Goldman Sachs	(4.379)
1.917	Triton International Ltd/Bermuda	Bank of America Merrill Lynch	(1.442)
12.138	Triton International Ltd/Bermuda	Morgan Stanley	46.883
(8.139)	Triumph Group Inc	Morgan Stanley	4.063
(3.500)	tronc Inc	Bank of America Merrill Lynch	(8.645)
(7.859)	Tronox Ltd ‘A’	Morgan Stanley	3.541
(16.726)	Tronox Ltd ‘A’	Goldman Sachs	34.121
(32.397)	TrueBlue Inc	Morgan Stanley	(287.171)
13.907	TrueCar Inc	Morgan Stanley	(42.610)
(53.706)	TTM Technologies Inc	Morgan Stanley	(8.025)
(21.999)	Tucows Inc ‘A’	Bank of America Merrill Lynch	(62.697)
(25.210)	Tucows Inc ‘A’	Goldman Sachs	(71.849)
(2.134)	Tupperware Brands Corp	Bank of America Merrill Lynch	(7.085)
(1.215)	Tupperware Brands Corp	Morgan Stanley	(4.004)
(42.464)	Tutor Perini Corp	Bank of America Merrill Lynch	(82.282)
27.977	Tutor Perini Corp	Morgan Stanley	(51.374)
21.321	Tutor Perini Corp	Bank of America Merrill Lynch	34.297
(61.735)	Twenty-First Century Fox Inc ‘A’	Morgan Stanley	(170.609)
(1.179)	Twin Disc Inc	Goldman Sachs	(4.633)
(15.127)	Twin Disc Inc	Bank of America Merrill Lynch	(59.449)
6.978	Twitter Inc	Goldman Sachs	6.245
20.702	Twitter Inc	Bank of America Merrill Lynch	18.528
2.199	Twitter Inc	Morgan Stanley	9.608
2.946	Two Harbors Investment Corp (Reit)	Morgan Stanley	1.047
3.384	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	(485)
(23.829)	Tyler Technologies Inc	Bank of America Merrill Lynch	(229.712)
(10.174)	Tyler Technologies Inc	Morgan Stanley	(27.767)
4.770	Tyson Foods Inc ‘A’	Bank of America Merrill Lynch	30.194
885	Tyson Foods Inc ‘A’	Morgan Stanley	17.928
(5.088)	Tyson Foods Inc ‘A’	Morgan Stanley	(4.800)
4.691	Ubiquiti Networks Inc	Bank of America Merrill Lynch	15.293
6.352	Ubiquiti Networks Inc	Goldman Sachs	20.708
900	Ubiquiti Networks Inc	Morgan Stanley	6.453
87.997	UDR Inc (Reit)	Bank of America Merrill Lynch	(14.080)
(7.881)	UDR Inc (Reit)	Morgan Stanley	5.027
8.439	UGI Corp	Bank of America Merrill Lynch	4.782
30.744	UGI Corp	Morgan Stanley	16.753
32.820	Ultra Petroleum Corp	Bank of America Merrill Lynch	37.415
34.428	Ultra Petroleum Corp	Morgan Stanley	46.020
(4.909)	Ultragenyx Pharmaceutical Inc	Morgan Stanley	14.923
(28.892)	Ultrapar Participacoes SA ADR	Morgan Stanley	53.095
(39.275)	Ultrapar Participacoes SA ADR	Goldman Sachs	9.426
(286)	UMB Financial Corp	Morgan Stanley	(913)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(231.958)	Under Armour Inc ‘A’	Bank of America Merrill Lynch	(292.267)
(3.782)	Under Armour Inc ‘A’	Goldman Sachs	(4.381)
(51.981)	Under Armour Inc ‘A’	Morgan Stanley	121.863
(55.777)	UniFirst Corp/MA	Bank of America Merrill Lynch	(568.925)
(14.920)	UniFirst Corp/MA	Morgan Stanley	(234.467)
113.011	Union Bankshares Corp	Bank of America Merrill Lynch	355.420
19.573	Union Bankshares Corp	Morgan Stanley	264.843
7.206	Union Pacific Corp	Bank of America Merrill Lynch	59.522
23.371	Union Pacific Corp	Morgan Stanley	183.765
(32.484)	United Bankshares Inc/WV	Bank of America Merrill Lynch	(94.204)
(61.728)	United Bankshares Inc/WV	Morgan Stanley	55.391
2.198	United Community Banks Inc/GA	Goldman Sachs	6.506
170.223	United Community Banks Inc/GA	Bank of America Merrill Lynch	503.860
370.176	United Community Financial Corp/OH	Bank of America Merrill Lynch	310.948
13.228	United Community Financial Corp/OH	Goldman Sachs	11.112
69.321	United Community Financial Corp/OH	Morgan Stanley	289.453
528	United Continental Holdings Inc	Goldman Sachs	2.777
6.789	United Continental Holdings Inc	Bank of America Merrill Lynch	35.710
(11.378)	United Insurance Holdings Corp	Goldman Sachs	(11.719)
(26.369)	United Insurance Holdings Corp	Bank of America Merrill Lynch	(27.160)
3.367	United Natural Foods Inc	Bank of America Merrill Lynch	9.787
2.218	United Natural Foods Inc	Morgan Stanley	15.919
(2.510)	United Parcel Service Inc ‘B’	Bank of America Merrill Lynch	(19.854)
(6.694)	United Parcel Service Inc ‘B’	Morgan Stanley	(36.061)
(5.589)	United Rentals Inc	Morgan Stanley	(37.600)
1.435	United States Cellular Corp	Bank of America Merrill Lynch	6.515
4.121	United States Steel Corp	Bank of America Merrill Lynch	7.665
3.319	United States Steel Corp	Goldman Sachs	6.173
(11.773)	United Technologies Corp	Bank of America Merrill Lynch	(26.254)
(231.650)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	(149.031)
(26.588)	Unitil Corp	Bank of America Merrill Lynch	(60.089)
36.114	Univar Inc	Bank of America Merrill Lynch	12.279
3.036	Univar Inc	Morgan Stanley	(2.121)
1.994	Univar Inc	Goldman Sachs	678
29.578	Universal Corp/VA	Morgan Stanley	20.773
(3.333)	Universal Display Corp	Bank of America Merrill Lynch	(35.663)
(45.000)	Universal Electronics Inc	Bank of America Merrill Lynch	(99.000)
280.881	Universal Forest Products Inc	Bank of America Merrill Lynch	581.424
10.762	Universal Forest Products Inc	Morgan Stanley	180.896
(5.157)	Universal Health Realty Income Trust (Reit)	Morgan Stanley	(125.325)
(128.200)	Universal Health Realty Income Trust (Reit)	Bank of America Merrill Lynch	(419.214)
(900)	Universal Health Realty Income Trust (Reit)	Goldman Sachs	(2.943)
	Etats-Unis *suite*		
(13.791)	Universal Health Services Inc ‘B’	Bank of America Merrill Lynch	(192.660)
(15.359)	Universal Health Services Inc ‘B’	Morgan Stanley	(108.372)
(121.435)	Univest Corp of Pennsylvania	Bank of America Merrill Lynch	(18.215)
50.879	Unum Group	Bank of America Merrill Lynch	186.731
13.597	Unum Group	Goldman Sachs	50.581
(13.870)	Unum Group	Morgan Stanley	(42.670)
(2.318)	Urban Edge Properties (Reit)	Morgan Stanley	(339)
62.197	Urban One Inc	Morgan Stanley	19.281
11.583	Urban One Inc	Goldman Sachs	–
(18.544)	Urban Outfitters Inc	Goldman Sachs	(119.609)
(3.201)	Urban Outfitters Inc	Bank of America Merrill Lynch	(17.307)
16.566	US Auto Parts Network Inc	Bank of America Merrill Lynch	331
23.689	US Auto Parts Network Inc	Goldman Sachs	474
59.364	US Auto Parts Network Inc	Morgan Stanley	(27.423)
(7.715)	US Bancorp	Bank of America Merrill Lynch	(24.302)
20.238	US Bancorp	Morgan Stanley	68.992
(116.388)	US Ecology Inc	Bank of America Merrill Lynch	(715.786)
10.683	US Foods Holding Corp	Bank of America Merrill Lynch	29.165
20.628	US Foods Holding Corp	Morgan Stanley	49.861
(1.001)	US Silica Holdings Inc	Bank of America Merrill Lynch	(641)
6.295	US Silica Holdings Inc	Bank of America Merrill Lynch	4.029
(13.242)	US Silica Holdings Inc	Morgan Stanley	(10.382)
(154.030)	USA Technologies Inc	Morgan Stanley	(520.195)
3.681	USA Truck Inc	Goldman Sachs	9.902
30.755	USA Truck Inc	Bank of America Merrill Lynch	82.731
17.296	USA Truck Inc	Morgan Stanley	161.963
(326)	USANA Health Sciences Inc	Goldman Sachs	(2.135)
(23.581)	USANA Health Sciences Inc	Bank of America Merrill Lynch	(154.456)
(16.998)	USANA Health Sciences Inc	Morgan Stanley	(187.416)
(24.511)	USG Corp	Bank of America Merrill Lynch	(85.543)
(43.896)	USG Corp	Morgan Stanley	(192.539)
4.169	Vail Resorts Inc	Morgan Stanley	(24.920)
20.993	Vale SA ADR	Goldman Sachs	21.513
97.552	Vale SA ADR	Morgan Stanley	37.958
7.146	Valeant Pharmaceuticals International Inc	Bank of America Merrill Lynch	16.507
14.502	Valero Energy Corp	Bank of America Merrill Lynch	37.850
2.700	Valero Energy Corp	Morgan Stanley	37.723
2.856	Valero Energy Corp	Goldman Sachs	7.454
23.941	Valhi Inc	Goldman Sachs	37.827
418	Valhi Inc	Morgan Stanley	2.370
57.966	Validus Holdings Ltd	Bank of America Merrill Lynch	(94.485)
(17.379)	Valmont Industries Inc	Bank of America Merrill Lynch	(163.363)
(21.164)	Valmont Industries Inc	Morgan Stanley	(224.079)
(2.885)	Valvoline Inc	Bank of America Merrill Lynch	(1.760)
57.506	Vanda Pharmaceuticals Inc	Bank of America Merrill Lynch	51.755
30.867	Vanda Pharmaceuticals Inc	Goldman Sachs	27.780
13.570	Vanda Pharmaceuticals Inc	Morgan Stanley	(8.620)
(39.571)	Vantiv Inc ‘A’	Morgan Stanley	(84.663)
10.780	Varex Imaging Corp	Bank of America Merrill Lynch	18.649

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
150.815	Varonis Systems Inc	Bank of America Merrill Lynch	241.744
18.463	Varonis Systems Inc	Morgan Stanley	247.892
(85.341)	VASCO Data Security International Inc	Bank of America Merrill Lynch	(34.136)
20.485	Vector Group Ltd	Goldman Sachs	14.275
20.285	Vector Group Ltd	Morgan Stanley	26.242
(94.405)	Vector Group Ltd	Morgan Stanley	(36.918)
28.824	Vector Group Ltd	Bank of America Merrill Lynch	21.618
127.030	Vectren Corp	Morgan Stanley	672.620
74.659	Vectren Corp	Bank of America Merrill Lynch	194.113
(3.340)	Vectrus Inc	Bank of America Merrill Lynch	(2.204)
(148.017)	Veeco Instruments Inc	Bank of America Merrill Lynch	(133.215)
37.307	Veeva Systems Inc ‘A’	Bank of America Merrill Lynch	(84.687)
(4.043)	Veeva Systems Inc ‘A’	Morgan Stanley	11.410
24.089	Venator Materials Plc	Bank of America Merrill Lynch	(15.638)
1.028	Venator Materials Plc	Morgan Stanley	(1.166)
65.255	Ventas Inc (Reit)	Bank of America Merrill Lynch	1.958
1.650	Ventas Inc (Reit)	Goldman Sachs	50
135.575	Ventas Inc (Reit)	Morgan Stanley	(24.042)
50.144	Veracyte Inc	Bank of America Merrill Lynch	23.568
18.575	Veracyte Inc	Goldman Sachs	8.730
6.986	Veracyte Inc	Morgan Stanley	(16.576)
(46.146)	Verastem Inc	Morgan Stanley	(20.428)
(228.335)	Vereit Inc (Reit)	Bank of America Merrill Lynch	29.684
(207.226)	Vereit Inc (Reit)	Morgan Stanley	136.721
(19.786)	Vericel Corp	Bank of America Merrill Lynch	(8.904)
(35.296)	VeriFone Systems Inc	Morgan Stanley	80.615
(132.365)	VeriFone Systems Inc	Bank of America Merrill Lynch	(7.942)
30.663	Verint Systems Inc	Goldman Sachs	70.525
109.361	Verint Systems Inc	Bank of America Merrill Lynch	250.259
42.407	Verint Systems Inc	Morgan Stanley	74.864
1.291	VeriSign Inc	Morgan Stanley	45.866
15.639	VeriSign Inc	Bank of America Merrill Lynch	67.560
387	VeriSign Inc	Goldman Sachs	1.672
(64.863)	Verisk Analytics Inc	Bank of America Merrill Lynch	(282.154)
(50.401)	Verisk Analytics Inc	Morgan Stanley	(343.421)
(39.522)	Verizon Communications Inc	Bank of America Merrill Lynch	(247.408)
48.307	Verizon Communications Inc	Morgan Stanley	218.790
19.924	Versartis Inc	Bank of America Merrill Lynch	5.977
36.643	Versartis Inc	Goldman Sachs	10.993
106.572	Versartis Inc	Morgan Stanley	(53.000)
(25.331)	Verso Corp ‘A’	Goldman Sachs	(50.915)
(31.257)	Verso Corp ‘A’	Bank of America Merrill Lynch	(62.827)
21.581	Versum Materials Inc	Morgan Stanley	(19.611)
4.978	Versum Materials Inc	Bank of America Merrill Lynch	(2.166)
3.545	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	(14.641)
298	Vertex Pharmaceuticals Inc	Goldman Sachs	(1.231)
24.137	Viacom Inc ‘B’	Bank of America Merrill Lynch	89.307
29.388	Viacom Inc ‘B’	Morgan Stanley	57.479
(72.234)	ViaSat Inc	Morgan Stanley	(613.008)
	Etats-Unis *suite*		
(58.135)	ViaSat Inc	Goldman Sachs	(90.109)
12.983	Viavi Solutions Inc	Morgan Stanley	3.050
(337.599)	Viavi Solutions Inc	Bank of America Merrill Lynch	(243.071)
6.142	Viavi Solutions Inc	Bank of America Merrill Lynch	899
(28.931)	Vicor Corp	Bank of America Merrill Lynch	(72.562)
(15.063)	ViewRay Inc	Bank of America Merrill Lynch	(2.598)
(6.848)	Virtu Financial Inc ‘A’	Bank of America Merrill Lynch	1.027
(90.124)	Virtu Financial Inc ‘A’	Goldman Sachs	13.519
(158.531)	Virtu Financial Inc ‘A’	Morgan Stanley	83.023
(2.509)	Virtus Investment Partners Inc	Bank of America Merrill Lynch	(19.821)
(16.794)	Virtus Investment Partners Inc	Goldman Sachs	(132.673)
457	Virtusa Corp	Bank of America Merrill Lynch	79
94.859	Visa Inc ‘A’	Morgan Stanley	422.708
7.682	Visa Inc ‘A’	Goldman Sachs	922
47.447	Vishay Intertechnology Inc	Bank of America Merrill Lynch	32.351
6.691	Vishay Intertechnology Inc	Goldman Sachs	4.684
41.062	Vishay Intertechnology Inc	Morgan Stanley	4.720
3.871	Vishay Precision Group Inc	Morgan Stanley	16.118
2.427	Vishay Precision Group Inc	Bank of America Merrill Lynch	3.155
(11.098)	Vista Outdoor Inc	Bank of America Merrill Lynch	(3.662)
18.368	Vitamin Shoppe Inc	Bank of America Merrill Lynch	–
10.630	Vitamin Shoppe Inc	Morgan Stanley	(13.888)
4.600	VMware Inc ‘A’	Bank of America Merrill Lynch	(10.764)
2.131	Vocera Communications Inc	Morgan Stanley	6.010
1.066	Vocera Communications Inc	Bank of America Merrill Lynch	987
2.468	Vocera Communications Inc	Goldman Sachs	4.748
(3.297)	Vonage Holdings Corp	Morgan Stanley	(3.173)
(31.475)	VOXX International Corp	Goldman Sachs	(11.016)
(6.950)	Voyager Therapeutics Inc	Bank of America Merrill Lynch	(5.337)
12.150	Vulcan Materials Co	Morgan Stanley	24.043
22.688	W&T Offshore Inc	Morgan Stanley	24.609
83.910	W&T Offshore Inc	Bank of America Merrill Lynch	4.196
1.814	Wabash National Corp	Bank of America Merrill Lynch	2.014
(11.879)	Wabash National Corp	Goldman Sachs	(20.076)
1.899	Wabash National Corp	Morgan Stanley	1.930
(44.670)	Wabash National Corp	Bank of America Merrill Lynch	(75.492)
(7.321)	Wabtec Corp/DE	Morgan Stanley	(22.941)
(22.090)	Wabtec Corp/DE	Goldman Sachs	(108.462)
(5.587)	Wabtec Corp/DE	Bank of America Merrill Lynch	(27.432)
(72.736)	Waddell & Reed Financial Inc ‘A’	Morgan Stanley	(58.977)
(397.501)	Waddell & Reed Financial Inc ‘A’	Goldman Sachs	(536.626)
24.154	WageWorks Inc	Goldman Sachs	66.423
81.376	WageWorks Inc	Bank of America Merrill Lynch	223.784
30.048	WageWorks Inc	Morgan Stanley	(9.416)
(54.407)	Walgreens Boots Alliance Inc	Morgan Stanley	(193.343)
64.910	Walt Disney Co/The	Morgan Stanley	142.417
24.780	Warrior Met Coal Inc	Morgan Stanley	(107.636)
(23.865)	Washington Prime Group Inc (Reit)	Bank of America Merrill Lynch	1.193
(617)	Waste Connections Inc	Morgan Stanley	(246)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(18.820)	Waste Connections Inc	Bank of America Merrill Lynch	16.373
1.721	Waste Management Inc	Goldman Sachs	1.170
4.465	Waste Management Inc	Bank of America Merrill Lynch	3.036
645	Waste Management Inc	Morgan Stanley	8.300
(7.808)	Waters Corp	Morgan Stanley	5.406
10.193	Waters Corp	Bank of America Merrill Lynch	12.741
143	Waters Corp	Goldman Sachs	179
599	Waters Corp	Morgan Stanley	22.481
465	Waterstone Financial Inc	Goldman Sachs	488
5.696	Waterstone Financial Inc	Morgan Stanley	5.402
2.358	Waterstone Financial Inc	Bank of America Merrill Lynch	2.476
(3.745)	Watsco Inc	Morgan Stanley	(5.335)
10.826	Watsco Inc	Bank of America Merrill Lynch	31.828
984	Watsco Inc	Goldman Sachs	2.893
106.395	Watts Water Technologies Inc ‘A’	Bank of America Merrill Lynch	481.131
(12.889)	WaVe Life Sciences Ltd	Morgan Stanley	(113.942)
(665)	Wayfair Inc ‘A’	Bank of America Merrill Lynch	(3.997)
(14.613)	Wayfair Inc ‘A’	Morgan Stanley	(20.312)
(14.137)	WD-40 Co	Morgan Stanley	(101.889)
28.813	Weatherford International Plc	Morgan Stanley	2.408
39.642	Weatherford International Plc	Bank of America Merrill Lynch	(5.748)
731	Web.com Group Inc	Bank of America Merrill Lynch	(124)
2.091	Web.com Group Inc	Morgan Stanley	387
(944)	Weight Watchers International Inc	Bank of America Merrill Lynch	1.735
3.253	Weight Watchers International Inc	Goldman Sachs	(4.814)
10.503	Weingarten Realty Investors (Reit)	Goldman Sachs	4.201
118.351	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	47.340
56.000	Weingarten Realty Investors (Reit)	Morgan Stanley	57.379
(530)	Weis Markets Inc	Goldman Sachs	(3.323)
(71.886)	Weis Markets Inc	Bank of America Merrill Lynch	(450.725)
14.147	WellCare Health Plans Inc	Bank of America Merrill Lynch	196.643
(74.374)	Wells Fargo & Co	Bank of America Merrill Lynch	(208.247)
(80.376)	Wells Fargo & Co	Morgan Stanley	(184.693)
(1.821)	Welltower Inc (Reit)	Morgan Stanley	(825)
92.797	Wendy’s Co/The	Morgan Stanley	(25.697)
(96.837)	Wendy’s Co/The	Bank of America Merrill Lynch	(54.229)
(148.322)	Wesco Aircraft Holdings Inc	Bank of America Merrill Lynch	70.453
435	WESCO International Inc	Bank of America Merrill Lynch	2.110
404	WESCO International Inc	Goldman Sachs	1.959
39.225	West Bancorporation Inc	Bank of America Merrill Lynch	141.210
16.717	West Bancorporation Inc	Goldman Sachs	60.181
20.821	West Bancorporation Inc	Morgan Stanley	202.642
(1.082)	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	(1.839)
(48.212)	Westamerica Bancorporation	Bank of America Merrill Lynch	(395.338)
(23.431)	Westamerica Bancorporation	Goldman Sachs	(192.134)
(39.398)	Westamerica Bancorporation	Morgan Stanley	(501.819)
59.097	Westar Energy Inc	Bank of America Merrill Lynch	69.734
	Etats-Unis *suite*		
44.962	Westar Energy Inc	Morgan Stanley	223.292
9.504	Westar Energy Inc	Goldman Sachs	11.215
1.771	Westell Technologies Inc ‘A’	Morgan Stanley	(214)
43.071	Western Alliance Bancorp	Bank of America Merrill Lynch	173.145
6.705	Western Alliance Bancorp	Goldman Sachs	26.954
(25.914)	Western Asset Mortgage Capital Corp (Reit)	Morgan Stanley	(25.105)
(185.247)	Western Asset Mortgage Capital Corp (Reit)	Bank of America Merrill Lynch	(94.476)
(4.372)	Western Asset Mortgage Capital Corp (Reit)	Goldman Sachs	(2.230)
8.045	Western Digital Corp	Morgan Stanley	(57.457)
(5.193)	Western New England Bancorp Inc	Bank of America Merrill Lynch	(2.337)
(71.517)	Western Union Co/The	Bank of America Merrill Lynch	(22.170)
(237.582)	Western Union Co/The	Morgan Stanley	(5.991)
7.942	Westlake Chemical Corp	Morgan Stanley	19.532
779	Westlake Chemical Corp	Goldman Sachs	4.464
18.426	Westlake Chemical Corp	Bank of America Merrill Lynch	105.581
64.165	WestRock Co	Bank of America Merrill Lynch	137.313
831	WestRock Co	Goldman Sachs	1.778
24.246	Westwood Holdings Group Inc	Bank of America Merrill Lynch	99.166
3.454	Westwood Holdings Group Inc	Morgan Stanley	21.135
5.614	Westwood Holdings Group Inc	Goldman Sachs	22.961
(22.231)	WEX Inc	Bank of America Merrill Lynch	(150.504)
(61.030)	Weyco Group Inc	Bank of America Merrill Lynch	(67.133)
(10.543)	Weyco Group Inc	Morgan Stanley	(30.847)
(600)	Weyco Group Inc	Goldman Sachs	(660)
(8.568)	Weyerhaeuser Co (Reit)	Bank of America Merrill Lynch	11.181
3.899	Whirlpool Corp	Bank of America Merrill Lynch	37.859
(1.255)	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	(10.856)
(2.343)	Whitestone (Reit)	Goldman Sachs	(1.031)
(5.461)	Whitestone (Reit)	Morgan Stanley	(6.268)
39.356	Whiting Petroleum Corp	Bank of America Merrill Lynch	95.098
24.543	Whiting Petroleum Corp	Morgan Stanley	181.199
2.566	WildHorse Resource Development Corp	Bank of America Merrill Lynch	5.235
34.374	WildHorse Resource Development Corp	Morgan Stanley	166.242
9.196	Willbros Group Inc	Morgan Stanley	(7.265)
(5.848)	Willdan Group Inc	Bank of America Merrill Lynch	(2.515)
(810)	Willdan Group Inc	Goldman Sachs	(348)
(20.203)	Willdan Group Inc	Morgan Stanley	138.511
78.769	William Lyon Homes ‘A’	Bank of America Merrill Lynch	177.230
7.053	William Lyon Homes ‘A’	Morgan Stanley	52.198
23.951	William Lyon Homes ‘A’	Goldman Sachs	53.890
56.502	Williams Cos Inc/The	Bank of America Merrill Lynch	60.457
1.471	Williams Cos Inc/The	Goldman Sachs	1.574
(13.238)	Williams-Sonoma Inc	Morgan Stanley	(20.987)
(24.664)	Willis Towers Watson Plc	Goldman Sachs	92.490
(384)	Winmark Corp	Morgan Stanley	(15.717)
(22.816)	Winnebago Industries Inc	Goldman Sachs	(148.304)
(64.566)	Winnebago Industries Inc	Bank of America Merrill Lynch	(419.679)
(30.196)	Winnebago Industries Inc	Morgan Stanley	(591.466)
10.347	Winthrop Realty Trust (Reit)	Bank of America Merrill Lynch	(31.041)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
2.720	Wintrust Financial Corp	Goldman Sachs	20.454
132.106	Wintrust Financial Corp	Bank of America Merrill Lynch	993.437
655	Wintrust Financial Corp	Morgan Stanley	8.810
(2.447)	WisdomTree Investments Inc	Morgan Stanley	(579)
4.060	Wix.com Ltd	Bank of America Merrill Lynch	2.233
2.567	Wix.com Ltd	Morgan Stanley	(2.394)
17.506	Wolverine World Wide Inc	Goldman Sachs	30.110
1.998	Wolverine World Wide Inc	Bank of America Merrill Lynch	3.437
853	Woodward Inc	Bank of America Merrill Lynch	–
1.322	Woodward Inc	Goldman Sachs	–
2.861	Woodward Inc	Morgan Stanley	27.300
(2.944)	Workday Inc 'A'	Morgan Stanley	33.614
(4.589)	World Acceptance Corp	Goldman Sachs	(35.748)
(8.641)	World Acceptance Corp	Bank of America Merrill Lynch	(67.313)
18.861	World Fuel Services Corp	Morgan Stanley	1.524
4.784	World Fuel Services Corp	Bank of America Merrill Lynch	9.090
(6.970)	World Wrestling Entertainment Inc 'A'	Morgan Stanley	(34.378)
(10.005)	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(6.103)
10.554	Worthington Industries Inc	Bank of America Merrill Lynch	24.591
7.067	Worthington Industries Inc	Goldman Sachs	9.724
2.338	Worthington Industries Inc	Morgan Stanley	3.022
(28.620)	WP Carey Inc (Reit)	Morgan Stanley	(32.875)
(89.976)	WP Carey Inc (Reit)	Bank of America Merrill Lynch	41.597
14.628	WPX Energy Inc	Bank of America Merrill Lynch	14.043
12.622	WPX Energy Inc	Goldman Sachs	12.117
1.638	WPX Energy Inc	Morgan Stanley	5.985
(53.047)	WPX Energy Inc	Morgan Stanley	(20.932)
5.785	WR Berkley Corp	Bank of America Merrill Lynch	1.504
33.169	WR Grace & Co	Morgan Stanley	42.174
38.746	WR Grace & Co	Bank of America Merrill Lynch	72.455
5.146	WR Grace & Co	Goldman Sachs	9.623
19.699	Wright Medical Group NV	Bank of America Merrill Lynch	(2.364)
19.671	Wright Medical Group NV	Goldman Sachs	(2.361)
(1.092)	Wright Medical Group NV	Morgan Stanley	302
(2.540)	WW Grainger Inc	Morgan Stanley	(43.495)
(24.076)	Wyndham Worldwide Corp	Bank of America Merrill Lynch	(137.955)
(26.106)	Wyndham Worldwide Corp	Morgan Stanley	(360.283)
(461)	Wynn Resorts Ltd	Morgan Stanley	1.748
82.233	Xcel Energy Inc	Bank of America Merrill Lynch	10.690
50.583	Xcerra Corp	Bank of America Merrill Lynch	4.805
9.014	Xencor Inc	Bank of America Merrill Lynch	(2.073)
284	Xencor Inc	Goldman Sachs	(65)
4.547	Xencor Inc	Morgan Stanley	(13.868)
(351.160)	Xenia Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(129.929)
(103.464)	Xenia Hotels & Resorts Inc (Reit)	Morgan Stanley	(177.011)
(1.026)	Xenith Bankshares Inc	Goldman Sachs	(3.006)
(2.652)	Xenith Bankshares Inc	Morgan Stanley	(38.852)
68.940	Xerium Technologies Inc	Bank of America Merrill Lynch	13.788
	Etats-Unis *suite*		
6.184	Xerium Technologies Inc	Goldman Sachs	1.237
(11.937)	Xerox Corp	Bank of America Merrill Lynch	(17.309)
1.510	Xilinx Inc	Bank of America Merrill Lynch	(2.129)
(25.900)	XL Group Ltd	Morgan Stanley	23.170
10.728	Xperi Corp	Bank of America Merrill Lynch	6.437
33.402	Xperi Corp	Morgan Stanley	(115.985)
(72.013)	Xperi Corp	Bank of America Merrill Lynch	(43.208)
27.495	XPO Logistics Inc	Bank of America Merrill Lynch	135.550
1.609	Xylem Inc/NY	Goldman Sachs	4.602
23.344	Xylem Inc/NY	Bank of America Merrill Lynch	40.742
6.263	Yandex NV 'A'	Bank of America Merrill Lynch	11.148
665	Yandex NV 'A'	Morgan Stanley	9.048
(3.006)	Yelp Inc	Morgan Stanley	6.015
54.800	Yelp Inc	Bank of America Merrill Lynch	(9.316)
5.472	Yelp Inc	Morgan Stanley	3.086
3.913	Yelp Inc	Goldman Sachs	(665)
(11.936)	Yum! Brands Inc	Bank of America Merrill Lynch	(46.073)
12.534	Yum! Brands Inc	Morgan Stanley	43.861
100.060	YuMe Inc	Bank of America Merrill Lynch	6.004
46.333	YuMe Inc	Goldman Sachs	2.780
44.902	YuMe Inc	Morgan Stanley	(49.062)
(25.413)	Zayo Group Holdings Inc	Morgan Stanley	10.280
(2.260)	Zebra Technologies Corp 'A'	Morgan Stanley	(1.339)
7.972	Zebra Technologies Corp 'A'	Bank of America Merrill Lynch	45.440
(25.852)	Zendesk Inc	Morgan Stanley	(122.467)
6.767	Zendesk Inc	Bank of America Merrill Lynch	(2.180)
(1.993)	Zillow Group Inc 'C'	Bank of America Merrill Lynch	(2.152)
(22.318)	Zillow Group Inc 'C'	Goldman Sachs	(24.103)
(14.891)	Zillow Group Inc 'C'	Morgan Stanley	11.880
(20.681)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	(127.809)
73.191	Zix Corp	Morgan Stanley	49.363
473.153	Zix Corp	Bank of America Merrill Lynch	(28.389)
32.731	Zix Corp	Goldman Sachs	(1.964)
(200)	Zoe's Kitchen Inc	Goldman Sachs	(568)
(28.912)	Zoe's Kitchen Inc	Bank of America Merrill Lynch	(82.110)
1.113	Zoetis Inc	Goldman Sachs	2.783
25.585	Zoetis Inc	Bank of America Merrill Lynch	63.962
40.447	Zoetis Inc	Morgan Stanley	228.560
(1.222)	Zogenix Inc	Goldman Sachs	(1.161)
(3.750)	Zogenix Inc	Morgan Stanley	807
3.605	Zumiez Inc	Bank of America Merrill Lynch	14.781
2.459	Zumiez Inc	Morgan Stanley	12.901
57.453	Zynga Inc 'A'	Goldman Sachs	11.203
201.227	Zynga Inc 'A'	Bank of America Merrill Lynch	39.239
33.673	Zynga Inc 'A'	Morgan Stanley	45.865
			(7.817.787)
Total			(2.699.215)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Americas Diversified Equity Absolute Return Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
TRS	USD 24.813	Fund receives 3 Month LIBOR and pays MSCI Daily TR Net Emerging Markets Chile USD Index	Morgan Stanley	15/12/2017	638.686	638.686
TRS	USD 9.113	Fund receives 3 Month LIBOR and pays MSCI Daily TR Net Emerging Markets Chile USD Index	Morgan Stanley	13/3/2018	194.490	194.490
Total					833.176	833.176

TRS (*total return swaps*) : swaps sur rendement total

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en francs suisses						
CHF	3.742.177	USD	3.770.286	State Street Bank & Trust Company	15/12/2017	37.325
USD	86.764	CHF	86.088	State Street Bank & Trust Company	15/12/2017	(829)
						36.496
Catégorie d'Actions couverte en euros						
EUR	369.442.890	USD	430.755.054	State Street Bank & Trust Company	15/12/2017	9.379.855
USD	39.423.995	EUR	33.406.402	State Street Bank & Trust Company	15/12/2017	(374.643)
						9.005.212
Catégorie d'Actions couverte en livres sterling						
GBP	240.047	USD	316.146	State Street Bank & Trust Company	15/12/2017	7.965
USD	3.506	GBP	2.648	State Street Bank & Trust Company	15/12/2017	(70)
						7.895
Catégorie d'Actions couverte en yens japonais						
SEK	1.317.871.099	USD	157.780.852	State Street Bank & Trust Company	15/12/2017	506.455
USD	7.236.099	SEK	60.347.830	State Street Bank & Trust Company	15/12/2017	(12.179)
						494.276
Total						9.543.879

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	89,24
Gouvernement	9,82
Énergie	0,43
Technologie	0,03
Portefeuille de titres à la valeur de marché	99,52
Autres éléments de l'actif net	0,48
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	France		
USD 500.000	BPCE SA 1,625% 26/1/2018	499.928	0,32
		499.928	0,32
	Etats-Unis		
USD 500.000	Chevron Corp 1,365% 2/3/2018	499.786	0,31
USD 1.600.000	United States Treasury Bill 7/12/2017 (Zero Coupon)	1.599.725	1,01
USD 1.600.000	United States Treasury Bill 21/12/2017 (Zero Coupon)	1.599.004	1,01
USD 10.000.000	United States Treasury Bill 28/12/2017 (Zero Coupon)	9.991.409	6,29
USD 2.650.000	United States Treasury Bill 25/1/2018 (Zero Coupon)	2.645.460	1,67
		16.335.384	10,29
Total des obligations		16.835.312	10,61
CERTIFICATS DE DÉPÔT			
	Etats-Unis		
USD 2.000.000	Bank of Nova Scotia/Houston 21/9/2018 (Zero Coupon)	2.000.000	1,26
USD 2.500.000	Credit Suisse AG/New York 4/1/2018 (Zero Coupon)	2.500.000	1,58
USD 6.000.000	DZ Bank AG Deutsche Zentral - Genossenschaftsbank 11/12/2017 (Zero Coupon)	5.999.999	3,78
USD 6.000.000	Royal Bank of Canada/New York 6/11/2018 (Zero Coupon)	6.000.000	3,78
USD 6.000.000	Svenska Handelsbanken AB 29/5/2018 (Zero Coupon)	6.000.000	3,78
USD 500.000	Wells Fargo Bank NA 15/11/2018 (Zero Coupon)	500.000	0,31
USD 6.000.000	Wells Fargo Bank NA 19/11/2018 (Zero Coupon)	6.000.000	3,78
		28.999.999	18,27
Total des certificats de dépôt		28.999.999	18,27
BILLET DE TRÉSORERIE			
	Etats-Unis		
USD 1.550.000	ABN AMRO Funding USA LLC 13/2/2018 (Zero Coupon)	1.545.476	0,97
USD 2.900.000	Albion Capital LLC 18/12/2017 (Zero Coupon)	2.898.220	1,83
USD 2.000.000	Albion Capital LLC 27/12/2017 (Zero Coupon)	1.998.050	1,26
USD 5.000.000	ASB Finance Ltd/London 21/9/2018 (Zero Coupon)	5.000.000	3,15
USD 3.000.000	Bank Nederlandse Gemeenten 6/12/2017 (Zero Coupon)	2.999.475	1,89
USD 1.850.000	Banque et Caisse Epargne 12/1/2018 (Zero Coupon)	1.847.065	1,16
USD 4.050.000	Barton Capital Corp 11/12/2017 (Zero Coupon)	4.048.537	2,55
USD 3.000.000	Bennington Stark Capital Co 31/1/2018 (Zero Coupon)	2.992.426	1,88
USD 4.000.000	Cancara Asset Securitisation LLC 26/2/2018 (Zero Coupon)	3.985.403	2,51
USD 1.100.000	CDP Financial Inc 12/2/2018 (Zero Coupon)	1.096.766	0,69
USD 6.100.000	Charta LLC 22/12/2017 (Zero Coupon)	6.095.385	3,84
USD 3.000.000	CRC Funding LLC 27/12/2017 (Zero Coupon)	2.997.248	1,89
USD 4.300.000	DBS Bank Ltd 14/12/2017 (Zero Coupon)	4.297.973	2,71
	Etats-Unis *suite*		
USD 1.000.000	DBS Bank Ltd 19/3/2018 (Zero Coupon)	995.320	0,63
USD 2.000.000	Erste Abwicklungsanstalt 20/4/2018 (Zero Coupon)	1.988.644	1,25
USD 5.000.000	Federation des caisses Desjardins 4/12/2017 (Zero Coupon)	4.999.506	3,15
USD 1.100.000	Gotham Funding 12/12/2017 (Zero Coupon)	1.099.570	0,69
USD 250.000	Gotham Funding 26/12/2017 (Zero Coupon)	249.776	0,16
USD 3.900.000	JP Morgan Securities LLC 18/12/2017 (Zero Coupon)	3.897.422	2,46
USD 450.000	JP Morgan Securities LLC 18/5/2018 (Zero Coupon)	446.745	0,28
USD 1.750.000	JP Morgan Securities LLC 7/8/2018 (Zero Coupon)	1.729.181	1,09
USD 6.850.000	La Fayette Asset Securitization LLC 5/1/2018 (Zero Coupon)	6.840.943	4,31
USD 5.000.000	Liberty Street Funding LLC 9/1/2018 (Zero Coupon)	4.992.633	3,14
USD 1.000.000	Macquarie Bank Ltd 8/1/2018 (Zero Coupon)	998.522	0,63
USD 550.000	Macquarie Bank Ltd 16/1/2018 (Zero Coupon)	549.002	0,35
USD 1.300.000	Macquarie Bank Ltd 19/1/2018 (Zero Coupon)	1.297.540	0,82
USD 4.000.000	Matchpoint Finance Plc 12/12/2017 (Zero Coupon)	3.998.228	2,52
USD 750.000	Microsoft Corp 14/12/2017 (Zero Coupon)	749.691	0,47
USD 3.000.000	National Australia Bank Ltd 5/4/2018 (Zero Coupon)	3.000.000	1,89
USD 400.000	Nieuw Amsterdam Receivables Corp 8/12/2017 (Zero Coupon)	399.904	0,25
USD 2.600.000	NRW.BANK 27/2/2018 (Zero Coupon)	2.590.880	1,63
USD 1.100.000	Old Line Funding LLC 14/12/2017 (Zero Coupon)	1.099.496	0,69
USD 6.000.000	Starbird Funding Corp 18/12/2017 (Zero Coupon)	5.996.090	3,78
USD 700.000	Starbird Funding Corp 4/1/2018 (Zero Coupon)	699.108	0,44
USD 6.500.000	Swedbank AB 19/12/2017 (Zero Coupon)	6.496.035	4,09
USD 5.250.000	Thunder Bay Funding LLC 9/1/2018 (Zero Coupon)	5.242.492	3,30
USD 1.000.000	United Overseas Bank Ltd 6/12/2017 (Zero Coupon)	999.821	0,63
USD 3.950.000	Versailles Com Paper LLC 3/1/2018 (Zero Coupon)	3.945.076	2,49
USD 950.000	Victory Receivables Corp 8/12/2017 (Zero Coupon)	949.760	0,60
USD 1.000.000	Victory Receivables Corp 11/12/2017 (Zero Coupon)	999.650	0,63
USD 300.000	Victory Receivables Corp 8/1/2018 (Zero Coupon)	299.573	0,19
USD 4.000.000	Victory Receivables Corp 12/1/2018 (Zero Coupon)	3.993.560	2,52
USD 700.000	Victory Receivables Corp 30/1/2018 (Zero Coupon)	698.308	0,44
		114.044.500	71,85
Total des billets de trésorerie		114.044.500	71,85
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		159.879.811	100,73

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

Portefeuille de titres au 30 novembre 2017

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché USD	% de l'actif net
	OBLIGATIONS		
	Etats-Unis		
USD 625.000	Freddie Mac Discount Notes 2/1/2018 (Zero Coupon)	624.311	0,39
		624.311	0,39
Total des obligations		624.311	0,39
Total des autres valeurs mobilières et instruments du marché monétaire		624.311	0,39
Portefeuille de titres à la valeur de marché		160.504.122	101,12
Autres éléments du passif net		(1.770.410)	(1,12)
Total de l'actif net (USD)		158.733.712	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong		
143.000	361 Degrees International Ltd	Bank of America Merrill Lynch	(2.406)
35.000	361 Degrees International Ltd	Morgan Stanley	(3.810)
34.000	Agile Group Holdings Ltd	Bank of America Merrill Lynch	(1.932)
14.000	Agile Group Holdings Ltd	Morgan Stanley	351
71.000	Agricultural Bank of China Ltd ‘H’	Bank of America Merrill Lynch	(667)
230.600	AIA Group Ltd	Bank of America Merrill Lynch	(44.452)
21.400	AIA Group Ltd	Morgan Stanley	(6.969)
(100.000)	Alibaba Health Information Technology Ltd	Bank of America Merrill Lynch	6.031
(256.000)	Alibaba Health Information Technology Ltd	Morgan Stanley	(11.333)
(4.400.000)	Alibaba Pictures Group Ltd	Morgan Stanley	220.089
(650.000)	Alibaba Pictures Group Ltd	Bank of America Merrill Lynch	13.340
16.000	Angang Steel Co Ltd ‘H’	Bank of America Merrill Lynch	1.042
30.000	Angang Steel Co Ltd ‘H’	Morgan Stanley	2.927
28.000	Anhui Expressway Co Ltd ‘H’	Morgan Stanley	(152)
70.000	Anhui Expressway Co Ltd ‘H’	Bank of America Merrill Lynch	(992)
66.000	ANTA Sports Products Ltd	Bank of America Merrill Lynch	(4.716)
83.000	ANTA Sports Products Ltd	Morgan Stanley	41.235
24.800	ASM Pacific Technology Ltd	Bank of America Merrill Lynch	(42.009)
2.800	ASM Pacific Technology Ltd	Morgan Stanley	(686)
345.000	Bank of China Ltd ‘H’	Morgan Stanley	(11.186)
6.000	Bank of China Ltd ‘H’	Bank of America Merrill Lynch	7
117.000	Bank of East Asia Ltd/The	Bank of America Merrill Lynch	20.087
90.600	Bank of East Asia Ltd/The	Morgan Stanley	2.791
200.000	Beijing Capital International Airport Co Ltd ‘H’	Morgan Stanley	(33.010)
34.000	Beijing Capital International Airport Co Ltd ‘H’	Bank of America Merrill Lynch	(5.150)
26.500	Beijing Enterprises Holdings Ltd	Bank of America Merrill Lynch	(488)
5.000	Beijing Enterprises Holdings Ltd	Morgan Stanley	(1.273)
5.400	BOC Aviation Ltd ‘144A’	Bank of America Merrill Lynch	(14)
16.300	BOC Aviation Ltd ‘144A’	Morgan Stanley	(979)
15.000	BYD Co Ltd ‘H’	Bank of America Merrill Lynch	2.180
7.500	BYD Co Ltd ‘H’	Morgan Stanley	14.907
(44.000)	Cathay Pacific Airways Ltd	Morgan Stanley	(1.920)
557.000	China Agri-Industries Holdings Ltd	Morgan Stanley	(33.692)
369.000	China Agri-Industries Holdings Ltd	Bank of America Merrill Lynch	(24.737)
94.000	China BlueChemical Ltd ‘H’	Bank of America Merrill Lynch	(3.257)
2.000	China BlueChemical Ltd ‘H’	Morgan Stanley	(58)
3.000	China Communications Construction Co Ltd ‘H’	Bank of America Merrill Lynch	(70)
217.000	China Communications Construction Co Ltd ‘H’	Morgan Stanley	(42.395)
870.000	China Communications Services Corp Ltd ‘H’	Bank of America Merrill Lynch	34.109
938.000	China Communications Services Corp Ltd ‘H’	Morgan Stanley	68.062
2.293.000	China Construction Bank Corp ‘H’	Bank of America Merrill Lynch	(68.184)
5.000	China Construction Bank Corp ‘H’	Morgan Stanley	(74)
	Hong Kong *suite*		
430.000	China Eastern Airlines Corp Ltd ‘H’	Bank of America Merrill Lynch	31.336
56.000	China Eastern Airlines Corp Ltd ‘H’	Morgan Stanley	3.910
6.000	China Everbright International Ltd	Bank of America Merrill Lynch	(278)
30.000	China Everbright International Ltd	Morgan Stanley	1.970
20.000	China Gas Holdings Ltd	Bank of America Merrill Lynch	2.420
32.000	China Gas Holdings Ltd	Morgan Stanley	23.586
(244.000)	China Huarong Asset Management Co Ltd ‘H’ ‘144A’	Bank of America Merrill Lynch	1.516
767.000	China Lesso Group Holdings Ltd	Morgan Stanley	(116.969)
7.000	China Lesso Group Holdings Ltd	Bank of America Merrill Lynch	(127)
482.000	China Life Insurance Co Ltd ‘H’	Bank of America Merrill Lynch	(58.995)
120.000	China Life Insurance Co Ltd ‘H’	Morgan Stanley	(8.880)
322.000	China Machinery Engineering Corp ‘H’	Bank of America Merrill Lynch	11.501
312.000	China Machinery Engineering Corp ‘H’	Morgan Stanley	(16.537)
21.500	China Minsheng Banking Corp Ltd ‘H’	Morgan Stanley	33
207.500	China Minsheng Banking Corp Ltd ‘H’	Bank of America Merrill Lynch	11.969
57.000	China Mobile Ltd	Bank of America Merrill Lynch	4.981
40.500	China Mobile Ltd	Morgan Stanley	182
60.000	China National Building Material Co Ltd ‘H’	Bank of America Merrill Lynch	4.834
38.000	China National Building Material Co Ltd ‘H’	Morgan Stanley	2.642
(4.000)	China Oilfield Services Ltd ‘H’	Morgan Stanley	(17)
(366.000)	China Oilfield Services Ltd ‘H’	Bank of America Merrill Lynch	(12.816)
(52.000)	China Overseas Grand Oceans Group Ltd	Bank of America Merrill Lynch	3.939
(14.000)	China Overseas Grand Oceans Group Ltd	Morgan Stanley	2.939
30.000	China Overseas Land & Investment Ltd	Bank of America Merrill Lynch	2.668
110.000	China Overseas Land & Investment Ltd	Morgan Stanley	(29.134)
165.000	China Overseas Property Holdings Ltd	Bank of America Merrill Lynch	2.103
315.000	China Overseas Property Holdings Ltd	Morgan Stanley	18.073
800	China Pacific Insurance Group Co Ltd ‘H’	Bank of America Merrill Lynch	112
190.400	China Pacific Insurance Group Co Ltd ‘H’	Morgan Stanley	215.469
288.000	China Petroleum & Chemical Corp ‘H’	Bank of America Merrill Lynch	2.536
1.208.000	China Petroleum & Chemical Corp ‘H’	Morgan Stanley	(44.084)
61.000	China Railway Group Ltd ‘H’	Bank of America Merrill Lynch	(245)
189.000	China Railway Group Ltd ‘H’	Morgan Stanley	(15.903)
6.000	China Resources Beer Holdings Co Ltd	Bank of America Merrill Lynch	(350)
70.000	China Resources Cement Holdings Ltd	Morgan Stanley	1.961
2.000	China Resources Cement Holdings Ltd	Bank of America Merrill Lynch	(6)
(1.094.796)	China Shanshui Cement Group Ltd	Bank of America Merrill Lynch	265.242

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
(105.546)	China Shanshui Cement Group Ltd	Morgan Stanley	25.728
(142)	China Singyes New Materials Holdings Ltd	Morgan Stanley	(3)
(669.000)	China Singyes Solar Technologies Holdings Ltd	Morgan Stanley	14.017
(285.000)	China Singyes Solar Technologies Holdings Ltd	Bank of America Merrill Lynch	3.307
3.906.000	China Telecom Corp Ltd ‘H’	Bank of America Merrill Lynch	4.578
1.982.000	China Telecom Corp Ltd ‘H’	Morgan Stanley	(1.073)
1.316.000	China Travel International Investment Hong Kong Ltd	Bank of America Merrill Lynch	(10.209)
1.130.000	China Travel International Investment Hong Kong Ltd	Morgan Stanley	(30.135)
46.300	China Vanke Co Ltd ‘H’	Bank of America Merrill Lynch	2.927
60.600	China Vanke Co Ltd ‘H’	Morgan Stanley	32.259
35.500	China Yongda Automobiles Services Holdings Ltd	Morgan Stanley	11.993
2.000	China Yongda Automobiles Services Holdings Ltd	Bank of America Merrill Lynch	(172)
(250.000)	China Yuhua Education Corp Ltd ‘144A’	Bank of America Merrill Lynch	537
(20.000)	China Yuhua Education Corp Ltd ‘144A’	Morgan Stanley	(109)
7.500	China ZhengTong Auto Services Holdings Ltd	Bank of America Merrill Lynch	(1.318)
46.000	China ZhengTong Auto Services Holdings Ltd	Morgan Stanley	1.841
6.000	Chinasoft International Ltd	Bank of America Merrill Lynch	116
4.000	Chinasoft International Ltd	Morgan Stanley	134
8.000	Chongqing Rural Commercial Bank Co Ltd ‘H’	Bank of America Merrill Lynch	232
61.000	Chongqing Rural Commercial Bank Co Ltd ‘H’	Morgan Stanley	1.137
214.600	Chow Tai Fook Jewellery Group Ltd	Morgan Stanley	3.332
77.600	Chow Tai Fook Jewellery Group Ltd	Bank of America Merrill Lynch	2.665
(12.000)	CIMC Enric Holdings Ltd	Bank of America Merrill Lynch	(874)
(128.000)	CIMC Enric Holdings Ltd	Morgan Stanley	(13.021)
(39.500)	CITIC SECURITIES Co Ltd H	Bank of America Merrill Lynch	981
1.000	CK Asset Holdings Ltd	Bank of America Merrill Lynch	(15)
5.000	CK Asset Holdings Ltd	Morgan Stanley	277
799.000	CNOOC Ltd	Bank of America Merrill Lynch	(243)
678.000	CNOOC Ltd	Morgan Stanley	89.491
(140.000)	Coolpad Group Ltd	Morgan Stanley	11.700
63.000	Country Garden Holdings Co Ltd	Bank of America Merrill Lynch	(4.224)
8.000	Country Garden Holdings Co Ltd	Morgan Stanley	(990)
196.000	CSPC Pharmaceutical Group Ltd	Morgan Stanley	(1.242)
36.000	CSPC Pharmaceutical Group Ltd	Bank of America Merrill Lynch	(1.115)
(452.000)	CT Environmental Group Ltd	Morgan Stanley	(10.400)
(410.000)	CT Environmental Group Ltd	Bank of America Merrill Lynch	(3.475)
307.000	Dali Foods Group Co Ltd ‘144A’	Bank of America Merrill Lynch	2.158
94.500	Dali Foods Group Co Ltd ‘144A’	Morgan Stanley	(627)
(90.400)	Dongfang Electric Corp Ltd ‘H’	Morgan Stanley	8.416
266.000	Dongfeng Motor Group Co Ltd ‘H’	Morgan Stanley	(15.296)
	Hong Kong *suite*		
390.000	Dongfeng Motor Group Co Ltd ‘H’	Bank of America Merrill Lynch	(12.099)
6.000	ENN Energy Holdings Ltd	Morgan Stanley	3.188
5.000	ENN Energy Holdings Ltd	Bank of America Merrill Lynch	(360)
72.000	First Pacific Co Ltd/Hong Kong	Morgan Stanley	(3.577)
168.000	First Pacific Co Ltd/Hong Kong	Bank of America Merrill Lynch	(3.408)
(6.000)	First Tractor Co Ltd ‘H’	Morgan Stanley	19
132.500	Fosun International Ltd	Bank of America Merrill Lynch	(13.983)
168.000	Fosun International Ltd	Morgan Stanley	(21.238)
356.000	Fu Shou Yuan International Group Ltd	Bank of America Merrill Lynch	796
148.000	Fu Shou Yuan International Group Ltd	Morgan Stanley	14.197
773.000	Fufeng Group Ltd	Bank of America Merrill Lynch	48.395
516.000	Fufeng Group Ltd	Morgan Stanley	(5.372)
(380.000)	Fullshare Holdings Ltd	Morgan Stanley	779
(64.000)	Future Land Development Holdings Ltd	Morgan Stanley	(5.253)
3.000	Galaxy Entertainment Group Ltd	Bank of America Merrill Lynch	245
147.000	Galaxy Entertainment Group Ltd	Morgan Stanley	330.898
1.509.000	GCL-Poly Energy Holdings Ltd	Bank of America Merrill Lynch	(36.306)
1.489.000	GCL-Poly Energy Holdings Ltd	Morgan Stanley	2.877
121.000	Geely Automobile Holdings Ltd	Morgan Stanley	158.694
185.000	Geely Automobile Holdings Ltd	Bank of America Merrill Lynch	(1.329)
21.000	Goodbaby International Holdings Ltd	Bank of America Merrill Lynch	(245)
16.000	Goodbaby International Holdings Ltd	Morgan Stanley	(395)
(274.000)	Great Wall Motor Co Ltd ‘H’	Morgan Stanley	4.682
(43.000)	Greenland Hong Kong Holdings Ltd	Morgan Stanley	(1.128)
(33.500)	Greentown China Holdings Ltd	Morgan Stanley	(3.388)
(858.000)	Guangshen Railway Co Ltd ‘H’	Bank of America Merrill Lynch	8.898
(38.000)	Guangshen Railway Co Ltd ‘H’	Morgan Stanley	(356)
4.000	Guangzhou Automobile Group Co Ltd ‘H’	Bank of America Merrill Lynch	(438)
146.000	Guangzhou Automobile Group Co Ltd ‘H’	Morgan Stanley	82.404
1.198.000	Guotai Junan International Holdings Ltd	Bank of America Merrill Lynch	1.447
910.000	Guotai Junan International Holdings Ltd	Morgan Stanley	(3.219)
150.000	Haier Electronics Group Co Ltd	Bank of America Merrill Lynch	15.519
92.000	Haier Electronics Group Co Ltd	Morgan Stanley	31.777
120.000	Haitian International Holdings Ltd	Bank of America Merrill Lynch	(33.124)
97.000	Haitian International Holdings Ltd	Morgan Stanley	37.258
299.000	Haitong International Securities Group Ltd	Bank of America Merrill Lynch	(9.629)
32.000	Haitong International Securities Group Ltd	Morgan Stanley	(590)
5.000	Hang Lung Group Ltd	Morgan Stanley	550
10.000	Hang Lung Group Ltd	Bank of America Merrill Lynch	1.066
120.000	Hang Lung Properties Ltd	Bank of America Merrill Lynch	13.155
63.000	Hang Lung Properties Ltd	Morgan Stanley	(7.413)
22.600	Hang Seng Bank Ltd	Morgan Stanley	45.632
24.300	Hang Seng Bank Ltd	Bank of America Merrill Lynch	18.229

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
6.800	Henderson Land Development Co Ltd	Morgan Stanley	4.175
6.900	Henderson Land Development Co Ltd	Bank of America Merrill Lynch	(1.859)
54.000	Hengan International Group Co Ltd	Bank of America Merrill Lynch	(165)
204.500	Hengan International Group Co Ltd	Morgan Stanley	370.352
116.500	HKBN Ltd	Bank of America Merrill Lynch	(1.446)
48.000	HKBN Ltd	Morgan Stanley	(2.610)
160.000	Hong Kong & China Gas Co Ltd	Bank of America Merrill Lynch	7.781
681.000	Hong Kong & China Gas Co Ltd	Morgan Stanley	32.568
30.659	Hong Kong Exchanges & Clearing Ltd	Bank of America Merrill Lynch	70.244
53.500	Hong Kong Exchanges & Clearing Ltd	Morgan Stanley	117.696
(25.500)	Hopewell Holdings Ltd	Bank of America Merrill Lynch	4.814
255.000	Hua Hong Semiconductor Ltd ‘144A’	Bank of America Merrill Lynch	(31.455)
197.000	Hua Hong Semiconductor Ltd ‘144A’	Morgan Stanley	77.566
(40.800)	Huatai Securities Co Ltd ‘H’ ‘144A’	Bank of America Merrill Lynch	4.268
(17.300)	IMAX China Holding Inc ‘H’ ‘144A’	Morgan Stanley	(2.194)
289.000	Industrial & Commercial Bank of China Ltd ‘H’	Bank of America Merrill Lynch	727
152.000	Industrial & Commercial Bank of China Ltd ‘H’	Morgan Stanley	4.928
35.000	Jiangxi Copper Co Ltd ‘H’	Bank of America Merrill Lynch	346
98.000	Jiangxi Copper Co Ltd ‘H’	Morgan Stanley	(5.454)
20.500	Johnson Electric Holdings Ltd	Bank of America Merrill Lynch	(4.277)
34.500	Johnson Electric Holdings Ltd	Morgan Stanley	(6.094)
57.000	K Wah International Holdings Ltd	Bank of America Merrill Lynch	(2.257)
3.000	K Wah International Holdings Ltd	Morgan Stanley	(106)
8.500	Kingboard Chemical Holdings Ltd	Bank of America Merrill Lynch	588
19.000	Kingboard Chemical Holdings Ltd	Morgan Stanley	44.658
(260.000)	Kunlun Energy Co Ltd	Bank of America Merrill Lynch	22.761
17.750	L’Occitane International SA	Bank of America Merrill Lynch	(2.645)
160.750	L’Occitane International SA	Morgan Stanley	(72.472)
153.000	Lee & Man Paper Manufacturing Ltd	Morgan Stanley	1.925
6.000	Lee & Man Paper Manufacturing Ltd	Bank of America Merrill Lynch	106
19.000	Legend Holdings Corp ‘H’ ‘144A’	Bank of America Merrill Lynch	(255)
6.700	Legend Holdings Corp ‘H’ ‘144A’	Morgan Stanley	(95)
2.946.000	Li & Fung Ltd	Bank of America Merrill Lynch	(234.374)
548.000	Li & Fung Ltd	Morgan Stanley	21.759
(432.500)	Li Ning Co Ltd	Morgan Stanley	(79.085)
(708.000)	Lifetech Scientific Corp	Bank of America Merrill Lynch	9.106
(1.220.000)	Lifetech Scientific Corp	Morgan Stanley	15.887
1.252.000	Lonking Holdings Ltd	Bank of America Merrill Lynch	(72.261)
2.707.000	Lonking Holdings Ltd	Morgan Stanley	133.543
58.000	Luoyang Glass Co Ltd ‘H’	Morgan Stanley	(2.938)
	Hong Kong *suite*		
136.000	Luoyang Glass Co Ltd ‘H’	Bank of America Merrill Lynch	(10.958)
28.000	Maanshan Iron & Steel Co Ltd ‘H’	Morgan Stanley	(1.241)
144.000	Maanshan Iron & Steel Co Ltd ‘H’	Bank of America Merrill Lynch	1.460
(14.800)	Man Wah Holdings Ltd	Bank of America Merrill Lynch	429
(159.000)	Melco International Development Ltd	Bank of America Merrill Lynch	(916)
(15.000)	Melco International Development Ltd	Morgan Stanley	(8.580)
790.000	Metallurgical Corp of China Ltd ‘H’	Bank of America Merrill Lynch	(11.167)
319.000	Metallurgical Corp of China Ltd ‘H’	Morgan Stanley	(10.489)
(301.600)	MGM China Holdings Ltd	Bank of America Merrill Lynch	(69.795)
(143.600)	MGM China Holdings Ltd	Morgan Stanley	(58.731)
38.000	Minth Group Ltd	Morgan Stanley	19.029
32.000	Minth Group Ltd	Bank of America Merrill Lynch	(5.778)
(692.000)	MMG Ltd	Bank of America Merrill Lynch	957
(572.000)	MMG Ltd	Morgan Stanley	9.306
20.000	NagaCorp Ltd	Bank of America Merrill Lynch	943
92.000	NagaCorp Ltd	Morgan Stanley	9.478
19.000	Nine Dragons Paper Holdings Ltd	Bank of America Merrill Lynch	(1.078)
12.000	Nine Dragons Paper Holdings Ltd	Morgan Stanley	1.768
188.000	NWS Holdings Ltd	Bank of America Merrill Lynch	(44.864)
273.000	NWS Holdings Ltd	Morgan Stanley	(27.381)
(43.000)	PAX Global Technology Ltd	Bank of America Merrill Lynch	3.455
(91.000)	PAX Global Technology Ltd	Morgan Stanley	6.955
34.000	PCCW Ltd	Bank of America Merrill Lynch	1.476
7.000	PCCW Ltd	Morgan Stanley	375
982.000	People’s Insurance Co Group of China Ltd/The ‘H’	Bank of America Merrill Lynch	19.182
1.457.000	People’s Insurance Co Group of China Ltd/The ‘H’	Morgan Stanley	(8.828)
118.000	PICC Property & Casualty Co Ltd ‘H’	Bank of America Merrill Lynch	(8.637)
82.000	PICC Property & Casualty Co Ltd ‘H’	Morgan Stanley	(16.459)
41.500	Ping An Insurance Group Co of China Ltd ‘H’	Morgan Stanley	176.436
236.000	Ping An Insurance Group Co of China Ltd ‘H’	Bank of America Merrill Lynch	97.718
46.000	Postal Savings Bank of China Co Ltd ‘H’ ‘144A’	Bank of America Merrill Lynch	(227)
45.000	Postal Savings Bank of China Co Ltd ‘H’ ‘144A’	Morgan Stanley	(1.426)
(76.100)	PRADA SpA	Morgan Stanley	(2.511)
(3.700)	PRADA SpA	Bank of America Merrill Lynch	(538)
(386.000)	Sa Sa International Holdings Ltd	Bank of America Merrill Lynch	(7.434)
(50.000)	Sa Sa International Holdings Ltd	Morgan Stanley	(1.081)
7.200	Sands China Ltd	Bank of America Merrill Lynch	312
5.200	Sands China Ltd	Morgan Stanley	(691)
(441.500)	Semiconductor Manufacturing International Corp	Bank of America Merrill Lynch	45.377
(305.500)	Semiconductor Manufacturing International Corp	Morgan Stanley	(23.756)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
321.000	Shanghai Industrial Holdings Ltd	Bank of America Merrill Lynch	(118.996)
634.000	Shanghai Industrial Holdings Ltd	Morgan Stanley	(113.756)
560.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	Morgan Stanley	(1.746)
62.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	Bank of America Merrill Lynch	(2.230)
2.000	Shangri-La Asia Ltd	Bank of America Merrill Lynch	(237)
4.000	Shenzhou International Group Holdings Ltd	Bank of America Merrill Lynch	(1.878)
2.000	Shenzhou International Group Holdings Ltd	Morgan Stanley	2.268
190.000	Shimao Property Holdings Ltd	Bank of America Merrill Lynch	(41.635)
109.000	Shimao Property Holdings Ltd	Morgan Stanley	(19.677)
74.000	Sino Biopharmaceutical Ltd	Bank of America Merrill Lynch	(10.115)
15.000	Sino Biopharmaceutical Ltd	Morgan Stanley	(2.124)
370.000	Sino Land Co Ltd	Bank of America Merrill Lynch	6.485
74.000	Sino Land Co Ltd	Morgan Stanley	3.412
268.000	Sino-Ocean Group Holding Ltd	Bank of America Merrill Lynch	(1.257)
551.500	Sino-Ocean Group Holding Ltd	Morgan Stanley	39.787
195.000	Sinopec Engineering Group Co Ltd 'H'	Bank of America Merrill Lynch	4.209
107.500	Sinopec Engineering Group Co Ltd 'H'	Morgan Stanley	(15.221)
56.400	Sinopharm Group Co Ltd 'H'	Bank of America Merrill Lynch	(36.192)
16.400	Sinopharm Group Co Ltd 'H'	Morgan Stanley	(6.754)
2.002.000	Sinotrans Ltd 'H'	Bank of America Merrill Lynch	58.694
754.000	Sinotrans Ltd 'H'	Morgan Stanley	(5.400)
575.500	Sinotruk Hong Kong Ltd	Bank of America Merrill Lynch	(48.055)
633.500	Sinotruk Hong Kong Ltd	Morgan Stanley	208.766
37.000	SITC International Holdings Co Ltd	Bank of America Merrill Lynch	2.738
2.000	SITC International Holdings Co Ltd	Morgan Stanley	101
(78.000)	SJM Holdings Ltd	Bank of America Merrill Lynch	1.120
(41.000)	SJM Holdings Ltd	Morgan Stanley	115
(154.000)	Skyworth Digital Holdings Ltd	Bank of America Merrill Lynch	6.291
(443.500)	SmarTone Telecommunications Holdings Ltd	Bank of America Merrill Lynch	(7.266)
(322.500)	SmarTone Telecommunications Holdings Ltd	Morgan Stanley	1.565
(35.500)	SOHO China Ltd	Morgan Stanley	(456)
(222.500)	SOHO China Ltd	Bank of America Merrill Lynch	5.455
126.000	SSY Group Ltd	Morgan Stanley	10.856
96.000	SSY Group Ltd	Bank of America Merrill Lynch	4.934
228.500	Sun Art Retail Group Ltd	Bank of America Merrill Lynch	(28.146)
26.000	Sun Art Retail Group Ltd	Morgan Stanley	1.553
90.000	Sun Hung Kai Properties Ltd	Morgan Stanley	90.669
1.000	Sun Hung Kai Properties Ltd	Bank of America Merrill Lynch	22
81.800	Swire Properties Ltd	Bank of America Merrill Lynch	(2.693)
160.000	Swire Properties Ltd	Morgan Stanley	(6.473)
50.000	Techtronic Industries Co Ltd	Bank of America Merrill Lynch	(4.548)
81.500	Techtronic Industries Co Ltd	Morgan Stanley	16.722
	Hong Kong *suite*		
26.700	Tencent Holdings Ltd	Bank of America Merrill Lynch	36.308
155.500	Tencent Holdings Ltd	Morgan Stanley	3.695.925
60.000	Tianneng Power International Ltd	Bank of America Merrill Lynch	(3.931)
306.000	Tianneng Power International Ltd	Morgan Stanley	(31.049)
82.000	Tingyi Cayman Islands Holding Corp	Bank of America Merrill Lynch	(13.377)
90.000	Tingyi Cayman Islands Holding Corp	Morgan Stanley	(13.591)
(1.310.000)	Tongda Group Holdings Ltd	Bank of America Merrill Lynch	23.601
(20.000)	Tongda Group Holdings Ltd	Morgan Stanley	307
(158.000)	Tsingtao Brewery Co Ltd 'H'	Bank of America Merrill Lynch	34.547
3.000	Uni-President China Holdings Ltd	Morgan Stanley	(114)
520.000	United Laboratories International Holdings Ltd/The	Bank of America Merrill Lynch	(23.090)
64.000	United Laboratories International Holdings Ltd/The	Morgan Stanley	238
237.000	Weichai Power Co Ltd 'H'	Bank of America Merrill Lynch	(12.505)
351.000	Weichai Power Co Ltd 'H'	Morgan Stanley	104.182
210.500	WH Group Ltd '144A'	Morgan Stanley	53.689
133.000	WH Group Ltd '144A'	Bank of America Merrill Lynch	7.123
11.000	Wharf Holdings Ltd/The	Morgan Stanley	(52.304)
151.000	Wharf Holdings Ltd/The	Bank of America Merrill Lynch	(112.085)
18.000	Wharf Real Estate Investment Co Ltd	Bank of America Merrill Lynch	108.795
11.000	Wharf Real Estate Investment Co Ltd	Morgan Stanley	66.486
(90.500)	Wuxi Biologics Cayman Inc '144A'	Bank of America Merrill Lynch	(34.090)
6.000	Yangtze Optical Fibre and Cable Joint Stock Ltd Co 'H' '144A'	Bank of America Merrill Lynch	3.798
12.000	Yangtze Optical Fibre and Cable Joint Stock Ltd Co 'H' '144A'	Morgan Stanley	12.192
64.000	Yanzhou Coal Mining Co Ltd 'H'	Morgan Stanley	8.940
62.000	Yanzhou Coal Mining Co Ltd 'H'	Bank of America Merrill Lynch	(1.681)
190.500	Yue Yuen Industrial Holdings Ltd	Bank of America Merrill Lynch	(34.312)
18.000	Yue Yuen Industrial Holdings Ltd	Morgan Stanley	(8.678)
3.000	Yuexiu Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	33
44.000	Yuzhou Properties Co Ltd	Bank of America Merrill Lynch	(1.351)
58.000	Yuzhou Properties Co Ltd	Morgan Stanley	616
97.500	Zhongsheng Group Holdings Ltd	Morgan Stanley	66.067
158.000	Zhongsheng Group Holdings Ltd	Bank of America Merrill Lynch	(23.548)
(147.000)	Zhou Hei Ya International Holdings Co Ltd '144A'	Bank of America Merrill Lynch	11.613
(237.500)	Zhou Hei Ya International Holdings Co Ltd '144A'	Morgan Stanley	14.983
(167.100)	Zhuzhou CRRC Times Electric Co Ltd	Bank of America Merrill Lynch	(23.071)
18.920	ZTE Corp 'H'	Bank of America Merrill Lynch	(1.348)
6.400	ZTE Corp 'H'	Morgan Stanley	10.946
			5.530.285

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Indonésie		
588.800	Adaro Energy Tbk PT	Morgan Stanley	(5.978)
759.100	Adaro Energy Tbk PT	Bank of America Merrill Lynch	(7.718)
229.600	Bank Central Asia Tbk PT	Bank of America Merrill Lynch	(8.541)
373.100	Bank Central Asia Tbk PT	Morgan Stanley	116.791
891.800	Bank Mandiri Persero Tbk PT	Bank of America Merrill Lynch	22.855
707.000	Bank Mandiri Persero Tbk PT	Morgan Stanley	19.358
206.600	Bank Negara Indonesia Persero Tbk PT	Morgan Stanley	(1.631)
66.400	Bank Negara Indonesia Persero Tbk PT	Bank of America Merrill Lynch	1.239
72.000	Bank Rakyat Indonesia Persero Tbk PT	Morgan Stanley	598
101.500	Bank Rakyat Indonesia Persero Tbk PT	Bank of America Merrill Lynch	541
103.100	Gudang Garam Tbk PT	Bank of America Merrill Lynch	17.611
95.800	Gudang Garam Tbk PT	Morgan Stanley	22.111
1.108.700	Hanjaya Mandala Sampoerna Tbk PT	Bank of America Merrill Lynch	(410)
1.530.300	Hanjaya Mandala Sampoerna Tbk PT	Morgan Stanley	1.369
(306.700)	Indocement Tunggal Prakarsa Tbk PT	Bank of America Merrill Lynch	24.082
(38.900)	Indocement Tunggal Prakarsa Tbk PT	Morgan Stanley	(4.427)
(106.900)	Semen Indonesia Persero Tbk PT	Bank of America Merrill Lynch	3.505
(31.100)	Semen Indonesia Persero Tbk PT	Morgan Stanley	2.305
25.000	Timah Persero Tbk PT	Bank of America Merrill Lynch	(60)
24.500	Timah Persero Tbk PT	Morgan Stanley	(66)
16.800	Unilever Indonesia Tbk PT	Bank of America Merrill Lynch	444
46.300	Unilever Indonesia Tbk PT	Morgan Stanley	2.231
371.500	United Tractors Tbk PT	Morgan Stanley	71.013
203.600	United Tractors Tbk PT	Bank of America Merrill Lynch	12.369
			289.591
	Malaisie		
845.800	Astro Malaysia Holdings Bhd	Bank of America Merrill Lynch	26.886
854.900	Astro Malaysia Holdings Bhd	Morgan Stanley	35.021
(17.900)	British American Tobacco Malaysia Bhd	Bank of America Merrill Lynch	19.768
(5.100)	British American Tobacco Malaysia Bhd	Morgan Stanley	6.806
546.300	Dialog Group BHD	Bank of America Merrill Lynch	11.790
752.800	Dialog Group BHD	Morgan Stanley	40.219
(813.700)	DiGi.Com Bhd	Morgan Stanley	(5.095)
45.000	DRB-Hicom Bhd	Morgan Stanley	219
24.700	Genting Bhd	Bank of America Merrill Lynch	(101)
52.200	Genting Bhd	Morgan Stanley	(8.150)
(562.800)	Genting Malaysia Bhd	Bank of America Merrill Lynch	(25.906)
(6.000)	Genting Malaysia Bhd	Morgan Stanley	573
50	George Kent Malaysia Bhd	Bank of America Merrill Lynch	3
(5.700)	Kuala Lumpur Kepong Bhd	Bank of America Merrill Lynch	(539)
5.700	Malayan Banking Bhd	Bank of America Merrill Lynch	(304)
259.800	Malayan Banking Bhd	Morgan Stanley	71.134
10.200	MAXIS BHD	Bank of America Merrill Lynch	173
	Malaisie *suite*		
62.100	MAXIS BHD	Morgan Stanley	1.567
(501.100)	My EG Services Bhd	Morgan Stanley	(18.739)
1.400	Petronas Chemicals Group Bhd	Bank of America Merrill Lynch	41
1.200	Petronas Chemicals Group Bhd	Morgan Stanley	50
17.000	Press Metal Aluminium Holdings Bhd	Morgan Stanley	1.784
400	Public Bank Bhd	Bank of America Merrill Lynch	(17)
500	Public Bank Bhd	Morgan Stanley	(46)
(190.100)	Sapura Energy Bhd	Bank of America Merrill Lynch	8.361
(385.400)	Sapura Energy Bhd	Morgan Stanley	19.842
2.100	Top Glove Corp Bhd	Bank of America Merrill Lynch	52
1.800	Top Glove Corp Bhd	Morgan Stanley	27
145.700	Unisem M Bhd	Bank of America Merrill Lynch	(10.318)
151.300	Unisem M Bhd	Morgan Stanley	11.915
			187.016
	Philippines		
(62.380)	Aboitiz Equity Ventures Inc	Bank of America Merrill Lynch	3.916
(4.030)	Aboitiz Equity Ventures Inc	Morgan Stanley	513
(639.000)	Alliance Global Group Inc	Bank of America Merrill Lynch	(7.530)
(537.700)	Alliance Global Group Inc	Morgan Stanley	(4.803)
29.895	Ayala Corp	Morgan Stanley	56.043
20.830	Ayala Corp	Bank of America Merrill Lynch	3.462
53.000	Ayala Land Inc	Morgan Stanley	120
329.100	Ayala Land Inc	Bank of America Merrill Lynch	4.368
221.400	Bloomberry Resorts Corp	Bank of America Merrill Lynch	2.190
94.600	Bloomberry Resorts Corp	Morgan Stanley	578
45	Globe Telecom Inc	Bank of America Merrill Lynch	(98)
580	Globe Telecom Inc	Morgan Stanley	(2.142)
(242.290)	JG Summit Holdings Inc	Bank of America Merrill Lynch	17.005
1.310	Jollibee Foods Corp	Bank of America Merrill Lynch	(216)
8.000	Jollibee Foods Corp	Morgan Stanley	205
29.470	Manila Electric Co	Bank of America Merrill Lynch	513
8.850	Manila Electric Co	Morgan Stanley	4.777
(488.400)	Robinsons Land Corp	Morgan Stanley	15.382
(12.730)	Universal Robina Corp	Morgan Stanley	469
			94.752
	Singapour		
15.900	Ascendas Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	65
279.600	Ascendas Real Estate Investment Trust (Reit)	Morgan Stanley	(10.779)
102.600	Ascott Residence Trust (Reit)	Morgan Stanley	(420)
372.300	CapitaLand Ltd	Morgan Stanley	(13.906)
174.300	CapitaLand Ltd	Bank of America Merrill Lynch	(2.112)
688.700	CapitaLand Mall Trust (Reit)	Morgan Stanley	24.086
952.800	CapitaLand Mall Trust (Reit)	Bank of America Merrill Lynch	17.119
(6.200)	China Aviation Oil Singapore Corp Ltd	Bank of America Merrill Lynch	(415)
(29.200)	China Aviation Oil Singapore Corp Ltd	Morgan Stanley	(2.143)
(673.700)	Ezion Holdings Ltd	Morgan Stanley	27.411

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Singapour *suite*		
(110.900)	First Resources Ltd	Morgan Stanley	956
(163.100)	First Resources Ltd	Bank of America Merrill Lynch	(1.128)
(4.400)	Frasers Logistics & Industrial Trust (Reit)	Morgan Stanley	60
2.164.000	Genting Singapore Plc	Bank of America Merrill Lynch	81.038
1.216.100	Genting Singapore Plc	Morgan Stanley	21.905
(323.200)	Global Logistic Properties Ltd	Morgan Stanley	(15.370)
14.300	Hi-P International Ltd	Bank of America Merrill Lynch	(1.602)
19.700	Hi-P International Ltd	Morgan Stanley	(2.542)
151.500	Keppel Corp Ltd	Bank of America Merrill Lynch	38.311
247.700	Keppel Corp Ltd	Morgan Stanley	56.032
2.300	Mapletree Industrial Trust (Reit)	Morgan Stanley	13
8.100	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	(61)
36.800	Mapletree Logistics Trust (Reit)	Morgan Stanley	(34)
9.200	Mapletree Logistics Trust (Reit)	Bank of America Merrill Lynch	(85)
20.700	Oversea-Chinese Banking Corp Ltd	Morgan Stanley	24.638
(544.563)	Raffles Medical Group Ltd	Morgan Stanley	77.419
(96.416)	Raffles Medical Group Ltd	Bank of America Merrill Lynch	3.730
(259.600)	Sembcorp Industries Ltd	Bank of America Merrill Lynch	4.271
(151.500)	Sembcorp Marine Ltd	Bank of America Merrill Lynch	(5.395)
(48.300)	Sembcorp Marine Ltd	Morgan Stanley	1.030
(766.200)	Singapore Post Ltd	Morgan Stanley	(2.156)
1.160.100	Suntec Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	80.227
590.000	Suntec Real Estate Investment Trust (Reit)	Morgan Stanley	105.987
3.500	United Overseas Bank Ltd	Bank of America Merrill Lynch	1.614
7.400	United Overseas Bank Ltd	Morgan Stanley	4.337
102.900	Venture Corp Ltd	Bank of America Merrill Lynch	51.594
28.000	Venture Corp Ltd	Morgan Stanley	12.510
(407.300)	Wing Tai Holdings Ltd	Bank of America Merrill Lynch	(8.818)
(61.600)	Wing Tai Holdings Ltd	Morgan Stanley	(1.754)
29.500	Yangzijiang Shipbuilding Holdings Ltd	Morgan Stanley	(2.289)
307.000	Yangzijiang Shipbuilding Holdings Ltd	Bank of America Merrill Lynch	(24.900)
			538.444
	Corée du Sud		
5.060	AfreecaTV Co Ltd	Bank of America Merrill Lynch	8.290
(423)	Amorepacific Corp	Morgan Stanley	(29.421)
(4.811)	Amorepacific Group	Morgan Stanley	(82.909)
(8.151)	Autech Corp	Morgan Stanley	(1.597)
(9.638)	BH Co Ltd	Morgan Stanley	(74.418)
(2.338)	Boditech Med Inc	Bank of America Merrill Lynch	(5.228)
(1.188)	Caregen Co Ltd	Morgan Stanley	(15.698)
6.879	Cell Biotech Co Ltd	Morgan Stanley	24.120
(300)	Celltrion Healthcare Co Ltd	Bank of America Merrill Lynch	810
(3.145)	Celltrion Healthcare Co Ltd	Morgan Stanley	(68.446)
2.865	Celltrion Inc	Morgan Stanley	256.143
46.645	Cheil Worldwide Inc	Bank of America Merrill Lynch	87.627
782	Chong Kun Dang Pharmaceutical Corp	Morgan Stanley	(1.825)
6	CJ CheilJedang Corp	Morgan Stanley	(37)
	Corée du Sud *suite*		
2.062	CJ Corp	Morgan Stanley	(2.973)
2.469	CJ O Shopping Co Ltd	Morgan Stanley	40.668
(186)	Com2uSCorp	Morgan Stanley	(1.448)
(1.801)	Cosmax Inc	Bank of America Merrill Lynch	(12.474)
(810)	COSMECCA KOREA Co Ltd	Bank of America Merrill Lynch	(24)
(347)	Coway Co Ltd	Bank of America Merrill Lynch	(713)
(585)	Coway Co Ltd	Morgan Stanley	(5.902)
10.199	Daelim Industrial Co Ltd	Bank of America Merrill Lynch	5.781
3.399	Daewon Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(2.000)
2.624	Daishin Securities Co Ltd	Bank of America Merrill Lynch	2.371
940	Daou Technology Inc	Bank of America Merrill Lynch	(237)
(2.367)	Dawonsys Co Ltd	Bank of America Merrill Lynch	2.476
(640)	Dentium Co Ltd	Morgan Stanley	(1.858)
(4.558)	DIO Corp	Morgan Stanley	(21.814)
(19.090)	DNF Co Ltd	Morgan Stanley	3.362
(61)	DNF Co Ltd	Bank of America Merrill Lynch	16
326	Dong-A Socio Holdings Co Ltd	Bank of America Merrill Lynch	(795)
11.042	Dongbu Insurance Co Ltd	Morgan Stanley	(60.656)
(17.169)	Dongnam Marine Crane Co Ltd	Morgan Stanley	165
(3.364)	Dongsuh Cos Inc	Morgan Stanley	(16.461)
28.881	Doosan Infracore Co Ltd	Bank of America Merrill Lynch	(2.419)
(784)	DoubleUGames Co Ltd	Bank of America Merrill Lynch	2.350
(4.250)	DoubleUGames Co Ltd	Morgan Stanley	(8.677)
2.177	Douzone Bizon Co Ltd	Morgan Stanley	169
1.943	Easy Bio Inc	Morgan Stanley	(481)
(13.191)	EM-Tech Co Ltd	Bank of America Merrill Lynch	(36.136)
(2.108)	EM-Tech Co Ltd	Morgan Stanley	(9.993)
(2.672)	Eo Technics Co Ltd	Morgan Stanley	(654)
(439)	Eo Technics Co Ltd	Bank of America Merrill Lynch	1.504
(9.241)	Eugene Technology Co Ltd	Morgan Stanley	(12.878)
(3.652)	Eugene Technology Co Ltd	Bank of America Merrill Lynch	5.785
(124)	Eyegne Inc	Bank of America Merrill Lynch	(67)
8.337	F&F Co Ltd	Bank of America Merrill Lynch	48.014
(9.150)	Fila Korea Ltd	Morgan Stanley	(59.334)
(28.733)	Foosung Co Ltd	Morgan Stanley	(61.240)
(38.678)	Foosung Co Ltd	Bank of America Merrill Lynch	(48.123)
(1.192)	Gamevil Inc	Bank of America Merrill Lynch	914
(40.174)	Great Rich Technologies Ltd	Morgan Stanley	(4.003)
3.248	Green Cross Corp/South Korea	Morgan Stanley	126.684
(1.108)	Haesung DS Co Ltd	Bank of America Merrill Lynch	(142)
(1.665)	Haesung DS Co Ltd	Morgan Stanley	(144)
15.877	Hana Financial Group Inc	Bank of America Merrill Lynch	25.858
(16)	Hana Tour Service Inc	Bank of America Merrill Lynch	75
(1.353)	Hanjin Kal Corp	Morgan Stanley	2.899
(173)	Hanjin Kal Corp	Bank of America Merrill Lynch	(253)
(6.069)	Hankook Tire Co Ltd	Morgan Stanley	22.792
(47)	Hankook Tire Co Ltd	Bank of America Merrill Lynch	(54)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
(1.664)	Hansol Chemical Co Ltd	Bank of America Merrill Lynch	(12.079)
(2.063)	Hansol Chemical Co Ltd	Morgan Stanley	(9.229)
222	Hansol Technics Co Ltd	Morgan Stanley	(238)
(4.734)	Hanssem Co Ltd	Morgan Stanley	(76.491)
(15.750)	Hanwha Techwin Co Ltd	Morgan Stanley	111.878
2.829	Hotel Shilla Co Ltd	Morgan Stanley	(3.179)
(690)	Hugel Inc	Morgan Stanley	(2.916)
(380)	Humedix Co Ltd	Bank of America Merrill Lynch	1.093
(729)	Humedix Co Ltd	Morgan Stanley	(3.261)
(4.310)	Hyundai Department Store Co Ltd	Morgan Stanley	(39.356)
(2.221)	Hyundai Department Store Co Ltd	Bank of America Merrill Lynch	(18.200)
10.796	Hyundai Development Co-Engineering & Construction	Morgan Stanley	35.283
6.811	Hyundai Marine & Fire Insurance Co Ltd	Morgan Stanley	80.176
36	Hyundai Mipo Dockyard Co Ltd	Morgan Stanley	(85)
(4.680)	Hyundai Rotem Co Ltd	Bank of America Merrill Lynch	(7.826)
(1.659)	Hyundai Wia Corp	Bank of America Merrill Lynch	(11.874)
(1.240)	Hyundai Wia Corp	Morgan Stanley	(10.579)
(5.718)	HyVision System Inc	Morgan Stanley	(2.200)
(1.553)	i-SENS Inc	Morgan Stanley	(2.587)
23.164	iMarketKorea Inc	Bank of America Merrill Lynch	27.709
236	InBody Co Ltd	Bank of America Merrill Lynch	(229)
39.813	Industrial Bank of Korea	Bank of America Merrill Lynch	27.079
(984)	ING Life Insurance Korea Ltd ‘144A’	Bank of America Merrill Lynch	(4.065)
(3.786)	ING Life Insurance Korea Ltd ‘144A’	Morgan Stanley	(7.518)
2.216	Innocean Worldwide Inc	Bank of America Merrill Lynch	6.208
1.096	JPMorgan Funds Japan Market	Bank of America Merrill Lynch	602
(2.658)	Jusung Engineering Co Ltd	Bank of America Merrill Lynch	1.871
(3.130)	Kangwon Land Inc	Bank of America Merrill Lynch	(10.849)
(32.616)	Kangwon Land Inc	Morgan Stanley	(90.952)
24.012	KB Financial Group Inc	Bank of America Merrill Lynch	84.650
56	KCC Corp	Morgan Stanley	4
(4.574)	KEPCO Engineering & Construction Co Inc	Morgan Stanley	14.406
(3.607)	KIWOOM Securities Co Ltd	Bank of America Merrill Lynch	11.691
(82)	Kolon Industries Inc	Bank of America Merrill Lynch	(74)
175	KoMiCo Ltd	Morgan Stanley	(26)
(14.812)	Korea Aerospace Industries Ltd	Morgan Stanley	96.350
7.530	Korea Investment Holdings Co Ltd	Bank of America Merrill Lynch	25.996
(1.144)	Korea Kolmar Co Ltd	Morgan Stanley	(22.414)
(141)	Korea Kolmar Co Ltd	Bank of America Merrill Lynch	(1.180)
(5.187)	KOREA LINE Corp	Morgan Stanley	33.052
(204)	Korea Petrochemical Ind Co Ltd	Morgan Stanley	584
2.448	Korea United Pharm Inc	Bank of America Merrill Lynch	1.209
(94)	Korean Air Lines Co Ltd	Morgan Stanley	60
49.464	Korean Reinsurance Co	Morgan Stanley	(11.030)
752	KORTEK Corp	Morgan Stanley	302
	Corée du Sud *suite*		
(3.110)	L&F Co Ltd	Bank of America Merrill Lynch	(5.852)
7.770	LEENO Industrial Inc	Bank of America Merrill Lynch	(28.336)
20.508	LF Corp	Morgan Stanley	65.763
805	LG Chem Ltd	Morgan Stanley	99.915
13.673	LG Corp	Bank of America Merrill Lynch	74.498
8.440	LG Electronics Inc	Morgan Stanley	82.522
964	LG Household & Health Care Ltd	Bank of America Merrill Lynch	264.739
90.581	LG Uplus Corp	Morgan Stanley	151.880
(170)	LIG Nex1 Co Ltd	Morgan Stanley	(19)
(2.718)	LIG Nex1 Co Ltd	Bank of America Merrill Lynch	(1.042)
33	Loen Entertainment Inc	Bank of America Merrill Lynch	(108)
9.755	Lotte Fine Chemical Co Ltd	Bank of America Merrill Lynch	167.793
17.508	Lotte Himart Co Ltd	Bank of America Merrill Lynch	84.486
(27)	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	125
10.717	LS Corp	Morgan Stanley	29.830
10.061	LS Industrial Systems Co Ltd	Morgan Stanley	34.385
(72)	MANDO Corp	Morgan Stanley	(5.903)
(470)	Mando Corp	Bank of America Merrill Lynch	(8.573)
(160)	Medy-Tox Inc	Morgan Stanley	(2.417)
(920)	Medy-Tox Inc	Bank of America Merrill Lynch	(12.929)
32.991	Meritz Fire & Marine Insurance Co Ltd	Bank of America Merrill Lynch	55.751
(13.559)	Minwise Co Ltd	Morgan Stanley	(89.831)
(39.075)	Mirae Asset Life Insurance Co Ltd	Morgan Stanley	(12.066)
83	Nasmedia Co Ltd	Bank of America Merrill Lynch	99
137	NAVER Corp	Morgan Stanley	(933)
(1.849)	Netmarble Games Corp ‘144A’	Bank of America Merrill Lynch	32.870
(7)	Netmarble Games Corp ‘144A’	Morgan Stanley	(167)
(2.940)	Nexon GT Co Ltd	Morgan Stanley	(1.018)
(6.774)	NHN Entertainment Corp	Bank of America Merrill Lynch	23.186
12	NongShim Co Ltd	Bank of America Merrill Lynch	(51)
1.440	OCI Co Ltd	Bank of America Merrill Lynch	11.235
(273)	OPTRON-TEC Inc	Morgan Stanley	27
16.588	Orion Corp/Republic of Korea	Morgan Stanley	85.921
(1.510)	Orion Corp/Republic of Korea	Morgan Stanley	(36.239)
(7.035)	Oscotec Inc	Morgan Stanley	(20.091)
(621)	Osstem Implant Co Ltd	Morgan Stanley	832
76	Ottogi Corp	Morgan Stanley	4.402
(43.690)	Pan Ocean Co Ltd	Bank of America Merrill Lynch	(5.508)
(27.327)	Partron Co Ltd	Morgan Stanley	19.247
(1.963)	Peptron Inc	Bank of America Merrill Lynch	(15.415)
8.469	POSCO	Bank of America Merrill Lynch	264.189
742	POSCO	Morgan Stanley	69.603
2.289	PSK Inc	Morgan Stanley	9.723
89	S-1 Corp	Bank of America Merrill Lynch	67
(2.600)	Samsung Biologics Co Ltd	Bank of America Merrill Lynch	89.991
(1.728)	Samsung Biologics Co Ltd	Morgan Stanley	(181.857)
3.726	Samsung Electronics Co Ltd	Bank of America Merrill Lynch	397.104

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud ***suite***		
795	Samsung Electronics Co Ltd (Pref)	Morgan Stanley	382.461
(3.991)	Samsung Engineering Co Ltd	Morgan Stanley	(13.522)
(2.570)	Samsung Engineering Co Ltd	Bank of America Merrill Lynch	(2.169)
3.237	Samsung SDS Co Ltd	Morgan Stanley	54.234
1.813	Samsung Securities Co Ltd	Bank of America Merrill Lynch	(919)
4.398	Seah Besteel Corp	Bank of America Merrill Lynch	(1.720)
141	Seegene Inc	Bank of America Merrill Lynch	(46)
6.299	Seoul Semiconductor Co Ltd	Morgan Stanley	16.522
36.000	Shinhan Financial Group Co Ltd	Morgan Stanley	(6.959)
537	Silicon Works Co Ltd	Bank of America Merrill Lynch	(1.652)
(2.114)	SK Gas Ltd	Bank of America Merrill Lynch	(9.267)
(932)	SK Gas Ltd	Morgan Stanley	13.059
2.934	SK Holdings Co Ltd	Morgan Stanley	66.729
20.088	SK Hynix Inc	Bank of America Merrill Lynch	(63.326)
3.076	SK Innovation Co Ltd	Bank of America Merrill Lynch	69.953
(1.782)	SK MATERIALS Co Ltd	Morgan Stanley	(12.980)
7.370	SK Telecom Co Ltd	Bank of America Merrill Lynch	118.094
3.044	SKC Co Ltd	Morgan Stanley	14.915
(736)	Soulbrain Co Ltd	Morgan Stanley	(1.894)
(2.826)	SundayToz Corp	Morgan Stanley	(6.965)
(3.898)	Taewoong Co Ltd	Morgan Stanley	10.228
(2.797)	Taewoong Co Ltd	Bank of America Merrill Lynch	3.693
(2.216)	TechWing Inc	Morgan Stanley	(11.246)
(16.098)	Tongyang Life Insurance Co Ltd	Morgan Stanley	609
3.416	Union Semiconductor Equipment & Materials Co Ltd	Bank of America Merrill Lynch	(46)
(6.799)	UniTest Inc	Morgan Stanley	(1.851)
(625)	UniTest Inc	Bank of America Merrill Lynch	222
(3.027)	Vieworks Co Ltd	Morgan Stanley	(2.842)
(818)	ViroMed Co Ltd	Morgan Stanley	9.007
(686)	Woory Industrial Co Ltd	Morgan Stanley	(2.383)
8.699	YeaRimDang Publishing Co Ltd	Bank of America Merrill Lynch	5.305
(2.033)	YMT Co Ltd	Morgan Stanley	(63.467)
(572)	Youngone Corp	Morgan Stanley	(282)
(939)	YOUNGONE Corp	Bank of America Merrill Lynch	(765)
			2.481.665
	Taïwan		
8.000	Accton Technology Corp	Bank of America Merrill Lynch	3.333
8.000	Accton Technology Corp	Morgan Stanley	3.940
412.000	ACER Inc	Morgan Stanley	(11.667)
58.000	ACER Inc	Bank of America Merrill Lynch	162
176.000	Advanced Semiconductor Engineering Inc	Bank of America Merrill Lynch	7.032
195.000	Advanced Semiconductor Engineering Inc	Morgan Stanley	15.048
(44.000)	Advanced Wireless Semiconductor Co	Bank of America Merrill Lynch	(36.809)
(61.000)	All Ring Tech Co Ltd	Bank of America Merrill Lynch	(3.313)
2.000	Anpec Electronics Corp	Bank of America Merrill Lynch	212
	Taïwan ***suite***		
92.000	Anpec Electronics Corp	Morgan Stanley	16.582
331.000	Ardentec Corp	Bank of America Merrill Lynch	(13.867)
164.000	Ardentec Corp	Morgan Stanley	(9.179)
(715.000)	Asia Pacific Telecom Co Ltd	Morgan Stanley	(763)
(2.000)	ASPEED Technology Inc	Bank of America Merrill Lynch	(378)
(1.000)	ASPEED Technology Inc	Morgan Stanley	1.331
284.000	AU Optronics Corp	Bank of America Merrill Lynch	4.844
32.000	AU Optronics Corp	Morgan Stanley	560
18.000	Catcher Technology Co Ltd	Bank of America Merrill Lynch	(3.641)
12.000	Catcher Technology Co Ltd	Morgan Stanley	(19.801)
603.000	Cathay Financial Holding Co Ltd	Bank of America Merrill Lynch	18.846
693.000	Cathay Financial Holding Co Ltd	Morgan Stanley	16.368
343.000	Chailease Holding Co Ltd	Bank of America Merrill Lynch	27.965
273.000	Chailease Holding Co Ltd	Morgan Stanley	155.117
(29.000)	Chaun-Choung Technology Corp	Bank of America Merrill Lynch	679
2.000	Chen Full International Co Ltd	Bank of America Merrill Lynch	12
7.000	Chen Full International Co Ltd	Morgan Stanley	33
(1.397.000)	Cheng Shin Rubber Industry Co Ltd	Bank of America Merrill Lynch	408.949
(119.000)	Cheng Shin Rubber Industry Co Ltd	Morgan Stanley	30.207
77.000	Cheng Uei Precision Industry Co Ltd	Bank of America Merrill Lynch	6.802
8.000	Cheng Uei Precision Industry Co Ltd	Morgan Stanley	2.777
1.000	Chian Hsing Forging Industrial Co Ltd	Bank of America Merrill Lynch	(45)
1.000	Chian Hsing Forging Industrial Co Ltd	Morgan Stanley	(24)
2.030	Chicony Electronics Co Ltd	Bank of America Merrill Lynch	264
3.000	Chicony Electronics Co Ltd	Morgan Stanley	398
161.615	Chicony Power Technology Co Ltd	Morgan Stanley	(4.162)
342.480	Chicony Power Technology Co Ltd	Bank of America Merrill Lynch	(19.103)
1.132.000	China Airlines Ltd	Bank of America Merrill Lynch	18.805
1.084.000	China Airlines Ltd	Morgan Stanley	26.865
(2.000)	China General Plastics Corp	Bank of America Merrill Lynch	34
(200.000)	China Steel Chemical Corp	Bank of America Merrill Lynch	(30.888)
(13.000)	China Steel Chemical Corp	Morgan Stanley	(4.340)
234.000	China Steel Corp	Bank of America Merrill Lynch	1.778
590.000	China Steel Corp	Morgan Stanley	3.077
27.000	Chipbond Technology Corp	Bank of America Merrill Lynch	(263)
3.000	Chipbond Technology Corp	Morgan Stanley	442
3.000	Chlitina Holding Ltd	Morgan Stanley	3.399
38.000	Chlitina Holding Ltd	Bank of America Merrill Lynch	48.809
(1.000)	Chong Hong Construction Co Ltd	Morgan Stanley	(251)
(305.000)	Chong Hong Construction Co Ltd	Bank of America Merrill Lynch	8.126
45.000	Chroma ATE Inc	Bank of America Merrill Lynch	20.486
47.000	Chroma ATE Inc	Morgan Stanley	28.379
(4.000)	Chunghwa Precision Test Tech Co Ltd	Bank of America Merrill Lynch	5.133

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
54.000	Compeq Manufacturing Co Ltd	Bank of America Merrill Lynch	(3.433)
195.000	Compeq Manufacturing Co Ltd	Morgan Stanley	(16.633)
434.000	CTBC Financial Holding Co Ltd	Bank of America Merrill Lynch	9.403
883.000	CTBC Financial Holding Co Ltd	Morgan Stanley	36.840
(85.700)	Cub Elecparts Inc	Bank of America Merrill Lynch	(23.427)
309.000	E Ink Holdings Inc	Bank of America Merrill Lynch	68.008
69.000	E Ink Holdings Inc	Morgan Stanley	23.202
193.000	E.Sun Financial Holding Co Ltd	Bank of America Merrill Lynch	1.906
448.000	E.Sun Financial Holding Co Ltd	Morgan Stanley	2.983
(27.000)	Eclat Textile Co Ltd	Bank of America Merrill Lynch	16.755
(11.000)	Eclat Textile Co Ltd	Morgan Stanley	7.797
(6.000)	Egis Technology Inc	Bank of America Merrill Lynch	(4.933)
(3.000)	Egis Technology Inc	Morgan Stanley	(1.678)
16.000	Elan Microelectronics Corp	Bank of America Merrill Lynch	621
3.000	Elan Microelectronics Corp	Morgan Stanley	816
95.000	Epistar Corp	Morgan Stanley	74.805
10.000	Epistar Corp	Bank of America Merrill Lynch	2.082
5.000	Eva Airways Corp	Bank of America Merrill Lynch	55
413.000	Eva Airways Corp	Morgan Stanley	3.616
205.000	Far Eastern New Century Corp	Morgan Stanley	973
194.000	Far Eastern New Century Corp	Bank of America Merrill Lynch	(1.187)
(35.000)	Far EasTone Telecommunications Co Ltd	Bank of America Merrill Lynch	(1.238)
(342.000)	Far EasTone Telecommunications Co Ltd	Morgan Stanley	(8.378)
59.000	First Financial Holding Co Ltd	Bank of America Merrill Lynch	(622)
76.000	First Financial Holding Co Ltd	Morgan Stanley	(512)
89.000	Formosa Chemicals & Fibre Corp	Morgan Stanley	(4.332)
286.000	Formosa Chemicals & Fibre Corp	Bank of America Merrill Lynch	(21.108)
(10.000)	Formosa Laboratories Inc	Bank of America Merrill Lynch	805
355.000	Formosa Plastics Corp	Bank of America Merrill Lynch	(19.106)
183.000	Formosa Plastics Corp	Morgan Stanley	(735)
(13.000)	Foxsemicon Integrated Technology Inc	Bank of America Merrill Lynch	3.977
(90.000)	Gamania Digital Entertainment Co Ltd	Bank of America Merrill Lynch	(84.028)
84.000	Getac Technology Corp	Bank of America Merrill Lynch	(102)
31.000	Getac Technology Corp	Morgan Stanley	(2.258)
(21.000)	Giant Manufacturing Co Ltd	Bank of America Merrill Lynch	6.066
(35.000)	Giant Manufacturing Co Ltd	Morgan Stanley	30.053
(96.000)	Giantplus Technology Co Ltd	Bank of America Merrill Lynch	3.807
(52.000)	Ginko International Co Ltd	Bank of America Merrill Lynch	33.740
442.000	Gintech Energy Corp	Morgan Stanley	(24.688)
100.000	Gintech Energy Corp	Bank of America Merrill Lynch	(1.190)
2.000	Global Unichip Corp	Morgan Stanley	65
1.000	Global Unichip Corp	Bank of America Merrill Lynch	(306)
5.000	Gourmet Master Co Ltd	Morgan Stanley	202
12.000	Gourmet Master Co Ltd	Bank of America Merrill Lynch	(848)
	Taïwan *suite*		
78.000	Grand Pacific Petrochemical	Bank of America Merrill Lynch	(149)
243.000	Grand Pacific Petrochemical	Morgan Stanley	24.125
29.000	Green Energy Technology Inc	Bank of America Merrill Lynch	514
41.000	Green Energy Technology Inc	Morgan Stanley	441
(97.000)	Green Seal Holding Ltd	Bank of America Merrill Lynch	52.065
(250.000)	HannStar Display Corp	Bank of America Merrill Lynch	(5.728)
(92.000)	Highwealth Construction Corp	Bank of America Merrill Lynch	(170)
(483.207)	Highwealth Construction Corp	Morgan Stanley	96.110
30.000	Hiwin Technologies Corp	Bank of America Merrill Lynch	18.149
24.000	Hiwin Technologies Corp	Morgan Stanley	29.492
104.000	Holtek Semiconductor Inc	Bank of America Merrill Lynch	(4.669)
51.000	Holtek Semiconductor Inc	Morgan Stanley	(7.274)
(1.000)	Hu Lane Associate Inc	Morgan Stanley	790
(84.000)	Hu Lane Associate Inc	Bank of America Merrill Lynch	28.245
426.000	Inventec Corp	Morgan Stanley	(830)
266.000	Inventec Corp	Bank of America Merrill Lynch	(2.089)
(39.000)	King Slide Works Co Ltd	Bank of America Merrill Lynch	(15.728)
(2.000)	King Slide Works Co Ltd	Morgan Stanley	(1.530)
(106.000)	Kinsus Interconnect Technology Corp	Bank of America Merrill Lynch	29.483
(65.000)	Kinsus Interconnect Technology Corp	Morgan Stanley	16.762
(1.000)	KS Terminals Inc	Morgan Stanley	(23)
(13.000)	Land Mark Optoelectronics Corp	Morgan Stanley	(3.344)
23.000	Lite-On Semiconductor Corp	Bank of America Merrill Lynch	4.385
69.000	Lite-On Semiconductor Corp	Morgan Stanley	14.448
(18.000)	Longwell Co	Bank of America Merrill Lynch	396
(74.000)	Longwell Co	Morgan Stanley	(502)
(1.000)	Mag Layers Scientific-Technics Co Ltd	Bank of America Merrill Lynch	(150)
(61.000)	Makalot Industrial Co Ltd	Bank of America Merrill Lynch	18.188
(245)	Mercuries Life Insurance Co Ltd	Bank of America Merrill Lynch	(2)
(34.000)	Merida Industry Co Ltd	Morgan Stanley	34.423
(108.000)	Merida Industry Co Ltd	Bank of America Merrill Lynch	3.033
(14.000)	Merry Electronics Co Ltd	Bank of America Merrill Lynch	(3.790)
474.000	Nan Ya Plastics Corp	Bank of America Merrill Lynch	3.308
957.000	Nan Ya Plastics Corp	Morgan Stanley	45.287
(32.000)	Nien Made Enterprise Co Ltd	Bank of America Merrill Lynch	4.517
(8.000)	Nien Made Enterprise Co Ltd	Morgan Stanley	4.032
3.000	Oriental Union Chemical Corp	Morgan Stanley	(96)
1.000	Parade Technologies Ltd	Bank of America Merrill Lynch	(434)
20.806	PChome Online Inc	Bank of America Merrill Lynch	9.452
7.186	PChome Online Inc	Morgan Stanley	(13.689)
3.000	Pixart Imaging Inc	Bank of America Merrill Lynch	2.058
18.000	Pixart Imaging Inc	Morgan Stanley	4.952
103.000	Pou Chen Corp	Bank of America Merrill Lynch	(5.159)
10.000	Pou Chen Corp	Morgan Stanley	(868)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
40.000	Powertech Technology Inc	Bank of America Merrill Lynch	(3.875)
195.000	Powertech Technology Inc	Morgan Stanley	161.479
6.000	Qisda Corp	Bank of America Merrill Lynch	(368)
(14.000)	Rafael Microelectronics Inc	Morgan Stanley	(657)
(1.558.600)	Ruentex Development Co Ltd	Bank of America Merrill Lynch	14.766
(1.192.000)	Ruentex Development Co Ltd	Morgan Stanley	(104.583)
(195.000)	Ruentex Industries Ltd	Bank of America Merrill Lynch	16.087
(212.000)	Ruentex Industries Ltd	Morgan Stanley	(27.943)
64.000	Sercomm Corp	Bank of America Merrill Lynch	(13.580)
11.000	Sercomm Corp	Morgan Stanley	257
(242.000)	Shin Zu Shing Co Ltd	Bank of America Merrill Lynch	6.305
(214.000)	Shuttle Inc	Bank of America Merrill Lynch	(59.126)
(23.000)	Silergy Corp	Bank of America Merrill Lynch	(6.679)
(57.000)	Siliconware Precision Industries Co Ltd	Morgan Stanley	(2.311)
(698.000)	Siliconware Precision Industries Co Ltd	Bank of America Merrill Lynch	(57.053)
(1.073.520)	SinoPac Financial Holdings Co Ltd	Bank of America Merrill Lynch	(10.158)
1.000	Soft-World International Corp	Morgan Stanley	(451)
190.000	Synnex Technology International Corp	Morgan Stanley	7.348
27.000	Synnex Technology International Corp	Bank of America Merrill Lynch	1.474
(17.000)	TaiMed Biologics Inc	Bank of America Merrill Lynch	5.704
(1.000)	TaiMed Biologics Inc	Morgan Stanley	342
1.000	Taiwan Cement Corp	Bank of America Merrill Lynch	(10)
2.000	Taiwan Cement Corp	Morgan Stanley	(59)
(36.000)	Taiwan Hon Chuan Enterprise Co Ltd	Morgan Stanley	(1.574)
188.000	Taiwan Semiconductor Manufacturing Co Ltd	Morgan Stanley	116.457
659.000	Taiwan Semiconductor Manufacturing Co Ltd	Bank of America Merrill Lynch	(225.324)
(115.000)	Taiwan Styrene Monomer	Bank of America Merrill Lynch	(894)
4.000	TCI Co Ltd	Bank of America Merrill Lynch	5.068
5.000	TCI Co Ltd	Morgan Stanley	7.171
(2.000)	Teco Electric and Machinery Co Ltd	Morgan Stanley	(66)
100.000	Tripod Technology Corp	Bank of America Merrill Lynch	(17.880)
235.000	Tripod Technology Corp	Morgan Stanley	(60.785)
(267.000)	TSRC Corp	Morgan Stanley	(43.167)
(140.000)	TSRC Corp	Bank of America Merrill Lynch	(17.408)
(2.000)	Tung Thih Electronic Co Ltd	Bank of America Merrill Lynch	189
(162.000)	TXC Corp	Morgan Stanley	4.556
(155.000)	TXC Corp	Bank of America Merrill Lynch	681
558.000	Uni-President Enterprises Corp	Morgan Stanley	58.059
360.000	Uni-President Enterprises Corp	Bank of America Merrill Lynch	(3.157)
(31.000)	Universal Microwave Technology Inc	Morgan Stanley	5.814
(2.000)	Visual Photonics Epitaxy Co Ltd	Bank of America Merrill Lynch	(1.384)
(8.000)	Voltronic Power Technology Corp	Bank of America Merrill Lynch	(9.055)
	Taïwan *suite*		
1.000	Walsin Technology Corp	Bank of America Merrill Lynch	805
49.000	Win Semiconductors Corp	Bank of America Merrill Lynch	92.120
25.000	Win Semiconductors Corp	Morgan Stanley	51.283
239.000	Winbond Electronics Corp	Morgan Stanley	81.269
24.000	Winbond Electronics Corp	Bank of America Merrill Lynch	478
591.945	Wistron Corp	Bank of America Merrill Lynch	(59.504)
553.112	Wistron Corp	Morgan Stanley	(92.696)
(198.000)	XinTec Inc	Bank of America Merrill Lynch	(149.241)
(29.000)	YFC-Boneagle Electric Co Ltd	Bank of America Merrill Lynch	678
3.588.000	Yuanta Financial Holding Co Ltd	Morgan Stanley	108.918
3.018.000	Yuanta Financial Holding Co Ltd	Bank of America Merrill Lynch	62.380
			1.055.266
	Thaïlande		
205.000	Amata Corp PCL	Bank of America Merrill Lynch	(5.496)
70.000	Amata Corp PCL	Morgan Stanley	(1.853)
181.500	Bangkok Chain Hospital PCL	Bank of America Merrill Lynch	2.500
110.900	Bangkok Chain Hospital PCL	Morgan Stanley	(1.009)
237.300	Bangkok Dusit Medical Services PCL ‘F’	Bank of America Merrill Lynch	(1.127)
234.400	Bangkok Dusit Medical Services PCL ‘F’	Morgan Stanley	3.591
(32.600)	Bangkok Expressway & Metro PCL	Bank of America Merrill Lynch	(57)
(74.600)	BEC World PCL	Bank of America Merrill Lynch	42.216
(977.300)	BEC World PCL	Morgan Stanley	63.838
84.500	Bumrungrad Hospital PCL	Morgan Stanley	24.729
40.600	Bumrungrad Hospital PCL	Bank of America Merrill Lynch	(29.084)
84.800	Central Pattana PCL	Bank of America Merrill Lynch	(6.000)
50.400	Central Pattana PCL	Morgan Stanley	(1.321)
195.000	Central Plaza Hotel PCL	Bank of America Merrill Lynch	52.020
90.600	Central Plaza Hotel PCL	Morgan Stanley	24.015
595.500	CH Karnchang PCL	Bank of America Merrill Lynch	277.086
776.600	CH Karnchang PCL	Morgan Stanley	(40.053)
(6.100)	Charoen Pokphand Foods PCL	Bank of America Merrill Lynch	172
(431.200)	Charoen Pokphand Foods PCL	Morgan Stanley	14.641
(227.200)	Delta Electronics Thailand PCL	Morgan Stanley	(17.478)
10.400	Electricity Generating PCL	Bank of America Merrill Lynch	36.951
5.800	Electricity Generating PCL	Morgan Stanley	(1.806)
1.036.800	Erawan Group PCL/The	Bank of America Merrill Lynch	21.416
319.200	Erawan Group PCL/The	Morgan Stanley	15.045
190.200	Glow Energy PCL	Bank of America Merrill Lynch	14.180
47.400	Glow Energy PCL	Morgan Stanley	3.460
34.300	Home Product Center PCL	Bank of America Merrill Lynch	(636)
485.800	Home Product Center PCL	Morgan Stanley	(9.532)
128.600	Indorama Ventures PCL	Morgan Stanley	48.614
16.700	Indorama Ventures PCL	Bank of America Merrill Lynch	(233)
686.000	IRPC PCL	Bank of America Merrill Lynch	(1.620)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Thaïlande *suite*		
462.600	IRPC PCL	Morgan Stanley	(1.953)
863.100	Italian-Thai Development PCL	Bank of America Merrill Lynch	(66.001)
18.800	Italian-Thai Development PCL	Morgan Stanley	(121)
(200.600)	KCE Electronics PCL	Morgan Stanley	99.522
800	Kiatnakin Bank PCL	Bank of America Merrill Lynch	29
400	Krungthai Card PCL	Bank of America Merrill Lynch	1.815
1.400	Krungthai Card PCL	Morgan Stanley	341
413.500	Land & Houses PCL	Bank of America Merrill Lynch	(4.812)
1.490.000	Land & Houses PCL	Morgan Stanley	4.376
(17.200)	LPN Development PCL	Bank of America Merrill Lynch	(1.138)
(1.294.300)	LPN Development PCL	Morgan Stanley	(55.812)
(61.000)	Minor International PCL	Morgan Stanley	(9.436)
299.800	PTT Global Chemical PCL	Bank of America Merrill Lynch	(4.499)
878.200	PTT Global Chemical PCL	Morgan Stanley	417.668
6.900	PTT PCL	Bank of America Merrill Lynch	(723)
600.100	Ratchaburi Electricity Generating Holding PCL	Bank of America Merrill Lynch	38.285
504.200	Ratchaburi Electricity Generating Holding PCL	Morgan Stanley	32.819
(58.400)	Sino-Thai Engineering & Construction PCL	Morgan Stanley	2.514
(10.650)	Supalai PCL	Bank of America Merrill Lynch	93
1.000	Thai Oil PCL	Bank of America Merrill Lynch	(32)
600	Thai Oil PCL	Morgan Stanley	(17)
1.300	Thanachart Capital PCL	Bank of America Merrill Lynch	12
1.900	Tisco Financial Group PCL	Bank of America Merrill Lynch	(46)
1.400	Tisco Financial Group PCL	Morgan Stanley	(47)
(3.236.993)	True Corp PCL	Morgan Stanley	(33.313)
10.000	Workpoint Entertainment PCL	Bank of America Merrill Lynch	372
40.800	Workpoint Entertainment PCL	Morgan Stanley	1.622
			948.687
	Etats-Unis		
35.460	21Vianet Group Inc ADR	Bank of America Merrill Lynch	9.929
30.838	21Vianet Group Inc ADR	Morgan Stanley	27.375
353	58.com Inc ADR	Morgan Stanley	(2.167)
	Etats-Unis *suite*		
38.235	Alibaba Group Holding Ltd ADR	Bank of America Merrill Lynch	(132.753)
3.357	Alibaba Group Holding Ltd ADR	Morgan Stanley	(24.795)
3.418	Baidu Inc ADR	Bank of America Merrill Lynch	9.653
4.714	Baidu Inc ADR	Morgan Stanley	16.571
(1.757)	Changyou.com Ltd ADR	Morgan Stanley	7.086
6.804	Cheetah Mobile Inc ADR	Bank of America Merrill Lynch	14.356
16.138	Genpact Ltd	Bank of America Merrill Lynch	15.495
32.528	Genpact Ltd	Morgan Stanley	113.378
4.888	HDFC Bank Ltd ADR	Bank of America Merrill Lynch	12.220
21.048	HDFC Bank Ltd ADR	Morgan Stanley	278.370
7.157	Himax Technologies Inc ADR	Morgan Stanley	11.744
2.530	Himax Technologies Inc ADR	Bank of America Merrill Lynch	1.511
1.741	ICICI Bank Ltd ADR	Bank of America Merrill Lynch	(78)
3.046	ICICI Bank Ltd ADR	Morgan Stanley	265
16.773	Infosys Ltd ADR	Bank of America Merrill Lynch	11.573
948	JD.com Inc ADR	Morgan Stanley	(2.721)
7.077	JD.com Inc ADR	Bank of America Merrill Lynch	(13.056)
(8.422)	MakeMyTrip Ltd	Bank of America Merrill Lynch	(35.794)
(8.612)	MakeMyTrip Ltd	Morgan Stanley	14.263
1.782	Momo Inc ADR	Morgan Stanley	(14.564)
3.443	Momo Inc ADR	Bank of America Merrill Lynch	(25.212)
881	NetEase Inc ADR	Bank of America Merrill Lynch	14.080
13.738	Tata Motors Ltd ADR	Morgan Stanley	(4.476)
10.310	Tuniu Corp ADR	Morgan Stanley	4.747
17.120	Tuniu Corp ADR	Bank of America Merrill Lynch	22.770
349	Wipro Ltd ADR	Bank of America Merrill Lynch	19
20.219	WNS Holdings Ltd ADR	Morgan Stanley	211.439
12.954	WNS Holdings Ltd ADR	Bank of America Merrill Lynch	15.950
144	YY Inc ADR	Morgan Stanley	(2.146)
4.954	ZTO Express Cayman Inc ADR	Morgan Stanley	8.595
			563.627
Total			11.689.333

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Extension Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
484	USD	SGX NIFTY 50	Décembre 2017	(159.010)
Total				(159.010)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
INR	697.688.156	USD	10.649.614	Bank of America Merrill Lynch	5/1/2018	127.703
						127.703
Catégorie d'Actions couverte en livres sterling						
GBP	5.047	USD	6.648	State Street Bank & Trust Company	15/12/2017	166
USD	198	GBP	150	State Street Bank & Trust Company	15/12/2017	(3)
						163
Total						127.866

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	90,44
Gouvernement	10,37
Énergie	0,31
Portefeuille de titres à la valeur de marché	101,12
Autres éléments du passif net	(1,12)
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
ACTIONS ORDINAIRES			
	Australie		
295.455	Alumina Ltd	497.082	1,86
808.410	Beach Energy Ltd	643.286	2,41
39.144	Domain Holdings Australia Ltd	103.235	0,39
391.444	Fairfax Media Ltd	209.142	0,78
76.520	GrainCorp Ltd 'A'	441.309	1,65
51.235	Iluka Resources Ltd	360.328	1,35
173.835	Medibank Pvt Ltd	430.793	1,61
		2.685.175	10,05
	Bermudes		
354.000	Skyworth Digital Holdings Ltd	150.953	0,56
		150.953	0,56
	Îles Caïmans		
15.770	Airtac International Group	268.670	1,00
929	Baidu Inc ADR	220.210	0,82
325.634	Crystal International Group Ltd '144A'	293.142	1,10
533	NetEase Inc ADR	170.091	0,64
17.000	Parade Technologies Ltd	320.231	1,20
5.203	Sogou Inc ADR	64.205	0,24
		1.336.549	5,00
	Chine		
298.000	Aluminum Corp of China Ltd 'H'	197.669	0,74
1.188.000	Bank of China Ltd 'H'	576.566	2,16
125.200	China Pacific Insurance Group Co Ltd 'H'	597.206	2,23
790.000	Guangshen Railway Co Ltd 'H'*	437.023	1,64
1.356.000	Huadian Power International Corp Ltd 'H'	529.606	1,98
		2.338.070	8,75
	Hong Kong		
29.500	China Mobile Ltd	299.375	1,12
240.000	CNOOC Ltd	325.155	1,22
331.000	New World Development Co Ltd	479.808	1,79
		1.104.338	4,13
	Inde		
27.505	Tata Motors Ltd ADR	858.981	3,21
		858.981	3,21
	Indonésie		
430.000	Bank Central Asia Tbk PT	646.939	2,42
2.705.400	Cikarang Listrindo Tbk PT '144A'	232.017	0,87
		878.956	3,29
	Île de Man		
559.800	Genting Singapore Plc	552.591	2,07
		552.591	2,07
	Japon		
18.100	Dai-ichi Life Holdings Inc	371.216	1,39
26.200	Denka Co Ltd	966.557	3,62
20.200	JFE Holdings Inc	476.716	1,78
135.836	Mitsubishi UFJ Financial Group Inc ADR	962.398	3,60
12.000	Seven & i Holdings Co Ltd	493.613	1,85
	Japon *suite*		
9.900	SoftBank Group Corp	838.781	3,14
22.800	Taiheiyo Cement Corp	938.884	3,51
6.600	Toyota Motor Corp	415.278	1,55
		5.463.443	20,44
	Malaisie		
292.000	Lotte Chemical Titan Holding Bhd '144A'	339.161	1,27
717.100	Sapura Energy Bhd	219.190	0,82
		558.351	2,09
	Philippines		
1.423.200	LT Group Inc	551.610	2,07
307.320	Metropolitan Bank & Trust Co	585.779	2,19
		1.137.389	4,26
	Corée du Sud		
14.563	Doosan Bobcat Inc	475.731	1,78
18.802	Hana Financial Group Inc	819.807	3,07
870	Hyundai Robotics Co Ltd	318.980	1,19
7.839	Korea Aerospace Industries Ltd	360.886	1,35
2.808	POSCO	864.397	3,23
457	S-Oil Corp	50.183	0,19
		2.889.984	10,81
	Taïwan		
348.000	Cathay Financial Holding Co Ltd	599.840	2,25
359.000	CTCI Corp	526.639	1,97
234.000	Epistar Corp	421.284	1,58
21.000	MediaTek Inc	228.246	0,85
		1.776.009	6,65
	Thaïlande		
70.100	Kasikornbank PCL NVDR	487.223	1,82
796.700	LPN Development PCL NVDR	319.558	1,20
		806.781	3,02
	Royaume-Uni		
71.926	HSBC Holdings Plc	718.413	2,69
		718.413	2,69
Total des actions ordinaires		23.255.983	87,02
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		23.255.983	87,02
Organismes de placement collectif			
	Irlande		
2.197.608	Institutional Cash Series Plc - Institutional US Dollar Liquidity Fund Agency Dis[1]	2.197.608	8,22
		2.197.608	8,22
Total des organismes de placement collectif		2.197.608	8,22
Portefeuille de titres à la valeur de marché		25.453.591	95,24
Autres éléments de l'actif net		1.271.212	4,76
Total de l'actif net (USD)		26.724.803	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie		
(76.438)	Bendigo & Adelaide Bank Ltd	Bank of America Merrill Lynch	(30.942)
(27.942)	James Hardie Industries Plc - CDI	Bank of America Merrill Lynch	(21.582)
(14.579)	Perpetual Ltd	JP Morgan	16.054
(17.758)	Wesfarmers Ltd	Morgan Stanley	(14.676)
			(51.146)
	Hong Kong		
(82.000)	China Merchants Bank Co Ltd 'H'	JP Morgan	2.782
(243.000)	Geely Automobile Holdings Ltd	Morgan Stanley	36.206
(420.200)	Hong Kong & China Gas Co Ltd	JP Morgan	(19.812)
(66.000)	Shenzhou International Group Holdings Ltd	JP Morgan	12.142
(39.000)	Sun Hung Kai Properties Ltd	JP Morgan	11.502
(127.000)	Sunac China Holdings Ltd	Bank of America Merrill Lynch	(2.145)
(49.000)	Sunny Optical Technology Group Co Ltd	Bank of America Merrill Lynch	55.367
(224.420)	Xinjiang Goldwind Science & Technology Co Ltd 'H'	JP Morgan	(7.237)
			88.805
	Indonésie		
(1.051.000)	Tower Bersama Infrastructure Tbk PT	Morgan Stanley	34.966
			34.966
	Japon		
(5.400)	Eisai Co Ltd	Bank of America Merrill Lynch	(9.661)
(7.500)	FamilyMart UNY Holdings Co Ltd	Morgan Stanley	(41.504)
(35.600)	Nissan Motor Co Ltd	Bank of America Merrill Lynch	(8.494)
(22.600)	Park24 Co Ltd	JP Morgan	(33.940)
(4.200)	SCREEN Holdings Co Ltd	Bank of America Merrill Lynch	16.285
(12.400)	Seria Co Ltd	Morgan Stanley	(76.550)
(161.000)	Sumitomo Osaka Cement Co Ltd	JP Morgan	(59.291)
			(213.155)
	Philippines		
(207.050)	BDO Unibank Inc	Bank of America Merrill Lynch	(29.475)
(800.400)	SM Prime Holdings Inc	JP Morgan	6.696
			(22.779)
	Singapour		
(8.500)	Jardine Matheson Holdings Ltd	Morgan Stanley	18.105
(338.500)	Raffles Medical Group Ltd	JP Morgan	20.390
(187.700)	Singapore Telecommunications Ltd	Morgan Stanley	(5.076)
			33.419
	Corée du Sud		
(1.969)	Hyundai Motor Co	Bank of America Merrill Lynch	(11.733)
(18.058)	LG Display Co Ltd	Morgan Stanley	14.498
(5.671)	S&T Motiv Co Ltd	Morgan Stanley	(8.535)
			(5.770)
	Taïwan		
(44.000)	Catcher Technology Co Ltd	JP Morgan	1.532
(16.000)	Gigasolar Materials Corp	Bank of America Merrill Lynch	523
(15.000)	Gigasolar Materials Corp	JP Morgan	(10.059)
(1.707.000)	HannStar Display Corp	Bank of America Merrill Lynch	(42.969)
(267.000)	Micro-Star International Co Ltd	Bank of America Merrill Lynch	9.864
(184.000)	Novatek Microelectronics Corp	Bank of America Merrill Lynch	8.524
(44.000)	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	22.071
			(10.514)
	Thaïlande		
(496.700)	Krung Thai Bank PCL	Morgan Stanley	(13.499)
			(13.499)
	Etats-Unis		
(7.010)	Ctrip.com International Ltd ADR	Morgan Stanley	12.268
(21.078)	Infosys Ltd ADR	Morgan Stanley	(6.956)
(6.415)	JD.com Inc ADR	Morgan Stanley	16.871
(9.530)	TAL Education Group ADR	Bank of America Merrill Lynch	13.914
			36.097
Total			(123.576)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Absolute Return Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	554.863	JPY	63.034.974	Citibank	29/1/2018	(10.001)
						(10.001)
Catégorie d'Actions couverte en francs suisses						
CHF	1.209.095	USD	1.218.245	State Street Bank & Trust Company	15/12/2017	11.992
USD	53.902	CHF	53.408	State Street Bank & Trust Company	15/12/2017	(441)
						11.551
Catégorie d'Actions couverte en euros						
EUR	54.624	USD	63.687	State Street Bank & Trust Company	15/12/2017	1.389
USD	2.445	EUR	2.084	State Street Bank & Trust Company	15/12/2017	(38)
						1.351
Catégorie d'Actions couverte en livres sterling						
GBP	449.503	USD	592.041	State Street Bank & Trust Company	15/12/2017	14.877
USD	16.509	GBP	12.486	State Street Bank & Trust Company	15/12/2017	(349)
						14.528
Total						17.429

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
(23)	KRW	KOSPI 200 Index	Décembre 2017	(79.784)
(35)	HKD	Mini H-Shares Index	Décembre 2017	9.058
(73)	JPY	Mini-Topix Index	Décembre 2017	(148.054)
(14)	USD	MSCI Taiwan Index	Décembre 2017	10.452
Total				(208.328)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	28,12
Communications	20,47
Valeurs industrielles	14,41
Énergie	8,47
Biens de consommation cyclique	6,51
Matériaux de base	4,41
Biens de consommation non cyclique	4,10
Titres adossés à des actifs	1,10
Services aux collectivités	0,68
Technologie	0,64
Organismes de placement collectif	0,54
Portefeuille de titres à la valeur de marché	89,45
Autres éléments de l'actif net	10,55
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Etats-Unis		
USD 1.700.000	United States Treasury Bill 21/12/2017 (Zero Coupon)	1.698.942	7,77
USD 300.000	United States Treasury Bill 28/12/2017 (Zero Coupon)	299.742	1,37
USD 400.000	United States Treasury Bill 25/1/2018 (Zero Coupon)	399.315	1,82
		2.397.999	10,96
Total des obligations		2.397.999	10,96
CERTIFICATS DE DÉPÔT			
	Japon		
USD 500.000	Mizuho Bank Ltd/New York FRN2/2/2018	500.000	2,29
		500.000	2,29
	Etats-Unis		
USD 300.000	Bank of Nova Scotia/Houston 1,66% 21/9/2018	300.000	1,37
USD 500.000	Canadian Imperial Bank of Commerce 1,505% 13/11/2018	500.000	2,28
USD 500.000	Credit Suisse AG/New York 1,50% 4/1/2018	500.000	2,28
USD 800.000	DZ Bank AG Deutsche Zentral - Genossenschaftsbank 1,31% 11/12/2017	800.000	3,66
USD 500.000	Norinchukin Bank/New York 1,467% 21/2/2018	500.000	2,29
USD 300.000	Norinchukin Bank/New York 1,424% 9/3/2018	300.000	1,37
USD 250.000	Norinchukin Bank/New York 1,537% 29/5/2018	250.000	1,14
USD 300.000	Royal Bank of Canada/New York 1,492% 6/11/2018	300.000	1,37
USD 350.000	Sumitomo Mitsui Banking Corp 1,426% 1/2/2018	350.000	1,60
USD 500.000	Sumitomo Mitsui Banking Corp 1,442% 6/2/2018	500.000	2,29
USD 500.000	Sumitomo Mitsui Trust and Banking Ltd/New York 1,507% 21/6/2018	500.000	2,29
USD 750.000	UBS AG/Stamford 1,512% 1/6/2018	750.000	3,43
USD 500.000	Wells Fargo Bank NA 1,484% 15/11/2018	500.000	2,29
USD 500.000	Wells Fargo Bank NA 1,533% 19/11/2018	500.000	2,29
		6.550.000	29,95
Total des certificats de dépôt		7.050.000	32,24
BILLET DE TRÉSORERIE			
	Etats-Unis		
USD 300.000	Albion Capital Corp 27/12/2017 (Zero Coupon)	299.708	1,37
USD 400.000	Antalis SA 5/1/2018 (Zero Coupon)	399.456	1,83
	Etats-Unis *suite*		
USD 300.000	Bank Nederlandse Gemeenten NV 6/12/2017 (Zero Coupon)	299.947	1,37
USD 575.000	Barton Capital Corp 11/12/2017 (Zero Coupon)	574.792	2,63
USD 650.000	Bedford Row Funding Corp FRN11/6/2018	650.000	2,97
USD 750.000	Charta LLC 22/12/2017 (Zero Coupon)	749.436	3,43
USD 400.000	Coca-Cola Company/The 11/4/2018 (Zero Coupon)	398.020	1,82
USD 500.000	DBS Bank Ltd 19/3/2018 (Zero Coupon)	497.660	2,28
USD 1.000.000	Federation des caisses Desjardins du Quebec 4/12/2017 (Zero Coupon)	999.901	4,57
USD 700.000	ING US Funding LLC FRN12/12/2017	700.000	3,20
USD 350.000	JP Morgan Securities LLC 18/12/2017 (Zero Coupon)	349.769	1,60
USD 400.000	JP Morgan Securities LLC 9/2/2018 (Zero Coupon)	398.888	1,83
USD 250.000	JP Morgan Securities LLC 7/8/2018 (Zero Coupon)	247.026	1,13
USD 500.000	La Fayette Asset Securitization LLC 5/1/2018 (Zero Coupon)	499.339	2,28
USD 300.000	Microsoft Corp 14/12/2017 (Zero Coupon)	299.876	1,37
USD 500.000	National Australia Bank Ltd 1,483% 5/4/2018	500.000	2,29
USD 500.000	Nieuw Amsterdam Receivables Corp 8/1/2018 (Zero Coupon)	499.287	2,28
USD 600.000	Nieuw Amsterdam Receivables Corp 24/1/2018 (Zero Coupon)	598.767	2,74
USD 550.000	Sheffield Receivables Corp 20/12/2017 (Zero Coupon)	549.620	2,51
USD 500.000	Skandinaviska Enskilda Banken AB 8/2/2018 (Zero Coupon)	498.649	2,28
USD 250.000	Starbird Funding Corp 18/12/2017 (Zero Coupon)	249.837	1,14
USD 525.000	Swedbank AB 19/12/2017 (Zero Coupon)	524.680	2,40
USD 700.000	Toyota Motor Credit Corp FRN13/3/2018	700.000	3,20
USD 600.000	Victory Receivables Corp 11/12/2017 (Zero Coupon)	599.790	2,74
USD 500.000	Victory Receivables Corp 8/1/2018 (Zero Coupon)	499.287	2,28
		12.583.735	57,54
Total des billets de trésorerie		12.583.735	57,54
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		22.031.734	100,74
Portefeuille de titres à la valeur de marché		22.031.734	100,74
Autres éléments du passif net		(162.006)	(0,74)
Total de l'actif net (USD)		21.869.728	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie		
(7.999)	Abacus Property Group (Reit)	JP Morgan	184
(19.255)	Accent Group Ltd	Citibank	(3.519)
(10.587)	Accent Group Ltd	HSBC	(1.534)
(14.367)	Accent Group Ltd	JP Morgan	(2.048)
(9.813)	Aconex Ltd	HSBC	(1.595)
(6.969)	Aconex Ltd	JP Morgan	(1.069)
(36.560)	Adelaide Brighton Ltd	HSBC	(1.599)
(2.398)	Adelaide Brighton Ltd	JP Morgan	(106)
(5.018)	Afterpay Touch Group Ltd	Citibank	1.856
4.154	AGL Energy Ltd	JP Morgan	1.259
784	AGL Energy Ltd	Citibank	474
(8.005)	Ainsworth Game Technology Ltd	Citibank	949
(25.730)	Ainsworth Game Technology Ltd	HSBC	5.203
(10.824)	Ainsworth Game Technology Ltd	JP Morgan	2.152
(444)	ALS Ltd	HSBC	136
(382)	ALS Ltd	JP Morgan	119
(5.089)	Altium Ltd	HSBC	(1.709)
42.180	Alumina Ltd	HSBC	(1.499)
25.835	Alumina Ltd	Citibank	(263)
(27.800)	Amaysim Australia Ltd	HSBC	2.615
(8.315)	Amaysim Australia Ltd	JP Morgan	757
774	Amcor Ltd/Australia	JP Morgan	222
357	Amcor Ltd/Australia	HSBC	96
959	Ansell Ltd	JP Morgan	(20)
(728)	Ansell Ltd	HSBC	(70)
(13.900)	APA Group	HSBC	(2.464)
(1.530)	APN Outdoor Group Ltd	JP Morgan	(307)
(1.978)	APN Outdoor Group Ltd	HSBC	(383)
775	Appen Ltd	HSBC	931
765	Appen Ltd	JP Morgan	760
6.377	Appen Ltd	Citibank	6.812
1.111	ARB Corp Ltd	JP Morgan	1.010
(12.838)	Ardent Leisure Group (Unit)	JP Morgan	1.245
(47.562)	Ardent Leisure Group (Unit)	HSBC	4.676
2.439	Aristocrat Leisure Ltd	JP Morgan	(3.924)
10.999	Aristocrat Leisure Ltd	HSBC	(18.132)
986	AusNet Services	Citibank	9
1.316	AusNet Services	JP Morgan	39
907	AusNet Services	HSBC	10
(3.304)	Austal Ltd	HSBC	240
810	Australia & New Zealand Banking Group Ltd	HSBC	(466)
7.759	Australia & New Zealand Banking Group Ltd	JP Morgan	(3.707)
(1.646)	Australia & New Zealand Banking Group Ltd	HSBC	2.535
(7.807)	Australian Agricultural Co Ltd	Citibank	(72)
(3.027)	Australian Agricultural Co Ltd	JP Morgan	735
(64.246)	Australian Agricultural Co Ltd	HSBC	14.102
3.868	Australian Pharmaceutical Industries Ltd	HSBC	(111)
18.485	Australian Pharmaceutical Industries Ltd	JP Morgan	(489)
(2.946)	Automotive Holdings Group Ltd	HSBC	(694)
55.523	Aveo Group (Unit)	HSBC	(1.722)
(35.353)	Bank Of Queensland Ltd	HSBC	(12.500)
(10.260)	Bapcor Ltd	HSBC	(2.137)
42.639	Beach Energy Ltd	Citibank	(267)
18.339	Beach Energy Ltd	JP Morgan	(1.092)
(104.043)	Beadell Resources Ltd	Citibank	765
(135.610)	Beadell Resources Ltd	JP Morgan	1.677
(149)	Bellamy’s Australia Ltd	HSBC	18
(5.456)	Bellamy’s Australia Ltd	JP Morgan	550
1.807	BHP Billiton Ltd	HSBC	(2.087)
225	BHP Billiton Ltd	JP Morgan	(250)
(34.700)	Boral Ltd	HSBC	187
(5.132)	Brambles Ltd	HSBC	(1.974)
1.026	Breville Group Ltd	Citibank	133
	Australie *suite*		
334	Breville Group Ltd	HSBC	148
1.572	Breville Group Ltd	JP Morgan	725
(2.941)	Brickworks Ltd	JP Morgan	(235)
(2.862)	Brickworks Ltd	HSBC	(171)
3.361	BT Investment Management Ltd	Citibank	936
15.670	BT Investment Management Ltd	HSBC	5.760
9.041	BT Investment Management Ltd	JP Morgan	3.720
43.665	BWP Trust (Reit)	Citibank	3.478
22.454	BWP Trust (Reit)	JP Morgan	1.276
(369)	BWX Ltd	HSBC	64
(10.135)	BWX Ltd	JP Morgan	1.282
18.803	Cabcharge Australia Ltd	HSBC	296
83.987	Cabcharge Australia Ltd	JP Morgan	847
239	Caltex Australia Ltd	HSBC	(180)
(2.551)	Cardno Ltd	Citibank	(82)
5.831	carsales.com Ltd	HSBC	3.807
369	carsales.com Ltd	Citibank	121
1.323	carsales.com Ltd	JP Morgan	894
(5.175)	Centuria Industrial (Reit)	JP Morgan	(260)
5.218	Charter Hall Group (Reit)	JP Morgan	914
(17.347)	Charter Hall Retail (Reit)	JP Morgan	(2.920)
(3.619)	Charter Hall Retail (Reit)	HSBC	(581)
(133)	Chorus Ltd	JP Morgan	16
(12.324)	Chorus Ltd	HSBC	1.541
553	CLASS Ltd	Citibank	8
1.074	CLASS Ltd	JP Morgan	(58)
(1.752)	Clean TeQ Holdings Ltd	HSBC	(155)
68.345	Cleanaway Waste Management Ltd	Citibank	(2.459)
1.853	Cleanaway Waste Management Ltd	HSBC	(114)
44.346	Cleanaway Waste Management Ltd	JP Morgan	(4.093)
7.700	Coca-Cola Amatil Ltd	Citibank	1.090
14.703	Coca-Cola Amatil Ltd	JP Morgan	1.665
670	Cochlear Ltd	Citibank	(56)
35	Cochlear Ltd	JP Morgan	(63)
815	Cochlear Ltd	HSBC	(1.688)
(175.936)	Cooper Energy Ltd	JP Morgan	5.090
2.286	Corporate Travel Management Ltd	JP Morgan	(1.842)
1.286	Corporate Travel Management Ltd	HSBC	(464)
4.110	Costa Group Holdings Ltd	Citibank	(362)
374	Costa Group Holdings Ltd	JP Morgan	(144)
438	Costa Group Holdings Ltd	HSBC	(63)
(1.798)	Credit Corp Group Ltd	HSBC	(1.156)
(21.339)	Cromwell Property Group (Reit)	Citibank	(189)
(96.754)	Cromwell Property Group (Reit)	JP Morgan	(1.106)
(14.124)	Crown Resorts Ltd	HSBC	(1.565)
(75)	Crown Resorts Ltd	JP Morgan	(11)
723	CSL Ltd	JP Morgan	(1.242)
191	CSL Ltd	HSBC	(379)
(10.414)	CSR Ltd	HSBC	265
10.028	CSR Ltd	HSBC	(255)
9.871	CSR Ltd	JP Morgan	(184)
(19.212)	CYBG Plc - CDI	HSBC	(3.312)
(7.026)	CYBG Plc - CDI	JP Morgan	(1.207)
(9.609)	Dacian Gold Ltd	JP Morgan	(1.476)
2.952	Dexus (Reit)	Citibank	1.401
3.426	Dexus (Reit)	HSBC	512
10.207	Dexus (Reit)	JP Morgan	2.342
182	Domain Holdings Australia Ltd	HSBC	480
172	Domain Holdings Australia Ltd	JP Morgan	454
156	Domain Holdings Australia Ltd	Citibank	(10)
(269)	Domino’s Pizza Enterprises Ltd	HSBC	339

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie *suite*		
3.321	Downer EDI Ltd	Citibank	(186)
4.888	Downer EDI Ltd	JP Morgan	(376)
9.298	DuluxGroup Ltd	Citibank	(2.159)
2.925	DuluxGroup Ltd	HSBC	(166)
6.707	DuluxGroup Ltd	JP Morgan	2.429
24.373	Eclipx Group Ltd	JP Morgan	(3.452)
9.701	ELDERS Ltd	JP Morgan	5.784
(2.224)	EML Payments Ltd	JP Morgan	592
4.129	ERM Power Ltd	Citibank	7
4.430	ERM Power Ltd	HSBC	(312)
9.457	ERM Power Ltd	JP Morgan	(782)
(9.618)	Evolution Mining Ltd	HSBC	572
(3.475)	Evolution Mining Ltd	JP Morgan	143
1.559	Fairfax Media Ltd	Citibank	25
1.826	Fairfax Media Ltd	HSBC	(592)
5.413	Fairfax Media Ltd	JP Morgan	(507)
(129.229)	FAR Ltd	JP Morgan	(122)
(50.601)	FAR Ltd	Citibank	148
(32.210)	FAR Ltd	HSBC	(27)
(21.964)	Fletcher Building Ltd	HSBC	2.371
(5.797)	Fletcher Building Ltd	JP Morgan	735
1.777	FlexiGroup Ltd	Citibank	84
6.829	FlexiGroup Ltd	JP Morgan	178
(27.848)	FlexiGroup Ltd/Australia	HSBC	(660)
(9.241)	FlexiGroup Ltd/Australia	JP Morgan	(830)
158	Flight Centre Travel Group Ltd	JP Morgan	(266)
1.045	Folkestone Education Trust (Reit)	Citibank	75
6.305	Folkestone Education Trust (Reit)	JP Morgan	391
(9.393)	Fortescue Metals Group Ltd	HSBC	436
15.139	Fortescue Metals Group Ltd	JP Morgan	(1.032)
(20.725)	Freedom Foods Group Ltd	HSBC	(3.848)
(5.615)	Freedom Foods Group Ltd	JP Morgan	(979)
(8.574)	G8 Education Ltd	HSBC	730
(19.610)	Galaxy Resources Ltd	JP Morgan	2.035
(40.032)	Gateway Lifestyle (Unit)	JP Morgan	(2.890)
(73.406)	Gateway Lifestyle (Unit)	Citibank	(199)
(61.542)	Gateway Lifestyle (Unit)	HSBC	(4.477)
35.940	GDI Property Group (Reit)	JP Morgan	1.295
(27.180)	Gold Road Resources Ltd	Citibank	593
(9.826)	Gold Road Resources Ltd	HSBC	(143)
(104.319)	Gold Road Resources Ltd	JP Morgan	(752)
2.658	Goodman Group (Reit)	Citibank	(213)
(656)	Goodman Group (Reit)	HSBC	(45)
2.478	GPT Group/The (Reit)	Citibank	354
3.036	GPT Group/The (Reit)	HSBC	296
(30.515)	GPT Group/The (Reit)	JP Morgan	(3.362)
4.159	GrainCorp Ltd ‘A’	Citibank	(974)
28.587	GrainCorp Ltd ‘A’	JP Morgan	(16.149)
4.009	GrainCorp Ltd ‘A’	HSBC	(3.210)
35.146	Growthpoint Properties Australia Ltd (Reit)	HSBC	1.826
833	Growthpoint Properties Australia Ltd (Reit)	Citibank	41
9.730	Growthpoint Properties Australia Ltd (Reit)	JP Morgan	565
6.152	GWA Group Ltd	JP Morgan	435
41.524	GWA Group Ltd	Citibank	1.719
22.930	GWA Group Ltd	HSBC	1.506
(274)	Hansen Technologies Ltd	Citibank	(63)
(3.254)	Hansen Technologies Ltd	HSBC	(320)
(10.712)	Healthscope Ltd	JP Morgan	(416)
(64.227)	Healthscope Ltd	HSBC	(2.288)
(3.526)	Highfield Resources Ltd	JP Morgan	240
3.447	Hotel Property Investments (Reit)	Citibank	249
1.498	Hotel Property Investments (Reit)	JP Morgan	89
(15.726)	HT&E Ltd	JP Morgan	(2.138)
(52.818)	HT&E Ltd	HSBC	(5.615)
	Australie *suite*		
153	Iluka Resources Ltd	HSBC	–
19.531	Iluka Resources Ltd	JP Morgan	(4.925)
2.467	Iluka Resources Ltd	Citibank	85
(87.961)	IMF Bentham Ltd	HSBC	(4.196)
(12.902)	IMF Bentham Ltd	Citibank	(722)
(43.098)	IMF Bentham Ltd	JP Morgan	(2.203)
(4.507)	ImpediMed Ltd	HSBC	(652)
(7.209)	ImpediMed Ltd	JP Morgan	(1.052)
(7.762)	Incitec Pivot Ltd	HSBC	(1.082)
(10.795)	Independence Group NL	Citibank	2.149
(71.680)	Independence Group NL	HSBC	16.411
18.286	Inghams Group Ltd	Citibank	(1.580)
158	Inghams Group Ltd	HSBC	(12)
11.989	Inghams Group Ltd	JP Morgan	(1.689)
(27.373)	Insurance Australia Group Ltd	HSBC	2.837
857	InvoCare Ltd	JP Morgan	443
1.346	InvoCare Ltd	Citibank	40
2.018	IOOF Holdings Ltd	JP Morgan	343
(10.137)	IRESS Ltd	HSBC	5.798
(274)	IRESS Ltd	JP Morgan	152
(2.784)	iSentia Group Ltd	Citibank	(436)
(2.878)	iSentia Group Ltd	HSBC	(420)
(1.493)	iSentia Group Ltd	JP Morgan	(220)
68	James Hardie Industries Plc - CDI	JP Morgan	7
(1.935)	Japara Healthcare Ltd	Citibank	(64)
(3.114)	Japara Healthcare Ltd	HSBC	(51)
(1.050)	Japara Healthcare Ltd	JP Morgan	(19)
1.052	JB Hi-Fi Ltd	HSBC	1.047
1.434	LendLease Group	Citibank	(243)
1.423	LendLease Group	JP Morgan	(502)
1.751	Link Administration Holdings Ltd	JP Morgan	66
(23.207)	Macquarie Atlas Roads Group (Unit)	HSBC	1.169
(8.122)	Macquarie Atlas Roads Group (Unit)	JP Morgan	429
163	Macquarie Group Ltd	HSBC	(18)
48	Macquarie Group Ltd	JP Morgan	1
3.297	Magellan Financial Group Ltd	Citibank	(1.268)
1.180	Magellan Financial Group Ltd	HSBC	(862)
6.619	Magellan Financial Group Ltd	JP Morgan	(4.582)
(2.976)	Mantra Group Ltd	HSBC	80
(2.988)	Mayne Pharma Group Ltd	JP Morgan	(43)
(11.263)	Mayne Pharma Group Ltd	Citibank	(94)
(203.094)	Mayne Pharma Group Ltd	HSBC	(3.571)
(570)	McMillan Shakespeare Ltd	HSBC	(640)
30.237	Medibank Private Ltd	HSBC	2.136
5.841	Medibank Private Ltd	Citibank	201
32.795	Medibank Private Ltd	JP Morgan	2.335
8.705	Metcash Ltd	HSBC	123
151	Mineral Resources Ltd	HSBC	88
89	Mineral Resources Ltd	Citibank	39
1.518	Mineral Resources Ltd	JP Morgan	2.926
381	MYOB Group Ltd	HSBC	(20)
23.328	MYOB Group Ltd	JP Morgan	(5.572)
4.997	MYOB Group Ltd	Citibank	(243)
18.529	National Australia Bank Ltd	HSBC	(3.130)
6.761	National Australia Bank Ltd	JP Morgan	(175)
1.883	Navigator Global Investments Ltd	Citibank	(50)
(9.120)	Navitas Ltd	HSBC	(2.722)
(7.990)	New South Resources Ltd	HSBC	(863)
(17.838)	New South Resources Ltd	Citibank	(1.454)
(7.798)	Newcrest Mining Ltd	HSBC	4.765
(26.925)	NEXTDC Ltd	HSBC	(9.699)
4.617	nib holdings Ltd/Australia	HSBC	(151)
3.001	nib holdings Ltd/Australia	JP Morgan	45
2.018	Nick Scali Ltd	HSBC	(862)
5.299	Nick Scali Ltd	JP Morgan	(1.963)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie *suite*		
(2.962)	Nine Entertainment Co Holdings Ltd	HSBC	(220)
11.380	Nine Entertainment Co Holdings Ltd	HSBC	892
82.031	Nine Entertainment Co Holdings Ltd	JP Morgan	6.257
741	Nufarm Ltd/Australia	JP Morgan	(18)
385	Nufarm Ltd/Australia	Citibank	10
118	Oil Search Ltd	Citibank	(17)
493	Oil Search Ltd	HSBC	(141)
196	Oil Search Ltd	JP Morgan	(15)
323	oOh!media Ltd	HSBC	26
(248)	Orica Ltd	Citibank	92
(974)	Orica Ltd	HSBC	310
(622)	Orica Ltd	JP Morgan	223
(44.390)	Origin Energy Ltd	HSBC	(12.632)
(4.738)	Orocobre Ltd	HSBC	(1.444)
(12.604)	Orocobre Ltd	JP Morgan	(3.949)
554	Orora Ltd	Citibank	(35)
626	Orora Ltd	JP Morgan	(8)
278	OZ Minerals Ltd	HSBC	(55)
380	OZ Minerals Ltd	Citibank	(28)
6.129	OZ Minerals Ltd	JP Morgan	(1.129)
(307)	Pact Group Holdings Ltd (Right)	JP Morgan	(65)
140	Perpetual Ltd	Citibank	67
1.414	Perpetual Ltd	HSBC	(804)
4.052	Perpetual Ltd	JP Morgan	(4.462)
(23.870)	Perseus Mining Ltd	Citibank	(10)
(25.083)	Perseus Mining Ltd	JP Morgan	252
(24.521)	Pilbara Minerals Ltd	JP Morgan	(2.372)
2.775	Platinum Asset Management Ltd	Citibank	(247)
10.470	Platinum Asset Management Ltd	HSBC	(3.948)
2.158	Platinum Asset Management Ltd	JP Morgan	(813)
(587)	Primary Health Care Ltd	Citibank	(14)
(12.705)	Primary Health Care Ltd	HSBC	(1.211)
(1.778)	Primary Health Care Ltd	JP Morgan	(104)
25.623	Qantas Airways Ltd	JP Morgan	(8.144)
(1.263)	QBE Insurance Group Ltd	JP Morgan	520
(6.915)	QBE Insurance Group Ltd	HSBC	2.869
(49.721)	Qube Holdings Ltd	HSBC	21
(21.923)	Qube Holdings Ltd	JP Morgan	(75)
2.845	Ramsay Health Care Ltd	HSBC	2.383
1.710	Ramsay Health Care Ltd	JP Morgan	1.603
1.089	Ramsay Health Care Ltd	Citibank	2.707
(1.492)	REA Group Ltd	JP Morgan	(4.474)
15.501	Regis Resources Ltd	Citibank	(1.800)
52.224	Regis Resources Ltd	HSBC	(8.278)
(35.652)	Reliance Worldwide Corp Ltd	HSBC	7.779
8.341	ResMed Inc - CDI	JP Morgan	2.228
676	ResMed Inc - CDI	HSBC	35
(24.187)	Resolute Mining Ltd	HSBC	170
(10.822)	Retail Food Group Ltd	HSBC	424
(7.145)	Retail Food Group Ltd	JP Morgan	828
319	Rio Tinto Ltd	JP Morgan	(581)
10.078	Sandfire Resources NL	Citibank	(684)
30.092	Sandfire Resources NL	JP Morgan	(3.455)
(45.706)	Santos Ltd	HSBC	(9.934)
2.874	Saracen Mineral Holdings Ltd	Citibank	16
9.319	Saracen Mineral Holdings Ltd	JP Morgan	51
7.506	Saracen Mineral Holdings Ltd	HSBC	128
(119.504)	Scentre Group (Reit)	JP Morgan	(9.062)
(1.636)	Select Harvests Ltd	Citibank	(208)
(1.000)	Select Harvests Ltd	HSBC	133
(1.132)	Select Harvests Ltd	JP Morgan	143
(312.655)	Senex Energy Ltd	Citibank	(135)
(35.477)	Senex Energy Ltd	HSBC	517
2.957	Servcorp Ltd	Citibank	894
	Australie *suite*		
316	Servcorp Ltd	HSBC	103
6.703	Servcorp Ltd	JP Morgan	892
3.974	Service Stream Ltd	Citibank	(68)
6.113	Service Stream Ltd	HSBC	(353)
27.316	Service Stream Ltd	JP Morgan	(1.011)
(1.396)	Seven Group Holdings Ltd	Citibank	599
(683)	Seven Group Holdings Ltd	HSBC	26
1.556	SG Fleet Group Ltd	Citibank	(74)
3.760	SG Fleet Group Ltd	HSBC	(434)
18.893	SG Fleet Group Ltd	JP Morgan	(1.733)
2.868	Sims Metal Management Ltd	Citibank	(340)
4.521	Sims Metal Management Ltd	HSBC	836
21	Sirtex Medical Ltd	Citibank	16
368	Sirtex Medical Ltd	HSBC	197
417	Sirtex Medical Ltd	JP Morgan	232
(8.495)	SKY Network Television Ltd	HSBC	617
(2.492)	Sonic Healthcare Ltd	HSBC	(520)
(2.291)	Sonic Healthcare Ltd	Citibank	(1.225)
(1.135)	Sonic Healthcare Ltd	JP Morgan	(273)
(49.887)	South32 Ltd	HSBC	3.078
3.250	Southern Cross Media Group Ltd	HSBC	191
23.130	Southern Cross Media Group Ltd	Citibank	646
43.206	Southern Cross Media Group Ltd	JP Morgan	2.505
(27.359)	SpeedCast International Ltd	HSBC	(8.182)
(10.400)	SpeedCast International Ltd	JP Morgan	(3.183)
4.972	St Barbara Ltd	Citibank	622
(8.482)	St Barbara Ltd	JP Morgan	(903)
16.911	St Barbara Ltd	JP Morgan	1.800
13.046	Star Entertainment Group Ltd/The	HSBC	2.729
4.258	Star Entertainment Group Ltd/The	JP Morgan	304
2.148	Star Entertainment Group Ltd/The	Citibank	157
(40.458)	Steadfast Group Ltd	HSBC	(4.542)
1.296	Stockland (Reit)	Citibank	145
1.447	Stockland (Reit)	HSBC	17
22.175	Stockland (Reit)	JP Morgan	417
6.078	Suncorp Group Ltd	Citibank	864
4.297	Suncorp Group Ltd	HSBC	96
11.624	Suncorp Group Ltd	JP Morgan	3.178
12.899	Super Retail Group Ltd	Citibank	401
7.344	Super Retail Group Ltd	HSBC	156
21.056	Super Retail Group Ltd	JP Morgan	751
(1.852)	Superloop Ltd	JP Morgan	175
22.090	Sydney Airport (Unit)	JP Morgan	(333)
4.978	Sydney Airport (Unit)	Citibank	197
4.053	Sydney Airport (Unit)	HSBC	(143)
(11.434)	Syrah Resources Ltd	Citibank	2.623
(16.246)	Tassal Group Ltd	HSBC	3.924
(2.720)	Tassal Group Ltd	JP Morgan	637
(648)	Technology One Ltd	HSBC	98
(35.279)	Thorn Group Ltd	JP Morgan	294
(3.815)	Tox Free Solutions Ltd	Citibank	218
(2.291)	Trade Me Group Ltd	HSBC	(563)
1.505	Treasury Wine Estates Ltd	Citibank	(153)
5.254	Vicinity Centres (Reit)	HSBC	2
(15.997)	Vicinity Centres (Reit)	Citibank	(782)
(18.236)	Vicinity Centres (Reit)	JP Morgan	(599)
46.905	Vicinity Centres (Reit)	JP Morgan	(1.636)
(1.003)	Vocus Group Ltd	JP Morgan	(123)
(1.582)	Vocus Group Ltd	Citibank	(174)
(11.422)	Vocus Group Ltd	HSBC	(1.346)
650	Washington H Soul Pattinson & Co Ltd	JP Morgan	19
191	Washington H Soul Pattinson & Co Ltd	HSBC	(121)
(7.091)	Wesfarmers Ltd	HSBC	(3.978)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie *suite*		
663	Wesfarmers Ltd	Citibank	603
848	Wesfarmers Ltd	JP Morgan	523
(6.359)	Westfield Corp (Reit)	HSBC	(1.770)
(4.328)	Westfield Corp (Reit)	JP Morgan	(1.255)
(12.580)	Whitehaven Coal Ltd	HSBC	1.864
(5.870)	WorleyParsons Ltd	HSBC	(351)
(444)	WorleyParsons Ltd	JP Morgan	153
			(104.162)
	Chine		
(9.010)	NQ Mobile Inc 'A' ADR	HSBC	(4.235)
			(4.235)
	Hong Kong		
10.000	361 Degrees International Ltd	JP Morgan	(327)
61.000	361 Degrees International Ltd	Citibank	(1.245)
3.000	361 Degrees International Ltd	HSBC	(98)
(500)	3SBio Inc '144A'	HSBC	(12)
(1.000)	3SBio Inc '144A'	Citibank	(24)
(7.500)	3SBio Inc '144A'	JP Morgan	(475)
(1.000)	AAC Technologies Holdings Inc	JP Morgan	388
10.000	Agile Group Holdings Ltd	Citibank	(996)
22.000	Agile Group Holdings Ltd	HSBC	(326)
28.000	Agile Group Holdings Ltd	JP Morgan	(391)
(82.000)	Alibaba Health Information Technology Ltd	HSBC	2.685
(240.000)	Alibaba Pictures Group Ltd	Citibank	(928)
(200.000)	Alibaba Pictures Group Ltd	JP Morgan	5.660
(210.000)	Alibaba Pictures Group Ltd	HSBC	5.963
34.000	Angang Steel Co Ltd 'H'	HSBC	3.136
(4.000)	Anhui Conch Cement Co Ltd H	Citibank	406
(18.000)	Anhui Expressway Co Ltd 'H'	Citibank	181
(4.000)	Anhui Expressway Co Ltd 'H'	JP Morgan	74
2.000	Anhui Expressway Co Ltd 'H'	HSBC	(38)
56.000	Anhui Expressway Co Ltd 'H'	JP Morgan	(1.041)
2.000	ANTA Sports Products Ltd	Citibank	(369)
4.000	ANTA Sports Products Ltd	HSBC	(743)
4.000	ANTA Sports Products Ltd	JP Morgan	(732)
2.400	ASM Pacific Technology Ltd	Citibank	(3.742)
1.400	ASM Pacific Technology Ltd	HSBC	(800)
4.300	ASM Pacific Technology Ltd	JP Morgan	(2.432)
4.000	BAIC Motor Corp Ltd 'H' '144A'	Citibank	(19)
3.500	BAIC Motor Corp Ltd 'H' '144A'	HSBC	115
17.500	BAIC Motor Corp Ltd 'H' '144A'	JP Morgan	589
(202.000)	Bank of Communications Co Ltd 'H'	Citibank	2.814
(24.000)	Bank of Communications Co Ltd 'H'	JP Morgan	199
800	Bank of East Asia Ltd/The	Citibank	99
400	Bank of East Asia Ltd/The	JP Morgan	90
4.600	Bank of East Asia Ltd/The	HSBC	734
40.000	Beijing Capital International Airport Co Ltd 'H'	JP Morgan	(6.711)
4.000	Beijing Capital International Airport Co Ltd 'H'	Citibank	(378)
(2.000)	Beijing Enterprises Water Group Ltd	HSBC	120
(1.240.000)	Beijing Gas Blue Sky Holdings Ltd	JP Morgan	3.242
(144.000)	Beijing Gas Blue Sky Holdings Ltd	HSBC	382
(40.000)	Beijing Gas Blue Sky Holdings Ltd	Citibank	(1)
(68.000)	Beijing North Star Co Ltd 'H'	Citibank	1.127
3.000	Beijing Tong Ren Tang Chinese Medicine Co Ltd	HSBC	(81)
1.000	Beijing Tong Ren Tang Chinese Medicine Co Ltd	Citibank	(2)
1.000	Beijing Tong Ren Tang Chinese Medicine Co Ltd	JP Morgan	(22)
	Hong Kong *suite*		
(6.000)	Best Pacific International Holdings Ltd	Citibank	107
(38.000)	Best Pacific International Holdings Ltd	HSBC	(1.331)
(18.000)	Best Pacific International Holdings Ltd	JP Morgan	(637)
8.400	BOC Aviation Ltd '144A'	Citibank	493
8.200	BOC Aviation Ltd '144A'	HSBC	(270)
20.500	BOC Aviation Ltd '144A'	JP Morgan	(612)
1.000	Boyaa Interactive International Ltd	HSBC	(21)
4.000	Boyaa Interactive International Ltd	Citibank	(61)
(20.000)	Brilliance China Automotive Holdings Ltd	HSBC	1.099
(2.000)	Cafe de Coral Holdings Ltd	HSBC	495
(42.000)	Canvest Environmental Protection Group Co Ltd	Citibank	156
(36.000)	Canvest Environmental Protection Group Co Ltd	HSBC	(1.079)
(38.000)	Canvest Environmental Protection Group Co Ltd	JP Morgan	(1.148)
12.000	Cathay Pacific Airways Ltd	Citibank	(611)
(85.000)	Cathay Pacific Airways Ltd	JP Morgan	6.640
(6.000)	Cathay Pacific Airways Ltd	Citibank	305
(3.000)	Cathay Pacific Airways Ltd	HSBC	237
(254.000)	CGN Power Co Ltd 'H' '144A'	HSBC	4.330
2.000	Champion (Reit)	Citibank	21
7.000	Champion (Reit)	JP Morgan	69
5.000	Champion (Reit)	HSBC	53
13.000	China Agri-Industries Holdings Ltd	Citibank	(165)
118.000	China Agri-Industries Holdings Ltd	HSBC	(9.298)
30.000	China Agri-Industries Holdings Ltd	JP Morgan	(2.355)
(97.000)	China Animation Characters Co Ltd	HSBC	(3.305)
(292.000)	China Animation Characters Co Ltd	JP Morgan	(10.011)
(109.000)	China Animation Characters Co Ltd	Citibank	(2.381)
112.000	China BlueChemical Ltd 'H'	Citibank	(854)
6.000	China BlueChemical Ltd 'H'	HSBC	(202)
68.000	China BlueChemical Ltd 'H'	JP Morgan	(2.234)
(25.000)	China CITIC Bank Corp Ltd	Citibank	381
1.000	China Communications Construction Co Ltd 'H'	HSBC	(69)
120.000	China Communications Services Corp Ltd 'H'	Citibank	3.396
16.000	China Communications Services Corp Ltd 'H'	HSBC	232
118.000	China Communications Services Corp Ltd 'H'	JP Morgan	1.755
14.000	China Dongxiang Group Co Ltd	JP Morgan	(56)
6.000	China Dongxiang Group Co Ltd	Citibank	(7)
4.000	China Eastern Airlines Corp Ltd 'H'	JP Morgan	372
2.000	China Eastern Airlines Corp Ltd 'H'	Citibank	(77)
(93.000)	China Everbright Bank Co Ltd 'H'	Citibank	1.301
(92.000)	China Everbright Bank Co Ltd 'H'	HSBC	295
(34.000)	China Everbright Bank Co Ltd 'H'	JP Morgan	100
30.000	China Everbright International Ltd	JP Morgan	(1.339)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
1.000	China Everbright International Ltd	HSBC	(45)
1.000	China Everbright International Ltd	Citibank	(25)
(12.000)	China Everbright Ltd	HSBC	1.761
(66.000)	China Everbright Ltd	JP Morgan	9.590
(1.000)	China Evergrande Group	Citibank	492
(7.000)	China Evergrande Group	JP Morgan	4.773
2.000	China Gas Holdings Ltd	Citibank	283
12.000	China Gas Holdings Ltd	JP Morgan	509
(124.000)	China Goldjoy Group Ltd	JP Morgan	1.120
(8.000)	China Huarong Asset Management Co Ltd ‘H’ ‘144A’	HSBC	30
(109.000)	China Huarong Asset Management Co Ltd ‘H’ ‘144A’	JP Morgan	1.379
(113.000)	China Huarong Asset Management Co Ltd ‘H’ ‘144A’	Citibank	993
(384.000)	China Innovationpay Group Ltd	HSBC	767
(18.000)	China Jinmao Holdings Group Ltd	HSBC	173
(30.000)	China Jinmao Holdings Group Ltd	JP Morgan	280
4.000	China Lesso Group Holdings Ltd	Citibank	(20)
3.000	China Lesso Group Holdings Ltd	HSBC	(176)
88.000	China Lesso Group Holdings Ltd	JP Morgan	(5.120)
19.000	China Life Insurance Co Ltd ‘H’	JP Morgan	(3.823)
3.000	China Machinery Engineering Corp ‘H’	Citibank	(126)
3.000	China Machinery Engineering Corp ‘H’	JP Morgan	64
(4.000)	China Maple Leaf Educational Systems Ltd	HSBC	211
1.000	China Medical System Holdings Ltd	JP Morgan	193
(40.000)	China Medical System Holdings Ltd	Citibank	(1.656)
8.000	China Mengniu Dairy Co Ltd	JP Morgan	(1.076)
(23.500)	China Merchants Bank Co Ltd ‘H’	Citibank	8.105
(6.000)	China Merchants Bank Co Ltd ‘H’	HSBC	477
(20.000)	China Merchants Land Ltd	JP Morgan	54
(106.000)	China Merchants Land Ltd	Citibank	810
5.605	China Merchants Port Holdings Co Ltd	HSBC	(2.024)
(24.000)	China Minsheng Banking Corp Ltd ‘H’	Citibank	26
(32.000)	China Oilfield Services Ltd ‘H’	HSBC	2.052
(16.000)	China Oilfield Services Ltd ‘H’	JP Morgan	1.016
280.000	China Overseas Property Holdings Ltd	Citibank	1.091
140.000	China Overseas Property Holdings Ltd	HSBC	3.538
190.000	China Overseas Property Holdings Ltd	JP Morgan	4.829
400	China Pacific Insurance Group Co Ltd ‘H’	HSBC	(44)
200	China Pacific Insurance Group Co Ltd ‘H’	Citibank	(101)
26.000	China Petroleum & Chemical Corp ‘H’	Citibank	4
8.000	China Petroleum & Chemical Corp ‘H’	HSBC	(275)
144.000	China Petroleum & Chemical Corp ‘H’	JP Morgan	(4.880)
	Hong Kong *suite*		
(6.000)	China Power International Development Ltd (Right)	HSBC	(171)
(2.666)	China Power International Development Ltd (Right)	JP Morgan	(76)
14.500	China Railway Construction Corp Ltd ‘H’	Citibank	226
114.500	China Railway Construction Corp Ltd ‘H’	HSBC	(4.593)
52.500	China Railway Construction Corp Ltd ‘H’	JP Morgan	(2.068)
(225.000)	China Reinsurance Group Corp ‘H’	Citibank	1.430
(8.000)	China Resources Beer Holdings Co Ltd	HSBC	1.826
(4.000)	China Resources Beer Holdings Co Ltd	JP Morgan	906
4.000	China Resources Cement Holdings Ltd	Citibank	98
2.000	China Resources Cement Holdings Ltd	JP Morgan	45
2.000	China Resources Cement Holdings Ltd	HSBC	44
6.000	China Resources Gas Group Ltd	HSBC	883
2.000	China Resources Gas Group Ltd	JP Morgan	301
(2.000)	China Resources Land Ltd	HSBC	162
6.000	China Resources Phoenix Healthcare Holdings Co Ltd	JP Morgan	(98)
5.500	China Resources Phoenix Healthcare Holdings Co Ltd	HSBC	(94)
9.500	China Resources Phoenix Healthcare Holdings Co Ltd	Citibank	465
(24.000)	China Resources Power Holdings Co Ltd	Citibank	1.589
2.000	China Resources Power Holdings Co Ltd	Citibank	(132)
3.000	China Shineway Pharmaceutical Group Ltd	Citibank	24
1.000	China Shineway Pharmaceutical Group Ltd	HSBC	(32)
32.000	China Shineway Pharmaceutical Group Ltd	JP Morgan	(1.008)
(66.000)	China Silver Group Ltd	Citibank	(680)
(9.000)	China Singyes Solar Technologies Holdings Ltd	HSBC	46
(9.000)	China Singyes Solar Technologies Holdings Ltd	Citibank	(1)
(160.000)	China Singyes Solar Technologies Holdings Ltd	JP Morgan	858
52.000	China State Construction International Holdings Ltd	HSBC	(3.828)
66.000	China State Construction International Holdings Ltd	JP Morgan	(4.805)
(54.600)	China Taiping Insurance Holdings Co Ltd	HSBC	(15.467)
(4.000)	China Taiping Insurance Holdings Co Ltd	JP Morgan	(1.141)
66.000	China Telecom Corp Ltd ‘H’	Citibank	(247)
144.000	China Telecom Corp Ltd ‘H’	HSBC	(1.759)
172.000	China Telecom Corp Ltd ‘H’	JP Morgan	(2.050)
(6.000)	China Traditional Chinese Medicine Holdings Co Ltd	Citibank	18
(2.000)	China Traditional Chinese Medicine Holdings Co Ltd	JP Morgan	9
310.000	China Travel International Investment Hong Kong Ltd	JP Morgan	(7.628)
38.000	China Travel International Investment Hong Kong Ltd	Citibank	(289)

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
60.000	China Travel International Investment Hong Kong Ltd	HSBC	(1.840)
(54.000)	China Unicom Hong Kong Ltd	Citibank	3.994
(70.000)	China Unicom Hong Kong Ltd	HSBC	5.168
(64.000)	China Unicom Hong Kong Ltd	JP Morgan	4.667
1.400	China Vanke Co Ltd ‘H’	HSBC	29
2.400	China Vanke Co Ltd ‘H’	JP Morgan	55
(32.800)	China Vanke Co Ltd ‘H’	HSBC	(675)
1.500	China Yongda Automobiles Services Holdings Ltd	Citibank	(19)
1.000	China Yongda Automobiles Services Holdings Ltd	JP Morgan	(54)
(2.000)	China Yuhua Education Corp Ltd ‘144A’	Citibank	5
(12.000)	China Yuhua Education Corp Ltd ‘144A’	HSBC	70
(18.000)	China Yuhua Education Corp Ltd ‘144A’	JP Morgan	81
(30.000)	Chinasoft International Ltd	Citibank	419
6.000	Chinasoft International Ltd	Citibank	(84)
28.000	Chinasoft International Ltd	JP Morgan	2.067
(5.000)	Chow Sang Sang Holdings International Ltd	HSBC	92
400	Chow Tai Fook Jewellery Group Ltd	Citibank	(28)
38.000	Chow Tai Fook Jewellery Group Ltd	JP Morgan	1.331
4.000	CIFI Holdings Group Co Ltd	JP Morgan	76
(38.000)	CIMC Enric Holdings Ltd	Citibank	(1.660)
(16.000)	CITIC Ltd	HSBC	688
10.000	CITIC Resources Holdings Ltd	Citibank	51
16.000	CITIC Resources Holdings Ltd	HSBC	(84)
54.000	CITIC Resources Holdings Ltd	JP Morgan	(287)
(38.000)	CITIC Securities Co Ltd ‘H’	JP Morgan	2.890
(14.500)	CITIC Securities Co Ltd ‘H’	Citibank	1.664
(22.000)	CITIC Securities Co Ltd ‘H’	HSBC	1.702
62.000	CITIC Telecom International Holdings Ltd	HSBC	(1.057)
128.000	CITIC Telecom International Holdings Ltd	JP Morgan	(2.160)
344.000	CITIC Telecom International Holdings Ltd	Citibank	(5.266)
(278.000)	Citychamp Watch & Jewellery Group Ltd	Citibank	342
(22.000)	Citychamp Watch & Jewellery Group Ltd	HSBC	64
(4.500)	CK Hutchison Holdings Ltd	HSBC	309
(14.500)	CK Hutchison Holdings Ltd	JP Morgan	888
(640.000)	CMBC Capital Holdings Ltd	Citibank	(2.469)
(340.000)	CMBC Capital Holdings Ltd	JP Morgan	458
2.000	CNOOC Ltd	Citibank	(46)
3.000	CNOOC Ltd	HSBC	(152)
14.000	CNOOC Ltd	JP Morgan	(578)
(192.000)	Convoy Global Holdings Ltd	JP Morgan	1.898
(60.000)	Convoy Global Holdings Ltd	Citibank	338
(324.000)	Convoy Global Holdings Ltd	HSBC	3.209
(48.000)	Coolpad Group Ltd	Citibank	3.994
(224.000)	Coolpad Group Ltd	HSBC	18.673
(44.000)	Coolpad Group Ltd	JP Morgan	3.666
(170.000)	Cosmo Lady China Holdings Co Ltd ‘144A’	JP Morgan	2.229
(6.000)	CSC Financial Co Ltd ‘144A’	HSBC	223
(92.000)	CSC Financial Co Ltd ‘144A’	JP Morgan	3.365
10.000	CSPC Pharmaceutical Group Ltd	HSBC	(270)
14.000	CSPC Pharmaceutical Group Ltd	JP Morgan	(1.318)
(216.000)	CT Environmental Group Ltd	JP Morgan	582
2.000	Dah Chong Hong Holdings Ltd	Citibank	(7)
4.000	Dah Chong Hong Holdings Ltd	HSBC	(54)
16.000	Dah Chong Hong Holdings Ltd	JP Morgan	(211)
	Hong Kong *suite*		
5.200	Dah Sing Financial Holdings Ltd	Citibank	7
2.400	Dah Sing Financial Holdings Ltd	HSBC	(529)
38.000	Dah Sing Financial Holdings Ltd	JP Morgan	(8.229)
37.500	Dali Foods Group Co Ltd ‘144A’	HSBC	536
59.000	Dali Foods Group Co Ltd ‘144A’	JP Morgan	871
14.500	Dali Foods Group Co Ltd ‘144A’	Citibank	(517)
(146.000)	Differ Group Holding Co Ltd	Citibank	746
(18.000)	Differ Group Holding Co Ltd	HSBC	186
(240.000)	Differ Group Holding Co Ltd	JP Morgan	2.474
(39.000)	Digital China Holdings Ltd	HSBC	1.838
(127.000)	Digital China Holdings Ltd	JP Morgan	5.906
(77.200)	Dongfang Electric Corp Ltd ‘H’	JP Morgan	14.198
42.000	Dongfeng Motor Group Co Ltd ‘H’	Citibank	(1.065)
16.000	Dongfeng Motor Group Co Ltd ‘H’	HSBC	(1.095)
4.000	Dongfeng Motor Group Co Ltd ‘H’	JP Morgan	(271)
(6.000)	ENN Energy Holdings Ltd	Citibank	1.259
300	Esprit Holdings Ltd	Citibank	3
3.000	Esprit Holdings Ltd	HSBC	(79)
11.100	Esprit Holdings Ltd	JP Morgan	(289)
500	Fairwood Holdings Ltd	Citibank	71
4.000	Fairwood Holdings Ltd	JP Morgan	397
8.000	First Pacific Co Ltd/Hong Kong	Citibank	93
2.000	First Pacific Co Ltd/Hong Kong	HSBC	(23)
26.000	First Pacific Co Ltd/Hong Kong	JP Morgan	(282)
500	Fosun International Ltd	Citibank	(115)
3.000	Fosun International Ltd	HSBC	(1.040)
1.500	Fosun International Ltd	JP Morgan	(518)
78.000	Fu Shou Yuan International Group Ltd	Citibank	(1.186)
16.000	Fu Shou Yuan International Group Ltd	HSBC	475
145.000	Fu Shou Yuan International Group Ltd	JP Morgan	4.369
(17.500)	Fullshare Holdings Ltd	HSBC	11
(42.500)	Fullshare Holdings Ltd	JP Morgan	79
(36.000)	Future Land Development Holdings Ltd	HSBC	(1.726)
(348.000)	Future Land Development Holdings Ltd	JP Morgan	(16.789)
4.800	Fuyao Glass Industry Group Co Ltd ‘H’ ‘144A’	Citibank	(1.410)
(3.600)	Fuyao Glass Industry Group Co Ltd ‘H’ ‘144A’	Citibank	1.057
(800)	Fuyao Glass Industry Group Co Ltd ‘H’ ‘144A’	HSBC	25
2.000	Galaxy Entertainment Group Ltd	Citibank	(612)
244.000	GCL-Poly Energy Holdings Ltd	Citibank	(3.048)
181.000	GCL-Poly Energy Holdings Ltd	HSBC	(3.290)
181.000	GCL-Poly Energy Holdings Ltd	JP Morgan	(4.176)
(58.000)	Gemdale Properties & Investment Corp Ltd	Citibank	73
(278.000)	Gemdale Properties & Investment Corp Ltd	HSBC	(1.029)
(5.000)	GF Securities Co Ltd ‘H’	HSBC	466
(5.200)	GF Securities Co Ltd ‘H’	JP Morgan	652
(2.000)	GF Securities Co Ltd ‘H’	Citibank	83
98.000	Giordano International Ltd	Citibank	387
44.000	Giordano International Ltd	JP Morgan	(1.879)
12.000	Giordano International Ltd	HSBC	(517)
112.000	Global Brands Group Holding Ltd	Citibank	(285)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
72.000	Global Brands Group Holding Ltd	JP Morgan	(1.851)
3.000	Great Eagle Holdings Ltd	HSBC	(407)
11.000	Great Eagle Holdings Ltd	Citibank	435
11.000	Great Eagle Holdings Ltd	JP Morgan	(1.481)
(3.000)	Great Eagle Holdings Ltd	JP Morgan	397
(51.500)	Great Wall Motor Co Ltd ‘H’	JP Morgan	576
(50.500)	Greentown China Holdings Ltd	HSBC	5.520
(3.000)	Greentown China Holdings Ltd	JP Morgan	326
52.000	Guangdong Investment Ltd	HSBC	(5.832)
(2.000)	Guangshen Railway Co Ltd ‘H’	HSBC	25
(202.000)	Guangshen Railway Co Ltd ‘H’	JP Morgan	2.419
6.000	Guangzhou Automobile Group Co Ltd ‘H’	HSBC	(444)
(8.000)	Guangzhou R&F Properties Co Ltd	Citibank	952
19.000	Guotai Junan International Holdings Ltd	Citibank	(72)
76.000	Guotai Junan International Holdings Ltd	HSBC	(619)
44.000	Guotai Junan International Holdings Ltd	JP Morgan	(350)
(2.600)	Guotai Junan Securities Co Ltd ‘H’ ‘144A’	JP Morgan	21
(1.200)	Guotai Junan Securities Co Ltd ‘H’ ‘144A’	HSBC	(12)
1.000	Haier Electronics Group Co Ltd	Citibank	(198)
15.000	Haier Electronics Group Co Ltd	HSBC	(2.749)
39.000	Haier Electronics Group Co Ltd	JP Morgan	(7.080)
1.000	Haitian International Holdings Ltd	HSBC	(94)
8.000	Haitian International Holdings Ltd	JP Morgan	(736)
9.000	Haitian International Holdings Ltd	Citibank	(2.241)
67.000	Haitong International Securities Group Ltd	Citibank	(507)
42.000	Haitong International Securities Group Ltd	JP Morgan	(181)
56.000	Haitong International Securities Group Ltd	HSBC	(366)
(10.000)	Haitong Securities Co Ltd ‘H’	Citibank	202
(7.200)	Haitong Securities Co Ltd ‘H’	HSBC	403
7.000	Hang Lung Group Ltd	JP Morgan	698
16.000	Hang Lung Properties Ltd	Citibank	1.278
14.000	Hang Lung Properties Ltd	JP Morgan	1.194
19.000	Hang Lung Properties Ltd	HSBC	1.595
1.500	Hang Seng Bank Ltd	JP Morgan	990
(9.500)	HC International Inc	JP Morgan	675
4.500	Health and Happiness H&H International Holdings Ltd	Citibank	(1.522)
1.500	Health and Happiness H&H International Holdings Ltd	JP Morgan	(50)
500	Health and Happiness H&H International Holdings Ltd	HSBC	(7)
100	Henderson Land Development Co Ltd	JP Morgan	(27)
6.000	Hengan International Group Co Ltd	Citibank	(257)
11.000	Hengan International Group Co Ltd	HSBC	(5.156)
2.500	Hengan International Group Co Ltd	JP Morgan	(1.157)
(2.000)	Hengan International Group Co Ltd	Citibank	86
1.500	HKBN Ltd	HSBC	(86)
34.000	HKT Trust & HKT Ltd (Unit)	HSBC	1.031
10.000	HKT Trust & HKT Ltd (Unit)	JP Morgan	310
	Hong Kong *suite*		
1.000	Hong Kong & China Gas Co Ltd	JP Morgan	47
1.000	Hong Kong & China Gas Co Ltd	HSBC	46
(11.000)	Hong Kong & China Gas Co Ltd	Citibank	(51)
2.900	Hong Kong Exchanges & Clearing Ltd	JP Morgan	718
(33.104)	Hongkong & Shanghai Hotels Ltd/The	HSBC	5.753
177.500	Hopewell Highway Infrastructure Ltd	HSBC	(3.334)
2.500	Hopewell Highway Infrastructure Ltd	Citibank	(28)
238.500	Hopewell Highway Infrastructure Ltd	JP Morgan	(4.392)
(5.500)	Hopewell Holdings Ltd	JP Morgan	897
19.000	Hua Hong Semiconductor Ltd ‘144A’	JP Morgan	(2.461)
38.000	Hua Hong Semiconductor Ltd ‘144A’	Citibank	(8.257)
21.000	Hua Hong Semiconductor Ltd ‘144A’	HSBC	(2.744)
30.000	Huabao International Holdings Ltd	JP Morgan	(208)
(64.000)	Huabao International Holdings Ltd	Citibank	1.712
(46.000)	Huabao International Holdings Ltd	HSBC	336
(53.000)	Huabao International Holdings Ltd	JP Morgan	367
(22.000)	Huadian Power International Corp Ltd ‘H’	JP Morgan	824
(52.000)	Huaneng Renewables Corp Ltd ‘H’	Citibank	222
(1.200)	Huatai Securities Co Ltd ‘H’ ‘144A’	Citibank	144
(9.200)	Huatai Securities Co Ltd ‘H’ ‘144A’	HSBC	1.394
(17.000)	Huatai Securities Co Ltd ‘H’ ‘144A’	JP Morgan	2.555
(156.000)	Hutchison Telecommunications Hong Kong Holdings Ltd	HSBC	479
(212.000)	Hutchison Telecommunications Hong Kong Holdings Ltd	JP Morgan	605
(8.000)	Hysan Development Co Ltd	HSBC	(1.274)
(6.000)	Industrial & Commercial Bank of China Ltd ‘H’	JP Morgan	104
2.000	Jiangsu Expressway Co Ltd ‘H’	Citibank	(81)
48.000	Jiangsu Expressway Co Ltd ‘H’	JP Morgan	(5.096)
1.000	Jiangxi Copper Co Ltd ‘H’	HSBC	(35)
1.000	Jiangxi Copper Co Ltd ‘H’	JP Morgan	30
500	Johnson Electric Holdings Ltd	Citibank	(128)
(8.500)	Johnson Electric Holdings Ltd	HSBC	3.480
500	Johnson Electric Holdings Ltd	HSBC	(157)
500	Johnson Electric Holdings Ltd	JP Morgan	(66)
(5.000)	Johnson Electric Holdings Ltd	JP Morgan	2.034
270.000	Joy City Property Ltd	Citibank	(1.029)
18.000	Joy City Property Ltd	HSBC	(373)
158.000	Joy City Property Ltd	JP Morgan	(3.259)
500	Kerry Logistics Network Ltd	HSBC	(23)
4.000	Kerry Logistics Network Ltd	JP Morgan	(179)
4.000	Kerry Logistics Network Ltd	Citibank	22
(37.500)	Kerry Properties Ltd	HSBC	3.837
(4.500)	Kerry Properties Ltd	JP Morgan	448
3.000	Kingboard Chemical Holdings Ltd	Citibank	(361)
6.500	Kingboard Chemical Holdings Ltd	HSBC	(1.885)
2.000	Kingboard Chemical Holdings Ltd	JP Morgan	(573)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
(32.000)	Kingdee International Software Group Co Ltd	Citibank	1.840
96.000	Kingdee International Software Group Co Ltd	Citibank	(5.521)
14.000	Kingdee International Software Group Co Ltd	HSBC	(154)
64.000	Kingdee International Software Group Co Ltd	JP Morgan	(683)
(6.000)	Kingsoft Corp Ltd	HSBC	(1.130)
7.000	Kingsoft Corp Ltd	Citibank	(637)
(11.000)	Kingsoft Corp Ltd	JP Morgan	(2.090)
(152.000)	Kunlun Energy Co Ltd	JP Morgan	9.260
(4.500)	KWG Property Holding Ltd	JP Morgan	(492)
24.000	KWG Property Holding Ltd	JP Morgan	2.625
26.750	L’Occitane International SA	Citibank	(1.223)
16.000	L’Occitane International SA	HSBC	(861)
2.000	L’Occitane International SA	JP Morgan	(105)
(38.700)	Lai Sun Development Co Ltd	HSBC	536
(300)	Lai Sun Development Co Ltd	JP Morgan	4
(375.000)	Landing International Development Ltd	Citibank	1.917
(375.000)	Landing International Development Ltd	HSBC	(938)
3.000	Lee & Man Paper Manufacturing Ltd	Citibank	20
5.000	Lee & Man Paper Manufacturing Ltd	HSBC	(156)
9.000	Lee & Man Paper Manufacturing Ltd	JP Morgan	(274)
(80.000)	Leyou Technologies Holdings Ltd	Citibank	1.020
(145.000)	Leyou Technologies Holdings Ltd	HSBC	1.165
(419.752)	Leyou Technologies Holdings Ltd	JP Morgan	3.310
94.000	Li & Fung Ltd	Citibank	(1.195)
114.000	Li & Fung Ltd	HSBC	(4.163)
146.000	Li & Fung Ltd	JP Morgan	(5.290)
(33.500)	Li Ning Co Ltd	Citibank	1.324
(176.500)	Li Ning Co Ltd	HSBC	17.844
(218.000)	Lifetech Scientific Corp	Citibank	(289)
(54.000)	Lifetech Scientific Corp	HSBC	779
2.500	Link (Reit)	Citibank	485
24.000	Link (Reit)	JP Morgan	3.536
(6.500)	Longfor Properties Co Ltd	Citibank	622
135.000	Lonking Holdings Ltd	HSBC	(10.052)
266.000	Lonking Holdings Ltd	Citibank	(8.154)
218.000	Lonking Holdings Ltd	JP Morgan	(16.545)
1.000	Luk Fook Holdings International Ltd	Citibank	142
118.000	Luoyang Glass Co Ltd ‘H’	Citibank	(290)
12.000	Luoyang Glass Co Ltd ‘H’	HSBC	(701)
40.000	Luoyang Glass Co Ltd ‘H’	JP Morgan	(2.323)
(25.000)	Luye Pharma Group Ltd	HSBC	953
12.000	Maanshan Iron & Steel Co Ltd ‘H’	JP Morgan	118
4.000	Maanshan Iron & Steel Co Ltd ‘H’	HSBC	38
(475.000)	Macau Legend Development Ltd	HSBC	105
(105.000)	Macau Legend Development Ltd	Citibank	265
(188.000)	Madison Holdings Group Ltd	Citibank	6.409
(9.200)	Man Wah Holdings Ltd	HSBC	431
(42.800)	Man Wah Holdings Ltd	JP Morgan	(400)
(12.000)	Melco International Development Ltd	Citibank	1.452
(48.000)	Melco International Development Ltd	JP Morgan	417
(8.000)	Melco International Development Ltd	HSBC	83
	Hong Kong *suite*		
36.000	Metallurgical Corp of China Ltd ‘H’	JP Morgan	(1.116)
(44.800)	MGM China Holdings Ltd	JP Morgan	(5.651)
(69.200)	MGM China Holdings Ltd	HSBC	(8.628)
30.000	Minsheng Education Group Co Ltd ‘144A’	Citibank	(268)
2.000	Minsheng Education Group Co Ltd ‘144A’	HSBC	(16)
50.000	Minsheng Education Group Co Ltd ‘144A’	JP Morgan	(432)
(8.000)	MMG Ltd	Citibank	(42)
(336.000)	MMG Ltd	JP Morgan	6.581
(12.110)	MTR Corp Ltd	HSBC	(1.066)
6.000	NagaCorp Ltd	JP Morgan	181
(50.000)	Nan Hai Corp Ltd	Citibank	(7)
(750.000)	Nan Hai Corp Ltd	HSBC	1.472
(850.000)	Nan Hai Corp Ltd	JP Morgan	1.653
2.000	Nanjing Panda Electronics Co Ltd ‘H’	HSBC	(173)
2.500	NetDragon Websoft Holdings Ltd	Citibank	(511)
500	NetDragon Websoft Holdings Ltd	HSBC	(249)
7.500	NetDragon Websoft Holdings Ltd	JP Morgan	(3.636)
(2.400)	New China Life Insurance Co Ltd ‘H’	HSBC	(163)
(5.000)	New World Development Co Ltd	Citibank	(44)
(4.000)	New World Development Co Ltd	HSBC	224
(3.000)	New World Development Co Ltd	JP Morgan	165
21.000	Nexteer Automotive Group Ltd	JP Morgan	2.386
3.000	Nexteer Automotive Group Ltd	Citibank	(168)
2.000	Nexteer Automotive Group Ltd	HSBC	225
1.000	Nine Dragons Paper Holdings Ltd	Citibank	(2)
12.000	Nine Dragons Paper Holdings Ltd	HSBC	(951)
10.000	Nine Dragons Paper Holdings Ltd	JP Morgan	(782)
6.000	NWS Holdings Ltd	Citibank	171
110.000	NWS Holdings Ltd	HSBC	(28.206)
123.000	NWS Holdings Ltd	JP Morgan	(22.889)
(3.000)	O-Net Technologies Group Ltd	HSBC	57
(18.000)	O-Net Technologies Group Ltd	Citibank	620
(1.500)	Orient Overseas International Ltd	JP Morgan	290
(20.000)	Orient Overseas International Ltd	HSBC	3.982
(15.000)	Pacific Basin Shipping Ltd	HSBC	62
(4.000)	Pacific Basin Shipping Ltd	JP Morgan	16
(226.000)	Pacific Basin Shipping Ltd	Citibank	(2.614)
(478.000)	Panda Green Energy Group Ltd	Citibank	(1.849)
(224.000)	Panda Green Energy Group Ltd	HSBC	1.766
(106.000)	Panda Green Energy Group Ltd	JP Morgan	827
11.000	PCCW Ltd	Citibank	424
129.000	PCCW Ltd	JP Morgan	5.725
3.000	PCCW Ltd	HSBC	132
3.000	People’s Insurance Co Group of China Ltd/The ‘H’	Citibank	(34)
138.000	People’s Insurance Co Group of China Ltd/The ‘H’	HSBC	(2.798)
253.000	People’s Insurance Co Group of China Ltd/The ‘H’	JP Morgan	(4.343)
(64.000)	PetroChina Co Ltd ‘H’	JP Morgan	2.167

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
26.000	PICC Property & Casualty Co Ltd 'H'	HSBC	(3.409)
500	Ping An Insurance Group Co of China Ltd 'H'	Citibank	(453)
500	Ping An Insurance Group Co of China Ltd 'H'	HSBC	387
9.500	Ping An Insurance Group Co of China Ltd 'H'	JP Morgan	7.413
80.000	Postal Savings Bank of China Co Ltd 'H' '144A'	HSBC	(1.806)
169.000	Postal Savings Bank of China Co Ltd 'H' '144A'	JP Morgan	(3.757)
(122.000)	Pou Sheng International Holdings Ltd	JP Morgan	4.236
(11.000)	Pou Sheng International Holdings Ltd	HSBC	164
(2.500)	Power Assets Holdings Ltd	HSBC	318
(26.500)	Power Assets Holdings Ltd	JP Morgan	3.236
(900)	PRADA SpA	Citibank	(29)
(4.300)	PRADA SpA	HSBC	(228)
(9.600)	PRADA SpA	JP Morgan	(528)
14.000	Prosperity (Reit)	HSBC	(29)
8.000	Prosperity (Reit)	JP Morgan	(2)
4.000	Prosperity (Reit)	Citibank	5
(54.000)	Realord Group Holdings Ltd	JP Morgan	(1.976)
(79.000)	Regina Miracle International Holdings Ltd '144A'	Citibank	(1.229)
(31.500)	Ronshine China Holdings Ltd	JP Morgan	1.198
(55.000)	Ronshine China Holdings Ltd	Citibank	(1.139)
(2.400)	Samsonite International SA	JP Morgan	423
400	Sands China Ltd	JP Morgan	(9)
(68.000)	Semiconductor Manufacturing International Corp	JP Morgan	20.468
(12.500)	Semiconductor Manufacturing International Corp	Citibank	2.333
(8.000)	Shandong Weigao Group Medical Polymer Co Ltd 'H'	JP Morgan	117
(72.000)	Shanghai Dasheng Agricultural Finance Technology Co Ltd 'H'	JP Morgan	97
(18.000)	Shanghai Electric Group Co Ltd 'H'	JP Morgan	836
(20.000)	Shanghai Fosun Pharmaceutical Group Co Ltd 'H'	HSBC	7.700
(5.000)	Shanghai Fosun Pharmaceutical Group Co Ltd 'H'	JP Morgan	1.909
15.000	Shanghai Industrial Holdings Ltd	Citibank	(1.528)
46.000	Shanghai Industrial Holdings Ltd	HSBC	(6.669)
41.000	Shanghai Industrial Holdings Ltd	JP Morgan	(5.872)
224.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	Citibank	(3.999)
30.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	HSBC	(784)
44.000	Shanghai Jin Jiang International Hotels Group Co Ltd 'H'	JP Morgan	(1.249)
2.900	Shanghai Pharmaceuticals Holding Co Ltd 'H'	JP Morgan	54
12.700	Shanghai Pharmaceuticals Holding Co Ltd 'H'	HSBC	216
500	Shanghai Pharmaceuticals Holding Co Ltd 'H'	Citibank	(18)
(5.000)	Shenzhen International Holdings Ltd	HSBC	474
2.000	Shenzhen Investment Ltd	HSBC	(24)
92.000	Shenzhen Investment Ltd	JP Morgan	(1.092)
	Hong Kong *suite*		
4.000	Shenzhen Investment Ltd	Citibank	(25)
4.000	Shimao Property Holdings Ltd	Citibank	(306)
16.000	Shimao Property Holdings Ltd	HSBC	(1.972)
14.500	Shimao Property Holdings Ltd	JP Morgan	(1.769)
58.000	Shougang Fushan Resources Group Ltd	HSBC	(389)
8.000	Shougang Fushan Resources Group Ltd	Citibank	41
16.000	Shougang Fushan Resources Group Ltd	JP Morgan	(134)
(66.000)	Shui On Land Ltd	Citibank	(797)
155.000	Shui On Land Ltd	JP Morgan	3.135
32.000	Shui On Land Ltd	Citibank	616
226.500	Shui On Land Ltd	HSBC	4.561
(20.000)	Shun Tak Holdings Ltd	JP Morgan	698
(53.000)	Sihuan Pharmaceutical Holdings Group Ltd	JP Morgan	83
1.000	Sino Biopharmaceutical Ltd	Citibank	(50)
1.000	Sino Biopharmaceutical Ltd	HSBC	(128)
(12.000)	Sino Land Co Ltd	Citibank	(588)
10.000	Sino Land Co Ltd	Citibank	490
44.000	Sino Land Co Ltd	JP Morgan	1.064
18.000	Sino Land Co Ltd	HSBC	416
77.500	Sino-Ocean Group Holding Ltd	JP Morgan	(1.032)
500	Sino-Ocean Group Holding Ltd	Citibank	(7)
154.000	Sinofert Holdings Ltd	Citibank	5
152.000	Sinofert Holdings Ltd	HSBC	(2.175)
342.000	Sinofert Holdings Ltd	JP Morgan	(4.807)
4.000	Sinopec Engineering Group Co Ltd 'H'	HSBC	(15)
110.000	Sinopec Engineering Group Co Ltd 'H'	JP Morgan	(355)
21.500	Sinopec Engineering Group Co Ltd 'H'	Citibank	417
2.000	Sinopec Shanghai Petrochemical Co Ltd 'H'	JP Morgan	(6)
400	Sinopharm Group Co Ltd 'H'	Citibank	(15)
1.200	Sinopharm Group Co Ltd 'H'	HSBC	(330)
9.200	Sinopharm Group Co Ltd 'H'	JP Morgan	(2.505)
308.000	Sinotrans Ltd 'H'	Citibank	12.256
97.000	Sinotrans Ltd 'H'	HSBC	3.042
475.000	Sinotrans Ltd 'H'	JP Morgan	15.029
49.500	Sinotruk Hong Kong Ltd	HSBC	(4.417)
101.500	Sinotruk Hong Kong Ltd	JP Morgan	(14.020)
82.000	Sinotruk Hong Kong Ltd	Citibank	(6.175)
(6)	Sisram Medical Ltd '144A'	JP Morgan	1
2.000	SITC International Holdings Co Ltd	Citibank	39
1.000	SITC International Holdings Co Ltd	HSBC	6
6.000	SITC International Holdings Co Ltd	JP Morgan	42
(7.000)	SJM Holdings Ltd	Citibank	19
21.000	SJM Holdings Ltd	Citibank	(158)
(38.000)	Skyworth Digital Holdings Ltd	Citibank	2.148
(292.000)	Skyworth Digital Holdings Ltd	HSBC	11.031
(166.000)	Skyworth Digital Holdings Ltd	JP Morgan	6.458
(46.500)	SmarTone Telecommunications Holdings Ltd	HSBC	256
(62.500)	SmarTone Telecommunications Holdings Ltd	JP Morgan	300
(88.500)	SOHO China Ltd	HSBC	1.431
100.000	SSY Group Ltd	Citibank	1.420
108.000	SSY Group Ltd	HSBC	7.117
54.000	SSY Group Ltd	JP Morgan	3.574
(650)	Standard Chartered Plc	Citibank	(259)
(3.950)	Standard Chartered Plc	HSBC	(2.047)
(36.000)	Sun Art Retail Group Ltd	HSBC	3.506
(55.000)	Sun Art Retail Group Ltd	Citibank	3.938

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
23.500	Sun Art Retail Group Ltd	HSBC	(2.563)
35.000	Sun Art Retail Group Ltd	JP Morgan	(3.795)
16.500	Sun Art Retail Group Ltd	Citibank	(947)
1.000	Sun Hung Kai Properties Ltd	Citibank	29
(15.000)	Sunac China Holdings Ltd	JP Morgan	1.813
(500)	Swire Pacific Ltd ‘A’	JP Morgan	(5)
(20.000)	Swire Pacific Ltd ‘A’	HSBC	(564)
(8.000)	Swire Pacific Ltd ‘A’	Citibank	(643)
500	Techtronic Industries Co Ltd	Citibank	(115)
500	Techtronic Industries Co Ltd	HSBC	(46)
(19.700)	Television Broadcasts Ltd	HSBC	6.537
(7.500)	Television Broadcasts Ltd	JP Morgan	2.472
100	Tencent Holdings Ltd	JP Morgan	155
(52.000)	Texwinca Holdings Ltd	Citibank	(339)
(14.000)	Texwinca Holdings Ltd	HSBC	366
(32.000)	Texwinca Holdings Ltd	JP Morgan	940
18.000	Tianneng Power International Ltd	HSBC	(1.983)
68.000	Tianneng Power International Ltd	JP Morgan	(7.481)
42.000	Tianneng Power International Ltd	Citibank	(2.305)
(55.000)	Tibet Water Resources Ltd	JP Morgan	2.416
(63.000)	Tibet Water Resources Ltd	Citibank	882
2.000	Tingyi Cayman Islands Holding Corp	JP Morgan	(259)
(50.000)	Tongda Group Holdings Ltd	Citibank	573
(30.000)	Tongda Group Holdings Ltd	HSBC	50
9.000	TravelSky Technology Ltd ‘H’	HSBC	1.709
(12.000)	Truly International Holdings	HSBC	172
(20.000)	Truly International Holdings	JP Morgan	161
(20.000)	Tsingtao Brewery Co Ltd ‘H’	HSBC	1.908
(16.000)	Tsingtao Brewery Co Ltd ‘H’	JP Morgan	1.487
21.000	Uni-President China Holdings Ltd	Citibank	(857)
68.000	Uni-President China Holdings Ltd	HSBC	(9.054)
20.000	Uni-President China Holdings Ltd	JP Morgan	(2.652)
2.000	United Laboratories International Holdings Ltd/The	Citibank	(64)
2.000	United Laboratories International Holdings Ltd/The	JP Morgan	(88)
2.000	United Laboratories International Holdings Ltd/The	HSBC	(89)
28.000	Value Partners Group Ltd	JP Morgan	(166)
1.000	Value Partners Group Ltd	Citibank	(98)
(75.000)	Want Want China Holdings Ltd	Citibank	852
2.000	Weichai Power Co Ltd ‘H’	Citibank	(56)
3.000	Weichai Power Co Ltd ‘H’	HSBC	(409)
107.000	Weichai Power Co Ltd ‘H’	JP Morgan	(14.493)
26.500	WH Group Ltd ‘144A’	Citibank	2.007
1.500	WH Group Ltd ‘144A’	HSBC	104
44.000	WH Group Ltd ‘144A’	JP Morgan	3.064
10.000	Wharf Holdings Ltd/The	JP Morgan	(1.720)
(6.000)	Wharf Real Estate Investment Co Ltd	Citibank	(852)
(10.000)	Wuxi Biologics Cayman Inc ‘144A’	HSBC	(4.293)
(2.000)	Wuxi Biologics Cayman Inc ‘144A’	JP Morgan	(865)
500	Xiabuxiabu Catering Management China Holdings Co Ltd ‘144A’	Citibank	26
1.000	Xiabuxiabu Catering Management China Holdings Co Ltd ‘144A’	HSBC	17
1.000	Xiabuxiabu Catering Management China Holdings Co Ltd ‘144A’	JP Morgan	117
(1.000)	Xingda International Holdings Ltd	Citibank	3
	Hong Kong *suite*		
(12.000)	Xingda International Holdings Ltd	HSBC	221
(9.000)	Xinhua Winshare Publishing and Media Co Ltd ‘H’	HSBC	472
(6.000)	Xinhua Winshare Publishing and Media Co Ltd ‘H’	JP Morgan	311
(1.000)	Xinhua Winshare Publishing and Media Co Ltd ‘H’	Citibank	27
(2.000)	Xinyi Glass Holdings Ltd	Citibank	(221)
(2.000)	Xinyi Glass Holdings Ltd	HSBC	(404)
(198.727)	Xinyi Solar Holdings Ltd	Citibank	(778)
(4.000)	Xinyi Solar Holdings Ltd	HSBC	(47)
(140.000)	Xinyi Solar Holdings Ltd	JP Morgan	(2.287)
(5.000)	Xtep International Holdings Ltd	HSBC	(23)
(40.500)	Xtep International Holdings Ltd	JP Morgan	(196)
3.000	Yangtze Optical Fibre and Cable Joint Stock Ltd Co ‘H’ ‘144A’	Citibank	(1.015)
7.000	Yangtze Optical Fibre and Cable Joint Stock Ltd Co ‘H’ ‘144A’	HSBC	4.814
12.500	Yangtze Optical Fibre and Cable Joint Stock Ltd Co ‘H’ ‘144A’	JP Morgan	8.726
4.000	Yanzhou Coal Mining Co Ltd ‘H’	JP Morgan	(213)
(45.000)	Youyuan International Holdings Ltd	HSBC	(2.585)
7.000	Yue Yuen Industrial Holdings Ltd	Citibank	(309)
4.500	Yue Yuen Industrial Holdings Ltd	HSBC	(2.129)
42.000	Yue Yuen Industrial Holdings Ltd	JP Morgan	(19.766)
3.000	Yuzhou Properties Co Ltd	Citibank	(42)
120.000	Yuzhou Properties Co Ltd	HSBC	2.995
76.000	Yuzhou Properties Co Ltd	JP Morgan	1.918
2.000	Zhejiang Expressway Co Ltd ‘H’	Citibank	(33)
42.000	Zhejiang Expressway Co Ltd ‘H’	HSBC	146
34.000	Zhejiang Expressway Co Ltd ‘H’	JP Morgan	142
3.600	ZhongAn Online P&C Insurance Co Ltd ‘H’ ‘144A’	JP Morgan	(2.933)
2.000	Zhongsheng Group Holdings Ltd	Citibank	(353)
19.500	Zhongsheng Group Holdings Ltd	HSBC	(4.256)
14.500	Zhongsheng Group Holdings Ltd	JP Morgan	(3.146)
(70.000)	Zhou Hei Ya International Holdings Co Ltd ‘144A’	Citibank	1.779
(60.500)	Zhou Hei Ya International Holdings Co Ltd ‘144A’	JP Morgan	2.215
(27.000)	Zhuzhou CRRC Times Electric Co Ltd	JP Morgan	123
36.800	Zoomlion Heavy Industry Science and Technology Co Ltd ‘H’	Citibank	(421)
36.200	Zoomlion Heavy Industry Science and Technology Co Ltd ‘H’	JP Morgan	(1.868)
(11.000)	ZTE Corp ‘H’	HSBC	725
			(70.698)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Indonésie		
438.600	Ace Hardware Indonesia Tbk PT	Citibank	811
203.700	Ace Hardware Indonesia Tbk PT	HSBC	(1.199)
356.600	Ace Hardware Indonesia Tbk PT	JP Morgan	(2.007)
267.900	Adaro Energy Tbk PT	JP Morgan	(2.409)
21.900	Adaro Energy Tbk PT	Citibank	(73)
86.200	Adaro Energy Tbk PT	HSBC	(807)
(15.600)	AKR Corporindo Tbk PT	HSBC	1.358
13.400	Bank Danamon Indonesia Tbk PT	HSBC	(282)
2.900	Bank Danamon Indonesia Tbk PT	Citibank	(122)
7.300	Bank Tabungan Negara Persero Tbk PT	Citibank	70
4.600	Bank Tabungan Negara Persero Tbk PT	HSBC	66
6.100	Bank Tabungan Negara Persero Tbk PT	JP Morgan	103
2.540.200	Bumi Resources Tbk PT	Citibank	(1.126)
(1.315.200)	Bumi Resources Tbk PT	JP Morgan	(3.471)
247.100	Delta Dunia Makmur Tbk PT	Citibank	(274)
1.200	Gudang Garam Tbk PT	Citibank	(129)
8.400	Gudang Garam Tbk PT	HSBC	(174)
1.400	Gudang Garam Tbk PT	JP Morgan	(7)
(43.700)	Hanjaya Mandala Sampoerna Tbk PT	HSBC	(211)
(149.600)	Hanjaya Mandala Sampoerna Tbk PT	JP Morgan	(845)
(92.600)	Indocement Tunggal Prakarsa Tbk PT	HSBC	31.211
(57.700)	Indocement Tunggal Prakarsa Tbk PT	JP Morgan	19.177
1.600	Indofood CBP Sukses Makmur Tbk PT	HSBC	(33)
200	Indofood Sukses Makmur Tbk PT	Citibank	(6)
71.700	Indofood Sukses Makmur Tbk PT	HSBC	(4.133)
24.200	Indofood Sukses Makmur Tbk PT	JP Morgan	(1.355)
(5.700)	Jasa Marga Persero Tbk PT	JP Morgan	140
(25.800)	Kalbe Farma Tbk PT	JP Morgan	61
27.400	Matahari Department Store Tbk PT	HSBC	(79)
30.600	Matahari Department Store Tbk PT	JP Morgan	(21)
(157.300)	Pakuwon Jati Tbk PT	HSBC	260
(1.079.600)	Pakuwon Jati Tbk PT	JP Morgan	1.641
130.700	Perusahaan Gas Negara Persero Tbk	JP Morgan	(1.127)
35.400	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	Citibank	(144)
50.000	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	HSBC	(650)
91.000	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	JP Morgan	(1.191)
99.500	PP Persero Tbk PT	HSBC	(2.284)
1.165.200	Ramayana Lestari Sentosa Tbk PT	Citibank	3.446
344.400	Ramayana Lestari Sentosa Tbk PT	JP Morgan	1.124
10.100	Ramayana Lestari Sentosa Tbk PT	HSBC	31
(404.300)	Semen Indonesia Persero Tbk PT	JP Morgan	33.158
(30.600)	Surya Citra Media Tbk PT	JP Morgan	(85)
	Indonésie *suite*		
(57.300)	Telekomunikasi Indonesia Persero Tbk PT	JP Morgan	202
1.018.300	Timah Persero Tbk PT	Citibank	(2.258)
182.900	Timah Persero Tbk PT	HSBC	(1.196)
236.800	Timah Persero Tbk PT	JP Morgan	(1.503)
(800)	Unilever Indonesia Tbk PT	HSBC	4
(4.900)	Unilever Indonesia Tbk PT	JP Morgan	44
600	United Tractors Tbk PT	Citibank	44
120.500	United Tractors Tbk PT	JP Morgan	(5.439)
43.500	United Tractors Tbk PT	HSBC	(1.240)
(13.800)	Waskita Karya Persero Tbk PT	JP Morgan	63
			57.134
	Japon		
(400)	77 Bank Ltd/The	JP Morgan	(287)
(600)	Acom Co Ltd	HSBC	(123)
(14.200)	Acom Co Ltd	JP Morgan	(2.984)
900	Adastria Co Ltd	JP Morgan	855
(1.100)	Adastria Co Ltd	JP Morgan	(1.131)
1	Advance Residence Investment Corp (Reit)	JP Morgan	124
3.300	Advantest Corp	HSBC	(6.406)
1.900	Advantest Corp	JP Morgan	(5.074)
700	Adways Inc	Citibank	821
(1.200)	Aeon Co Ltd	JP Morgan	(1.037)
100	Aeon Fantasy Co Ltd	JP Morgan	508
(1)	Aeon Investment Corp (Reit)	JP Morgan	(37)
4.000	Aeon Mall Co Ltd	HSBC	1.489
1.200	Aeon Mall Co Ltd	JP Morgan	473
2.100	Aeon Mall Co Ltd	Citibank	523
(1.900)	Ai Holdings Corp	JP Morgan	3.015
400	Aica Kogyo Co Ltd	Citibank	238
300	Aica Kogyo Co Ltd	HSBC	84
1.600	Aica Kogyo Co Ltd	JP Morgan	833
400	Aichi Corp	HSBC	(135)
300	Aichi Corp	JP Morgan	(86)
100	Aichi Steel Corp	JP Morgan	(185)
(300)	Aida Engineering Ltd	HSBC	(72)
(1.800)	Aida Engineering Ltd	JP Morgan	(461)
(19.900)	Aiful Corp	Citibank	(2.873)
(18.400)	Aiful Corp	JP Morgan	(2.993)
400	Ain Holdings Inc	HSBC	951
(100)	Ain Holdings Inc	HSBC	(238)
300	Ain Holdings Inc	JP Morgan	737
(500)	Ain Holdings Inc	JP Morgan	(1.229)
(900)	Air Water Inc	JP Morgan	(1.017)
2.400	Ajinomoto Co Inc	JP Morgan	(1.994)
2.900	Ajinomoto Co Inc	Citibank	412
1.900	Ajinomoto Co Inc	HSBC	(1.613)
(100)	Ajinomoto Co Inc	JP Morgan	83
200	Alfresa Holdings Corp	HSBC	127
1.400	Alfresa Holdings Corp	JP Morgan	863
1.300	Alfresa Holdings Corp	Citibank	442
(6.600)	Alfresa Holdings Corp	JP Morgan	(4.344)
(600)	Alps Electric Co Ltd	JP Morgan	1.146
100	Amada Holdings Co Ltd	HSBC	41
700	Amada Holdings Co Ltd	Citibank	53
200	Amada Holdings Co Ltd	JP Morgan	109
(1.200)	ANA Holdings Inc	JP Morgan	(1.223)
(500)	Aoyama Trading Co Ltd	JP Morgan	(1.232)
100	Aoyama Trading Co Ltd	JP Morgan	191
(3.600)	Aozora Bank Ltd	JP Morgan	1.278
3.700	Aplus Financial Co Ltd	HSBC	107
100	Arcland Sakamoto Co Ltd	Citibank	83
2.100	Arcland Sakamoto Co Ltd	HSBC	1.135
400	Arcland Sakamoto Co Ltd	JP Morgan	224
200	Arcland Service Holdings Co Ltd	Citibank	500
100	Arcland Service Holdings Co Ltd	HSBC	293

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
300	Ariake Japan Co Ltd	HSBC	4.327
(800)	Ariake Japan Co Ltd	JP Morgan	(11.614)
300	Asahi Diamond Industrial Co Ltd	HSBC	140
400	Asahi Diamond Industrial Co Ltd	JP Morgan	43
(300)	Asahi Group Holdings Ltd	Citibank	(240)
(400)	Asahi Group Holdings Ltd	JP Morgan	(1.640)
(2.200)	Asahi Intecc Co Ltd	JP Morgan	(20.981)
4.900	Asahi Kasei Corp	HSBC	(2.099)
6.500	Asahi Kasei Corp	JP Morgan	(3.379)
(200)	Asatsu-DK Inc	HSBC	(101)
1.300	Asics Corp	HSBC	1.230
(300)	ASKUL Corp	JP Morgan	(377)
1.000	Astellas Pharma Inc	Citibank	91
1.500	Astellas Pharma Inc	HSBC	(529)
3.600	Astellas Pharma Inc	JP Morgan	88
100	Ateam Inc	Citibank	(44)
200	Ateam Inc	HSBC	(80)
1.100	Atom Corp	Citibank	161
500	Atom Corp	JP Morgan	114
100	Autobacs Seven Co Ltd	Citibank	(8)
(5.100)	Autobacs Seven Co Ltd	JP Morgan	(5.265)
500	Autobacs Seven Co Ltd	HSBC	375
800	Autobacs Seven Co Ltd	JP Morgan	837
(1.000)	Awa Bank Ltd/The	Citibank	(92)
(9.000)	Awa Bank Ltd/The	JP Morgan	4.923
500	Azbil Corp	HSBC	(411)
(1.600)	Bandai Namco Holdings Inc	JP Morgan	7.351
(100)	Bank Of Kyoto Ltd /The	Citibank	(55)
(1.100)	Bank of Kyoto Ltd/The	JP Morgan	69
1.400	Benesse Holdings Inc	JP Morgan	(1.756)
(2.600)	Bic Camera Inc	JP Morgan	(190)
200	BML Inc	HSBC	341
200	BML Inc	JP Morgan	132
200	BML Inc	Citibank	149
(8.400)	Bridgestone Corp	JP Morgan	(2.502)
700	Brother Industries Ltd	HSBC	(441)
(2.800)	Calbee Inc	JP Morgan	(3.975)
100	Canon Inc	Citibank	(7)
600	Canon Inc	JP Morgan	325
2.800	Canon Inc	HSBC	(945)
(700)	Capcom Co Ltd	JP Morgan	127
6.600	Casio Computer Co Ltd	Citibank	(841)
100	Casio Computer Co Ltd	HSBC	15
1.300	Casio Computer Co Ltd	JP Morgan	245
(200)	Central Glass Co Ltd	JP Morgan	(409)
(1.000)	Chiba Bank Ltd /The	JP Morgan	(348)
3.000	Chiba Bank Ltd /The	JP Morgan	929
(400)	Chiyoda Co Ltd	HSBC	(236)
(500)	Chiyoda Co Ltd	JP Morgan	(310)
2.600	Chiyoda Corp	HSBC	(398)
8.700	Chiyoda Corp	JP Morgan	2.734
300	Chubu Electric Power Co Inc	Citibank	50
(1.600)	Chugai Pharmaceutical Co Ltd	JP Morgan	(3.775)
1.400	Chugoku Bank Ltd /The	Citibank	123
(1.600)	Chugoku Electric Power Co Inc/The	JP Morgan	885
2.600	Citizen Watch Co Ltd	HSBC	(370)
200	CMIC Holdings Co Ltd	JP Morgan	84
(100)	Coca-Cola Bottlers Japan Inc	Citibank	(33)
(100)	Coca-Cola Bottlers Japan Inc	HSBC	(274)
(2.000)	Coca-Cola Bottlers Japan Inc	JP Morgan	(5.575)
(100)	COLOPL Inc	HSBC	(95)
(1.100)	COLOPL Inc	Citibank	(782)
(2.800)	COLOPL Inc	JP Morgan	2.512
(3)	Comforia Residential REIT Inc	Citibank	(38)
3.500	Concordia Financial Group Ltd	JP Morgan	1.151
(1.500)	Cosmo Energy Holdings Co Ltd	JP Morgan	(6.655)
900	Cosmo Energy Holdings Co Ltd	Citibank	92
	Japon *suite*		
(100)	Cosmos Pharmaceutical Corp	HSBC	(1.871)
(1.200)	Credit Saison Co Ltd	JP Morgan	(1.015)
(100)	CROOZ Inc	JP Morgan	(71)
(600)	CyberAgent Inc	JP Morgan	537
100	DA Consortium Holdings Inc	HSBC	59
100	DA Consortium Holdings Inc	JP Morgan	148
1.900	Dai Nippon Printing Co Ltd	JP Morgan	(5.596)
100	Daibiru Corp	Citibank	26
(1.600)	Daicel Corp	JP Morgan	(461)
1.300	Daicel Corp	Citibank	53
1.500	Daicel Corp	JP Morgan	838
(100)	Daido Metal Co Ltd	Citibank	(28)
(100)	Daido Metal Co Ltd	HSBC	17
(1.500)	Daido Metal Co Ltd	JP Morgan	(132)
100	Daido Steel Co Ltd	HSBC	(363)
300	Daido Steel Co Ltd	Citibank	(394)
100	Daido Steel Co Ltd	JP Morgan	(356)
1.200	Daifuku Co Ltd	HSBC	1.755
700	Daifuku Co Ltd	JP Morgan	1.069
1.900	Daiichi Sankyo Co Ltd	JP Morgan	1.143
(300)	Daikyo Inc	Citibank	(79)
(200)	Daikyo Inc	HSBC	(23)
(1.900)	Daikyo Inc	JP Morgan	559
(2.500)	Daishi Bank Ltd/The	JP Morgan	4.897
100	Daito Trust Construction Co Ltd	Citibank	459
200	Daito Trust Construction Co Ltd	JP Morgan	1.052
800	Daito Trust Construction Co Ltd	HSBC	3.934
800	Daiwa House Industry Co Ltd	Citibank	327
1.700	Daiwa House Industry Co Ltd	JP Morgan	(949)
2.400	Daiwa House Industry Co Ltd	HSBC	(2.694)
(200)	Daiwa House Industry Co Ltd	JP Morgan	2
(14)	Daiwa House Investment Corp (Reit)	JP Morgan	(1.460)
3.000	Daiwa Securities Group Inc	Citibank	57
(2.200)	DCM Holdings Co Ltd	JP Morgan	(934)
(1.000)	DeNA Co Ltd	JP Morgan	58
(1.000)	Denka Co Ltd	JP Morgan	(1.486)
100	Denka Co Ltd	HSBC	321
(100)	Denki Kogyo Co Ltd	HSBC	(140)
(100)	Denki Kogyo Co Ltd	JP Morgan	(142)
100	Denso Corp	JP Morgan	(122)
500	DIC Corp	JP Morgan	399
(700)	Digital Garage Inc	HSBC	(3.247)
(400)	Digital Garage Inc	JP Morgan	(1.866)
(4.300)	Dip Corp	HSBC	(8.693)
(900)	Dip Corp	JP Morgan	(1.846)
(100)	DMG Mori Co Ltd	JP Morgan	156
(1.100)	Don Quijote Holdings Co Ltd	JP Morgan	(4.029)
100	Doutor Nichires Holdings Co Ltd	Citibank	58
2.200	Doutor Nichires Holdings Co Ltd	JP Morgan	919
(600)	Dowa Holdings Co Ltd	JP Morgan	1.266
100	DyDo Group Holdings Inc	Citibank	181
(3.400)	Ebara Corp	JP Morgan	(7.449)
(200)	Eiken Chemical Co Ltd	Citibank	(763)
(900)	Eiken Chemical Co Ltd	JP Morgan	(6.304)
200	en-japan Inc	Citibank	486
(500)	eRex Co Ltd	JP Morgan	(78)
(300)	eRex Co Ltd	Citibank	(141)
(3.100)	ES-Con Japan Ltd	Citibank	(1.004)
(4.500)	ES-Con Japan Ltd	HSBC	(4.862)
500	Exedy Corp	JP Morgan	(212)
(3.000)	Ezaki Glico Co Ltd	JP Morgan	944
(700)	Fancl Corp	JP Morgan	(551)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
400	FANUC Corp	JP Morgan	2.553
400	FCC Co Ltd	JP Morgan	166
100	FCC Co Ltd	Citibank	(63)
(200)	Ferrotec Holdings Corp	Citibank	484
1.600	Financial Products Group Co Ltd	JP Morgan	1.786
(100)	Foster Electric Co Ltd	JP Morgan	(242)
(400)	FP Corp	JP Morgan	(1.117)
300	France Bed Holdings Co Ltd	Citibank	100
1	Frontier Corp (Reit)	JP Morgan	160
100	Fuji Kyuko Co Ltd	Citibank	100
1.400	Fuji Machine Manufacturing Co Ltd	JP Morgan	(1.433)
(2.700)	Fuji Media Holdings Inc	JP Morgan	536
(1.100)	Fuji Oil Co Ltd	JP Morgan	(728)
100	Fuji Soft Inc	Citibank	(75)
100	FUJIFILM Holdings Corp	HSBC	(17)
100	Fujikura Ltd	Citibank	(1)
400	Fujikura Ltd	HSBC	234
1.200	Fujikura Ltd	JP Morgan	857
(900)	Fujitsu General Ltd	JP Morgan	(1.964)
100	Fukuda Denshi Co Ltd	Citibank	30
1	Fukuoka Corp (Reit)	JP Morgan	100
1	Fukuoka Corp (Reit)	Citibank	7
1.200	Fukuyama Transporting Co Ltd	JP Morgan	3.516
300	Funai Electric Co Ltd	JP Morgan	(27)
100	Furukawa Co Ltd	HSBC	11
800	Furukawa Co Ltd	JP Morgan	(280)
400	Furukawa Electric Co Ltd	JP Morgan	(327)
1.200	Furukawa Electric Co Ltd	HSBC	353
(300)	Furukawa Electric Co Ltd	JP Morgan	(108)
(200)	GCA Corp	JP Morgan	(137)
200	Geo Holdings Corp	Citibank	207
800	Geo Holdings Corp	JP Morgan	1.858
100	Glory Ltd	Citibank	6
100	Glory Ltd	HSBC	(103)
900	Glory Ltd	JP Morgan	(888)
(5.300)	GMO internet Inc	JP Morgan	2.752
(100)	GMO Payment Gateway Inc	HSBC	(167)
(300)	GMO Payment Gateway Inc	JP Morgan	(528)
(800)	Goldcrest Co Ltd	JP Morgan	791
3.200	Gree Inc	Citibank	(705)
3.000	Gree Inc	HSBC	(409)
3.900	Gree Inc	JP Morgan	(516)
(6.400)	GungHo Online Entertainment Inc	HSBC	1.942
3.700	Gunma Bank Ltd/The	JP Morgan	369
(7.800)	Gunma Bank Ltd/The	JP Morgan	1.592
3.200	Hachijuni Bank Ltd/The	JP Morgan	52
300	Hakuhodo DY Holdings Inc	HSBC	(257)
1.500	Hakuhodo DY Holdings Inc	Citibank	464
800	Hakuhodo DY Holdings Inc	JP Morgan	(531)
600	Hamamatsu Photonics KK	Citibank	(741)
(2.100)	Hankyu Hanshin Holdings Inc	JP Morgan	486
1	Hankyu Inc (Reit)	JP Morgan	10
(200)	Hanwa Co Ltd	JP Morgan	(1.063)
300	Harmonic Drive Systems Inc	JP Morgan	(88)
200	Haseko Corp	HSBC	75
1.000	Haseko Corp	JP Morgan	679
(2.400)	Hazama Ando Corp	JP Morgan	779
200	Hearts United Group Co Ltd	HSBC	270
100	Hearts United Group Co Ltd	Citibank	48
(100)	Heiwa Corp	JP Morgan	148
1.300	Heiwa Real Estate Co Ltd	Citibank	417
800	Heiwa Real Estate Co Ltd	JP Morgan	(45)
(200)	Hikari Tsushin Inc	JP Morgan	(2.590)
(1.700)	Hino Motors Ltd	JP Morgan	55
300	Hirata Corp	JP Morgan	(938)
(100)	Hirata Corp	JP Morgan	1.704
200	Hirose Electric Co Ltd	HSBC	(725)
2.300	Hiroshima Bank Ltd/The	JP Morgan	(364)
	Japon *suite*		
2.900	Hiroshima Bank Ltd/The	HSBC	(487)
(200)	HIS Co Ltd	Citibank	(369)
(200)	HIS Co Ltd	HSBC	(469)
(100)	Hisamitsu Pharmaceutical Co Inc	JP Morgan	46
2.900	Hitachi Capital Corp	JP Morgan	(2.370)
1.100	Hitachi Capital Corp	Citibank	1.230
800	Hitachi Capital Corp	HSBC	(679)
1.200	Hitachi Chemical Co Ltd	JP Morgan	(2.286)
1.500	Hitachi Chemical Co Ltd	Citibank	(23)
700	Hitachi Chemical Co Ltd	HSBC	15
600	Hitachi Construction Machinery Co Ltd	Citibank	(313)
400	Hitachi Construction Machinery Co Ltd	HSBC	(1.008)
900	Hitachi Construction Machinery Co Ltd	JP Morgan	(2.229)
(500)	Hitachi High-Technologies Corp	JP Morgan	1.301
100	Hitachi Kokusai Electric Inc	JP Morgan	32
(300)	Hitachi Kokusai Electric Inc	JP Morgan	(156)
3.000	Hitachi Ltd	JP Morgan	(1.308)
2.000	Hitachi Ltd	Citibank	(347)
6.000	Hitachi Ltd	HSBC	(2.674)
1.400	Hitachi Metals Ltd	JP Morgan	510
200	Hitachi Transport System Ltd	Citibank	26
(100)	Hitachi Transport System Ltd	JP Morgan	(143)
1.400	Hitachi Transport System Ltd	JP Morgan	583
(600)	Hogy Medical Co Ltd	JP Morgan	(1.620)
(6.900)	Hokkaido Electric Power Co Inc	JP Morgan	3.198
200	Hokuhoku Financial Group Inc	Citibank	90
1.900	Hokuriku Electric Power Co	HSBC	(391)
200	Hokuriku Electric Power Co	JP Morgan	(39)
2.700	Honda Motor Co Ltd	JP Morgan	(675)
(900)	Hoosiers Holdings	JP Morgan	(1.138)
(700)	Hoosiers Holdings	Citibank	(410)
(900)	Hoosiers Holdings	HSBC	(1.128)
(600)	Hoshizaki Corp	JP Morgan	(2.695)
200	Hoshizaki Corp	HSBC	401
100	House Foods Group Inc	Citibank	149
100	House Foods Group Inc	HSBC	244
100	House Foods Group Inc	JP Morgan	157
2.300	Hoya Corp	JP Morgan	(13.627)
1.300	Hoya Corp	HSBC	(4.424)
(200)	Hulic Co Ltd	HSBC	(69)
(7.300)	Hulic Co Ltd	JP Morgan	(2.220)
1.100	Ibiden Co Ltd	Citibank	312
300	Ibiden Co Ltd	JP Morgan	158
300	Ibiden Co Ltd	HSBC	(32)
(5.700)	Ichigo Inc	JP Morgan	(1.004)
(12.800)	Ichigo Inc	Citibank	(1.621)
(7.700)	Ichigo Inc	HSBC	(1.323)
(400)	Ichikoh Industries Ltd	Citibank	27
500	Ichiyoshi Securities Co Ltd	Citibank	(60)
(1.100)	Idemitsu Kosan Co Ltd	JP Morgan	(3.553)
700	Idemitsu Kosan Co Ltd	JP Morgan	2.115
(4.000)	IHI Corp	JP Morgan	2.631
1.700	Iida Group Holdings Co Ltd	HSBC	2.616
600	Iino Kaiun Kaisha Ltd	HSBC	128
1.200	Iino Kaiun Kaisha Ltd	JP Morgan	219
100	Inaba Denki Sangyo Co Ltd	JP Morgan	184
(1.300)	Inabata & Co Ltd	JP Morgan	(1.287)
(3)	Industrial & Infrastructure Fund Investment Corp (Reit)	HSBC	(916)
(5)	Industrial & Infrastructure Fund Investment Corp (Reit)	JP Morgan	(1.552)
100	Ines Corp	Citibank	11
600	Ines Corp	HSBC	159
600	Ines Corp	JP Morgan	166
200	Infocom Corp	JP Morgan	(19)
(4.300)	Inpex Corp	JP Morgan	1.512
(40)	Invincible Investment Corp (Reit)	JP Morgan	(709)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
400	Iriso Electronics Co Ltd	HSBC	(264)
200	Isetan Mitsukoshi Holdings Ltd	HSBC	161
100	Isetan Mitsukoshi Holdings Ltd	JP Morgan	93
4.000	Isuzu Motors Ltd	JP Morgan	1.126
(700)	Ito En Ltd	HSBC	(1.236)
(900)	Ito En Ltd	Citibank	(578)
(4.900)	Ito En Ltd	JP Morgan	(8.864)
(2.500)	ITOCHU Corp	JP Morgan	16
(500)	ITOCHU Corp	Citibank	(203)
(800)	ITOCHU Corp	HSBC	221
400	Itochu Techno-Solutions Corp	JP Morgan	36
2.000	Itoham Yonekyu Holdings Inc	JP Morgan	137
2.400	Iyo Bank Ltd/The	HSBC	(806)
4.100	Iyo Bank Ltd/The	JP Morgan	(1.337)
(4.500)	Iyo Bank Ltd/The	JP Morgan	717
400	Izumi Co Ltd	JP Morgan	1.875
(100)	Izumi Co Ltd	JP Morgan	(423)
100	J Front Retailing Co Ltd	Citibank	103
1.100	J Front Retailing Co Ltd	HSBC	1.691
1.400	J Front Retailing Co Ltd	JP Morgan	2.179
(1.100)	J Trust Co Ltd	HSBC	338
(300)	J Trust Co Ltd	JP Morgan	90
(200)	Jaccs Co Ltd	HSBC	(208)
(500)	Jaccs Co Ltd	JP Morgan	(530)
100	Jafco Co Ltd	HSBC	143
(400)	Jafco Co Ltd	JP Morgan	(597)
700	Japan Airlines Co Ltd	HSBC	302
(2.500)	Japan Airport Terminal Co Ltd	JP Morgan	(2.111)
(1.000)	Japan Airport Terminal Co Ltd	HSBC	(800)
(2.000)	Japan Aviation Electronics Industry Ltd	Citibank	3.073
300	Japan Drilling Co Ltd	JP Morgan	(1)
100	Japan Drilling Co Ltd	Citibank	(53)
1	Japan Excellent Inc (Reit)	JP Morgan	36
(2.000)	Japan Exchange Group Inc	JP Morgan	(1.091)
(400)	Japan Lifeline Co Ltd	Citibank	(8)
600	Japan Petroleum Exploration Co Ltd	Citibank	108
500	Japan Petroleum Exploration Co Ltd	JP Morgan	17
(3.000)	Japan Petroleum Exploration Co Ltd	JP Morgan	(3.363)
400	Japan Petroleum Exploration Co Ltd	HSBC	12
(16.900)	Japan Post Bank Co Ltd	JP Morgan	(5.079)
(37.700)	Japan Post Holdings Co Ltd	JP Morgan	(7.918)
(1.500)	Japan Post Insurance Co Ltd	HSBC	(758)
6	Japan Prime Realty Investment Corp (Reit)	Citibank	277
8	Japan Prime Realty Investment Corp (Reit)	JP Morgan	1.188
4	Japan Real Estate Investment Corp (Reit)	JP Morgan	782
2	Japan Real Estate Investment Corp (Reit)	Citibank	(121)
4	Japan Rental Housing Investment Inc (Reit)	Citibank	44
1	Japan Retail Fund Investment Corp (Reit)	JP Morgan	(43)
2.600	Japan Securities Finance Co Ltd	Citibank	331
4.200	Japan Securities Finance Co Ltd	HSBC	(347)
7.000	Japan Securities Finance Co Ltd	JP Morgan	(550)
1.100	Japan Steel Works Ltd/The	HSBC	3.631
300	Japan Steel Works Ltd/The	JP Morgan	560
200	Japan Tissue Engineering Co Ltd	HSBC	(81)
500	Japan Tissue Engineering Co Ltd	JP Morgan	(169)
	Japon *suite*		
2.000	Japan Tobacco Inc	Citibank	181
100	JCR Pharmaceuticals Co Ltd	HSBC	280
100	JCU Corp	JP Morgan	(222)
100	JCU Corp	HSBC	(229)
(500)	JFE Holdings Inc	JP Morgan	(1.208)
300	JGC Corp	HSBC	155
300	JGC Corp	JP Morgan	148
(600)	Joshin Denki Co Ltd	HSBC	(2.211)
(100)	Joshin Denki Co Ltd	Citibank	(2)
600	JSR Corp	HSBC	(354)
4.200	JSR Corp	JP Morgan	(29)
1.000	JSR Corp	Citibank	(179)
2.000	JTEKT Corp	Citibank	(1.252)
3.400	JTEKT Corp	HSBC	(2.531)
3.700	JTEKT Corp	JP Morgan	(2.673)
100	Juroku Bank Ltd/The	JP Morgan	(231)
4.800	JVC Kenwood Corp	HSBC	(838)
1.100	JVC Kenwood Corp	JP Morgan	(33)
3.400	JVC Kenwood Corp	Citibank	(56)
(800)	K's Holdings Corp	Citibank	(788)
100	K's Holdings Corp	JP Morgan	190
(600)	Kagome Co Ltd	Citibank	(412)
(2.700)	Kagome Co Ltd	JP Morgan	(5.471)
(7.000)	Kajima Corp	JP Morgan	2.582
(1.500)	Kakaku.com Inc	Citibank	(881)
(1.500)	Kakaku.com Inc	JP Morgan	(2.162)
4.200	Kakaku.com Inc	JP Morgan	6.054
600	Kakaku.com Inc	Citibank	352
500	Kakaku.com Inc	HSBC	712
(100)	Kaken Pharmaceutical Co Ltd	HSBC	75
(700)	Kaken Pharmaceutical Co Ltd	JP Morgan	685
800	Kamigumi Co Ltd	HSBC	(1.668)
1.100	Kamigumi Co Ltd	JP Morgan	(2.261)
900	Kamigumi Co Ltd	Citibank	314
(600)	Kanamoto Co Ltd	JP Morgan	(663)
100	Kanamoto Co Ltd	JP Morgan	110
11.300	Kandenko Co Ltd	JP Morgan	(1.811)
4.000	Kandenko Co Ltd	Citibank	(911)
4.900	Kandenko Co Ltd	HSBC	(845)
100	Kanematsu Electronics Ltd	JP Morgan	(140)
(2.900)	Kansai Paint Co Ltd	JP Morgan	(2.217)
200	Kao Corp	JP Morgan	960
600	Kao Corp	HSBC	2.532
1.000	Kappa Create Co Ltd	Citibank	166
100	Kappa Create Co Ltd	JP Morgan	28
100	Kasai Kogyo Co Ltd	HSBC	208
200	Kasai Kogyo Co Ltd	JP Morgan	420
(600)	Kato Works Co Ltd	JP Morgan	(451)
(100)	Kawada Technologies Inc	JP Morgan	434
(3.600)	Kawasaki Kisen Kaisha Ltd	JP Morgan	281
(600)	Kawasaki Kisen Kaisha Ltd	Citibank	(446)
500	Keihin Corp	JP Morgan	(270)
1.500	Keihin Corp	HSBC	(501)
(100)	Keio Corp	JP Morgan	(83)
600	Keisei Electric Railway Co Ltd	Citibank	1.134
4.000	Keiyo Bank Ltd/The	HSBC	(175)
9	Kenedix Office Investment Corp (Reit)	JP Morgan	2.824
1	Kenedix Residential Investment Corp (Reit)	Citibank	77
(1)	Kenedix Retail Corp (Reit)	Citibank	46
(6)	Kenedix Retail Corp (Reit)	JP Morgan	(521)
(200)	Kenko Mayonnaise Co Ltd	Citibank	(181)
(200)	Kenko Mayonnaise Co Ltd	JP Morgan	(398)
(800)	Kewpie Corp	JP Morgan	(841)
500	Kewpie Corp	JP Morgan	448
100	Keyence Corp	Citibank	(2.537)
400	Keyence Corp	JP Morgan	(5.018)
200	Kikkoman Corp	Citibank	432

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
100	Kintetsu Department Store Co Ltd	JP Morgan	35
1.200	Kintetsu Group Holdings Co Ltd	JP Morgan	1.050
200	Kintetsu Group Holdings Co Ltd	Citibank	450
900	Kintetsu Group Holdings Co Ltd	HSBC	745
1.300	Kirin Holdings Co Ltd	JP Morgan	(16)
(800)	Kirin Holdings Co Ltd	JP Morgan	254
100	Kisoji Co Ltd	JP Morgan	47
900	Kissei Pharmaceutical Co Ltd	JP Morgan	(578)
400	Kitanotatsujin Corp	Citibank	55
400	Kitanotatsujin Corp	HSBC	688
400	Kitz Corp	Citibank	(159)
300	Kobayashi Pharmaceutical Co Ltd	HSBC	420
700	Kobayashi Pharmaceutical Co Ltd	JP Morgan	1.539
(300)	Koei Tecmo Holdings Co Ltd	JP Morgan	68
400	Kohnan Shoji Co Ltd	Citibank	318
(1.000)	Koito Manufacturing Co Ltd	JP Morgan	(453)
1.000	Komatsu Ltd	JP Morgan	(2.845)
100	Komori Corp	HSBC	17
200	Komori Corp	JP Morgan	15
200	Konami Holdings Corp	HSBC	(240)
200	Konami Holdings Corp	JP Morgan	84
(3.900)	Konica Minolta Inc	JP Morgan	(1.524)
200	Konica Minolta Inc	Citibank	113
2.400	Konica Minolta Inc	HSBC	448
900	Konica Minolta Inc	JP Morgan	179
(1.100)	Kumagai Gumi Co Ltd	JP Morgan	5.091
(600)	Kura Corp	JP Morgan	(1.681)
1.500	Kurita Water Industries Ltd	HSBC	1.094
600	Kurita Water Industries Ltd	JP Morgan	268
(100)	Kusuri no Aoki Holdings Co Ltd	HSBC	(350)
(800)	Kusuri no Aoki Holdings Co Ltd	JP Morgan	(2.853)
100	Kyokuto Kaihatsu Kogyo Co Ltd	JP Morgan	44
(300)	Kyorin Holdings Inc	JP Morgan	31
(900)	Kyowa Hakko Kirin Co Ltd	JP Morgan	10
(4.100)	Kyudenko Corp	JP Morgan	(17.296)
(3.100)	Kyushu Electric Power Co Inc	JP Morgan	(1.119)
(200)	Lasertec Corp	JP Morgan	(225)
100	Lawson Inc	HSBC	286
1.100	Lawson Inc	Citibank	4.454
200	Leopalace21 Corp	Citibank	30
(2.300)	Leopalace21 Corp	JP Morgan	(79)
2.500	LIFULL Co Ltd	JP Morgan	2.751
(200)	LIFULL Co Ltd	JP Morgan	(177)
300	Like Co Ltd	Citibank	710
(1.100)	LINE Corp	Citibank	1.108
(1.300)	Lintec Corp	JP Morgan	600
500	Lion Corp	HSBC	808
200	Lion Corp	JP Morgan	268
3.900	Lixil Group Corp	JP Morgan	650
(1.300)	Lixil Group Corp	JP Morgan	170
1.600	Lixil Group Corp	Citibank	900
700	Lixil Group Corp	HSBC	519
(4.600)	M3 Inc	JP Morgan	(7.783)
(800)	Mabuchi Motor Co Ltd	JP Morgan	909
(4.900)	Maeda Corp	JP Morgan	(5.467)
3.000	Makino Milling Machine Co Ltd	JP Morgan	340
100	Makita Corp	HSBC	(125)
100	Makita Corp	JP Morgan	18
1.000	Mandom Corp	Citibank	1.354
200	Mandom Corp	JP Morgan	377
(400)	Mars Engineering Corp	JP Morgan	(372)
(2.900)	Marubeni Corp	JP Morgan	(766)
(100)	Maruha Nichiro Corp	JP Morgan	(75)
100	Marvelous Inc	HSBC	(60)
	Japon *suite*		
500	Marvelous Inc	JP Morgan	(292)
2.400	Matsui Securities Co Ltd	HSBC	(222)
(2.000)	Mazda Motor Corp	JP Morgan	9
(500)	McDonald's Holdings Co Japan Ltd	Citibank	(106)
(2.700)	McDonald's Holdings Co Japan Ltd	JP Morgan	(788)
(7.500)	Mebuki Financial Group Inc	JP Morgan	(65)
(100)	Mebuki Financial Group Inc	HSBC	–
1.100	Medipal Holdings Corp	HSBC	491
400	Medipal Holdings Corp	Citibank	(29)
200	MEIJI Holdings Co Ltd	HSBC	483
100	MEIJI Holdings Co Ltd	JP Morgan	197
400	Meitec Corp	HSBC	231
400	Meitec Corp	Citibank	474
600	Meitec Corp	JP Morgan	1.023
(400)	Metawater Co Ltd	Citibank	(69)
(200)	Metawater Co Ltd	JP Morgan	(29)
500	Miraca Holdings Inc	Citibank	(526)
600	Miraca Holdings Inc	HSBC	(1.732)
200	Miraca Holdings Inc	JP Morgan	(566)
800	MISUMI Group Inc	Citibank	(168)
900	MISUMI Group Inc	JP Morgan	759
100	Mitsuba Corp	Citibank	(7)
(11.300)	Mitsubishi Chemical Holdings Corp	JP Morgan	(2.048)
(2.900)	Mitsubishi Corp	JP Morgan	(858)
(100)	Mitsubishi Gas Chemical Co Inc	JP Morgan	(64)
(1.000)	Mitsubishi Heavy Industries Ltd	JP Morgan	1.269
(200)	Mitsubishi Heavy Industries Ltd	Citibank	(106)
(200)	Mitsubishi Heavy Industries Ltd	HSBC	(102)
7.300	Mitsubishi Logistics Corp	JP Morgan	(4.109)
1.200	Mitsubishi Logistics Corp	Citibank	1.579
2.100	Mitsubishi Logistics Corp	HSBC	2.427
700	Mitsubishi Materials Corp	JP Morgan	(1.367)
(2.400)	Mitsubishi Motors Corp	JP Morgan	1.120
1.100	Mitsubishi Paper Mills Ltd	Citibank	(56)
700	Mitsubishi Paper Mills Ltd	JP Morgan	(389)
1.900	Mitsubishi Paper Mills Ltd	HSBC	(1.000)
100	Mitsubishi Pencil Co Ltd	HSBC	1
100	Mitsubishi Pencil Co Ltd	Citibank	(9)
100	Mitsubishi Pencil Co Ltd	JP Morgan	(167)
100	Mitsubishi Research Institute Inc	Citibank	162
100	Mitsubishi Research Institute Inc	JP Morgan	150
500	Mitsubishi Shokuhin Co Ltd	JP Morgan	540
(9.200)	Mitsubishi UFJ Financial Group Inc	JP Morgan	(3.675)
300	Mitsui & Co Ltd	Citibank	167
3.100	Mitsui & Co Ltd	JP Morgan	(165)
(2.700)	Mitsui Chemicals Inc	JP Morgan	(3.356)
(1.400)	Mitsui Engineering & Shipbuilding Co Ltd	JP Morgan	140
(1)	Mitsui Fudosan Logistics Park Inc	HSBC	(375)
(1)	Mitsui Fudosan Logistics Park Inc	JP Morgan	(379)
(900)	Mitsui Mining & Smelting Co Ltd	JP Morgan	(2.277)
(400)	Mitsui OSK Lines Ltd	JP Morgan	453
3.000	Mitsui-Soko Holdings Co Ltd	HSBC	465
4.000	Mitsui-Soko Holdings Co Ltd	Citibank	(244)
11.000	Mitsui-Soko Holdings Co Ltd	JP Morgan	1.460
(1.000)	Miura Co Ltd	JP Morgan	(261)
(2.000)	Mixi Inc	JP Morgan	13.496
100	Mizuno Corp	JP Morgan	(60)
200	Mizuno Corp	HSBC	(47)
100	Modec Inc	HSBC	(115)
100	Modec Inc	JP Morgan	(112)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
600	Monex Group Inc	JP Morgan	(139)
10.500	Monex Group Inc	Citibank	576
2.000	Monex Group Inc	HSBC	(394)
(300)	MonotaRO Co Ltd	JP Morgan	(459)
(2)	Mori Trust Hotel Inc (Reit)	HSBC	(94)
11	Mori Trust Sogo Inc (Reit)	Citibank	(91)
3	Mori Trust Sogo Inc (Reit)	HSBC	147
5	Mori Trust Sogo Inc (Reit)	JP Morgan	265
400	Morinaga & Co Ltd/Japan	JP Morgan	(2.580)
(1.100)	Morinaga & Co Ltd/Japan	JP Morgan	7.096
(2.600)	Morinaga Milk Industry Co Ltd	JP Morgan	(5.776)
(1.100)	Mugen Estate Co Ltd	Citibank	73
(200)	Mugen Estate Co Ltd	JP Morgan	(35)
(200)	Musashi Seimitsu Industry Co Ltd	JP Morgan	(116)
600	Nabtesco Corp	JP Morgan	(741)
1.000	Nachi-Fujikoshi Corp	Citibank	(283)
3.400	Nagase & Co Ltd	JP Morgan	(1.503)
1.300	Nagase & Co Ltd	Citibank	(349)
(1.500)	Nagoya Railroad Co Ltd	JP Morgan	(1.667)
800	Nankai Electric Railway Co Ltd	JP Morgan	829
(700)	Nankai Electric Railway Co Ltd	JP Morgan	45
(1.700)	NEC Corp	HSBC	(182)
800	NEC Networks & System Integration Corp	JP Morgan	(866)
200	NET One Systems Co Ltd	HSBC	171
600	NGK Insulators Ltd	JP Morgan	(145)
1.800	NGK Insulators Ltd	Citibank	562
700	NGK Insulators Ltd	HSBC	(186)
300	NGK Spark Plug Co Ltd	JP Morgan	(203)
1.000	NGK Spark Plug Co Ltd	Citibank	(374)
(1.200)	NHK Spring Co Ltd	JP Morgan	50
1.700	NHK Spring Co Ltd	HSBC	(1.096)
1.600	NHK Spring Co Ltd	Citibank	(21)
1.900	NHK Spring Co Ltd	JP Morgan	(1.198)
(1.800)	Nichi-iko Pharmaceutical Co Ltd	HSBC	(90)
(200)	Nichiban Co Ltd	JP Morgan	(476)
600	Nichicon Corp	Citibank	(404)
100	Nichicon Corp	HSBC	(19)
1.000	Nichicon Corp	JP Morgan	(639)
100	NichiiGakkan Co Ltd	Citibank	45
700	Nichirei Corp	Citibank	509
1.600	Nichirei Corp	HSBC	2.832
1.400	Nichirei Corp	JP Morgan	2.525
(600)	Nidec Corp	JP Morgan	2.192
(100)	Nifco Inc/Japan	Citibank	127
(200)	Nifco Inc/Japan	HSBC	254
(200)	Nifco Inc/Japan	JP Morgan	217
500	Nihon M&A Center Inc	HSBC	1.180
1.100	Nihon M&A Center Inc	JP Morgan	2.389
(3.200)	Nihon Parkerizing Co Ltd	JP Morgan	(2.574)
(100)	Nihon Parkerizing Co Ltd	HSBC	(79)
(600)	Nihon Trim Co Ltd	JP Morgan	(3.921)
1.400	Nihon Unisys Ltd	JP Morgan	1.298
(200)	Nikkon Holdings Co Ltd	Citibank	(177)
(1.300)	Nikkon Holdings Co Ltd	HSBC	(1.516)
900	Nikon Corp	HSBC	(59)
(100)	Nintendo Co Ltd	JP Morgan	2.535
(3.000)	Nippo Corp	JP Morgan	(5.773)
5	Nippon Accommodations Fund Inc (Reit)	Citibank	(103)
6	Nippon Building Fund Inc (Reit)	Citibank	(254)
6	Nippon Building Fund Inc (Reit)	HSBC	1.406
4	Nippon Building Fund Inc (Reit)	JP Morgan	767
(300)	Nippon Commercial Development Co Ltd	HSBC	(90)
(6.100)	Nippon Commercial Development Co Ltd	JP Morgan	(1.937)
(200)	Nippon Commercial Development Co Ltd	Citibank	(66)
	Japon *suite*		
(1.500)	Nippon Denko Co Ltd	JP Morgan	36
(100)	Nippon Electric Glass Co Ltd	HSBC	371
(1.100)	Nippon Electric Glass Co Ltd	JP Morgan	4.019
300	Nippon Express Co Ltd	Citibank	919
100	Nippon Kanzai Co Ltd	JP Morgan	9
2.700	Nippon Kayaku Co Ltd	HSBC	(2.190)
2.000	Nippon Kayaku Co Ltd	JP Morgan	(1.583)
(500)	Nippon Koei Co Ltd	JP Morgan	1.434
(14.200)	Nippon Light Metal Holdings Co Ltd	Citibank	1.378
(58.700)	Nippon Light Metal Holdings Co Ltd	JP Morgan	13.358
(2.900)	Nippon Paint Holdings Co Ltd	JP Morgan	13.508
(1.100)	Nippon Paper Industries Co Ltd	JP Morgan	684
(300)	Nippon Shinyaku Co Ltd	JP Morgan	(61)
300	Nippon Shokubai Co Ltd	HSBC	(1.502)
(200)	Nippon Signal Company Ltd	HSBC	55
(200)	Nippon Signal Company Ltd	Citibank	4
(2.700)	Nippon Signal Company Ltd	JP Morgan	461
1.000	Nippon Soda Co Ltd	JP Morgan	(71)
(600)	Nippon Steel & Sumikin Bussan Corp	JP Morgan	(245)
4.900	Nippon Steel & Sumitomo Metal Corp	JP Morgan	6.456
900	Nippon Steel & Sumitomo Metal Corp	Citibank	1.384
2.900	Nippon Suisan Kaisha Ltd	JP Morgan	(346)
100	Nippon Telegraph & Telephone Corp	JP Morgan	184
1.400	Nippon Television Holdings Inc	JP Morgan	(277)
800	Nippon Yusen KK	Citibank	308
(1.000)	Nipro Corp	HSBC	(1)
(400)	Nipro Corp	Citibank	19
(3.900)	Nipro Corp	JP Morgan	335
1.700	Nishi-Nippon Financial Holdings Inc	JP Morgan	810
700	Nishi-Nippon Railroad Co Ltd	HSBC	67
(200)	Nishi-Nippon Railroad Co Ltd	JP Morgan	(26)
(11.400)	Nishimatsu Construction Co Ltd	JP Morgan	6.357
(300)	Nishimatsuya Chain Co Ltd	HSBC	(310)
(1.200)	Nishimatsuya Chain Co Ltd	JP Morgan	(1.255)
(500)	Nissan Chemical Industries Ltd	JP Morgan	(54)
2.100	Nissan Chemical Industries Ltd	JP Morgan	2.054
(1.400)	Nissan Motor Co Ltd	JP Morgan	(424)
700	Nissan Shatai Co Ltd	Citibank	22
2.800	Nissan Shatai Co Ltd	JP Morgan	(997)
700	Nissha Co Ltd	JP Morgan	316
2.400	Nisshin Seifun Group Inc	JP Morgan	3.273
1.000	Nisshin Seifun Group Inc	Citibank	911
1.100	Nisshin Seifun Group Inc	HSBC	1.476
100	Nisshin Steel Co Ltd	HSBC	67
(1.400)	Nisshin Steel Co Ltd	JP Morgan	(946)
4.400	Nisshinbo Holdings Inc	JP Morgan	8.065
(1.100)	Nissin Electric Co Ltd	JP Morgan	665
(100)	Nissin Foods Holdings Co Ltd	JP Morgan	(838)
(200)	Nitori Holdings Co Ltd	JP Morgan	(3.401)
300	Nitto Denko Corp	Citibank	167
1.300	Nitto Denko Corp	JP Morgan	(745)
200	Nitto Denko Corp	HSBC	(337)
(200)	NOF Corp	HSBC	38
(1.200)	NOF Corp	JP Morgan	185
100	Nohmi Bosai Ltd	HSBC	14
100	Nohmi Bosai Ltd	JP Morgan	41
100	Nohmi Bosai Ltd	Citibank	(33)
1.700	NOK Corp	Citibank	(414)
(100)	Nomura Real Estate Holdings Inc	JP Morgan	(172)
14	Nomura Real Estate Master Fund Inc (Reit)	JP Morgan	579
(5.500)	North Pacific Bank Ltd	JP Morgan	(320)
5.100	North Pacific Bank Ltd	Citibank	372

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
1.900	North Pacific Bank Ltd	HSBC	(72)
400	North Pacific Bank Ltd	JP Morgan	(14)
1.400	NS Solutions Corp	Citibank	2.204
2.000	NS Solutions Corp	JP Morgan	3.149
900	NSD Co Ltd	Citibank	233
1.100	NSD Co Ltd	JP Morgan	(501)
400	NSK Ltd	Citibank	(54)
1.400	NSK Ltd	HSBC	266
5.200	NSK Ltd	JP Morgan	669
2.200	NTN Corp	Citibank	(388)
300	NTN Corp	HSBC	(35)
1.000	NTN Corp	JP Morgan	(111)
1.900	NTT Data Corp	JP Morgan	441
500	NTT Data Corp	Citibank	132
100	NTT DOCOMO Inc	Citibank	51
2.700	NTT DOCOMO Inc	HSBC	2.266
800	NTT DOCOMO Inc	JP Morgan	979
400	OBIC Business Consultants Co Ltd	HSBC	209
200	Obic Co Ltd	Citibank	363
200	Obic Co Ltd	HSBC	339
300	Obic Co Ltd	JP Morgan	533
900	Odakyu Electric Railway Co Ltd	JP Morgan	685
(3.000)	Oji Holdings Corp	JP Morgan	(332)
100	Oki Electric Industry Co Ltd	HSBC	9
(1.200)	Oki Electric Industry Co Ltd	JP Morgan	(458)
600	Okinawa Electric Power Co Inc/The	JP Morgan	(260)
400	Okuma Corp	JP Morgan	322
(100)	Ono Pharmaceutical Co Ltd	Citibank	(50)
(400)	Ono Pharmaceutical Co Ltd	JP Morgan	(2)
1.000	Onward Holdings Co Ltd	HSBC	57
(400)	Open House Co Ltd	JP Morgan	(894)
100	Optex Group Co Ltd	Citibank	(114)
300	Oracle Corp Japan	Citibank	(631)
(21.400)	Orient Corp	JP Morgan	(1.339)
(13.200)	Orient Corp	Citibank	(835)
(45.300)	Orient Corp	HSBC	(2.747)
10.900	Orient Corp	Citibank	689
(3.600)	Oriental Land Co Ltd/Japan	JP Morgan	(15.688)
(3.800)	ORIX Corp	JP Morgan	(541)
(200)	Osaka Steel Co Ltd	JP Morgan	(31)
(900)	Osaki Electric Co Ltd	JP Morgan	154
(3.600)	OSJB Holdings Corp	HSBC	90
(1.800)	OSJB Holdings Corp	Citibank	(147)
(2.600)	Otsuka Corp	JP Morgan	(5.539)
(1.200)	Outsourcing Inc	HSBC	(3.092)
4.000	PanaHome Corp	Citibank	(392)
2.000	PanaHome Corp	JP Morgan	29
1.500	Panasonic Corp	JP Morgan	(400)
(400)	Parco Co Ltd	Citibank	(235)
(700)	Parco Co Ltd	HSBC	(82)
(2.900)	Park24 Co Ltd	JP Morgan	(4.355)
1.100	Park24 Co Ltd	HSBC	1.444
300	Park24 Co Ltd	JP Morgan	451
400	Penta-Ocean Construction Co Ltd	HSBC	21
(1.000)	PeptiDream Inc	HSBC	(2.365)
(900)	PeptiDream Inc	Citibank	(760)
(4.000)	Persol Holdings Co Ltd	JP Morgan	5.916
(500)	Pigeon Corp	JP Morgan	(376)
(2.100)	Pilot Corp	JP Morgan	7.345
(200)	Pilot Corp	HSBC	712
100	Pola Orbis Holdings Inc	Citibank	60
1.900	Pola Orbis Holdings Inc	JP Morgan	3.955
7	Premier Investment Corp (Reit)	Citibank	159
2	Premier Investment Corp (Reit)	JP Morgan	121
3.000	Press Kogyo Co Ltd	JP Morgan	(617)
(600)	Pressance Corp	HSBC	37
(4.800)	Pressance Corp	JP Morgan	(139)
(3.000)	Prima Meat Packers Ltd	JP Morgan	(982)
	Japon *suite*		
2.600	Rakuten Inc	HSBC	(296)
6.700	Rakuten Inc	JP Morgan	(796)
(400)	Raysum Co Ltd	JP Morgan	(1.250)
(700)	Recruit Holdings Co Ltd	JP Morgan	326
(100)	Relia Inc	JP Morgan	32
(2.300)	Relo Group Inc	JP Morgan	(5.287)
400	Renaissance Inc	Citibank	210
200	Renaissance Inc	HSBC	96
(5.600)	Renesas Electronics Corp	JP Morgan	3.734
3.100	Rengo Co Ltd	Citibank	313
200	Renova Inc	HSBC	(32)
300	Renova Inc	JP Morgan	(57)
(600)	Resorttrust Inc	Citibank	(772)
(3.400)	Resorttrust Inc	HSBC	(5.401)
(1.900)	Ricoh Co Ltd	JP Morgan	68
(5.700)	Right On Co Ltd	HSBC	786
(300)	Rinnai Corp	JP Morgan	(847)
(300)	Rohm Co Ltd	JP Morgan	882
600	Rohto Pharmaceutical Co Ltd	JP Morgan	1.069
900	Rohto Pharmaceutical Co Ltd	Citibank	67
(400)	Rokko Butter Co Ltd	Citibank	(744)
200	Round One Corp	Citibank	235
2.200	Round One Corp	JP Morgan	4.346
900	Royal Holdings Co Ltd	JP Morgan	1.803
(100)	Ryohin Keikaku Co Ltd	JP Morgan	(1.401)
100	S Foods Inc	HSBC	548
300	S Foods Inc	JP Morgan	1.058
(1.000)	Sac's Bar Holdings Inc	Citibank	(604)
(200)	Sac's Bar Holdings Inc	JP Morgan	(66)
200	Saizeriya Co Ltd	JP Morgan	201
(100)	Sakata INX Corp	JP Morgan	(167)
(500)	Sakata Seed Corp	JP Morgan	(497)
700	Sakata Seed Corp	HSBC	606
(500)	SanBio Co Ltd	JP Morgan	(3.134)
100	Sanei Architecture Planning Co Ltd	HSBC	42
300	Sanei Architecture Planning Co Ltd	JP Morgan	(74)
400	Sangetsu Corp	Citibank	185
800	Sangetsu Corp	HSBC	185
3.500	Sangetsu Corp	JP Morgan	885
1.800	Sankyo Co Ltd	HSBC	(537)
600	Sankyo Co Ltd	JP Morgan	(150)
1.400	Sankyo Co Ltd	Citibank	2.228
(500)	Sankyu Inc	JP Morgan	(1.274)
(2.100)	Sanrio Co Ltd	Citibank	(203)
(200)	Sanrio Co Ltd	HSBC	(55)
(1.400)	Santen Pharmaceutical Co Ltd	JP Morgan	344
100	Sanwa Holdings Corp	JP Morgan	21
100	Sanwa Holdings Corp	Citibank	16
(300)	Sapporo Holdings Ltd	JP Morgan	(381)
100	Sato Holdings Corp	HSBC	6
(200)	Sawai Pharmaceutical Co Ltd	HSBC	1.607
700	Sawai Pharmaceutical Co Ltd	HSBC	399
800	Sawai Pharmaceutical Co Ltd	Citibank	(3.305)
(2.700)	Sawai Pharmaceutical Co Ltd	JP Morgan	19.693
(300)	SBI Holdings Inc/Japan	JP Morgan	(1.046)
(800)	Seiko Epson Corp	Citibank	(275)
(500)	Seiko Epson Corp	HSBC	(101)
(1.000)	Seiko Epson Corp	JP Morgan	(403)
200	Seiko Holdings Corp	JP Morgan	224
(800)	Seiko Holdings Corp	JP Morgan	(1.944)
(3.400)	Seino Holdings Co Ltd	JP Morgan	(4.004)
900	Sekisui Chemical Co Ltd	Citibank	(113)
4.200	Sekisui Chemical Co Ltd	JP Morgan	(3.252)
(3)	Sekisui House Inc (Reit)	JP Morgan	(307)
(1.800)	Sekisui House Ltd	JP Morgan	695
700	Sekisui House Ltd	HSBC	(287)
1.500	Sekisui House Ltd	JP Morgan	(579)
1	Sekisui House Residential Investment Corp (Reit)	HSBC	47

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
200	Sekisui Jushi Corp	JP Morgan	(216)
300	Senshu Ikeda Holdings Inc	JP Morgan	11
(3.300)	Septeni Holdings Co Ltd	Citibank	(181)
(400)	Seria Co Ltd	JP Morgan	(3.410)
3.200	Seven Bank Ltd	HSBC	95
500	Seven Bank Ltd	JP Morgan	(7)
600	Sharp Corp/Japan	HSBC	(261)
(4.000)	Shiga Bank Ltd/The	JP Morgan	1.376
4.000	Shiga Bank Ltd/The	Citibank	152
3.600	Shikoku Electric Power Co Inc	HSBC	150
3.100	Shikoku Electric Power Co Inc	Citibank	1.707
3.000	Shikoku Electric Power Co Inc	JP Morgan	174
300	Shima Seiki Manufacturing Ltd	JP Morgan	(1.229)
(100)	Shimachu Co Ltd	Citibank	(68)
100	Shimamura Co Ltd	JP Morgan	869
(300)	Shimano Inc	JP Morgan	(1.029)
(200)	Shimizu Corp	Citibank	6
(2.800)	Shimizu Corp	HSBC	182
(1.800)	Shimizu Corp	JP Morgan	86
(2.400)	Shinko Electric Industries Co Ltd	JP Morgan	472
300	Shinmaywa Industries Ltd	HSBC	(99)
(100)	Shinoken Group Co Ltd	HSBC	322
(500)	Shinoken Group Co Ltd	JP Morgan	(183)
1.500	Shinsei Bank Ltd	HSBC	924
1.800	Shinsei Bank Ltd	JP Morgan	307
(1.500)	Shinsei Bank Ltd	JP Morgan	(454)
300	Shionogi & Co Ltd	Citibank	206
200	Shionogi & Co Ltd	JP Morgan	74
(1.200)	Shionogi & Co Ltd	JP Morgan	(820)
200	Shochiku Co Ltd	JP Morgan	724
100	Shochiku Co Ltd	Citibank	266
200	Shochiku Co Ltd	HSBC	457
600	Showa Denko KK	JP Morgan	1.690
(500)	Showa Denko KK	JP Morgan	(1.408)
500	Showa Shell Sekiyu KK	Citibank	101
300	Showa Shell Sekiyu KK	HSBC	38
(500)	Siix Corp	JP Morgan	634
100	Sintokogio Ltd	JP Morgan	55
(13.200)	SKY Perfect JSAT Holdings Inc	JP Morgan	176
4.900	Skylark Co Ltd	JP Morgan	(2.243)
(2.300)	SMS Co Ltd	JP Morgan	(5.170)
(500)	SoftBank Group Corp	JP Morgan	1.665
(500)	Sohgo Security Services Co Ltd	JP Morgan	(1.299)
(9.300)	Sojitz Corp	HSBC	156
(200)	Sompo Holdings Inc	JP Morgan	(225)
200	Sony Corp	HSBC	(137)
1.200	Sony Financial Holdings Inc	Citibank	1.509
1.200	Sony Financial Holdings Inc	HSBC	1.096
2.600	Sony Financial Holdings Inc	JP Morgan	2.917
1.400	Sparx Group Co Ltd	JP Morgan	217
(1.500)	Square Enix Holdings Co Ltd	JP Morgan	(1.933)
200	Star Micronics Co Ltd	JP Morgan	(289)
100	Star Micronics Co Ltd	Citibank	(74)
(300)	Start Today Co Ltd	JP Morgan	(575)
200	Strike Co Ltd	JP Morgan	48
200	Subaru Corp	HSBC	43
(1.700)	Sumco Corp	JP Morgan	(891)
(300)	Sumida Corp	JP Morgan	(89)
(100)	Sumida Corp	Citibank	17
2.000	Sumitomo Bakelite Co Ltd	HSBC	42
9.000	Sumitomo Chemical Co Ltd	HSBC	(2.384)
4.000	Sumitomo Chemical Co Ltd	JP Morgan	(495)
2.600	Sumitomo Corp	Citibank	1.806
2.600	Sumitomo Corp	HSBC	2.236
(500)	Sumitomo Corp	JP Morgan	35
6.100	Sumitomo Dainippon Pharma Co Ltd	JP Morgan	(2.484)
1.800	Sumitomo Dainippon Pharma Co Ltd	HSBC	(811)
	Japon *suite*		
600	Sumitomo Dainippon Pharma Co Ltd	Citibank	(216)
200	Sumitomo Electric Industries Ltd	Citibank	19
600	Sumitomo Electric Industries Ltd	HSBC	207
1.800	Sumitomo Electric Industries Ltd	JP Morgan	660
3.500	Sumitomo Forestry Co Ltd	Citibank	1.058
4.400	Sumitomo Forestry Co Ltd	HSBC	1.407
2.700	Sumitomo Forestry Co Ltd	JP Morgan	919
(200)	Sumitomo Forestry Co Ltd	JP Morgan	(68)
(3.700)	Sumitomo Metal Mining Co Ltd	JP Morgan	5.361
500	Sumitomo Mitsui Financial Group Inc	HSBC	88
1.300	Sumitomo Mitsui Financial Group Inc	JP Morgan	1.064
1.000	Sumitomo Realty & Development Co Ltd	JP Morgan	(1.030)
(15.900)	Sumitomo Rubber Industries Ltd	JP Morgan	6.909
7.000	Sumitomo Warehouse Co Ltd/The	JP Morgan	769
10.000	Sumitomo Warehouse Co Ltd/The	HSBC	1.013
1.000	Sumitomo Warehouse Co Ltd/The	Citibank	164
(1.300)	Sun Frontier Fudousan Co Ltd	HSBC	(2.099)
500	Sundrug Co Ltd	Citibank	1.104
100	Suzuken Co Ltd/Aichi Japan	JP Morgan	107
600	Suzuken Co Ltd/Aichi Japan	Citibank	1.055
400	Suzuki Motor Corp	HSBC	(17)
(1.700)	Sysmex Corp	JP Morgan	(4.555)
100	Systena Corp	JP Morgan	307
200	T-Gaia Corp	HSBC	327
100	T-Gaia Corp	JP Morgan	150
(1.200)	Tadano Ltd	JP Morgan	654
(1.200)	Taiheiyo Cement Corp	JP Morgan	(618)
(3.000)	Taisei Corp	JP Morgan	10.739
300	Taiyo Holdings Co Ltd	Citibank	(583)
1.100	Taiyo Yuden Co Ltd	JP Morgan	(371)
(1.100)	Taiyo Yuden Co Ltd	JP Morgan	1.527
(3.600)	Takara Bio Inc	HSBC	(142)
2.000	Takara Holdings Inc	Citibank	(240)
3.700	Takara Holdings Inc	JP Morgan	173
(1.300)	Takara Leben Co Ltd	JP Morgan	(269)
1.000	Takashimaya Co Ltd	Citibank	594
300	Takeda Pharmaceutical Co Ltd	JP Morgan	226
400	Takeda Pharmaceutical Co Ltd	HSBC	(29)
300	Takuma Co Ltd	Citibank	128
100	Takuma Co Ltd	JP Morgan	113
400	Tatsuta Electric Wire and Cable Co Ltd	JP Morgan	111
(400)	TDK Corp	JP Morgan	556
1.000	Teijin Ltd	Citibank	260
(300)	Teikoku Sen-I Co Ltd	HSBC	428
(1.300)	Teikoku Sen-I Co Ltd	JP Morgan	1.820
(1.300)	Terumo Corp	JP Morgan	(6.809)
500	THK Co Ltd	JP Morgan	295
2.600	THK Co Ltd	HSBC	(4.225)
200	TIS Inc	JP Morgan	184
600	TIS Inc	Citibank	572
900	TIS Inc	HSBC	825
(8.000)	Toda Corp	JP Morgan	1.180
1.600	Toho Co Ltd/Tokyo	HSBC	1.242
100	Toho Co Ltd/Tokyo	Citibank	140
1.300	Toho Co Ltd/Tokyo	JP Morgan	1.116
500	Toho Gas Co Ltd	Citibank	564
1.400	Toho Gas Co Ltd	JP Morgan	(379)

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
1.400	Toho Holdings Co Ltd	HSBC	1.126
100	Toho Holdings Co Ltd	Citibank	53
1.500	Toho Holdings Co Ltd	JP Morgan	1.299
300	Toho Titanium Co Ltd	HSBC	(59)
4.200	Tokai Carbon Co Ltd	JP Morgan	3.132
2.500	Tokai Carbon Co Ltd	HSBC	672
100	Tokai Holdings Corp	HSBC	10
1.100	Tokai Holdings Corp	JP Morgan	124
1.100	Tokai Rika Co Ltd	HSBC	(158)
1.100	Tokai Rika Co Ltd	Citibank	30
1.200	Tokai Rika Co Ltd	JP Morgan	(141)
(400)	Tokai Tokyo Financial Holdings Inc	HSBC	(65)
(12.300)	Tokai Tokyo Financial Holdings Inc	JP Morgan	(308)
200	Token Corp	JP Morgan	1.281
(2.200)	Tokuyama Corp	JP Morgan	902
1.800	Tokyo Broadcasting System Holdings Inc	JP Morgan	4.083
1.700	Tokyo Broadcasting System Holdings Inc	HSBC	4.026
1.300	Tokyo Dome Corp	Citibank	516
500	Tokyo Dome Corp	HSBC	146
3.300	Tokyo Dome Corp	JP Morgan	836
(9.100)	Tokyo Electric Power Co Holdings Inc	JP Morgan	(1.263)
100	Tokyo Electron Ltd	Citibank	(1.853)
300	Tokyo Electron Ltd	JP Morgan	(4.012)
(600)	Tokyo Energy & Systems Inc	JP Morgan	168
100	Tokyo Individualized Educational Institute Inc	JP Morgan	38
1.300	Tokyo Individualized Educational Institute Inc	Citibank	574
500	Tokyo Ohka Kogyo Co Ltd	JP Morgan	570
100	Tokyo Rope Manufacturing Co Ltd	HSBC	(126)
(1.900)	Tokyu Construction Co Ltd	JP Morgan	260
600	Tokyu Fudosan Holdings Corp	HSBC	252
500	Tokyu Fudosan Holdings Corp	JP Morgan	173
200	Tomy Co Ltd	Citibank	(122)
1.200	Tomy Co Ltd	HSBC	(428)
1.300	Tomy Co Ltd	JP Morgan	(261)
(1.000)	Topcon Corp	JP Morgan	208
(1.700)	Toppan Forms Co Ltd	JP Morgan	49
2.000	Toppan Printing Co Ltd	HSBC	(2.138)
100	Topy Industries Ltd	HSBC	5
(4.800)	Toray Industries Inc	JP Morgan	5.083
700	Toridoll Holdings Corp	HSBC	(50)
(2.100)	Tosei Corp	Citibank	347
(2.500)	Tosoh Corp	JP Morgan	1.551
400	TOTO Ltd	HSBC	2.028
700	TOTO Ltd	JP Morgan	3.691
(200)	Towa Corp	JP Morgan	98
(100)	Toyo Kanetsu KK	JP Morgan	61
900	Toyo Seikan Group Holdings Ltd	JP Morgan	(598)
1.900	Toyo Seikan Group Holdings Ltd	Citibank	(190)
(500)	Toyo Suisan Kaisha Ltd	JP Morgan	(1.037)
(5.700)	Toyo Tire & Rubber Co Ltd	JP Morgan	10.529
1.200	Toyoda Gosei Co Ltd	JP Morgan	386
400	Toyoda Gosei Co Ltd	Citibank	(56)
2.900	Toyoda Gosei Co Ltd	HSBC	824
100	Toyota Boshoku Corp	Citibank	76
400	Toyota Boshoku Corp	HSBC	554
2.400	Toyota Boshoku Corp	JP Morgan	3.383
700	Toyota Industries Corp	JP Morgan	629
1.000	Toyota Industries Corp	HSBC	857
600	Toyota Tsusho Corp	Citibank	171
1.500	Toyota Tsusho Corp	HSBC	(377)
1.100	Toyota Tsusho Corp	JP Morgan	(226)
	Japon *suite*		
(2.000)	TS Tech Co Ltd	JP Morgan	(2.248)
100	TS Tech Co Ltd	JP Morgan	112
2.000	Tsugami Corp	HSBC	570
1.000	Tsugami Corp	JP Morgan	(157)
200	Tsukishima Kikai Co Ltd	JP Morgan	(26)
(600)	Tsumura & Co	JP Morgan	1.339
1.600	Tsumura & Co	HSBC	(2.343)
1.000	Tsumura & Co	JP Morgan	(2.232)
200	Tsuruha Holdings Inc	HSBC	2.152
(200)	Tsuruha Holdings Inc	JP Morgan	(3.080)
(300)	UACJ Corp	JP Morgan	73
1.500	Ube Industries Ltd	JP Morgan	(1.446)
(100)	UKC Holdings Corp	Citibank	45
(400)	UKC Holdings Corp	JP Morgan	162
100	Ulvac Inc	Citibank	(625)
800	Ulvac Inc	HSBC	(6.333)
400	Ulvac Inc	JP Morgan	(3.275)
2.700	Unicharm Corp	Citibank	3.720
1.800	Unicharm Corp	HSBC	2.616
1.000	Unicharm Corp	JP Morgan	2.451
100	Union Tool Co	HSBC	10
1	United Urban Investment Corp (Reit)	Citibank	(64)
600	Universal Entertainment Corp	JP Morgan	1.553
(500)	Universal Entertainment Corp	JP Morgan	(1.795)
1.400	Ushio Inc	Citibank	(353)
800	Valor Holdings Co Ltd	Citibank	1.051
400	Valor Holdings Co Ltd	JP Morgan	553
100	Valor Holdings Co Ltd	HSBC	136
(400)	Vital KSK Holdings Inc	JP Morgan	(101)
(700)	Wacoal Holdings Corp	JP Morgan	(1.424)
300	WATAMI Co Ltd	HSBC	433
500	WATAMI Co Ltd	JP Morgan	276
700	Welcia Holdings Co Ltd	JP Morgan	3.019
(500)	Welcia Holdings Co Ltd	JP Morgan	(582)
200	Welcia Holdings Co Ltd	Citibank	361
700	West Japan Railway Co	JP Morgan	493
(500)	World Holdings Co Ltd	Citibank	(300)
(500)	World Holdings Co Ltd	JP Morgan	(708)
22.600	Yahoo Japan Corp	JP Morgan	1.665
1.300	Yakult Honsha Co Ltd	JP Morgan	(7.095)
3.100	Yamada Denki Co Ltd	JP Morgan	309
(500)	Yamagata Bank Ltd /The	JP Morgan	31
(100)	Yamaha Corp	HSBC	(66)
(1.300)	Yamaha Corp	JP Morgan	(915)
(1.900)	Yamaha Motor Co Ltd	JP Morgan	(659)
600	Yamato Holdings Co Ltd	HSBC	276
800	Yamato Holdings Co Ltd	JP Morgan	205
2.000	Yamato Kogyo Co Ltd	HSBC	(2.676)
700	Yamato Kogyo Co Ltd	JP Morgan	(912)
1.900	Yamazaki Baking Co Ltd	JP Morgan	2.260
100	Yamazaki Baking Co Ltd	Citibank	73
600	Yamazaki Baking Co Ltd	HSBC	533
100	Yamazen Corp	Citibank	23
100	Yamazen Corp	JP Morgan	8
100	Yamazen Corp	HSBC	(38)
(500)	Yaskawa Electric Corp	JP Morgan	1.451
(5.200)	Yokohama Reito Co Ltd	Citibank	(3.505)
(400)	Yokohama Reito Co Ltd	HSBC	(157)
(3.000)	Yokohama Reito Co Ltd	JP Morgan	(1.212)
(300)	Yokohama Rubber Co Ltd/The	Citibank	(32)
(7.500)	Yokohama Rubber Co Ltd/The	JP Morgan	(909)
(700)	Yokohama Rubber Co Ltd/The	HSBC	27
(1.100)	Yondoshi Holdings Inc	JP Morgan	177
(100)	Yondoshi Holdings Inc	HSBC	19
100	Yoshinoya Holdings Co Ltd	Citibank	36
100	Yume No Machi Souzou Iinkai Co Ltd	Citibank	166
(100)	Yushin Precision Equipment Co Ltd	Citibank	(135)
100	Zenkoku Hosho Co Ltd	HSBC	(8)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
600	Zenkoku Hosho Co Ltd	Citibank	842
(500)	Zenkoku Hosho Co Ltd	JP Morgan	(224)
100	Zenrin Co Ltd	Citibank	82
1.100	Zensho Holdings Co Ltd	Citibank	637
(2.100)	Zensho Holdings Co Ltd	JP Morgan	1.785
1.200	Zensho Holdings Co Ltd	HSBC	825
7.200	Zensho Holdings Co Ltd	JP Morgan	2.362
1.800	Zeon Corp	JP Morgan	(73)
(1.400)	Zeon Corp	JP Morgan	57
100	Zeria Pharmaceutical Co Ltd	Citibank	45
100	Zeria Pharmaceutical Co Ltd	JP Morgan	76
			(102.555)
	Malaisie		
72.200	AirAsia X Bhd	Citibank	(582)
254.600	AirAsia X Bhd	JP Morgan	(887)
15.500	AirAsia X Bhd	HSBC	(49)
(6.300)	Ann Joo Resources Bhd	JP Morgan	35
(2.000)	Ann Joo Resources Bhd	Citibank	(29)
67.600	Astro Malaysia Holdings Bhd	Citibank	1.890
7.200	Astro Malaysia Holdings Bhd	HSBC	231
311.000	Astro Malaysia Holdings Bhd	JP Morgan	10.032
14.000	Axiata Group Bhd	HSBC	134
(6.800)	British American Tobacco Malaysia Bhd	Citibank	1.792
(600)	British American Tobacco Malaysia Bhd	HSBC	(39)
(5.400)	British American Tobacco Malaysia Bhd	JP Morgan	(369)
(72.800)	Cahya Mata Sarawak Bhd	JP Morgan	(6.969)
(12.100)	CIMB Group Holdings Bhd	Citibank	(388)
(6.000)	CIMB Group Holdings Bhd	HSBC	(104)
4.600	Dialog Group Bhd	Citibank	(8)
3.300	Dialog Group Bhd	HSBC	212
82.600	Dialog Group Bhd	JP Morgan	5.310
(7.100)	DiGi.Com Bhd	JP Morgan	155
(9.300)	DiGi.Com Bhd	HSBC	207
(12.900)	DRB-Hicom Bhd	JP Morgan	(25)
(45.100)	Eco World Development Group Bhd	Citibank	(857)
(23.700)	Gadang Holdings Bhd	Citibank	25
(4.900)	Gamuda Bhd	Citibank	(364)
9.200	Genting Bhd	Citibank	(993)
5.300	Genting Bhd	JP Morgan	(89)
100	Genting Bhd	HSBC	(2)
(2.100)	Genting Malaysia Bhd	Citibank	(29)
(6.700)	Genting Malaysia Bhd	HSBC	(128)
(28.100)	Genting Malaysia Bhd	JP Morgan	(550)
7.200	George Kent Malaysia Bhd	Citibank	1.350
23.300	George Kent Malaysia Bhd	HSBC	2.188
19.350	George Kent Malaysia Bhd	JP Morgan	1.822
(4.200)	HAP Seng Consolidated Bhd	JP Morgan	(684)
(11.700)	Hartalega Holdings Bhd	JP Morgan	(4.384)
(4.100)	IHH Healthcare Bhd	JP Morgan	7
48.300	Inari Amertron Bhd	HSBC	5.472
6.000	Inari Amertron Bhd	Citibank	506
14.400	Inari Amertron Bhd	JP Morgan	1.635
(20.800)	Lafarge Malaysia Bhd	Citibank	121
148.900	Malakoff Corp Bhd	Citibank	(1.996)
485.700	Malakoff Corp Bhd	JP Morgan	(4.415)
26.600	Malakoff Corp Bhd	HSBC	(244)
100	Malayan Banking Bhd	Citibank	2
60.900	Malayan Banking Bhd	HSBC	5.917
11.400	Malayan Banking Bhd	JP Morgan	1.116
13.900	Maxis Bhd	Citibank	(30)
5.800	Maxis Bhd	HSBC	164
16.000	Maxis Bhd	JP Morgan	459
(34.000)	My EG Services Bhd	Citibank	(175)
(28.000)	My EG Services Bhd	JP Morgan	(212)
26.100	Padini Holdings Bhd	Citibank	(276)
	Malaisie *suite*		
35.800	Padini Holdings Bhd	HSBC	598
10.400	Padini Holdings Bhd	JP Morgan	176
500	Petronas Gas Bhd	Citibank	(92)
300	Petronas Gas Bhd	JP Morgan	(46)
(8.700)	Pos Malaysia Bhd	JP Morgan	–
15.600	Press Metal Aluminium Holdings Bhd	Citibank	1.811
(6.800)	Sapura Energy Bhd	Citibank	188
(191.800)	Sapura Energy Bhd	JP Morgan	8.508
(312.733)	Sunway Bhd	JP Morgan	(1.133)
(45.120)	Sunway Bhd	JP Morgan	(6.399)
20.700	Sunway Construction Group Bhd	Citibank	64
71.700	Sunway Construction Group Bhd	HSBC	2.385
318.000	Sunway Construction Group Bhd	JP Morgan	10.628
(12.100)	Tenaga Nasional Bhd	Citibank	(2.005)
(9.500)	Tenaga Nasional Bhd	HSBC	(2.426)
5.800	Top Glove Corp Bhd	Citibank	163
6.200	Top Glove Corp Bhd	HSBC	329
3.300	Top Glove Corp Bhd	JP Morgan	241
(6.000)	UMW Holdings Bhd	HSBC	(578)
261.900	UMW Oil & Gas Corp Bhd	Citibank	1.703
260.700	UMW Oil & Gas Corp Bhd	JP Morgan	999
(38)	UMW Oil & Gas Corp Bhd	HSBC	–
5.200	Unisem M Bhd	HSBC	(246)
73.200	Unisem M Bhd	JP Morgan	(3.436)
(384.917)	WCT Holdings Bhd	Citibank	9.541
(248.210)	WCT Holdings Bhd	JP Morgan	2.215
			39.093
	Philippines		
(97.960)	Aboitiz Equity Ventures Inc	JP Morgan	2.985
12.200	Aboitiz Power Corp	HSBC	(394)
(96.400)	Alliance Global Group Inc	HSBC	(295)
(103.000)	Alliance Global Group Inc	JP Morgan	(345)
350	Ayala Corp	HSBC	(234)
85.600	Ayala Land Inc	HSBC	(1.056)
2.100	Ayala Land Inc	Citibank	(35)
51.000	DMCI Holdings Inc	HSBC	(135)
300	DMCI Holdings Inc	Citibank	4
35	Globe Telecom Inc	Citibank	(21)
45	Globe Telecom Inc	HSBC	(134)
95	Globe Telecom Inc	JP Morgan	(280)
(22.650)	JG Summit Holdings Inc	JP Morgan	1.893
(1.070)	JG Summit Holdings Inc	HSBC	91
1.380	Jollibee Foods Corp	JP Morgan	(87)
3.420	Jollibee Foods Corp	HSBC	(231)
1.680	Jollibee Foods Corp	Citibank	(318)
6.920	Manila Electric Co	Citibank	(881)
3.790	Manila Electric Co	HSBC	1.906
6.840	Manila Electric Co	JP Morgan	3.476
(37.500)	Megaworld Corp	HSBC	173
(155.900)	Megaworld Corp	JP Morgan	734
(5.490)	Metropolitan Bank & Trust Co	JP Morgan	(143)
(69.300)	Robinsons Land Corp	HSBC	2.481
(105.900)	Robinsons Land Corp	JP Morgan	3.742
(2.710)	Security Bank Corp	HSBC	229
(8.740)	Security Bank Corp	JP Morgan	697
20.120	Semirara Mining & Power Corp	Citibank	(191)
8.730	Semirara Mining & Power Corp	JP Morgan	(856)
30	SM Investments Corp	Citibank	11
60	SM Investments Corp	HSBC	20
4.650	SM Investments Corp	JP Morgan	1.639
(8.030)	Universal Robina Corp	HSBC	600
(7.400)	Universal Robina Corp	JP Morgan	544
			15.589

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Singapour		
700	Ascendas Real Estate Investment Trust (Reit)	HSBC	4
600	Ascendas Real Estate Investment Trust (Reit)	JP Morgan	5
(5.200)	CapitaLand Commercial Trust (Reit)	Citibank	(215)
(50.000)	CapitaLand Commercial Trust (Reit)	HSBC	(473)
(4.900)	CapitaLand Commercial Trust (Reit)	JP Morgan	(211)
(6.800)	CapitaLand Ltd	HSBC	20
12.100	CapitaLand Ltd	HSBC	(618)
7.400	CapitaLand Mall Trust (Reit)	HSBC	284
51.600	CapitaLand Mall Trust (Reit)	JP Morgan	2.068
(130.300)	CapitaLand Mall Trust (Reit)	HSBC	(2.595)
(18.000)	China Aviation Oil Singapore Corp Ltd	HSBC	(1.066)
(15.000)	China Aviation Oil Singapore Corp Ltd	JP Morgan	(875)
(2.900)	City Developments Ltd	HSBC	407
(5.100)	City Developments Ltd	Citibank	101
(50.400)	ComfortDelGro Corp Ltd	HSBC	(845)
400	CWT Ltd	Citibank	2
30.700	CWT Ltd	JP Morgan	631
(800)	DBS Group Holdings Ltd	Citibank	129
(800)	DBS Group Holdings Ltd	HSBC	137
(33.900)	Ezion Holdings Ltd	Citibank	(18)
(9.000)	Ezion Holdings Ltd	HSBC	(15)
(10.800)	Ezion Holdings Ltd	JP Morgan	(19)
1.200	Frasers Centrepoint Trust (Reit)	Citibank	42
800	Frasers Centrepoint Trust (Reit)	JP Morgan	47
18.600	Genting Singapore Plc	Citibank	(485)
94.700	Genting Singapore Plc	HSBC	899
339.000	Genting Singapore Plc	JP Morgan	4.199
(135.800)	Global Logistic Properties Ltd	HSBC	(5.847)
(9.100)	Global Logistic Properties Ltd	JP Morgan	(463)
(42.000)	Golden Agri-Resources Ltd	Citibank	18
(318.900)	Golden Agri-Resources Ltd	HSBC	1.606
(41.200)	Golden Agri-Resources Ltd	JP Morgan	30
(39.800)	Hutchison Port Holdings Trust (Unit)	HSBC	199
(2.600)	Jardine Matheson Holdings Ltd	HSBC	12.759
(500)	Jardine Strategic Holdings Ltd	HSBC	1.575
(68.100)	Keppel (Reit)	JP Morgan	(4.752)
(13.194)	Keppel (Reit)	HSBC	(914)
10.500	Keppel Corp Ltd	JP Morgan	1.168
(14.400)	Keppel DC (Reit)	Citibank	53
(65.300)	Keppel DC (Reit)	HSBC	(2.215)
(108.000)	Keppel DC (Reit)	JP Morgan	(3.729)
6.700	M1 Ltd/Singapore	HSBC	126
37.200	M1 Ltd/Singapore	JP Morgan	991
11.700	M1 Ltd/Singapore	Citibank	315
16.700	Mapletree Industrial Trust (Reit)	Citibank	87
110.500	Mapletree Industrial Trust (Reit)	HSBC	1.419
37.900	Mapletree Industrial Trust (Reit)	JP Morgan	422
6.100	Mapletree Logistics Trust (Reit)	HSBC	(11)
4.100	Mapletree Logistics Trust (Reit)	JP Morgan	(14)
10.700	SATS Ltd	JP Morgan	1.485
(82.900)	Sembcorp Industries Ltd	HSBC	6.673
(5.200)	Sembcorp Industries Ltd	JP Morgan	508
(28.900)	Sembcorp Marine Ltd	Citibank	(334)
(14.000)	Sembcorp Marine Ltd	JP Morgan	710
(40.000)	Sembcorp Marine Ltd	HSBC	2.608
98.200	Sheng Siong Group Ltd	Citibank	(1.209)
237.000	Sheng Siong Group Ltd	JP Morgan	(1.512)
23.100	Sheng Siong Group Ltd	HSBC	(157)
(344.500)	SIIC Environment Holdings Ltd	Citibank	(2.993)
(40.500)	SIIC Environment Holdings Ltd	JP Morgan	372
11.000	Singapore Airlines Ltd	HSBC	910
5.200	Singapore Airlines Ltd	JP Morgan	513
300	Singapore Exchange Ltd	HSBC	8
	Singapour *suite*		
2.400	Singapore Exchange Ltd	JP Morgan	55
(114.400)	Singapore Post Ltd	JP Morgan	(2.822)
(84.500)	Singapore Technologies Engineering Ltd	HSBC	4.157
(15.500)	Singapore Telecommunications Ltd	JP Morgan	59
(91.800)	Soilbuild Business Space (Reit)	HSBC	(508)
(142.700)	Soilbuild Business Space (Reit)	JP Morgan	(830)
9.100	SPH (Reit)	JP Morgan	114
800	Starhill Global (Reit)	Citibank	8
7.700	Starhill Global (Reit)	JP Morgan	40
(46.000)	StarHub Ltd	HSBC	(5.150)
(25.400)	StarHub Ltd	JP Morgan	(2.874)
7.500	Suntec Real Estate Investment Trust (Reit)	HSBC	583
11.100	Suntec Real Estate Investment Trust (Reit)	JP Morgan	669
11.600	UMS Holdings Ltd	Citibank	(1.256)
32.500	United Engineers Ltd	JP Morgan	274
91	United Overseas Bank Ltd	HSBC	169
(400)	UOL Group Ltd	Citibank	(15)
(200)	UOL Group Ltd	JP Morgan	(11)
(1.300)	UOL Group Ltd	HSBC	(59)
16.300	Venture Corp Ltd	HSBC	479
16.100	Venture Corp Ltd	JP Morgan	574
900	Wheelock Properties Singapore Ltd	Citibank	(15)
81.900	Wheelock Properties Singapore Ltd	HSBC	(3.503)
36.000	Wheelock Properties Singapore Ltd	JP Morgan	(1.509)
(49.200)	Wilmar International Ltd	HSBC	952
(800)	Wilmar International Ltd	JP Morgan	23
(1.600)	Wilmar International Ltd	Citibank	47
(11.900)	Wing Tai Holdings Ltd	Citibank	196
(146.500)	Wing Tai Holdings Ltd	HSBC	4.859
			6.651
	Corée du Sud		
2.123	Able C&C Co Ltd	HSBC	4.738
275	Able CNC	HSBC	2.274
(2.361)	AeroSpace Technology of Korea Inc	Citibank	(2.634)
492	AfreecaTV Co Ltd	HSBC	328
322	Ahnlab Inc	JP Morgan	594
(8.954)	AJ Networks Co Ltd	JP Morgan	(9.061)
569	AK Holdings Inc	HSBC	2.796
177	Amicogen Inc	Citibank	(441)
(1)	Amorepacific Corp	Citibank	(1)
(96)	Amorepacific Corp	HSBC	783
(291)	Amorepacific Corp	JP Morgan	2.287
(441)	Amorepacific Group	Citibank	(454)
(54)	Amorepacific Group	HSBC	192
(915)	Amorepacific Group	JP Morgan	3.123
471	Amotech Co Ltd	HSBC	3.880
(380)	ATGen Co Ltd	Citibank	(849)
(854)	Autech Corp	Citibank	229
(16)	BGF retail Co Ltd	Citibank	(1)
(61)	BGF retail Co Ltd	HSBC	(104)
(28)	BGF retail Co Ltd	JP Morgan	(50)
5.301	BHI Co Ltd	Citibank	(711)
(520)	BNK Financial Group Inc	HSBC	(204)
(5.023)	BNK Financial Group Inc	Citibank	(1.005)
(339)	Bukwang Pharmaceutical Co Ltd	Citibank	134
(267)	Caregen Co Ltd	Citibank	(41)
1.229	Cell Biotech Co Ltd	HSBC	2.155
2.840	Cell Biotech Co Ltd	JP Morgan	5.082
(666)	Celltrion Healthcare Co Ltd	HSBC	(16.765)
(623)	Celltrion Healthcare Co Ltd	JP Morgan	(13.962)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
(270)	Celltrion Pharm Inc	JP Morgan	(7.492)
(287)	Celltrion Pharm Inc	Citibank	66
7.399	Cheil Worldwide Inc	HSBC	876
(4.491)	Chips&Media Inc	JP Morgan	(5.277)
(831)	Chips&Media Inc	Citibank	185
72	Chong Kun Dang Pharmaceutical Corp	JP Morgan	(91)
(50)	Chongkundang Holdings Corp	JP Morgan	(79)
(338)	CJ CGV Co Ltd	JP Morgan	(1.420)
(84)	CJ E&M Corp	Citibank	496
5.486	CJ Hello Co Ltd	Citibank	(274)
381	CJ O Shopping Co Ltd	HSBC	13.090
(574)	CLIO Cosmetics Co Ltd	Citibank	(1.493)
(1.402)	CLIO Cosmetics Co Ltd	JP Morgan	(8.413)
(5.510)	CMG Pharmaceutical Co Ltd	Citibank	(7.064)
(209)	Com2uSCorp	HSBC	(1.668)
(58)	Com2uSCorp	Citibank	176
(176)	Com2uSCorp	JP Morgan	(105)
(114)	Cosmax BTI Inc	JP Morgan	(298)
145	Cosmax Inc	Citibank	613
(195)	Cosmax Inc	Citibank	(492)
(105)	Cosmax Inc	JP Morgan	788
(141)	Coway Co Ltd	HSBC	481
(804)	Coway Co Ltd	JP Morgan	2.666
(66)	Cuckoo Electronics Co Ltd	Citibank	143
(4.470)	Cymechs Inc	JP Morgan	(15.570)
(2.142)	D.I Corp	Citibank	857
(4.027)	Daeduck GDS Co Ltd	JP Morgan	(27.142)
10.847	Daehan Steel Co Ltd	JP Morgan	(7.710)
218	Daelim Industrial Co Ltd	HSBC	(1.529)
3.302	Daewoo Engineering & Construction Co Ltd	HSBC	(362)
75	Daihan Pharmaceutical Co Ltd	Citibank	(111)
(4.208)	Daou Data Corp	Citibank	2.479
(1.503)	Daou Data Corp	JP Morgan	195
(210)	Dawonsys Co Ltd	Citibank	297
1.925	DB HiTek Co Ltd	Citibank	903
747	DB Insurance Co Ltd	JP Morgan	746
(26)	Dentium Co Ltd	JP Morgan	(301)
(306)	Dentium Co Ltd	Citibank	491
699	DHP Korea Co Ltd	JP Morgan	283
(222)	DIO Corp	Citibank	178
(804)	DNF Co Ltd	JP Morgan	(216)
(31)	Dong-A Socio Holdings Co Ltd	JP Morgan	27
1.128	Dong-A ST Co Ltd	Citibank	(3.020)
(1.439)	Dongjin Semichem Co Ltd	Citibank	2.817
(2.006)	Dongjin Semichem Co Ltd	JP Morgan	(2.609)
667	DongKook Pharmaceutical Co Ltd	HSBC	(1.687)
2.495	Dongkuk Steel Mill Co Ltd	Citibank	1.968
771	Dongsuh Cos Inc	HSBC	1.464
(1.179)	Dongsuh Cos Inc	HSBC	(2.238)
(362)	Dongsuh Cos Inc	JP Morgan	(697)
(10.006)	Dongsung Corp	Citibank	48
(13.471)	Dongsung Corp	JP Morgan	85
(1.511)	Dongsung Finetec Co Ltd	Citibank	(464)
(2.412)	Dongsung Finetec Co Ltd	JP Morgan	(644)
1.553	Dongwon Development Co Ltd	Citibank	35
140	Dongwon Industries Co Ltd	JP Morgan	1.379
579	Doosan Bobcat Inc	JP Morgan	990
6.286	Doosan Infracore Co Ltd	Citibank	158
7.821	Doosan Infracore Co Ltd	JP Morgan	(4.401)
(872)	DoubleUGames Co Ltd	HSBC	(1.384)
(554)	DoubleUGames Co Ltd	JP Morgan	(906)
(138)	DoubleUGames Co Ltd	Citibank	565
2.136	Douzone Bizon Co Ltd	HSBC	4.199
310	Duk San Neolux Co Ltd	Citibank	(1.062)
(13)	E-MART Inc	Citibank	(313)
(1.603)	ELP Corp	JP Morgan	(7.763)
(2.349)	EM-Tech Co Ltd	JP Morgan	(6.108)
(2.222)	Emerson Pacific Inc	Citibank	1.178
	Corée du Sud *suite*		
(332)	Eo Technics Co Ltd	Citibank	1.196
(207)	Eo Technics Co Ltd	JP Morgan	(1.241)
(946)	Eubiologics Co Ltd	Citibank	144
(961)	Eubiologics Co Ltd	HSBC	(444)
(825)	Eugene Technology Co Ltd	JP Morgan	(259)
(99)	Eugene Technology Co Ltd	Citibank	235
3.269	F&F Co Ltd	JP Morgan	22.394
983	Farmsco	Citibank	100
(1.399)	Fila Korea Ltd	JP Morgan	(16.799)
(2.184)	Foosung Co Ltd	HSBC	(1.387)
(4.308)	Foosung Co Ltd	JP Morgan	(4.264)
(1.004)	G-Smatt Global Co Ltd	Citibank	450
(4.833)	G-treeBNT Co Ltd	Citibank	(563)
(1.440)	Gamevil Inc	Citibank	10.101
(1.648)	GemVax & Kael Co Ltd	HSBC	(3.400)
(3.682)	Gigalane Co Ltd	JP Morgan	(166)
(5.532)	Gigalane Co Ltd	Citibank	(851)
1.345	Grand Korea Leisure Co Ltd	HSBC	3.444
629	Grand Korea Leisure Co Ltd	JP Morgan	(334)
(553)	Grand Korea Leisure Co Ltd	JP Morgan	(1.545)
(1.290)	Grand Korea Leisure Co Ltd	Citibank	501
266	Green Cross Corp/South Korea	JP Morgan	(505)
(672)	GS Engineering & Construction Corp	Citibank	(723)
(756)	GS Engineering & Construction Corp	JP Morgan	205
(463)	GS Holdings Corp	Citibank	(319)
(621)	Haesung DS Co Ltd	Citibank	134
(643)	Haesung DS Co Ltd	JP Morgan	(251)
16.690	Haimarrow Food Service Co Ltd	Citibank	2.406
64	Halla Holdings Corp	JP Morgan	(19)
237	Hana Tour Service Inc	HSBC	1.503
(30)	Hana Tour Service Inc	Citibank	108
(61)	Handsome Co Ltd	Citibank	(97)
(3.290)	Hanjin Kal Corp	Citibank	1.915
(1.114)	Hanjin Kal Corp	JP Morgan	214
(1.115)	Hankook Tire Co Ltd	HSBC	2.116
(1.031)	Hankook Tire Co Ltd	Citibank	526
(430)	Hankook Tire Co Ltd	JP Morgan	793
1.797	Hankook Tire Co Ltd	JP Morgan	(3.316)
39	Hankook Tire Co Ltd	HSBC	(74)
(2.280)	Hanon Systems	HSBC	(2.080)
(66)	Hanon Systems	JP Morgan	(30)
64	Hansae Co Ltd	HSBC	(9)
(118)	Hansol Chemical Co Ltd	JP Morgan	(774)
(726)	Hansol Chemical Co Ltd	Citibank	(42)
1.761	Hansol Technics Co Ltd	JP Morgan	(1.512)
1.174	Hansol Technics Co Ltd	Citibank	(1.385)
(47)	Hanssem Co Ltd	Citibank	(697)
(206)	Hanssem Co Ltd	JP Morgan	(4.542)
(577)	Hanssem Co Ltd	HSBC	(12.634)
(2.298)	Hanwha Techwin Co Ltd	JP Morgan	8.998
30.021	Harim Co Ltd	Citibank	760
24.951	Harim Co Ltd	HSBC	(8.622)
18.043	Harim Co Ltd	Citibank	9.915
7.114	Harim Co Ltd	HSBC	3.909
(712)	HLB Inc	Citibank	405
19	Hotel Shilla Co Ltd	Citibank	(46)
(508)	HS Industries Co Ltd	JP Morgan	290
(35)	Hugel Inc	Citibank	(1.186)
(7)	Hugel Inc	HSBC	(104)
(290)	Hugel Inc	JP Morgan	(4.443)
(902)	Humedix Co Ltd	JP Morgan	(937)
(951)	Humedix Co Ltd	Citibank	847
43	Huons Co Ltd	JP Morgan	311
(1.027)	Huvitz Co Ltd	Citibank	(812)
(155)	Hyosung Corp	Citibank	(799)
(42)	Hyosung Corp	HSBC	(274)
(22)	Hyundai Construction Equipment Co Ltd	HSBC	(524)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
(42)	Hyundai Construction Equipment Co Ltd	Citibank	(404)
(182)	Hyundai Construction Equipment Co Ltd	JP Morgan	(2.754)
(1.011)	Hyundai Department Store Co Ltd	JP Morgan	(8.390)
(1.378)	Hyundai Department Store Co Ltd	HSBC	(11.254)
1.226	Hyundai Development Co-Engineering & Construction	JP Morgan	3.007
164	Hyundai Development Co-Engineering & Construction	Citibank	698
(92)	Hyundai Electric & Energy System Co Ltd	Citibank	467
(917)	Hyundai Engineering & Construction Co Ltd	Citibank	(698)
111	Hyundai Glovis Co Ltd	HSBC	(49)
76	Hyundai Heavy Industries Co Ltd	HSBC	(308)
419	Hyundai Marine & Fire Insurance Co Ltd	HSBC	(173)
84	Hyundai Mipo Dockyard Co Ltd	Citibank	(236)
78	Hyundai Mobis Co Ltd	JP Morgan	1.452
(3)	Hyundai Motor Co	JP Morgan	(37)
(74)	Hyundai Motor Co	Citibank	(655)
94	Hyundai Robotics Co Ltd	JP Morgan	425
(380)	Hyundai Rotem Co Ltd	Citibank	(75)
(240)	Hyundai Wia Corp	JP Morgan	(1.010)
(361)	HyVision System Inc	Citibank	344
4.531	IHQ Inc	Citibank	(1.842)
(246)	Iljin Materials Co Ltd	Citibank	173
4.457	iMarketKorea Inc	JP Morgan	4.122
1.202	InBody Co Ltd	JP Morgan	1.684
4.507	Industrial Bank of Korea	JP Morgan	4.840
(1.044)	Industrial Bank of Korea	Citibank	(108)
(625)	Industrial Bank of Korea	HSBC	(663)
(334)	ING Life Insurance Korea Ltd '144A'	JP Morgan	(1.475)
(512)	ING Life Insurance Korea Ltd '144A'	Citibank	(1.337)
87	Innocean Worldwide Inc	HSBC	232
(384)	Innox Corp	Citibank	348
(101)	Interflex Co Ltd	Citibank	(98)
(432)	Interflex Co Ltd	JP Morgan	(3.370)
49	Interflex Co Ltd	JP Morgan	792
8.989	Interpark Holdings Corp	Citibank	(1.129)
25.847	Interpark Holdings Corp	HSBC	(7.811)
(2.612)	INVENIA Co Ltd	Citibank	314
(433)	It's Hanbul Co Ltd	Citibank	(1.587)
688	Jahwa Electronics Co Ltd	Citibank	(308)
(692)	Jayjun Cosmetic Co Ltd	Citibank	(245)
2.718	Jcontentree Corp	HSBC	1.630
4.122	Jcontentree Corp	JP Morgan	2.488
(570)	Jeil Pharmaceutical Co Ltd	Citibank	(1.184)
431	Jeju Air Co Ltd	Citibank	764
2.675	Jeju Air Co Ltd	JP Morgan	9.283
(139)	Jenax Inc	Citibank	865
82	JoyCity Corp	JP Morgan	(53)
(683)	Jusung Engineering Co Ltd	JP Morgan	(203)
(182)	Kakao Corp	Citibank	2.989
(112)	Kakao Corp	JP Morgan	1.765
(59)	Kakao Corp	HSBC	939
(1.696)	Kangwon Land Inc	Citibank	30
(1.811)	Kangwon Land Inc	HSBC	(5.510)
(83)	Kangwon Land Inc	JP Morgan	(214)
(559)	KB Financial Group Inc	HSBC	(598)
(186)	KB Financial Group Inc	JP Morgan	(247)
(674)	KB Financial Group Inc	Citibank	(731)
(13)	KCC Corp	HSBC	195
	Corée du Sud *suite*		
(160)	KCC Corp	JP Morgan	2.345
1.649	Kia Motors Corp	Citibank	799
1.324	Kia Motors Corp	HSBC	(131)
(875)	Kia Motors Corp	Citibank	(424)
(8)	Kia Motors Corp	JP Morgan	–
368	KISCO Corp	Citibank	501
(137)	KIWOOM Securities Co Ltd	JP Morgan	656
(280)	Kolao Holdings	Citibank	136
(628)	Kolao Holdings	JP Morgan	562
(241)	Kolon Corp	JP Morgan	279
(63)	Kolon Industries Inc	Citibank	(65)
(2)	Kolon Life Science Inc	HSBC	(3)
(40)	Kolon Life Science Inc	JP Morgan	(81)
(182)	Kolon Life Science Inc	Citibank	365
1.544	KoMiCo Ltd	JP Morgan	4.818
(1.522)	Komipharm International Co Ltd	Citibank	794
(361)	Komipharm International Co Ltd	HSBC	(58)
(493)	Komipharm International Co Ltd	JP Morgan	(98)
(1.761)	Korea Aerospace Industries Ltd	HSBC	5.529
(145)	Korea Aerospace Industries Ltd	JP Morgan	448
(7.424)	Korea Asset In Trust Co Ltd	JP Morgan	1.406
(632)	Korea Electric Power Corp	Citibank	(18)
(71)	Korea Gas Corp	Citibank	33
(517)	Korea Gas Corp	HSBC	(1.211)
236	Korea Investment Holdings Co Ltd	Citibank	(204)
1.214	Korea Investment Holdings Co Ltd	JP Morgan	6.755
(118)	Korea Kolmar Co Ltd	Citibank	(885)
(313)	Korea Kolmar Co Ltd	JP Morgan	(915)
(233)	Korea Line Corp	Citibank	49
(589)	Korea Line Corp	JP Morgan	542
(114)	Korea Petrochemical Ind Co Ltd	Citibank	(230)
(69)	Korea Petrochemical Ind Co Ltd	JP Morgan	212
9.428	Korea United Pharm Inc	JP Morgan	13.098
(58)	Korea Zinc Co Ltd	Citibank	591
(11)	Korea Zinc Co Ltd	HSBC	49
93	Korea Zinc Co Ltd	JP Morgan	(1.694)
(76)	Korean Air Lines Co Ltd	Citibank	35
(423)	Korean Air Lines Co Ltd	HSBC	142
(10)	KT Corp	HSBC	(17)
1.750	KT Skylife Co Ltd	HSBC	890
(159)	KT&G Corp	JP Morgan	(1.291)
(214)	KT&G Corp	HSBC	(1.682)
(1.522)	KT&G Corp	Citibank	(5.032)
(673)	KTB Investment & Securities Co Ltd	JP Morgan	(132)
(14.199)	KTB Investment & Securities Co Ltd	Citibank	1.657
15.922	Kyobo Securities Co Ltd	HSBC	9.999
(3.396)	L&F Co Ltd	Citibank	12.518
633	LEENO Industrial Inc	Citibank	(1.716)
3.588	LF Corp	Citibank	5.355
(365)	LG Chem Ltd	Citibank	490
(57)	LG Chem Ltd	HSBC	(422)
1.234	LG Corp	HSBC	6.513
442	LG Electronics Inc	JP Morgan	(58)
189	LG Hausys Ltd	HSBC	113
147	LG Hausys Ltd	JP Morgan	101
29	LG Household & Health Care Ltd	JP Morgan	(1.134)
(150)	LG Innotek Co Ltd	HSBC	1.365
(108)	LG Innotek Co Ltd	JP Morgan	965
2.176	LG International Corp	JP Morgan	(5.370)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
3.170	LG Uplus Corp	JP Morgan	4.822
13.290	LG Uplus Corp	HSBC	20.061
104	LIG Nex1 Co Ltd	Citibank	14
484	LIG Nex1 Co Ltd	JP Morgan	(5.168)
1	Lotte Chilsung Beverage Co Ltd	Citibank	(44)
32	Lotte Confectionery Co Ltd	Citibank	(231)
107	Lotte Confectionery Co Ltd	HSBC	(2.344)
(159)	Lotte Corp	Citibank	416
81	Lotte Corp	Citibank	(212)
398	Lotte Corp	HSBC	(1.509)
(24)	Lotte Corp	JP Morgan	90
138	Lotte Fine Chemical Co Ltd	HSBC	1.899
8	Lotte Food Co Ltd	JP Morgan	52
3.728	Lotte Himart Co Ltd	Citibank	16.986
(268)	Lotte Himart Co Ltd	Citibank	(588)
(1)	Lotte Himart Co Ltd	JP Morgan	(2)
983	Lotte Himart Co Ltd	HSBC	5.392
(27)	Lotte Shopping Co Ltd	HSBC	118
(18)	Lotte Shopping Co Ltd	Citibank	81
2.470	LS Corp	JP Morgan	(22.432)
1.324	LS Industrial Systems Co Ltd	JP Morgan	1.700
82	Macrogen Inc	JP Morgan	(150)
(92)	Mando Corp	Citibank	(614)
(57)	Medipost Co Ltd	Citibank	164
(65)	Medipost Co Ltd	JP Morgan	714
(21)	Medy-Tox Inc	Citibank	(449)
(51)	Medy-Tox Inc	HSBC	(1.364)
(8)	Medy-Tox Inc	JP Morgan	(220)
1.424	Meritz Financial Group Inc	JP Morgan	(266)
157	Meritz Fire & Marine Insurance Co Ltd	HSBC	156
3.678	Meritz Fire & Marine Insurance Co Ltd	JP Morgan	3.608
(757)	Meritz Securities Co Ltd	HSBC	(90)
(1.564)	Meritz Securities Co Ltd	Citibank	183
(21.033)	Meritz Securities Co Ltd	JP Morgan	(6.367)
(2.470)	Minwise Co Ltd	Citibank	(5.719)
(23.651)	Mirae Asset Life Insurance Co Ltd	JP Morgan	(78)
(165)	Mobile Appliance Inc	Citibank	57
3.405	Muhak Co Ltd	JP Morgan	6.408
3.841	Namhae Chemical Corp	HSBC	(186)
744	Nasmedia Co Ltd	JP Morgan	3.430
23	NAVER Corp	HSBC	(615)
(17)	NAVER Corp	JP Morgan	442
235	NAVER Corp	JP Morgan	(5.263)
(27)	NCSoft Corp	JP Morgan	111
116	NeoPharm Co Ltd	Citibank	296
(244)	Netmarble Games Corp ‘144A’	Citibank	3.553
(123)	Netmarble Games Corp ‘144A’	JP Morgan	1.243
(355)	Nexon GT Co Ltd	Citibank	615
(1.978)	NHN Entertainment Corp	JP Morgan	(345)
(331)	NHN Entertainment Corp	Citibank	1.563
1.854	NICE Holdings Co Ltd	JP Morgan	1.414
3.946	NICE Information Service Co Ltd	HSBC	1.698
6	NongShim Co Ltd	Citibank	15
36	NongShim Co Ltd	JP Morgan	1.312
(385)	Nuri Telecom Co Ltd	Citibank	(180)
(608)	Nuri Telecom Co Ltd	JP Morgan	(497)
20	OCI Co Ltd	HSBC	(67)
2.830	Organic Tea Cosmetics Holdings Co Ltd	JP Morgan	163
(13)	Orion Corp	Citibank	82
(272)	Orion Corp	HSBC	1.257
(813)	Orion Corp	JP Morgan	2.184
5.635	Orion Holdings Corp	Citibank	(5.050)
2.149	Orion Holdings Corp	JP Morgan	2.547
(1.020)	Oscotec Inc	Citibank	(1.601)
(710)	Oscotec Inc	JP Morgan	(1.739)
	Corée du Sud *suite*		
(84)	Osstem Implant Co Ltd	HSBC	219
(1.033)	Osstem Implant Co Ltd	Citibank	165
13	Ottogi Corp	Citibank	(112)
46	Ottogi Corp	HSBC	2.520
(3.111)	Pan Ocean Co Ltd	Citibank	(556)
(287)	Pan Ocean Co Ltd	JP Morgan	(186)
(4.172)	Paradise Co Ltd	JP Morgan	(8.736)
(10.160)	Partron Co Ltd	Citibank	1.797
(5.581)	Partron Co Ltd	HSBC	(1.418)
(1.072)	Peptron Inc	Citibank	(9.793)
103	POSCO	Citibank	2.154
332	POSCO	HSBC	7.905
4.654	Posco Daewoo Corp	JP Morgan	(7.242)
1.026	PSK Inc	Citibank	(1.392)
427	Pyeong Hwa Automotive Co Ltd	Citibank	(193)
(91)	Qurient Co Ltd	Citibank	140
1.292	RaonSecure Co Ltd	HSBC	(24)
(1.414)	Rorze Systems Corp	Citibank	318
(2.165)	Rorze Systems Corp	JP Morgan	883
387	S-1 Corp	Citibank	1.380
157	S-Oil Corp	HSBC	(653)
1.723	Samjin Pharmaceutical Co Ltd	Citibank	(743)
(354)	Samsung Biologics Co Ltd	Citibank	13.234
(273)	Samsung Biologics Co Ltd	JP Morgan	7.861
(265)	Samsung C&T Corp	JP Morgan	2.185
(659)	Samsung Electro-Mechanics Co Ltd	HSBC	1.539
(328)	Samsung Electro-Mechanics Co Ltd	JP Morgan	734
32	Samsung Electronics Co Ltd	JP Morgan	(6.725)
(848)	Samsung Engineering Co Ltd	HSBC	(239)
(615)	Samsung Fire & Marine Insurance Co Ltd	Citibank	2.420
(90)	Samsung Fire & Marine Insurance Co Ltd	HSBC	323
(30)	Samsung Fire & Marine Insurance Co Ltd	JP Morgan	91
(647)	Samsung Heavy Industries Co Ltd	JP Morgan	349
(3.416)	Samsung Heavy Industries Co Ltd	HSBC	2.083
(1.314)	Samsung Life Insurance Co Ltd	HSBC	1.098
(20)	Samsung Life Insurance Co Ltd	JP Morgan	14
(440)	Samsung SDI Co Ltd	HSBC	1.547
(149)	Samsung SDI Co Ltd	JP Morgan	493
157	Samsung SDS Co Ltd	HSBC	(2.183)
52	Samsung SDS Co Ltd	JP Morgan	(713)
675	Samsung Securities Co Ltd	JP Morgan	793
(102)	Samwha Capacitor Co Ltd	JP Morgan	(1.281)
(263)	Samyang Corp	HSBC	(566)
(1.355)	Samyang Corp	Citibank	(3.582)
147	Samyang Holdings Corp	Citibank	(191)
1.697	SaraminHR Co Ltd	HSBC	1.376
1.374	SD Biotechnologies Co Ltd	Citibank	(1.690)
5.795	Seah Besteel Corp	JP Morgan	(4.911)
(38)	SeAH Steel Corp	HSBC	(256)
(62)	SeAH Steel Corp	Citibank	(107)
(443)	SeAH Steel Corp	JP Morgan	(2.901)
(995)	Sekonix Co Ltd	Citibank	(11)
11.297	Seohan Co Ltd	Citibank	(136)
46.862	Seohan Co Ltd	HSBC	3.510
(110)	Seojin System Co Ltd	Citibank	103
(291)	Seojin System Co Ltd	JP Morgan	(692)
606	Seoul Semiconductor Co Ltd	Citibank	(904)
880	Seoul Semiconductor Co Ltd	JP Morgan	1.546
286	Seoyon E-Hwa Co Ltd	Citibank	94
(487)	SFA Engineering Corp	Citibank	1.706

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
1.256	Shinhan Financial Group Co Ltd	Citibank	277
374	Shinhan Financial Group Co Ltd	HSBC	322
736	Shinhan Financial Group Co Ltd	JP Morgan	667
215	Shinsegae Food Co Ltd	Citibank	(965)
(73)	Shinsegae Inc	HSBC	(2.220)
(170)	Shinsegae Inc	JP Morgan	(5.210)
788	Shinsung E&G Co Ltd	JP Morgan	(21)
385	Silicon Works Co Ltd	HSBC	711
(674)	SillaJen Inc	Citibank	1.800
306	SIMMTECH Co Ltd	JP Morgan	(214)
1.621	Sindoh Co Ltd	JP Morgan	6.132
(19)	SK Chemicals Co Ltd	Citibank	(90)
(939)	SK Chemicals Co Ltd	HSBC	(7.462)
26	SK Chemicals Co Ltd	JP Morgan	4
(69)	SK Chemicals Co Ltd	JP Morgan	(557)
(2.958)	SK D&D Co Ltd	Citibank	(5.231)
(331)	SK D&D Co Ltd	JP Morgan	(679)
(40)	SK Gas Ltd	Citibank	(40)
(26)	SK Gas Ltd	JP Morgan	(96)
446	SK Holdings Co Ltd	JP Morgan	5.321
33	SK Hynix Inc	HSBC	(135)
283	SK Innovation Co Ltd	JP Morgan	(1.226)
(148)	SK Materials Co Ltd	Citibank	2.480
(13.611)	SK Securities Co Ltd	JP Morgan	(374)
86	SK Telecom Co Ltd	Citibank	294
557	SK Telecom Co Ltd	HSBC	8.162
118	SK Telecom Co Ltd	JP Morgan	2.139
1.465	SKC Co Ltd	HSBC	3.320
7.080	SKC Solmics Co Ltd	Citibank	(492)
116	SM Entertainment Co	JP Morgan	(39)
(2.801)	SMCore Inc	JP Morgan	(6.235)
(681)	Soulbrain Co Ltd	Citibank	5.719
(872)	Soulbrain Co Ltd	HSBC	2.623
(273)	Soulbrain Co Ltd	JP Morgan	439
73	SPC Samlip Co Ltd	HSBC	524
288	Spigen Korea Co Ltd	Citibank	(981)
(265)	Ssangyong Cement Industrial Co Ltd	JP Morgan	(146)
18.501	Ssangyong Motor Co	HSBC	5.588
2.190	Suheung Co Ltd	JP Morgan	(1.753)
29	Taekwang Industrial Co Ltd	HSBC	2.551
36	Taekwang Industrial Co Ltd	JP Morgan	3.220
(3.276)	Taewoong Co Ltd	JP Morgan	3.574
(6.971)	Taeyoung Engineering & Construction Co Ltd	JP Morgan	3.857
(15)	Taeyoung Engineering & Construction Co Ltd	Citibank	5
10.959	TBH Global Co Ltd	Citibank	(3.353)
(1.566)	TechWing Inc	JP Morgan	(277)
1.776	Tesna Inc	JP Morgan	3.539
(356)	Texcell-NetCom Co Ltd	JP Morgan	(483)
(426)	Tongyang Life Insurance Co Ltd	Citibank	(30)
1.687	Union Semiconductor Equipment & Materials Co Ltd	Citibank	(378)
(276)	UniTest Inc	Citibank	124
(92)	UniTest Inc	JP Morgan	(70)
(987)	Vessel Co Ltd	JP Morgan	(103)
780	Vieworks Co Ltd	HSBC	1.862
(122)	ViroMed Co Ltd	Citibank	378
(440)	WeMade Entertainment Co Ltd	Citibank	351
2.011	Wonik Holdings Co Ltd	Citibank	(1.077)
(624)	Woori Bank	Citibank	(94)
5.548	YeaRimDang Publishing Co Ltd	JP Morgan	4.571
(78)	YG Entertainment Inc	Citibank	81
(6.356)	YG Entertainment Inc	JP Morgan	(5.796)
(1.441)	Yong Pyong Resort Co Ltd	HSBC	870
	Corée du Sud *suite*		
(701)	Yong Pyong Resort Co Ltd	JP Morgan	550
1	Young Poong Corp	Citibank	56
(134)	Youngone Corp	Citibank	(109)
93	Yuhan Corp	Citibank	(198)
(1.226)	Yungjin Pharmaceutical Co Ltd	Citibank	577
			(8.475)
	Taïwan		
2.000	Accton Technology Corp	HSBC	986
6.000	Accton Technology Corp	Citibank	1.004
7.000	Accton Technology Corp	JP Morgan	2.797
2.000	Acer Inc	JP Morgan	(10)
1.000	Addcn Technology Co Ltd	Citibank	218
1.000	Addcn Technology Co Ltd	JP Morgan	(1.644)
1.000	Advanced Semiconductor Engineering Inc	Citibank	35
4.000	Advanced Semiconductor Engineering Inc	HSBC	258
45.000	Advanced Semiconductor Engineering Inc	JP Morgan	2.959
4.000	Advanced Wireless Semiconductor Co	HSBC	1.763
(2.000)	Advanced Wireless Semiconductor Co	Citibank	(1.228)
(5.000)	All Ring Tech Co Ltd	Citibank	(358)
22.000	Alpha Networks Inc	JP Morgan	152
3.000	Anpec Electronics Corp	Citibank	21
6.000	Anpec Electronics Corp	HSBC	(182)
5.000	Anpec Electronics Corp	JP Morgan	(143)
12.000	Ardentec Corp	JP Morgan	1.525
1.000	Ardentec Corp	HSBC	126
5.000	Asia Optical Co Inc	JP Morgan	(1.674)
(8.000)	Asia Optical Co Inc	Citibank	2.662
(284.000)	Asia Pacific Telecom Co Ltd	Citibank	(3.992)
(14.000)	Asia Pacific Telecom Co Ltd	JP Morgan	(98)
1.000	Asia Vital Components Co Ltd	JP Morgan	223
2.000	Asia Vital Components Co Ltd	Citibank	494
(1.000)	ASMedia Technology Inc	HSBC	489
2.000	Asustek Computer Inc	HSBC	300
3.000	AU Optronics Corp	Citibank	(15)
310.000	AU Optronics Corp	HSBC	4.249
(50.000)	AU Optronics Corp	HSBC	(685)
40.000	AU Optronics Corp	JP Morgan	566
(1.000)	Basso Industry Corp	Citibank	6
(1.000)	Bin Chuan Enterprise Co Ltd	Citibank	15
2.000	Catcher Technology Co Ltd	HSBC	(690)
5.000	Chailease Holding Co Ltd	Citibank	136
26.000	Chailease Holding Co Ltd	HSBC	6.755
72.000	Chailease Holding Co Ltd	JP Morgan	18.910
69.000	Channel Well Technology Co Ltd	Citibank	(216)
6.000	Channel Well Technology Co Ltd	HSBC	76
27.000	Channel Well Technology Co Ltd	JP Morgan	377
(9.000)	Charoen Pokphand Enterprise	JP Morgan	1.563
(10.000)	Charoen Pokphand Enterprise	Citibank	1.063
2.000	Chen Full International Co Ltd	HSBC	(104)
7.000	Chen Full International Co Ltd	Citibank	37
10.000	Chen Full International Co Ltd	JP Morgan	(502)
(54.000)	Cheng Shin Rubber Industry Co Ltd	Citibank	4.485
(54.000)	Cheng Shin Rubber Industry Co Ltd	HSBC	11.013
(134.000)	Cheng Shin Rubber Industry Co Ltd	JP Morgan	29.257
3.000	Cheng Uei Precision Industry Co Ltd	Citibank	(19)
28.000	Cheng Uei Precision Industry Co Ltd	JP Morgan	(1.854)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
1.000	Chian Hsing Forging Industrial Co Ltd	JP Morgan	(296)
2.005	Chicony Electronics Co Ltd	HSBC	232
9.045	Chicony Electronics Co Ltd	JP Morgan	1.073
1.005	Chicony Electronics Co Ltd	Citibank	94
40.200	Chicony Power Technology Co Ltd	JP Morgan	(9.106)
10.000	Chicony Power Technology Co Ltd	HSBC	(2.289)
10.050	Chicony Power Technology Co Ltd	Citibank	37
37.000	China Airlines Ltd	Citibank	187
381.000	China Airlines Ltd	JP Morgan	6.562
(72.000)	China Bills Finance Corp	HSBC	(419)
(37.000)	China Fineblanking Technology Co Ltd	JP Morgan	(3.966)
(7.630)	China Life Insurance Co Ltd/Taiwan	Citibank	558
(26.200)	China Life Insurance Co Ltd/Taiwan	JP Morgan	243
(44.000)	China Steel Chemical Corp	JP Morgan	(8.404)
(3.000)	China Steel Chemical Corp	Citibank	(252)
(6.000)	China Steel Corp	HSBC	(50)
(46.000)	China Steel Corp	Citibank	147
1.000	China Steel Corp	HSBC	2
14.000	China Steel Corp	Citibank	(45)
49.000	China Steel Corp	JP Morgan	159
5.000	Chipbond Technology Corp	Citibank	(65)
1.000	Chipbond Technology Corp	HSBC	(20)
29.000	Chipbond Technology Corp	JP Morgan	(528)
14.000	Chlitina Holding Ltd	Citibank	3.278
1.000	Chlitina Holding Ltd	JP Morgan	1.039
1.000	Chlitina Holding Ltd	HSBC	1.035
(1.000)	Chong Hong Construction Co Ltd	JP Morgan	74
(35.000)	Chong Hong Construction Co Ltd	Citibank	3.252
(19.000)	Chong Hong Construction Co Ltd	HSBC	1.408
19.000	Chroma ATE Inc	JP Morgan	14.730
7.000	Chroma ATE Inc	HSBC	5.910
(12.000)	Chung-Hsin Electric & Machinery Manufacturing Corp	Citibank	(582)
(1.000)	Chunghwa Precision Test Tech Co Ltd	JP Morgan	(227)
(4.000)	Chunghwa Telecom Co Ltd	JP Morgan	(218)
(94.000)	Chunghwa Telecom Co Ltd	HSBC	(3.693)
(20.000)	Compal Electronics Inc	Citibank	31
(55.000)	Compal Electronics Inc	HSBC	2.914
1.000	Compal Electronics Inc	Citibank	(2)
6.000	Compal Electronics Inc	JP Morgan	(313)
11.000	Compeq Manufacturing Co Ltd	Citibank	(2.073)
27.000	CTBC Financial Holding Co Ltd	HSBC	(69)
65.000	CTBC Financial Holding Co Ltd	JP Morgan	1.552
(1.100)	Cub Elecparts Inc	HSBC	668
(13.200)	Cub Elecparts Inc	Citibank	1.737
(32.000)	De Licacy Industrial Co Ltd	Citibank	582
6.000	Delta Electronics Inc	JP Morgan	(738)
(36.000)	Delta Electronics Inc	HSBC	(210)
6.000	E Ink Holdings Inc	HSBC	1.284
4.000	E Ink Holdings Inc	JP Morgan	975
11.000	E Ink Holdings Inc	Citibank	40
16.149	E.Sun Financial Holding Co Ltd	Citibank	(160)
221.262	E.Sun Financial Holding Co Ltd	JP Morgan	1.921
(2.040)	Eclat Textile Co Ltd	HSBC	3.734
(1.000)	Egis Technology Inc	Citibank	(718)
(2.000)	Egis Technology Inc	JP Morgan	(2.057)
11.000	Elan Microelectronics Corp	HSBC	563
22.000	Elan Microelectronics Corp	Citibank	(874)
17.000	Elan Microelectronics Corp	JP Morgan	(108)

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
4.000	Epistar Corp	Citibank	(972)
5.000	Epistar Corp	HSBC	(1.432)
23.000	Epistar Corp	JP Morgan	(6.535)
1.000	Eson Precision Ind Co Ltd	JP Morgan	(87)
7.000	Eva Airways Corp	Citibank	(46)
3.000	Eva Airways Corp	JP Morgan	54
3.000	Evergreen Marine Corp Taiwan Ltd	Citibank	–
9.000	Far Eastern International Bank	Citibank	3
20.000	Far Eastern International Bank	HSBC	164
59.000	Far Eastern International Bank	JP Morgan	504
1.000	Far Eastern New Century Corp	Citibank	(17)
1.000	Far Eastern New Century Corp	HSBC	3
(7.000)	Far EasTone Telecommunications Co Ltd	HSBC	(338)
(3.000)	Far EasTone Telecommunications Co Ltd	JP Morgan	(152)
3.000	Faraday Technology Corp	Citibank	971
28.000	Faraday Technology Corp	HSBC	10.600
1.000	Faraday Technology Corp	JP Morgan	416
5.000	Farglory Land Development Co Ltd	Citibank	(107)
5.000	Farglory Land Development Co Ltd	HSBC	(82)
16.000	Farglory Land Development Co Ltd	JP Morgan	(225)
(2.000)	Feng TAY Enterprise Co Ltd	Citibank	58
2.000	First Financial Holding Co Ltd	HSBC	(4)
(11.000)	FLEXium Interconnect Inc	Citibank	359
(3.000)	FLEXium Interconnect Inc	JP Morgan	(173)
3.000	Formosa Chemicals & Fibre Corp	Citibank	(349)
13.000	Formosa Chemicals & Fibre Corp	JP Morgan	(620)
16.000	Formosa Chemicals & Fibre Corp	HSBC	(822)
(8.000)	Formosa Petrochemical Corp	Citibank	529
(18.000)	Formosa Petrochemical Corp	HSBC	(414)
2.000	Formosa Plastics Corp	Citibank	(126)
4.000	Formosa Plastics Corp	HSBC	(166)
3.000	Formosa Plastics Corp	JP Morgan	(115)
6.000	Formosa Sumco Technology Corp	HSBC	738
(1.000)	Foxsemicon Integrated Technology Inc	JP Morgan	(325)
(2.000)	Foxsemicon Integrated T echnology Inc	Citibank	898
(35.000)	Fubon Financial Holding Co Ltd	JP Morgan	(1.213)
1.000	Fulgent Sun International Holding Co Ltd	Citibank	(26)
7.000	Fulgent Sun International Holding Co Ltd	HSBC	400
5.000	Fulgent Sun International Holding Co Ltd	JP Morgan	276
(5.000)	Gamania Digital Entertainment Co Ltd	Citibank	(1.753)
(9.000)	Gamania Digital Entertainment Co Ltd	JP Morgan	(6.917)
(5.000)	Genius Electronic Optical Co Ltd	Citibank	2.741
9.000	Getac Technology Corp	HSBC	(179)
1.000	Getac Technology Corp	JP Morgan	(18)
(11.000)	Giant Manufacturing Co Ltd	Citibank	(376)
(8.000)	Giant Manufacturing Co Ltd	JP Morgan	688
4.000	Gigabyte Technology Co Ltd	Citibank	341
23.000	Gigabyte Technology Co Ltd	HSBC	(427)
43.000	Gigabyte Technology Co Ltd	JP Morgan	(722)
3.000	Gigasolar Materials Corp	JP Morgan	2.012
(3.000)	Ginko International Co Ltd	Citibank	747
(1.000)	Ginko International Co Ltd	HSBC	(163)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
11.000	Gintech Energy Corp	HSBC	(329)
3.000	Gintech Energy Corp	Citibank	(35)
11.000	Gintech Energy Corp	JP Morgan	(282)
2.000	Global Lighting Technologies Inc	Citibank	(30)
3.000	Global Lighting Technologies Inc	HSBC	(53)
8.000	Global Lighting Technologies Inc	JP Morgan	(128)
3.000	Global Unichip Corp	HSBC	(758)
20.000	Globe Union Industrial Corp	HSBC	670
90.000	Globe Union Industrial Corp	JP Morgan	3.083
63.000	Globe Union Industrial Corp	Citibank	(1.357)
(53.000)	Gloria Material Technology Corp	HSBC	701
(2.000)	Gloria Material Technology Corp	Citibank	(24)
11.000	Gold Circuit Electronics Ltd	Citibank	147
11.000	Gold Circuit Electronics Ltd	JP Morgan	(306)
4.000	Gold Circuit Electronics Ltd	HSBC	(113)
5.000	Gourmet Master Co Ltd	JP Morgan	1.194
72.000	Grand Pacific Petrochemical	Citibank	(349)
129.000	Grand Pacific Petrochemical	HSBC	13.839
116.000	Grand Pacific Petrochemical	JP Morgan	12.543
(1.000)	Grape King Bio Ltd	HSBC	(430)
(4.000)	Grape King Bio Ltd	JP Morgan	(1.747)
(7.000)	Grape King Bio Ltd	Citibank	(2.691)
1.000	Greatek Electronics Inc	HSBC	(57)
1.000	Greatek Electronics Inc	JP Morgan	(59)
1.000	Greatek Electronics Inc	Citibank	(46)
22.000	Green Energy Technology Inc	Citibank	186
2.000	Green Energy Technology Inc	HSBC	76
77.000	Green Energy Technology Inc	JP Morgan	2.772
6.000	Green Seal Holding Ltd	JP Morgan	(3.576)
11.000	Hannstar Board Corp	Citibank	(164)
65.000	Hannstar Board Corp	HSBC	953
53.000	Hannstar Board Corp	JP Morgan	811
(43.000)	Highwealth Construction Corp	JP Morgan	583
15.000	Highwealth Construction Corp	HSBC	(225)
7.000	Highwealth Construction Corp	JP Morgan	(95)
(7.000)	Highwealth Construction Corp	Citibank	45
3.000	Hiwin Technologies Corp	HSBC	1.692
4.000	Hiwin Technologies Corp	JP Morgan	1.408
2.000	Holtek Semiconductor Inc	HSBC	(546)
(24.000)	Hsin Kuang Steel Co Ltd	JP Morgan	1.326
(25.000)	Hu Lane Associate Inc	Citibank	3.729
(1.000)	Huaku Development Co Ltd	Citibank	16
(5.000)	Ichia Technologies Inc	Citibank	(67)
4.000	Innodisk Corp	JP Morgan	(692)
1.000	International Games System Co Ltd	JP Morgan	415
4.000	Inventec Corp	Citibank	20
3.000	Inventec Corp	HSBC	(78)
25.000	Inventec Corp	JP Morgan	(633)
(1.000)	Jarllytec Co Ltd	Citibank	6
(14.000)	Kenda Rubber Industrial Co Ltd	HSBC	262
(15.000)	Kenda Rubber Industrial Co Ltd	JP Morgan	308
(114.000)	Kenda Rubber Industrial Co Ltd	Citibank	3.016
(6.000)	King Slide Works Co Ltd	Citibank	(914)
(6.000)	King Slide Works Co Ltd	JP Morgan	(1.884)
(4.000)	Kingpak Technology Inc	Citibank	2.728
(2.000)	Kingpak Technology Inc	HSBC	1.618
(3.000)	Kingpak Technology Inc	JP Morgan	2.401
8.000	Kinsus Interconnect Technology Corp	Citibank	(610)
(22.000)	Kinsus Interconnect Technology Corp	Citibank	1.678
	Taïwan *suite*		
(23.000)	Kinsus Interconnect Technology Corp	HSBC	2.476
(9.000)	L&K Engineering Co Ltd	HSBC	995
(4.000)	L&K Engineering Co Ltd	JP Morgan	622
(5.000)	Land Mark Optoelectronics Corp	Citibank	2.740
(5.000)	Land Mark Optoelectronics Corp	JP Morgan	5.836
(1.000)	Largan Precision Co Ltd	Citibank	13.805
2.000	LCY Chemical Corp	HSBC	47
2.000	LCY Chemical Corp	Citibank	(10)
4.000	LCY Chemical Corp	JP Morgan	100
27.000	Lite-On Semiconductor Corp	Citibank	5.182
53.000	Lite-On Semiconductor Corp	HSBC	9.175
6.000	Lite-On Semiconductor Corp	JP Morgan	1.047
16.000	Lite-On Technology Corp	Citibank	(477)
(1.000)	Longwell Co	Citibank	50
(1.000)	Longwell Co	JP Morgan	209
(3.000)	Lotes Co Ltd	Citibank	1.097
(12.000)	Makalot Industrial Co Ltd	Citibank	792
(1.000)	MediaTek Inc	Citibank	32
(56.000)	Mega Financial Holding Co Ltd	Citibank	739
(4.000)	Mega Financial Holding Co Ltd	HSBC	(22)
(2.000)	Merida Industry Co Ltd	JP Morgan	547
(19.000)	Merida Industry Co Ltd	Citibank	(330)
(2.000)	Merry Electronics Co Ltd	JP Morgan	210
1.000	momo.com Inc	JP Morgan	25
7.000	Nan Ya Plastics Corp	Citibank	26
41.000	Nan Ya Plastics Corp	HSBC	1.326
167.000	Nan Ya Plastics Corp	JP Morgan	5.845
(2.000)	Nien Made Enterprise Co Ltd	JP Morgan	1.083
4.000	OBI Pharma Inc	JP Morgan	(1.663)
4.000	Oriental Union Chemical Corp	Citibank	(159)
7.000	Oriental Union Chemical Corp	HSBC	820
37.000	Oriental Union Chemical Corp	JP Morgan	3.293
4.186	PChome Online Inc	Citibank	2.445
5.248	PChome Online Inc	HSBC	(2.584)
9.558	PChome Online Inc	JP Morgan	(4.656)
5.000	PCL Technologies Inc	HSBC	(819)
12.000	Pegatron Corp	HSBC	(567)
8.000	Pegatron Corp	JP Morgan	(116)
(1.037)	Pharmally International Holding Co Ltd	Citibank	(2)
1.000	Phison Electronics Corp	Citibank	(1.248)
3.000	Phison Electronics Corp	JP Morgan	(2.495)
13.000	Pixart Imaging Inc	Citibank	5.645
7.000	Pixart Imaging Inc	HSBC	6.626
2.000	Pixart Imaging Inc	JP Morgan	1.841
(1.000)	Posiflex Technology Inc	JP Morgan	(366)
(47.000)	Posiflex Technology Inc	Citibank	(9.438)
13.000	Pou Chen Corp	Citibank	(691)
7.000	Pou Chen Corp	HSBC	(202)
3.000	Pou Chen Corp	JP Morgan	(83)
11.000	Powertech Technology Inc	Citibank	(874)
5.000	Powertech Technology Inc	HSBC	(1.053)
24.000	Powertech Technology Inc	JP Morgan	(4.972)
3.000	President Chain Store Corp	JP Morgan	916
(7.000)	President Chain Store Corp	Citibank	1.039
(15.000)	President Chain Store Corp	HSBC	(4.432)
(1.000)	President Chain Store Corp	JP Morgan	(305)
2.000	Primax Electronics Ltd	JP Morgan	424
3.000	Qisda Corp	JP Morgan	(162)
14.000	Qisda Corp	Citibank	(675)
24.000	Radiant Opto-Electronics Corp	JP Morgan	629
3.000	Radiant Opto-Electronics Corp	Citibank	(59)
5.000	Radiant Opto-Electronics Corp	HSBC	120
(4.000)	Rafael Microelectronics Inc	Citibank	196
(6.000)	Rafael Microelectronics Inc	JP Morgan	676
5.000	Realtek Semiconductor Corp	Citibank	(741)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
(268.600)	Ruentex Development Co Ltd	JP Morgan	1.440
(12.000)	Ruentex Industries Ltd	JP Morgan	218
(69.000)	Ruentex Industries Ltd	HSBC	1.380
(58.000)	Run Long Construction Co Ltd	JP Morgan	(8.138)
14.000	Sanyang Motor Co Ltd	HSBC	(316)
43.000	Sanyang Motor Co Ltd	JP Morgan	(528)
50.000	Sanyang Motor Co Ltd	Citibank	(244)
(55.000)	ScinoPharm Taiwan Ltd	Citibank	356
7.000	SDI Corp	HSBC	(1.734)
1.000	Senao Networks Inc	HSBC	(278)
8.000	Senao Networks Inc	Citibank	(1.061)
11.000	Senao Networks Inc	JP Morgan	(3.007)
(52.000)	Shin Kong Financial Holding Co Ltd	Citibank	170
(103.000)	Shin Kong Financial Holding Co Ltd	HSBC	(2.121)
(14.000)	Shin Zu Shing Co Ltd	Citibank	694
3.000	Sigurd Microelectronics Corp	Citibank	56
3.000	Sigurd Microelectronics Corp	HSBC	135
94.000	Sigurd Microelectronics Corp	JP Morgan	11.089
(161.000)	Siliconware Precision Industries Co Ltd	Citibank	(10.242)
(84.000)	Siliconware Precision Industries Co Ltd	HSBC	(6.960)
1.000	Sinmag Equipment Corp	JP Morgan	215
1.000	Sinmag Equipment Corp	HSBC	375
(1.000)	Sino-American Silicon Products Inc	JP Morgan	91
(7.000)	Sino-American Silicon Products Inc	Citibank	930
(131.445)	SinoPac Financial Holdings Co Ltd	HSBC	(376)
(536.300)	SinoPac Financial Holdings Co Ltd	JP Morgan	(1.711)
17.000	Soft-World International Corp	Citibank	(673)
8.000	Soft-World International Corp	HSBC	65
7.000	Soft-World International Corp	JP Morgan	75
2.000	St Shine Optical Co Ltd	HSBC	5.461
1.000	St Shine Optical Co Ltd	JP Morgan	2.759
1.000	Sunny Friend Environmental Technology Co Ltd	HSBC	1.252
3.000	Sunny Friend Environmental Technology Co Ltd	JP Morgan	222
3.000	Sunny Friend Environmental Technology Co Ltd	Citibank	1.504
(21.000)	Sunspring Metal Corp	JP Morgan	959
(11.000)	Sunspring Metal Corp	Citibank	(112)
2.000	Syncmold Enterprise Corp	Citibank	(73)
1.000	Syncmold Enterprise Corp	JP Morgan	(119)
20.000	Synnex Technology International Corp	JP Morgan	1.886
14.000	Synnex Technology International Corp	HSBC	1.301
8.000	Synnex Technology International Corp	Citibank	415
(75.000)	Tai Tung Communication Co Ltd	JP Morgan	1.062
(2.000)	Taishin Financial Holding Co Ltd	Citibank	16
(34.867)	Taishin Financial Holding Co Ltd	HSBC	(309)
(13.000)	Taiwan Acceptance Corp	Citibank	1.292
16.000	Taiwan Cement Corp	Citibank	(610)
11.000	Taiwan Cement Corp	JP Morgan	92
39.000	Taiwan Cement Corp	HSBC	280
1.000	Taiwan Fertilizer Co Ltd	JP Morgan	(39)
2.000	Taiwan Fertilizer Co Ltd	Citibank	(36)
1.000	Taiwan Fertilizer Co Ltd	HSBC	(40)
(35.000)	Taiwan Mobile Co Ltd	JP Morgan	(1.332)
(21.000)	Taiwan Mobile Co Ltd	HSBC	(719)
10.000	Taiwan Semiconductor Co Ltd	JP Morgan	(1.654)

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
18.000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(8.896)
12.000	Taiwan Semiconductor Manufacturing Co Ltd	HSBC	(6.123)
(16.000)	Taiwan TEA Corp	Citibank	(1)
(5.000)	Tatung Co Ltd	HSBC	(703)
(121.000)	Tatung Co Ltd	Citibank	(2.835)
13.110	TCI Co Ltd	Citibank	23.402
753	TCI Co Ltd	HSBC	1.610
5.753	TCI Co Ltd	JP Morgan	11.167
9.000	Tong Yang Industry Co Ltd	HSBC	(3)
7.000	TPK Holding Co Ltd	Citibank	(277)
41.000	Tripod Technology Corp	Citibank	(4.351)
4.000	Tripod Technology Corp	HSBC	(1.648)
40.000	Tripod Technology Corp	JP Morgan	(14.395)
(1.000)	TSRC Corp	Citibank	(47)
(15.000)	TSRC Corp	HSBC	(1.186)
(165.000)	TSRC Corp	JP Morgan	(13.251)
(2.000)	Tung Thih Electronic Co Ltd	Citibank	(268)
(1.000)	Tung Thih Electronic Co Ltd	JP Morgan	930
(2.000)	TXC Corp	Citibank	70
1.000	Ultra Chip Inc	JP Morgan	55
1.000	Ultra Chip Inc	HSBC	53
4.000	Uni-President Enterprises Corp	Citibank	(172)
54.000	Uni-President Enterprises Corp	JP Morgan	315
15.000	Uni-President Enterprises Corp	HSBC	(49)
28.000	Unimicron Technology Corp	JP Morgan	(2.459)
1.000	United Integrated Services Co Ltd	HSBC	159
1.000	United Integrated Services Co Ltd	Citibank	64
(75.000)	United Microelectronics Corp	Citibank	1.994
4	United Orthopedic Corp	JP Morgan	(1)
(31.000)	Unity Opto Technology Co Ltd	Citibank	(570)
1.000	Wafer Works Corp	HSBC	187
1.000	Wafer Works Corp	Citibank	(26)
28.000	Wafer Works Corp	JP Morgan	5.267
126.000	Walsin Lihwa Corp	Citibank	2.952
17.000	Walsin Lihwa Corp	HSBC	357
14.000	Walsin Lihwa Corp	JP Morgan	302
20.000	Wan Hai Lines Ltd	JP Morgan	473
13.000	Wan Hai Lines Ltd	Citibank	196
3.000	Wan Hai Lines Ltd	HSBC	69
79.000	Waterland Financial Holdings Co Ltd	Citibank	(49)
109.000	Waterland Financial Holdings Co Ltd	HSBC	634
68.000	Waterland Financial Holdings Co Ltd	JP Morgan	419
7.000	Win Semiconductors Corp	Citibank	6.546
7.000	Win Semiconductors Corp	JP Morgan	11.564
5.000	Win Semiconductors Corp	HSBC	8.247
30.000	Winbond Electronics Corp	JP Morgan	917
2.000	Winbond Electronics Corp	Citibank	27
(20.000)	Winbond Electronics Corp	Citibank	(270)
3.000	Winbond Electronics Corp	HSBC	89
(4.000)	Winbond Electronics Corp	JP Morgan	(167)
23.680	Wistron Corp	Citibank	(707)
12.296	Wistron Corp	HSBC	(1.237)
53.362	Wistron Corp	JP Morgan	(5.236)
9.267	Wistron NeWeb Corp	Citibank	282
9.159	Wistron NeWeb Corp	JP Morgan	(481)
3.000	Wowprime Corp	JP Morgan	(2.027)
1.000	Wowprime Corp	Citibank	(166)
6.000	Wowprime Corp	HSBC	(3.951)
3.000	WPG Holdings Ltd	Citibank	(129)
3.000	WPG Holdings Ltd	JP Morgan	(75)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
(27.000)	WT Microelectronics Co Ltd	HSBC	226
(1.000)	WT Microelectronics Co Ltd	Citibank	5
(20.000)	WT Microelectronics Co Ltd	JP Morgan	107
(9.000)	XinTec Inc	Citibank	(3.065)
6.000	Yageo Corp	Citibank	7.511
2.000	Yang Ming Marine Transport Corp	HSBC	(1)
84.000	Yang Ming Marine Transport Corp	JP Morgan	(99)
(1.000)	Yeong Guan Energy Technology Group Co Ltd	Citibank	(210)
(6.000)	YFC-Boneagle Electric Co Ltd	Citibank	138
5.000	YFY Inc	JP Morgan	58
52.000	YFY Inc	Citibank	(170)
3.000	YFY Inc	HSBC	(10)
62.000	Yuanta Financial Holding Co Ltd	Citibank	(409)
38.000	Yuanta Financial Holding Co Ltd	HSBC	717
610.000	Yuanta Financial Holding Co Ltd	JP Morgan	11.803
(39.000)	Yulon Motor Co Ltd	Citibank	1.165
(136.000)	Yulon Motor Co Ltd	JP Morgan	7.913
(5.000)	Yungtay Engineering Co Ltd	HSBC	1.351
(28.000)	Yungtay Engineering Co Ltd	Citibank	5.032
(36.000)	Yungtay Engineering Co Ltd	JP Morgan	9.649
9.000	Zhen Ding Technology Holding Ltd	Citibank	214
			218.543
	Thaïlande		
(27.600)	Airports of Thailand PCL	HSBC	(3.842)
(10.500)	Airports of Thailand PCL	Citibank	(1.164)
(93.400)	Airports of Thailand PCL	JP Morgan	(12.377)
31.100	Amata Corp PCL	JP Morgan	3.145
(194.700)	AP Thailand PCL	HSBC	1.638
(49.000)	AP Thailand PCL	Citibank	198
3.700	Bangkok Chain Hospital PCL	HSBC	203
70.700	Bangkok Chain Hospital PCL	JP Morgan	3.883
(11.500)	Bangkok Expressway & Metro PCL	Citibank	12
(77.800)	Bangkok Expressway & Metro PCL	JP Morgan	(143)
(36.000)	Banpu PCL	Citibank	72
(93.600)	Banpu PCL	JP Morgan	457
(11.700)	BEC World PCL	JP Morgan	1.481
(36.700)	BEC World PCL	Citibank	1.648
(18.400)	BTS Group Holdings PCL	Citibank	47
(1.500)	BTS Group Holdings PCL	JP Morgan	(3)
70.100	BTS Group Holdings PCL	JP Morgan	(218)
13.600	Bumrungrad Hospital PCL	JP Morgan	(4.814)
200	Bumrungrad Hospital PCL	Citibank	(49)
500	Central Pattana PCL	HSBC	(23)
68.700	CH Karnchang PCL	Citibank	(1.988)
7.800	CH Karnchang PCL	HSBC	(269)
89.900	CH Karnchang PCL	JP Morgan	(1.772)
(15.400)	Charoen Pokphand Foods PCL	HSBC	717
(66.700)	Charoen Pokphand Foods PCL	Citibank	2.158
(9.100)	CP ALL PCL	JP Morgan	280
(12.900)	CP ALL PCL	Citibank	730
(1.100)	CP ALL PCL	HSBC	32
(53.900)	Delta Electronics Thailand PCL	JP Morgan	(4.759)
2.600	Electricity Generating PCL	HSBC	(788)
195.500	Erawan Group PCL/The	Citibank	1.295
25.700	Erawan Group PCL/The	HSBC	671
17.400	Erawan Group PCL/The	JP Morgan	455
3.000	GFPT PCL	Citibank	(126)
	Thaïlande *suite*		
4.000	GFPT PCL	JP Morgan	(219)
58.100	Glow Energy PCL	JP Morgan	14.853
13.200	Glow Energy PCL	Citibank	475
13.100	Glow Energy PCL	HSBC	(216)
(13.900)	Glow Energy PCL	JP Morgan	645
96.500	Home Product Center PCL	Citibank	(2.273)
2.800	Home Product Center PCL	JP Morgan	(58)
71.300	Home Product Center PCL	HSBC	(127)
11.600	Indorama Ventures PCL	Citibank	124
3.100	Indorama Ventures PCL	HSBC	17
105.300	Indorama Ventures PCL	JP Morgan	12.802
670.800	IRPC PCL	JP Morgan	15.930
140.700	Italian-Thai Development PCL	JP Morgan	698
64.100	Italian-Thai Development PCL	Citibank	(101)
(4.900)	Kasikornbank PCL	Citibank	(820)
(28.000)	KCE Electronics PCL	HSBC	4.957
(2.600)	KCE Electronics PCL	Citibank	146
(8.200)	KCE Electronics PCL	JP Morgan	5.658
(9.900)	Krung Thai Bank PCL	JP Morgan	(290)
(65.400)	Krung Thai Bank PCL	Citibank	(1.278)
27.000	Land & Houses PCL	JP Morgan	(44)
8.100	Land & Houses PCL	Citibank	(94)
55.900	Land & Houses PCL	HSBC	(93)
(158.500)	LPN Development PCL	Citibank	1.522
(8.800)	LPN Development PCL	HSBC	(261)
(15.800)	LPN Development PCL	JP Morgan	(469)
(2.900)	Minor International PCL	JP Morgan	(9)
(100)	PTT Exploration & Production PCL	HSBC	–
(18.100)	PTT Exploration & Production PCL	Citibank	(2.453)
4.000	PTT Global Chemical PCL	Citibank	111
78.000	PTT Global Chemical PCL	HSBC	817
24.900	PTT Global Chemical PCL	JP Morgan	833
300	PTT PCL	HSBC	(21)
100	PTT PCL	JP Morgan	(7)
36.100	Ratchaburi Electricity Generating Holding PCL	Citibank	1.228
3.900	Ratchaburi Electricity Generating Holding PCL	HSBC	208
3.400	Ratchaburi Electricity Generating Holding PCL	JP Morgan	(562)
8.500	Robinson PCL	Citibank	(480)
(19.700)	Samart Corp PCL	HSBC	197
(700)	Siam Cement PCL/The	JP Morgan	117
(19.200)	Siam Commercial Bank PCL/The	JP Morgan	(3.261)
46.200	Siam Commercial Bank PCL/The	HSBC	7.820
(4.100)	Sino-Thai Engineering & Construction PCL	HSBC	8
(163.800)	Sino-Thai Engineering & Construction PCL	Citibank	1.781
(15.000)	Supalai PCL	JP Morgan	212
(17.100)	Supalai PCL	Citibank	288
(35.400)	Thai Airways International PCL	JP Morgan	387
(49.500)	Thai Airways International PCL	Citibank	552
2.800	Thai Oil PCL	Citibank	(91)
2.600	Thai Oil PCL	HSBC	(351)
(5.600)	Thai Vegetable Oil PCL	Citibank	(182)
(83.100)	Thai Vegetable Oil PCL	JP Morgan	(8.595)
99.400	Thanachart Capital PCL	HSBC	27.660
10.800	Thanachart Capital PCL	JP Morgan	422
35.000	Thanachart Capital PCL	Citibank	3.310
32.800	Tisco Financial Group PCL	Citibank	4.342
19.400	Tisco Financial Group PCL	HSBC	1.885
39.900	Tisco Financial Group PCL	JP Morgan	2.390
(303.800)	TMB Bank PCL	JP Morgan	(282)
(327.700)	TMB Bank PCL	Citibank	(57)
(711.600)	TPI Polene PCL	JP Morgan	1.255
(137.600)	True Corp PCL	JP Morgan	(538)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Thaïlande *suite*		
(348.700)	True Corp PCL	HSBC	(1.355)
(59.400)	True Corp PCL	Citibank	(21)
3.100	TTW PCL	HSBC	4
72.000	TTW PCL	JP Morgan	1.303
400	Workpoint Entertainment PCL	Citibank	(120)
700	Workpoint Entertainment PCL	HSBC	(385)
5.000	Workpoint Entertainment PCL	JP Morgan	(2.672)
			73.959
	Etats-Unis		
(526)	51job Inc ADR	Citibank	1.852
(1.101)	Amira Nature Foods Ltd	JP Morgan	26
(1.547)	Amira Nature Foods Ltd	Citibank	46
(571)	Amira Nature Foods Ltd	HSBC	80
(402)	Bitauto Holdings Ltd ADR	Citibank	1.399
(92)	Bitauto Holdings Ltd ADR	HSBC	1.149
(1.060)	Bitauto Holdings Ltd ADR	JP Morgan	22.495
(774)	Changyou.com Ltd ADR	Citibank	1.122
(5.790)	Changyou.com Ltd ADR	JP Morgan	4.558
890	Cheetah Mobile Inc ADR	Citibank	223
1.686	Cheetah Mobile Inc ADR	HSBC	2.141
4.291	Cheetah Mobile Inc ADR	JP Morgan	5.450
(708)	Ctrip.com International Ltd ADR	Citibank	1.239
(1.525)	Dr Reddy's Laboratories Ltd ADR	Citibank	427
(295)	Ehi Car Services ADR	Citibank	(236)
(93)	Ehi Car Services ADR	HSBC	(44)
(500)	Eros International Plc	Citibank	175
627	Fang Holdings Ltd ADR	HSBC	(276)
432	Fang Holdings Ltd ADR	Citibank	(91)
1.021	Fang Holdings Ltd ADR	JP Morgan	(233)
(95)	Fanhua Inc ADR	Citibank	84
(2.188)	GDS Holdings Ltd ADR	Citibank	1.663
(78)	GDS Holdings Ltd ADR	HSBC	(117)
	Etats-Unis *suite*		
(642)	GDS Holdings Ltd ADR	JP Morgan	(951)
219	Genpact Ltd	JP Morgan	196
197	Himax Technologies Inc ADR	Citibank	79
1.506	Himax Technologies Inc ADR	HSBC	3.964
1.901	Himax Technologies Inc ADR	JP Morgan	5.091
(145)	Hollysys Automation Technologies Ltd	HSBC	(228)
(1.447)	ICICI Bank Ltd ADR	Citibank	326
5.169	JA Solar Holdings Co Ltd ADR	Citibank	310
2.049	JA Solar Holdings Co Ltd ADR	JP Morgan	(1.086)
3.301	Jumei International Holding Ltd ADR	Citibank	1.254
3.244	Jumei International Holding Ltd ADR	JP Morgan	1.298
(2.046)	MakeMyTrip Ltd	HSBC	(4.297)
(217)	MakeMyTrip Ltd	Citibank	(152)
353	RISE Education Cayman Ltd ADR	HSBC	(49)
(1.400)	Seaspan Corp	JP Morgan	(134)
(613)	Seaspan Corp	HSBC	196
(587)	Sohu.com Inc	HSBC	5.929
(193)	TAL Education Group ADR	Citibank	27
(2.530)	Tarena International Inc ADR	JP Morgan	3.517
694	WNS Holdings Ltd ADR	HSBC	1.124
(510)	Xinyuan Real Estate Co Ltd ADR	Citibank	(71)
(6.461)	Xinyuan Real Estate Co Ltd ADR	JP Morgan	(2.578)
(526)	Yum China Holdings Inc	Citibank	(53)
274	ZTO Express Cayman Inc ADR	JP Morgan	(381)
			56.463
Total			177.307

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Asia Pacific Diversified Equity Absolute Return Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en euros						
EUR	33.210	USD	38.720	State Street Bank & Trust Company	15/12/2017	845
USD	1.732	EUR	1.476	State Street Bank & Trust Company	15/12/2017	(26)
						819
Catégorie d'Actions couverte en livres sterling						
GBP	4.308.110	USD	5.674.381	State Street Bank & Trust Company	15/12/2017	142.417
USD	186.483	GBP	141.229	State Street Bank & Trust Company	15/12/2017	(4.204)
						138.213
Total						139.032

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	83,39
Gouvernement	10,96
Biens de consommation cyclique	3,20
Biens de consommation non cyclique	1,82
Technologie	1,37
Portefeuille de titres à la valeur de marché	100,74
Autres éléments du passif net	(0,74)
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
ACTIONS ORDINAIRES			
	Irlande		
9.290	Accenture Plc 'A'	1.153.196	0,13
		1.153.196	0,13
	Pays-Bas		
13.762	LyondellBasell Industries NV 'A'	1.208.439	0,14
		1.208.439	0,14
	Etats-Unis		
5.747	3M Co	1.171.909	0,14
14.106	Abbott Laboratories	666.881	0,08
99.452	Advanced Micro Devices Inc	908.317	0,11
36.427	AES Corp/VA	323.225	0,04
13.598	Agilent Technologies Inc	789.639	0,09
21.101	Alaska Air Group Inc	1.224.101	0,14
2.304	Albemarle Corp	259.549	0,03
16.071	Altria Group Inc	914.242	0,11
24.860	American Airlines Group Inc	1.052.696	0,12
11.497	Amgen Inc	1.693.767	0,20
22.417	AO Smith Corp	1.192.340	0,14
11.143	Archer-Daniels-Midland Co	372.695	0,04
11.197	Baxter International Inc	615.373	0,07
22.200	Best Buy Co Inc	1.109.860	0,13
6.227	Boeing Co/The	1.445.577	0,17
11.426	BorgWarner Inc	533.568	0,06
27.879	Boston Scientific Corp	614.467	0,07
22.958	Brown-Forman Corp 'B'	1.151.414	0,14
13.362	CBOE Holdings Inc	1.383.211	0,16
18.295	CBS Corp 'B non-voting share'	860.165	0,10
14.629	Centene Corp	1.252.547	0,15
22.868	Cisco Systems Inc	715.374	0,08
22.958	Corning Inc	623.650	0,07
7.253	Cummins Inc	1.018.285	0,12
10.105	Danaher Corp	799.688	0,09
17.200	DaVita Inc	880.809	0,10
14.423	Eastman Chemical Co	1.117.334	0,13
10.013	Edwards Lifesciences Corp	984.211	0,12
14.144	Eli Lilly & Co	1.004.024	0,12
8.313	Equifax Inc	795.639	0,09
7.562	Facebook Inc 'A'	1.123.693	0,13
5.832	FedEx Corp	1.132.113	0,13
30.335	FLIR Systems Inc	1.185.058	0,14
24.336	Fluor Corp	988.054	0,12
12.917	FMC Corp	1.022.657	0,12
15.524	Franklin Resources Inc	564.403	0,07
45.231	Gap Inc/The	1.225.658	0,14
7.073	Gilead Sciences Inc	443.594	0,05
2.923	Goldman Sachs Group Inc/The	607.080	0,07
33.219	Goodyear Tire & Rubber Co/The	901.832	0,11
42.394	H&R Block Inc	930.830	0,11
11.953	Hanesbrands Inc	209.417	0,02
10.969	Harris Corp	1.329.325	0,16
10.531	Hershey Co/The	979.749	0,11
7.425	Hess Corp	285.704	0,03
19.066	Hewlett Packard Enterprise Co	223.064	0,03
28.997	HP Inc	521.647	0,06
4.570	International Business Machines Corp	590.131	0,07
8.899	Intuit Inc	1.173.398	0,14
9.608	Mastercard Inc 'A'	1.212.493	0,14
14.265	Mattel Inc	218.339	0,03
30.315	Merck & Co Inc	1.405.217	0,16
9.741	Monsanto Co	966.788	0,11
13.444	Motorola Solutions Inc	1.061.110	0,12
9.865	Murphy Oil Corp	231.246	0,03
	Etats-Unis *suite*		
11.108	National Oilwell Varco Inc	312.554	0,04
10.910	NetApp Inc	517.066	0,06
60.849	News Corp 'A'	824.691	0,10
4.575	Northrop Grumman Corp	1.179.482	0,14
29.539	Pfizer Inc	898.297	0,11
9.693	Philip Morris International Inc	835.288	0,10
6.016	Praxair Inc	776.603	0,09
4.136	PVH Corp	466.724	0,05
24.271	Qualcomm Inc	1.350.391	0,16
3.584	Ralph Lauren Corp	286.005	0,03
7.094	Raytheon Co	1.137.265	0,13
8.207	S&P Global Inc	1.139.007	0,13
12.954	Teradata Corp	412.951	0,05
13.927	Texas Instruments Inc	1.136.376	0,13
19.361	Total System Services Inc	1.207.434	0,14
10.787	United Parcel Service Inc 'B'	1.098.739	0,13
11.743	Varian Medical Systems Inc	1.100.583	0,13
11.253	VeriSign Inc	1.086.275	0,13
9.772	Vertex Pharmaceuticals Inc	1.182.540	0,14
33.642	Viacom Inc 'B'	799.045	0,09
4.642	Western Digital Corp	307.014	0,04
30.378	Western Union Co/The	501.650	0,06
33.180	Weyerhaeuser Co (Reit)	984.533	0,12
2.806	Whirlpool Corp	396.702	0,05
11.936	Xerox Corp	296.911	0,04
16.408	Yum! Brands Inc	1.148.636	0,13
		69.389.919	8,13
Total des actions ordinaires		71.751.554	8,40
OBLIGATIONS			
	Luxembourg		
USD 4.760.000	SG Issuer SA 14/8/2019 (Zero Coupon)	3.643.206	0,43
		3.643.206	0,43
	Etats-Unis		
USD 55.182.934	United States Treasury Inflation Indexed Bonds 0,375% 15/7/2025*	46.001.300	5,39
USD 3.659.298	United States Treasury Inflation Indexed Bonds 0,625% 15/1/2026	3.091.207	0,36
		49.092.507	5,75
Total des obligations		52.735.713	6,18
EXCHANGE TRADED FUNDS			
	Guernesey		
1.862.100	Better Capital PCC Ltd	718.761	0,08
7.482.436	Funding Circle SME Income Fund Ltd 'C'	8.537.132	1,00
2.173.930	NB Distressed Debt Investment Fund Ltd (GBP)	1.937.395	0,23
		11.193.288	1,31
	Irlande		
6.728.854	Carador Income Fund Plc	3.964.457	0,47
411.949	iShares Core MSCI World UCITS ETF[1]	18.459.435	2,16
340.700	iShares Euro Ultrashort Bond UCITS ETF[1]	34.236.943	4,01
		56.660.835	6,64

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*Tout ou partie de ce titre représente un titre en prêt.

[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Jersey		
12.318.140	Blackstone GSO Loan Financing Ltd	12.225.754	1,43
10.638.795	Foresight Solar Fund Ltd	12.561.129	1,47
		24.786.883	2,90
	Royaume-Uni		
2.110.708	BlackRock Frontiers Investment Trust Plc [1]	3.941.822	0,46
5.330.792	Scottish Mortgage Investment Trust Plc	27.270.043	3,19
5.109.797	Woodford Patient Capital Trust Plc	4.930.892	0,58
		36.142.757	4,23
Total des *Exchange Traded Funds*		128.783.763	15,08
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		253.271.030	29,66

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Irlande		
148.386.875	Institutional Cash Series Plc - Institutional Euro Liquidity Fund Agency Dis[1]	148.386.875	17,38
999.999	Institutional Cash Series Plc - Institutional Ultra Short Bond Fund Agency Dis[1]	111.213.988	13,02
2.100.000	iShares Developed World Index Sub-Fund [1]	49.011.898	5,74
		308.612.761	36,14

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg		
648.935	BlackRock Global Funds - ASEAN Leaders X2 RF [1]	7.668.464	0,90
1.595.888	BlackRock Global Funds - Emerging Markets Equity Income Fund X2 (USD) [1]	19.460.913	2,28
821.731	BlackRock Global Funds - Euro Short Duration Bond Fund X2 (EUR) [1]	14.043.383	1,64
9.050.862	BlackRock Global Funds - Global Corporate Bond Fund X2 (EUR) Hedged [1]	127.798.173	14,97
2.108.926	BlackRock Global Funds - Global Equity Income X2 (USD) [1]	34.313.049	4,02
206.744	Blackrock Strategic Funds - BlackRock Impact World Equity Fund X2GB [1]	35.277.257	4,13
158.890	BlackRock Strategic Funds - European Credit Strategies Fund I2EU [1]	18.040.333	2,11
39.873	Schroder International Selection Fund - Frontier Markets Equity I	6.383.556	0,75
		262.985.128	30,80
Total des organismes de placement collectif		571.597.889	66,94
Portefeuille de titres à la valeur de marché		824.868.919	96,60
Autres éléments de l'actif net		29.057.903	3,40
Total de l'actif net (EUR)		853.926.822	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
ILS	EUR 14.020.129	Fund receives Fixed 1,423% and pays Floating EUR 12 Month CPTFEMU	JP Morgan	15/8/2027	(133.131)	(133.131)
ILS	EUR 6.975.188	Fund receives Fixed 1,435% and pays Floating EUR 12 Month CPTFEMU	JP Morgan	15/8/2027	(57.287)	(57.287)
ILS	EUR 6.905.437	Fund receives Fixed 1,438% and pays Floating EUR 12 Month CPTFEMU	JP Morgan	15/8/2027	(54.499)	(54.499)
ILS	EUR 6.975.188	Fund receives Fixed 1,442% and pays Floating EUR 12 Month CPTFEMU	JP Morgan	15/8/2027	(51.691)	(51.691)
ILS	EUR 6.154.578	Fund receives Fixed 1,450% and pays Floating EUR 12 Month CPTFEMU	JP Morgan	15/8/2027	(40.668)	(40.668)
ILS	USD 8.774.725	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,106%	JP Morgan	15/8/2027	61.838	61.838
ILS	USD 7.742.404	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,108%	JP Morgan	15/8/2027	53.288	53.288
ILS	USD 8.774.725	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,128%	JP Morgan	15/8/2027	45.921	45.921
ILS	USD 8.686.978	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,151%	JP Morgan	15/8/2027	28.954	28.954
ILS	USD 17.637.198	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,158%	JP Morgan	15/8/2027	48.572	48.572
TRS	USD 11.787.941	Fund receives MLBX WUDE Total Return Index and pays UST 13-Week Bill High Discount Rate Index	Bank of America Merrill Lynch	24/5/2018	11.993	11.993
TRS	USD 11.681.056	Fund receives MLBX WUDD Total Return Index and pays UST 13-Week Bill High Discount Rate Index	Bank of America Merrill Lynch	7/6/2018	136.439	136.439
TRS	USD 6.345.181	Fund receives MLBX WUDF Total Return Index and pays UST 13-Week Bill High Discount Rate Index	Bank of America Merrill Lynch	7/6/2018	39.055	39.055
TRS	USD 5.153	Fund receives 3 Month LIBOR and pays MSCI Emerging Markets Turkey Net Total Return USD Index	Bank of America Merrill Lynch	23/7/2018	125.519	125.519
TRS	USD 6.449	Fund receives 3 Month LIBOR and pays MSCI Emerging Markets Turkey Net Total Return USD Index	Bank of America Merrill Lynch	23/7/2018	157.877	157.877
TRS	USD 21.490.008	Fund receives Vortex Alpha Index and pays Fixed 0,000%	Bank of America Merrill Lynch	17/9/2018	2.123.051	2.123.051
TRS	USD 20.713	Fund receives 3 Month LIBOR and pays S&P 500 ConsSt Sector Total Return Index	Bank of America Merrill Lynch	28/9/2018	(697.241)	(697.241)
TRS	USD 9.742.661	Fund receives Barclays WSEX Strategy Index and pays Fixed 0,300%	Barclays Bank	11/5/2018	(1.594)	(1.594)
TRS	USD 2.192.300	Fund receives BNP Paribas SA and pays Fixed 0,000%	BNP Paribas	19/1/2018	908.315	910.310
TRS	USD 2.267.400	Fund receives BNP Paribas SA and pays Fixed 0,000%	BNP Paribas	19/1/2018	845.679	855.920
TRS	EUR 26.894.311	Fund receives BNP Paribas European Share Buyback Basket Index and pays 3 Month EURIBOR	BNP Paribas	31/10/2018	(128.559)	(128.559)
TRS	USD 5.829	Fund receives 3 Month LIBOR and pays MSCI Emerging Markets Turkey Net Total Return USD Index	Citibank	23/7/2018	155.665	155.665
TRS	USD 1.296.097	Fund receives MSCI Emerging Markets Indonesia Net Total Return USD Index and pays 3 Month LIBOR	Citibank	23/7/2018	(4.362)	(4.362)
TRS	USD 1.607.940	Fund receives MSCI Emerging Markets Indonesia Net Total Return USD Index and pays 3 Month LIBOR	Citibank	23/7/2018	(11.103)	(5.411)
TRS	USD 1.607.940	Fund receives MSCI Emerging Markets Indonesia Net Total Return USD Index and pays 3 Month LIBOR	Citibank	23/7/2018	(11.669)	(5.411)
TRS	USD 2.497.992	Fund receives MSCI Emerging Markets Indonesia Net Total Return USD Index and pays 3 Month LIBOR	Citibank	23/7/2018	(8.406)	(8.406)
TRS	USD 1.341.574	Fund receives MSCI Emerging Markets Indonesia Net Total Return USD Index and pays 3 Month LIBOR	Citibank	23/7/2018	(4.515)	(4.515)
TRS	USD 60.281.597	Fund receives Emerging Lifestyle Trend Series 4 Basket Index and pays 6 Month LIBOR	Citibank	31/8/2018	4.339.260	4.339.260
TRS	USD 20.056.273	Fund receives S&P 500 Health Care Sector Total Return Index and pays 3 Month LIBOR	Goldman Sachs	28/9/2018	380.083	380.083
TRS	USD 6.388	Fund receives 3 Month LIBOR and pays MSCI Emerging Markets Turkey Net Total Return USD Index	JP Morgan	23/7/2018	168.439	168.439
TRS	USD 9.981	Fund receives 3 Month LIBOR and pays MSCI Emerging Markets Turkey Net Total Return USD Index	JP Morgan	23/7/2018	259.095	259.095
TRS	EUR 609.313	Fund receives J.P. Morgan Euro Dispersion Strategy Index and pays Fixed 0,000%	JP Morgan	21/12/2018	(2.101)	(2.101)
TRS	EUR 6.457.057	Fund receives MSBREUDO Total Return Index and pays Fixed 0,350%	Morgan Stanley	25/5/2018	310.951	310.951
TRS	EUR 6.460.181	Fund receives MSCI Brazil Index and pays Euro Overnight Index Average	Morgan Stanley	25/5/2018	307.932	307.932
TRS	EUR 6.475.096	Fund receives MSCI Brazil Index and pays Euro Overnight Index Average	Morgan Stanley	25/5/2018	293.017	293.017
TRS	EUR 6.495.173	Fund receives MSCI Brazil Index and pays Euro Overnight Index Average	Morgan Stanley	25/5/2018	272.835	272.835

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
TRS	USD 9.965.923	Fund receives MSCI Japan Small Cap Net Total Return USD Index and pays 3 Month LIBOR	Morgan Stanley	4/6/2018	846.217	846.217
TRS	USD 10.401.397	Fund receives MSCI Japan Small Cap Net Total Return USD Index and pays 3 Month LIBOR	Morgan Stanley	4/6/2018	696.130	696.130
TRS	USD 6.385	Fund receives 3 Month LIBOR and pays MSCI Emerging Markets Turkey Net Total Return USD Index	UBS	23/7/2018	154.187	154.187
TRS	USD 1.607.940	Fund receives MSCI Emerging Markets Indonesia Net Total Return USD Index and pays 3 Month LIBOR	UBS	23/7/2018	(5.411)	(5.411)
VAR	KRW 36.356.982	KOSPI 200 Index strike price KRW 17,00	Bank of America Merrill Lynch	14/12/2017	(142.697)	(142.697)
VAR	KRW 36.682.256	KOSPI 200 Index strike price KRW 17,05	Bank of America Merrill Lynch	14/12/2017	(145.313)	(145.313)
VAR	KRW 37.227.828	KOSPI 200 Index strike price KRW 17,10	Bank of America Merrill Lynch	14/12/2017	(148.914)	(148.914)
VAR	USD 31.994	S&P 500 Index strike price USD 17,00	Bank of America Merrill Lynch	15/12/2017	187.445	187.445
VAR	USD 32.088	S&P 500 Index strike price USD 17,05	Bank of America Merrill Lynch	15/12/2017	188.533	188.533
VAR	USD 32.422	S&P 500 Index strike price USD 17,10	Bank of America Merrill Lynch	15/12/2017	191.327	191.327
VAR	JPY 2.763.685	Nikkei 225 Index strike price JPY 26,50	Bank of America Merrill Lynch	13/12/2019	(113.972)	(113.972)
VAR	GBP 19.565	FTSE 100 Index strike price GBP 21,50	Bank of America Merrill Lynch	20/12/2019	101.969	101.969
VAR	USD 30.296	GLD Index strike price USD 16,85	Citibank	15/6/2018	(110.116)	(110.116)
VAR	USD 30.330	GLD Index strike price USD 16,85	Citibank	15/6/2018	(112.253)	(112.253)
VAR	USD 145.462	GLD Index strike price USD 16,85	Citibank	15/6/2018	(521.833)	(521.833)
VAR	USD 32.857	GLD Index strike price USD 16,85	Citibank	15/6/2018	(117.873)	(117.873)
VAR	USD 60.680	GLD Index strike price USD 16,85	Citibank	15/6/2018	(209.579)	(209.579)
VAR	USD 151.550	GLD Index strike price USD 17,50	Citibank	15/6/2018	(619.097)	(619.097)
VAR	GBP 54.114	FTSE 100 Index strike price GBP 16,90	Societe Generale	13/12/2019	(30.528)	(30.528)
VAR	GBP 27.030	FTSE 100 Index strike price GBP 17,00	Societe Generale	13/12/2019	(12.145)	(12.145)
VAR	JPY 3.894.455	Nikkei 225 Index strike price JPY 21,70	Societe Generale	13/12/2019	5.001	5.001
VAR	JPY 7.718.523	Nikkei 225 Index strike price JPY 21,90	Societe Generale	13/12/2019	(2.095)	(2.095)
VAR	JPY 3.859.284	Nikkei 225 Index strike price JPY 22,00	Societe Generale	13/12/2019	(3.929)	(3.929)
VAR	JPY 3.940.167	Nikkei 225 Index strike price JPY 22,975	Societe Generale	13/12/2019	(40.123)	(40.123)
VAR	JPY 7.308.800	Nikkei 225 Index strike price JPY 23,925	Societe Generale	13/12/2019	(133.425)	(133.425)
VAR	JPY 3.625.105	Nikkei 225 Index strike price JPY 23,98	Societe Generale	13/12/2019	(69.866)	(69.866)
VAR	JPY 7.139.436	Nikkei 225 Index strike price JPY 24,20	Societe Generale	13/12/2019	(149.995)	(149.995)
VAR	JPY 7.087.338	Nikkei 225 Index strike price JPY 24,30	Societe Generale	13/12/2019	(173.566)	(173.566)
VAR	JPY 7.250.200	Nikkei 225 Index strike price JPY 25,00	Societe Generale	13/12/2019	(218.456)	(218.456)
VAR	JPY 3.621.830	Nikkei 225 Index strike price JPY 25,10	Societe Generale	13/12/2019	(111.904)	(111.904)
VAR	JPY 7.494.394	Nikkei 225 Index strike price JPY 26,96	Societe Generale	13/12/2019	(330.303)	(330.303)
VAR	GBP 27.288	FTSE 100 Index strike price GBP 16,70	Societe Generale	20/12/2019	(22.119)	(22.119)
VAR	GBP 26.926	FTSE 100 Index strike price GBP 17,975	Societe Generale	20/12/2019	21.423	21.423
VAR	GBP 50.719	FTSE 100 Index strike price GBP 18,925	Societe Generale	20/12/2019	99.060	99.060
VAR	GBP 25.433	FTSE 100 Index strike price GBP 18,98	Societe Generale	20/12/2019	53.306	53.306
VAR	GBP 51.149	FTSE 100 Index strike price GBP 19,20	Societe Generale	20/12/2019	118.955	118.955
VAR	GBP 50.605	FTSE 100 Index strike price GBP 19,30	Societe Generale	20/12/2019	140.435	140.435
VAR	GBP 52.000	FTSE 100 Index strike price GBP 20,00	Societe Generale	20/12/2019	183.703	183.703
VAR	GBP 26.050	FTSE 100 Index strike price GBP 20,10	Societe Generale	20/12/2019	95.032	95.032
VAR	GBP 52.616	FTSE 100 Index strike price GBP 21,96	Societe Generale	20/12/2019	298.366	298.366
Total					9.702.529	9.726.715

ILS (*inflation linked swaps*) : swaps liés à l'inflation
TRS (*total return swaps*) : swaps sur rendement total
VAR (*variance swaps*) : swaps de variance

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	42.580.000	GBP	37.835.518	Barclays Bank	2/2/2018	(240.299)
EUR	42.580.000	GBP	37.824.240	Morgan Stanley	2/2/2018	(227.535)
EUR	9.078.014	JPY	1.200.000.000	HSBC	2/2/2018	79.592
EUR	116.500.000	USD	137.389.965	Barclays Bank	2/2/2018	1.555.279
EUR	116.500.000	USD	137.414.663	Morgan Stanley	2/2/2018	1.534.616
GBP	3.975.000	USD	5.275.604	Barclays Bank	2/2/2018	84.967
GBP	3.975.000	USD	5.277.985	Morgan Stanley	2/2/2018	82.975
IDR	265.863.000.000	USD	19.500.000	Goldman Sachs	2/2/2018	39.275
TWD	59.809.150	USD	2.005.000	ANZ Ltd	25/5/2018	10.169
TWD	119.798.750	USD	4.010.000	Barclays Bank	25/5/2018	25.394
TWD	59.829.200	USD	2.005.000	BNP Paribas	25/5/2018	10.730
TWD	249.662.075	USD	8.345.000	Citibank	25/5/2018	62.799
TWD	59.722.935	USD	2.005.000	Goldman Sachs	25/5/2018	7.753
TWD	119.738.600	USD	4.010.000	HSBC	25/5/2018	23.708
TWD	119.618.300	USD	4.010.000	Morgan Stanley	25/5/2018	20.337
TWD	144.161.100	USD	4.815.000	Nomura International	25/5/2018	39.262
TWD	266.025.500	USD	8.915.000	UBS	25/5/2018	47.765
USD	4.080.000	AUD	5.411.858	Barclays Bank	2/2/2018	(16.804)
USD	7.730.000	CAD	9.898.652	Citibank	2/2/2018	19.565
USD	10.650.000	CHF	10.503.350	Barclays Bank	2/2/2018	(67.674)
USD	5.600.000	HKD	43.685.880	UBS	2/2/2018	1.370
USD	2.790.000	SGD	3.779.195	Standard Chartered Bank	2/2/2018	(13.691)
USD	10.620.000	TWD	322.370.100	ANZ Ltd	25/5/2018	(210.098)
USD	2.950.000	TWD	87.851.000	Citibank	25/5/2018	(10.828)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
USD	11.210.000	TWD	334.377.780	Deutsche Bank	25/5/2018	(56.390)
USD	5.900.000	TWD	175.525.000	Goldman Sachs	25/5/2018	(16.696)
USD	5.900.000	TWD	175.716.750	Morgan Stanley	25/5/2018	(22.069)
USD	3.540.000	TWD	105.615.900	UBS	25/5/2018	(18.449)
USD	19.500.000	ZAR	279.737.250	Goldman Sachs	2/2/2018	(763.668)
						1.981.355
Catégorie d'Actions couverte en dollars canadiens						
CAD	7.373	EUR	4.991	State Street Bank & Trust Company	15/12/2017	(193)
EUR	27	CAD	41	State Street Bank & Trust Company	15/12/2017	(3)
						(196)
Catégorie d'Actions couverte en yens japonais						
EUR	2.180.794	SEK	21.413.851	State Street Bank & Trust Company	15/12/2017	25.592
SEK	524.615.538	EUR	53.865.449	State Street Bank & Trust Company	15/12/2017	(1.065.392)
						(1.039.800)
Total						941.359

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Dynamic Diversified Growth Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes EUR
(676)	USD	E-Mini S&P 500 Index	Décembre 2017	(4.278.454)
878	EUR	EURO STOXX Banks Index	Décembre 2017	212.080
(103)	GBP	FTSE 100 Index	Décembre 2017	192.373
285	USD	Russell 2000 Mini Index	Décembre 2017	1.192.532
101	JPY	Topix Index	Décembre 2017	850.222
Total				(1.831.247)

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
2.365	Put	EURO STOXX 50 Index	BNP Paribas	EUR 3.100,00	15/12/2017	(122.176)	–
648	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4.000,00	15/12/2017	(888.030)	648
1.197	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3.500,00	15/12/2017	(1.663.830)	155.610
502	Put	FTSE 100 Index	Exchange Traded	GBP 7.000,00	15/12/2017	(767.670)	48.443
15.687	Call	CBOE SPX Volatility Index	Exchange Traded	USD 15,00	20/12/2017	(1.879.178)	499.942
99.500.000	Call	OTC USD/CNH	HSBC	USD 7,13	9/11/2018	(250.618)	476.909
745	Put	KOSPI 2000 Index	UBS	KRW 295,00	14/12/2017	(1.001.047)	3.936
Total						(6.572.549)	1.185.488

Options vendues au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(1.197)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3.250,00	15/12/2017	748.724	(15.561)
(502)	Put	FTSE 100 Index	Exchange Traded	GBP 6.700,00	15/12/2017	476.834	(22.796)
(31.374)	Call	CBOE SPX Volatility Index	Exchange Traded	USD 25,00	20/12/2017	1.507.995	(263.128)
(15.687)	Put	CBOE SPX Volatility Index	Exchange Traded	USD 12,00	20/12/2017	(587.160)	(1.644.547)
(99.500.000)	Put	OTC USD/CNH	HSBC	USD 6,56	9/11/2018	(32.365)	(652.902)
(745)	Put	KOSPI 2000 Index	UBS	KRW 275,00	14/12/2017	501.688	(106)
Total						2.615.716	(2.599.040)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Organismes de placement collectif	66,94
Exchange Traded Funds	15,08
Gouvernement	5,75
Biens de consommation non cyclique	2,62
Valeurs industrielles	1,68
Technologie	1,02
Biens de consommation cyclique	1,01
Finance	0,99
Communications	0,75
Matériaux de base	0,62
Énergie	0,10
Services aux collectivités	0,04
Portefeuille de titres à la valeur de marché	96,60
Autres éléments de l'actif net	3,40
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	ACTIONS ORDINAIRES		
	Autriche		
14.192	Erste Group Bank AG	619.333	2,53
		619.333	2,53
	Bermudes		
1.142.350	Skyworth Digital Holdings Ltd*	487.121	1,99
		487.121	1,99
	Brésil		
52.223	BB Seguridade Participacoes SA	426.984	1,75
53.229	Cia Hering	401.556	1,64
227.719	MRV Engenharia e Participacoes SA	947.009	3,88
		1.775.549	7,27
	Canada		
302.596	Eldorado Gold Corp*	350.706	1,44
		350.706	1,44
	Îles Caïmans		
519.396	Crystal International Group Ltd '144A'	467.571	1,92
265.200	MGM China Holdings Ltd	677.161	2,77
		1.144.732	4,69
	Chine		
1.029.000	Bank of China Ltd 'H'	499.399	2,05
27.565	China Life Insurance Co Ltd ADR	452.893	1,85
756.000	China Petroleum & Chemical Corp 'H'	540.194	2,21
1.280.000	Huadian Power International Corp Ltd 'H'	499.923	2,05
		1.992.409	8,16
	Grèce		
277.480	Alpha Bank AE	525.263	2,15
1.794.634	National Bank of Greece SA	555.516	2,27
		1.080.779	4,42
	Hong Kong		
48.500	China Mobile Ltd	492.192	2,02
322.000	China Resources Power Holdings Co Ltd	606.131	2,48
		1.098.323	4,50
	Inde		
170.552	Bank of India	520.940	2,13
285.801	Jindal Steel & Power Ltd	761.486	3,12
246.151	NTPC Ltd	698.599	2,86
19.199	Reliance Industries Ltd GDR '144A'	540.452	2,21
		2.521.477	10,32
	Indonésie		
1.081.800	Semen Indonesia Persero Tbk PT	751.806	3,08
		751.806	3,08
	Jersey		
191.862	Centamin Plc	363.057	1,49
		363.057	1,49
	Malaisie		
1.417.500	Sapura Energy Bhd	433.274	1,77
		433.274	1,77
	Mexique		
25.092	America Movil SAB de CV 'L' ADR	435.095	1,78
		435.095	1,78
	Qatar		
23.234	Qatar National Bank QPSC	728.788	2,98
		728.788	2,98
	Russie		
171.077	Gazprom PJSC ADR	780.111	3,19
415.019.544	VTB Bank PJSC	360.783	1,48
16.011	VTB Bank PJSC GDR RegS	29.300	0,12
		1.170.194	4,79
	Afrique du Sud		
56.749	AngloGold Ashanti Ltd	597.127	2,44
147.740	Sanlam Ltd	851.958	3,49
16.986	Shoprite Holdings Ltd	285.694	1,17
94.681	Steinhoff Africa Retail Ltd '144A'	176.856	0,72
		1.911.635	7,82
	Corée du Sud		
11.109	GS Retail Co Ltd	403.221	1,65
3.989	Hyundai Motor Co	602.978	2,47
1.116	Hyundai Robotics Co Ltd	409.174	1,68
9.624	Korea Aerospace Industries Ltd	443.062	1,81
123.499	Pan Ocean Co Ltd	624.162	2,56
11.551	Shinhan Financial Group Co Ltd ADR	518.640	2,12
1.415	SK Holdings Co Ltd	379.674	1,55
		3.380.911	13,84
	Thaïlande		
362.800	Indorama Ventures PCL NVDR	544.311	2,23
2.422.700	Land & Houses PCL NVDR	778.884	3,19
59.100	PTT PCL NVDR	745.536	3,05
		2.068.731	8,47
	Turquie		
81.265	Arcelik AS	408.387	1,67
7.652	Coca-Cola Icecek AS	68.597	0,28
69.740	Turkiye Halk Bankasi AS	158.431	0,65
		635.415	2,60
	Émirats arabes unis		
1.794.518	Air Arabia PJSC	605.835	2,48
121.480	Arabtec Holding PJSC	80.701	0,33
		686.536	2,81
	Total des actions ordinaires	23.635.871	96,75
	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	23.635.871	96,75
	Portefeuille de titres à la valeur de marché	23.635.871	96,75
	Autres éléments de l'actif net	793.511	3,25
	Total de l'actif net (USD)	24.429.382	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Absolute Return Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Brésil		
(31.210)	Raia Drogasil SA	HSBC	(63.650)
			(63.650)
	France		
(1.986)	LVMH Moet Hennessy Louis Vuitton SE	Deutsche Bank	(6.522)
			(6.522)
	Hong Kong		
(118.800)	AIA Group Ltd	Credit Suisse	(31.200)
510.000	China National Building Material Co Ltd 'H'	HSBC	35.318
(446.000)	Country Garden Holdings Co Ltd	Credit Suisse	(5.158)
(172.000)	Geely Automobile Holdings Ltd	Credit Suisse	(25.967)
(54.000)	Guangzhou Automobile Group Co Ltd 'H'	HSBC	3.997
(97.000)	Sunac China Holdings Ltd	Deutsche Bank	(16.639)
(58.000)	Sunny Optical Technology Group Co Ltd	Deutsche Bank	75.327
			35.678
	Hongrie		
(24.450)	OTP Bank Plc	Deutsche Bank	(8.114)
			(8.114)
	Indonésie		
1.641.200	Astra International Tbk PT	Deutsche Bank	(23.609)
			(23.609)
	Malaisie		
(552.600)	IHH Healthcare Bhd	Deutsche Bank	(2.031)
(133.300)	Public Bank Bhd	Deutsche Bank	(1.872)
			(3.903)
	Philippines		
(220.100)	Ayala Land Inc	Citibank	(5.390)
(311.150)	Ayala Land Inc	Deutsche Bank	(7.707)
(210.200)	Ayala Land Inc	HSBC	2.594
(32.370)	Bank of the Philippine Islands	HSBC	(3.399)
(207.806)	Bank of the Philippine Islands	Deutsche Bank	(24.009)
(39.072)	BDO Unibank Inc	Deutsche Bank	(5.562)
(148.356)	BDO Unibank Inc	Bank of America Merrill Lynch	(21.120)
(85.350)	BDO Unibank Inc	HSBC	(4.923)
			(69.516)
	Pologne		
1.863	KGHM Polska Miedz SA	HSBC	(5.805)
(27.703)	Polski Koncern Naftowy ORLEN SA	Deutsche Bank	73.975
			68.170
	Afrique du Sud		
(9.162)	Capitec Bank Holdings Ltd	HSBC	(60.655)
			(60.655)
	Corée du Sud		
(18.527)	LG Display Co Ltd	HSBC	(41.412)
(848)	NCSoft Corp	HSBC	14.522
(7.873)	S-Oil Corp	Credit Suisse	31.734
32.767	Samsung Engineering Co Ltd	HSBC	9.235
			14.079
	Taïwan		
(51.000)	Catcher Technology Co Ltd	Credit Suisse	1.621
(1.207.000)	HannStar Display Corp	Bank of America Merrill Lynch	(30.383)
(130.885)	Hon Hai Precision Industry Co Ltd	HSBC	45.613
			16.851
	Thaïlande		
(310.980)	Airports of Thailand PCL	Deutsche Bank	(55.906)
(276.266)	BTS Group Holdings PCL (Wts 1/11/2018)	Deutsche Bank	69
(313.700)	CP ALL PCL	Deutsche Bank	(14.770)
			(70.607)
	Turquie		
(197.917)	Akbank Turk AS	Credit Suisse	33.385
(214.099)	Eregli Demir ve Celik Fabrikalari TAS	HSBC	52.433
(338.139)	Petkim Petrokimya Holding AS	HSBC	30.485
(330.008)	Turkiye Vakiflar Bankasi TAO 'D'	HSBC	19.178
			135.481
	Émirats arabes unis		
819.836	Arabtec Holding PJSC	Deutsche Bank	(116.051)
(1.031.797)	Emaar Malls PJSC	Bank of America Merrill Lynch	5.593
(116.729)	Emirates Telecommunications Group Co PJSC	Deutsche Bank	50.833
(61.923)	First Abu Dhabi Bank PJSC	Bank of America Merrill Lynch	836
(93.259)	First Abu Dhabi Bank PJSC	HSBC	2.536
			(56.253)
	Royaume-Uni		
18.092	Axis Bank Ltd GDR RegS	Credit Suisse	48.466
(18.563)	Coca-Cola HBC AG	Credit Suisse	28.898
(38.400)	Prudential Plc	HSBC	(44.029)
			33.335
	Etats-Unis		
(3.535)	Credicorp Ltd	HSBC	(25.028)
(13.168)	JD.com Inc ADR	Credit Suisse	41.743
(6.503)	Qudian Inc ADR	HSBC	28.172
(20.784)	Taiwan Semiconductor Manufacturing Co Ltd ADR	HSBC	66.717
(50.390)	Vale SA ADR	HSBC	(22.172)
			89.432
Total			30.197

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	113.722	BRL	365.537	State Street Bank & Trust Company	1/12/2017	1.534
						1.534
Catégorie d'Actions couverte en euros						
EUR	20.374.052	USD	23.764.057	State Street Bank & Trust Company	15/12/2017	508.521
USD	2.412.342	EUR	2.040.787	State Street Bank & Trust Company	15/12/2017	(18.945)
						489.576
Catégorie d'Actions couverte en livres sterling						
GBP	11.515	USD	15.169	State Street Bank & Trust Company	15/12/2017	379
USD	282	GBP	213	State Street Bank & Trust Company	15/12/2017	(6)
						373
Total						491.483

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
(62)	INR	Bajaj Auto Ltd	Décembre 2017	(1.540)
(108)	INR	Coal India Ltd	Décembre 2017	(7.140)
(82)	INR	Glenmark Pharmaceuticals Ltd	Décembre 2017	13.337
Total				4.657

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	25,57
Biens de consommation cyclique	24,38
Énergie	12,43
Matériaux de base	10,72
Valeurs industrielles	9,46
Services aux collectivités	7,39
Communications	3,80
Technologie	1,55
Biens de consommation non cyclique	1,45
Portefeuille de titres à la valeur de marché	96,75
Autres éléments de l'actif net	3,25
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Argentine		
USD 300.000	Argentine Republic Government International Bond 6,25% 22/4/2019	313.050	0,45
USD 150.000	Argentine Republic Government International Bond 6,875% 22/4/2021	163.425	0,23
USD 150.000	Argentine Republic Government International Bond 5,625% 26/1/2022	158.250	0,23
USD 700.000	Argentine Republic Government International Bond 7,50% 22/4/2026	792.750	1,13
USD 300.000	Argentine Republic Government International Bond 6,875% 26/1/2027	328.650	0,47
USD 300.000	Argentine Republic Government International Bond 6,625% 6/7/2028	322.200	0,46
USD 238.346	Argentine Republic Government International Bond 8,28% 31/12/2033	278.985	0,40
USD 98.143	Argentine Republic Government International Bond 8,28% 31/12/2033	113.416	0,16
USD 300.000	Argentine Republic Government International Bond 7,125% 6/7/2036	326.250	0,47
USD 150.000	Argentine Republic Government International Bond 7,625% 22/4/2046	168.600	0,24
USD 225.000	Argentine Republic Government International Bond (Step-up coupon) 2,50% 31/12/2038	165.375	0,24
		3.130.951	4,48
	Brésil		
USD 200.000	Brazilian Government International Bond 4,875% 22/1/2021	213.000	0,30
USD 500.000	Brazilian Government International Bond 4,25% 7/1/2025	507.875	0,73
USD 300.000	Brazilian Government International Bond 6,00% 7/4/2026	334.725	0,48
USD 100.000	Brazilian Government International Bond 5,625% 7/1/2041	102.550	0,15
USD 400.000	Brazilian Government International Bond 5,00% 27/1/2045	374.200	0,53
		1.532.350	2,19
	Îles Vierges britanniques		
USD 100.000	Sinochem Overseas Capital Co Ltd RegS 4,50% 12/11/2020	105.001	0,15
USD 200.000	Sinopec Group Overseas Development 2013 Ltd RegS 4,375% 17/10/2023	213.815	0,30
USD 200.000	State Grid Overseas Investment 2013 Ltd RegS 3,125% 22/5/2023	201.120	0,29
		519.936	0,74
	Chili		
CLP 507.891.280	Bonos del Banco Central de Chile en UF 3,00% 1/3/2022	844.936	1,21
USD 150.000	Chile Government International Bond 2,25% 30/10/2022	148.612	0,21
USD 200.000	Corp Nacional del Cobre de Chile RegS 4,25% 17/7/2042	202.408	0,29
		1.195.956	1,71
	Chine		
USD 200.000	China Development Bank RegS 2,125% 1/6/2021	195.963	0,28
		195.963	0,28
	Colombie		
USD 100.000	Colombia Government International Bond 7,375% 18/3/2019	106.250	0,15
USD 300.000	Colombia Government International Bond 4,375% 12/7/2021	316.500	0,45
USD 175.000	Colombia Government International Bond 2,625% 15/3/2023	171.106	0,25
USD 200.000	Colombia Government International Bond 4,50% 28/1/2026	214.200	0,31
USD 200.000	Colombia Government International Bond 3,875% 25/4/2027	203.100	0,29
USD 200.000	Colombia Government International Bond 7,375% 18/9/2037	266.700	0,38
USD 350.000	Colombia Government International Bond 6,125% 18/1/2041	417.725	0,60
USD 200.000	Colombia Government International Bond 5,625% 26/2/2044	227.000	0,32
USD 200.000	Colombia Government International Bond 5,00% 15/6/2045	209.200	0,30
		2.131.781	3,05
	Hongrie		
USD 200.000	Hungary Government International Bond 6,25% 29/1/2020	216.260	0,31
USD 450.000	Hungary Government International Bond 6,375% 29/3/2021	502.533	0,72
USD 150.000	Hungary Government International Bond 5,375% 21/2/2023	167.565	0,24
USD 300.000	Hungary Government International Bond 5,75% 22/11/2023	344.865	0,49
USD 350.000	Hungary Government International Bond 5,375% 25/3/2024	397.533	0,57
USD 150.000	Hungary Government International Bond 7,625% 29/3/2041	232.594	0,33
		1.861.350	2,66
	Indonésie		
USD 350.000	Indonesia Government International Bond RegS 4,875% 5/5/2021	374.684	0,54
USD 500.000	Indonesia Government International Bond RegS 5,875% 15/1/2024	569.202	0,81
USD 500.000	Indonesia Government International Bond RegS 4,75% 8/1/2026	542.092	0,78
USD 150.000	Indonesia Government International Bond RegS 7,75% 17/1/2038	213.580	0,31
USD 300.000	Indonesia Government International Bond RegS 5,25% 17/1/2042	334.857	0,48
USD 350.000	Indonesia Government International Bond RegS 6,75% 15/1/2044	463.675	0,66
USD 200.000	Indonesia Government International Bond RegS 5,125% 15/1/2045	220.311	0,31
IDR 7.581.000.000	Indonesia Treasury Bond 7,00% 15/5/2027	580.782	0,83
USD 200.000	Perusahaan Penerbit SBSN Indonesia III RegS 4,35% 10/9/2024	210.560	0,30
		3.509.743	5,02
	Kazakhstan		
USD 200.000	KazMunayGas National Co JSC RegS 7,00% 5/5/2020	218.400	0,31
		218.400	0,31

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Lituanie		
USD 700.000	Lithuania Government International Bond RegS 7,375% 11/2/2020	779.002	1,11
USD 750.000	Lithuania Government International Bond RegS 6,125% 9/3/2021	837.352	1,20
USD 550.000	Lithuania Government International Bond RegS 6,625% 1/2/2022	640.552	0,92
		2.256.906	3,23
	Malaisie		
USD 250.000	Malaysia Sukuk Global Bhd RegS 3,179% 27/4/2026	253.505	0,36
USD 200.000	Petronas Capital Ltd RegS 3,50% 18/3/2025	206.315	0,30
		459.820	0,66
	Mexique		
MXN 17.810.804	Mexican Udibonos 4,50% 4/12/2025	1.040.716	1,49
USD 100.000	Mexico Government International Bond 3,50% 21/1/2021	104.700	0,15
USD 126.000	Mexico Government International Bond 3,625% 15/3/2022	131.607	0,19
USD 400.000	Mexico Government International Bond 4,00% 2/10/2023	421.900	0,60
USD 400.000	Mexico Government International Bond 3,60% 30/1/2025	409.100	0,59
USD 200.000	Mexico Government International Bond 4,125% 21/1/2026	210.700	0,30
USD 75.000	Mexico Government International Bond 8,30% 15/8/2031	113.437	0,16
USD 190.000	Mexico Government International Bond 6,75% 27/9/2034	249.375	0,36
USD 200.000	Mexico Government International Bond 6,05% 11/1/2040	239.800	0,34
USD 376.000	Mexico Government International Bond 4,75% 8/3/2044	385.964	0,55
USD 225.000	Mexico Government International Bond 5,55% 21/1/2045	257.625	0,37
USD 200.000	Mexico Government International Bond 4,60% 23/1/2046	200.500	0,29
USD 400.000	Mexico Government International Bond 5,75% 12/10/2110	429.300	0,61
USD 100.000	Petroleos Mexicanos 6,875% 4/8/2026	114.500	0,16
		4.309.224	6,16
	Panama		
USD 200.000	Panama Government International Bond 3,75% 16/3/2025	209.400	0,30
USD 100.000	Panama Government International Bond 7,125% 29/1/2026	128.875	0,18
USD 50.000	Panama Government International Bond 8,875% 30/9/2027	73.125	0,11
USD 400.000	Panama Government International Bond 3,875% 17/3/2028	421.000	0,60
USD 200.000	Panama Government International Bond 4,30% 29/4/2053	210.002	0,30
		1.042.402	1,49
	Pérou		
USD 200.000	Peruvian Government International Bond 7,35% 21/7/2025	261.900	0,37
USD 100.000	Peruvian Government International Bond 4,125% 25/8/2027	109.875	0,16
USD 200.000	Peruvian Government International Bond 6,55% 14/3/2037	270.700	0,39
USD 200.000	Peruvian Government International Bond 5,625% 18/11/2050	255.750	0,37
		898.225	1,29

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Philippines		
USD 150.000	Philippine Government International Bond 8,375% 17/6/2019	164.493	0,23
USD 100.000	Philippine Government International Bond 4,00% 15/1/2021	105.280	0,15
USD 200.000	Philippine Government International Bond 4,20% 21/1/2024	217.783	0,31
USD 200.000	Philippine Government International Bond 5,50% 30/3/2026	237.573	0,34
USD 200.000	Philippine Government International Bond 9,50% 2/2/2030	316.403	0,45
USD 200.000	Philippine Government International Bond 7,75% 14/1/2031	286.037	0,41
USD 100.000	Philippine Government International Bond 6,375% 15/1/2032	130.388	0,19
USD 100.000	Philippine Government International Bond 6,375% 23/10/2034	133.628	0,19
USD 200.000	Philippine Government International Bond 5,00% 13/1/2037	236.333	0,34
USD 200.000	Philippine Government International Bond 3,95% 20/1/2040	206.714	0,30
USD 200.000	Philippine Government International Bond 3,70% 1/3/2041	199.775	0,29
		2.234.407	3,20
	Pologne		
USD 250.000	Poland Government International Bond 6,375% 15/7/2019	267.390	0,38
USD 150.000	Poland Government International Bond 5,125% 21/4/2021	163.504	0,24
USD 375.000	Poland Government International Bond 5,00% 23/3/2022	412.309	0,59
USD 250.000	Poland Government International Bond 3,00% 17/3/2023	254.933	0,37
USD 250.000	Poland Government International Bond 4,00% 22/1/2024	267.532	0,38
USD 200.000	Poland Government International Bond 3,25% 6/4/2026	204.748	0,29
		1.570.416	2,25
	Roumanie		
USD 300.000	Romanian Government International Bond RegS 6,75% 7/2/2022	345.450	0,49
USD 300.000	Romanian Government International Bond RegS 4,375% 22/8/2023	321.825	0,46
USD 100.000	Romanian Government International Bond RegS 4,875% 22/1/2024	110.188	0,16
USD 126.000	Romanian Government International Bond RegS 6,125% 22/1/2044	161.595	0,23
		939.058	1,34
	Russie		
USD 200.000	Russian Foreign Bond - Eurobond RegS 4,875% 16/9/2023	217.900	0,31
USD 200.000	Russian Foreign Bond - Eurobond RegS 4,75% 27/5/2026	212.150	0,30
USD 142.500	Russian Foreign Bond - Eurobond RegS (Step-up coupon) 7,50% 31/3/2030	166.547	0,24
		596.597	0,85
	Afrique du Sud		
USD 100.000	South Africa Government International Bond 6,875% 27/5/2019	105.950	0,15
USD 150.000	South Africa Government International Bond 5,875% 30/5/2022	163.406	0,23

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Afrique du Sud *suite*		
USD 200.000	South Africa Government International Bond 4,665% 17/1/2024	203.000	0,29
USD 400.000	South Africa Government International Bond 5,875% 16/9/2025	430.750	0,62
USD 200.000	South Africa Government International Bond 4,30% 12/10/2028	188.500	0,27
USD 100.000	South Africa Government International Bond 6,25% 8/3/2041	106.750	0,15
		1.198.356	1,71
	Turquie		
USD 100.000	Turkey Government International Bond 7,50% 7/11/2019	107.563	0,15
USD 275.000	Turkey Government International Bond 7,00% 5/6/2020	296.484	0,43
USD 100.000	Turkey Government International Bond 5,625% 30/3/2021	104.938	0,15
USD 200.000	Turkey Government International Bond 6,25% 26/9/2022	216.000	0,31
USD 200.000	Turkey Government International Bond 5,75% 22/3/2024	209.625	0,30
USD 100.000	Turkey Government International Bond 7,375% 5/2/2025	113.938	0,16
USD 220.000	Turkey Government International Bond 4,25% 14/4/2026	206.662	0,30
USD 300.000	Turkey Government International Bond 4,875% 9/10/2026	292.312	0,42
USD 400.000	Turkey Government International Bond 6,00% 25/3/2027	420.750	0,60
USD 125.000	Turkey Government International Bond 6,875% 17/3/2036	136.562	0,20
USD 125.000	Turkey Government International Bond 6,75% 30/5/2040	134.719	0,19
USD 400.000	Turkey Government International Bond 4,875% 16/4/2043	344.000	0,49
USD 200.000	Turkey Government International Bond 6,625% 17/2/2045	211.250	0,30
		2.794.803	4,00
	Ukraine		
USD 100.000	Ukraine Government International Bond RegS 7,75% 1/9/2021	106.450	0,15
USD 100.000	Ukraine Government International Bond RegS 7,75% 1/9/2024	105.550	0,15
USD 100.000	Ukraine Government International Bond RegS 7,75% 1/9/2027	103.600	0,15
		315.600	0,45
	Royaume-Uni		
USD 75.000	HSBC Holdings Plc 6,10% 14/1/2042	101.336	0,15
		101.336	0,15
	Etats-Unis		
USD 50.000	Amazon.com Inc 4,95% 5/12/2044	58.965	0,08
USD 50.000	Apple Inc 3,85% 4/5/2043	50.857	0,07
USD 50.000	Apple Inc 4,25% 9/2/2047	53.613	0,08
USD 50.000	Cisco Systems Inc 5,50% 15/1/2040	64.826	0,09
USD 50.000	Exxon Mobil Corp 4,114% 1/3/2046	53.899	0,08
USD 900.000	Federal Home Loan Bank Discount Notes 11/1/2018 (Zero Coupon)	898.729	1,29
USD 50.000	General Electric Co 6,875% 10/1/2039	70.906	0,10

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Etats-Unis *suite*		
USD 50.000	Goldman Sachs Group Inc/The 6,25% 1/2/2041	66.668	0,10
USD 50.000	Intel Corp 4,25% 15/12/2042	55.036	0,08
USD 50.000	Johnson & Johnson 4,375% 5/12/2033	56.575	0,08
USD 50.000	Johnson & Johnson 4,50% 1/9/2040	56.583	0,08
USD 50.000	Merck & Co Inc 3,60% 15/9/2042	49.728	0,07
USD 100.000	Microsoft Corp 4,10% 6/2/2037	109.752	0,16
USD 75.000	Microsoft Corp 3,70% 8/8/2046	76.275	0,11
USD 50.000	Morgan Stanley 6,375% 24/7/2042	68.125	0,10
USD 50.000	Oracle Corp 3,85% 15/7/2036	51.881	0,07
USD 50.000	Oracle Corp 4,125% 15/5/2045	52.555	0,07
USD 75.000	PepsiCo Inc 3,45% 6/10/2046	71.542	0,10
USD 50.000	Pfizer Inc 4,40% 15/5/2044	55.694	0,08
USD 12.000	Procter & Gamble Co/The 5,55% 5/3/2037	15.806	0,02
USD 1.450.000	United States Treasury Bill 21/12/2017 (Zero Coupon)	1.449.118	2,07
USD 2.600.000	United States Treasury Bill 28/12/2017 (Zero Coupon)	2.597.766	3,72
USD 300.000	United States Treasury Bill 25/1/2018 (Zero Coupon)	299.486	0,43
USD 50.000	Visa Inc 4,15% 14/12/2035	54.696	0,08
USD 50.000	Wal-Mart Stores Inc 6,50% 15/8/2037	71.443	0,10
USD 50.000	Wal-Mart Stores Inc 4,00% 11/4/2043	54.162	0,08
USD 50.000	Walt Disney Co/The 4,125% 1/6/2044	53.114	0,08
		6.617.800	9,47
	Uruguay		
USD 50.000	Uruguay Government International Bond 4,50% 14/8/2024	54.775	0,08
USD 75.000	Uruguay Government International Bond 4,125% 20/11/2045	75.562	0,11
USD 50.000	Uruguay Government International Bond 5,10% 18/6/2050	55.438	0,08
		185.775	0,27
	Venezuela		
USD 220.000	Venezuela Government International Bond 9,25% 15/9/2027	53.900	0,08
USD 105.000	Venezuela Government International Bond 9,375% 13/1/2034	23.756	0,03
USD 50.000	Venezuela Government International Bond RegS 7,00% 1/12/2018	18.250	0,02
USD 65.000	Venezuela Government International Bond RegS 6,00% 9/12/2020	13.975	0,02
USD 250.000	Venezuela Government International Bond RegS 12,75% 23/8/2022	61.250	0,09
USD 85.000	Venezuela Government International Bond RegS 9,00% 7/5/2023	19.338	0,03
USD 840.000	Venezuela Government International Bond RegS 7,65% 21/4/2025	193.199	0,28
USD 115.000	Venezuela Government International Bond RegS 9,25% 7/5/2028	25.875	0,04
USD 335.000	Venezuela Government International Bond RegS 11,95% 5/8/2031	75.375	0,11
USD 75.000	Venezuela Government International Bond RegS 7,00% 31/3/2038	16.219	0,02
USD 205.000	Venezuela Government International Bond RegS (Defaulted) 7,75% 13/10/2019	53.812	0,08
USD 160.000	Venezuela Government International Bond RegS (Defaulted) 8,25% 13/10/2024	36.400	0,05

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Venezuela ***suite***		
USD 240.000	Venezuela Government International Bond RegS (Defaulted) 11,75% 21/10/2026	59.400	0,08
		650.749	0,93
Total des obligations		40.467.904	57,89
CERTIFICATS DE DÉPÔT			
	Etats-Unis		
USD 250.000	Bank of Montreal/Chicago 14/12/2017 (Zero Coupon)	250.000	0,36
USD 500.000	Bank of Nova Scotia/Houston 21/9/2018 (Zero Coupon)	500.000	0,71
USD 600.000	Canadian Imperial Bank of Commerce 13/11/2018 (Zero Coupon)	600.000	0,86
USD 400.000	Credit Suisse AG/New York 4/1/2018 (Zero Coupon)	400.000	0,57
USD 700.000	DZ Bank AG Deutsche Zentral - Genossenschaftsbank 11/12/2017 (Zero Coupon)	700.000	1,00
USD 1.000.000	Mitsubishi UFJ Trust And Banking Corp 31/5/2018 (Zero Coupon)	1.000.000	1,43
USD 600.000	Norinchukin Bank/New York 29/5/2018 (Zero Coupon)	600.000	0,86
USD 250.000	Royal Bank of Canada/New York 6/11/2018 (Zero Coupon)	250.000	0,36
USD 700.000	Sumitomo Mitsui Banking Corp/New York 1/2/2018 (Zero Coupon)	700.000	1,00
USD 500.000	Sumitomo Mitsui Trust and Banking Ltd/New York 27/12/2017 (Zero Coupon)	500.000	0,72
USD 800.000	Sumitomo Trust And Banking 21/6/2018 (Zero Coupon)	800.000	1,14
USD 600.000	UBS AG/Stamford 1/6/2018 (Zero Coupon)	600.000	0,86
USD 750.000	Wells Fargo Bank NA 15/11/2018 (Zero Coupon)	750.000	1,07
USD 500.000	Wells Fargo Bank NA 19/11/2018 (Zero Coupon)	500.000	0,72
		8.150.000	11,66
Total des certificats de dépôt		8.150.000	11,66
BILLET DE TRÉSORERIE			
	Etats-Unis		
USD 700.000	ABN AMRO Funding USA LLC 13/2/2018 (Zero Coupon)	697.957	1,00
USD 250.000	Antalis SA 5/1/2018 (Zero Coupon)	249.660	0,36
USD 1.400.000	Banque et Caisse Epargne 12/1/2018 (Zero Coupon)	1.397.779	2,00
	Etats-Unis ***suite***		
USD 450.000	Bedford Row Funding Corp 11/6/2018 (Zero Coupon)	450.000	0,64
USD 300.000	CDP Financial Inc 12/2/2018 (Zero Coupon)	299.118	0,43
USD 550.000	Coca-Cola Company/The 11/4/2018 (Zero Coupon)	547.278	0,78
USD 500.000	DBS Bank Ltd 19/3/2018 (Zero Coupon)	497.660	0,71
USD 1.000.000	General Electric Co 27/12/2017 (Zero Coupon)	999.104	1,43
USD 300.000	ING US Funding LLC 12/12/2017 (Zero Coupon)	300.000	0,43
USD 250.000	JP Morgan Securities LLC 18/12/2017 (Zero Coupon)	249.835	0,36
USD 750.000	JP Morgan Securities LLC 7/8/2018 (Zero Coupon)	741.078	1,06
USD 500.000	La Fayette Asset Securitization LLC 18/12/2017 (Zero Coupon)	499.714	0,71
USD 650.000	La Fayette Asset Securitization LLC 5/1/2018 (Zero Coupon)	649.141	0,93
USD 400.000	National Australia Bank Ltd 5/4/2018 (Zero Coupon)	400.000	0,57
USD 1.500.000	Nieuw Amsterdam Receivables Corp 17/1/2018 (Zero Coupon)	1.497.258	2,14
USD 1.400.000	NRW Bank 19/1/2018 (Zero Coupon)	1.397.351	2,00
USD 900.000	Sheffield Receivables Corp 20/12/2017 (Zero Coupon)	899.378	1,29
USD 600.000	Sheffield Receivables Corp 21/12/2017 (Zero Coupon)	599.563	0,86
USD 400.000	Societe Generale SA 31/1/2018 (Zero Coupon)	399.065	0,57
USD 1.400.000	Swedbank AB 27/12/2017 (Zero Coupon)	1.398.675	2,00
USD 700.000	Thunder Bay Funding LLC 9/1/2018 (Zero Coupon)	698.999	1,00
USD 250.000	United Overseas Bank Ltd 9/2/2018 (Zero Coupon)	249.319	0,36
USD 1.500.000	Versailles Com Paper LLC 31/1/2018 (Zero Coupon)	1.496.442	2,14
USD 1.400.000	Victory Receivables Corp 8/1/2018 (Zero Coupon)	1.398.005	2,00
		18.012.379	25,77
Total des billets de trésorerie		18.012.379	25,77
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		66.630.283	95,32
Portefeuille de titres à la valeur de marché		66.630.283	95,32
Autres éléments de l'actif net		3.269.938	4,68
Total de l'actif net (USD)		69.900.221	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Brésil		
950	Cia Brasileira de Distribuicao (Pref)	Deutsche Bank	(2.787)
2.754	Cia de Saneamento Basico do Estado de Sao Paulo	Bank of America Merrill Lynch	1.401
10.800	EcoRodovias Infraestrutura e Logistica SA	Deutsche Bank	(1.788)
8.200	Eletropaulo Metropolitana Eletricidade de Sao Paulo SA	Bank of America Merrill Lynch	(800)
153.750	Eletropaulo Metropolitana Eletricidade de Sao Paulo SA	Deutsche Bank	(14.780)
4.700	Engie Brasil Energia SA	Bank of America Merrill Lynch	(1.262)
6.900	Engie Brasil Energia SA	Deutsche Bank	(5.386)
41.874	Fleury SA	Bank of America Merrill Lynch	(12.786)
44.800	Fleury SA	Deutsche Bank	(71.114)
64.100	Hypermarcas SA	Bank of America Merrill Lynch	(15.880)
18.700	Hypermarcas SA	Deutsche Bank	(19.798)
4.600	Iguatemi Empresa de Shopping Centers SA	Deutsche Bank	(5.534)
2.150	Iochpe Maxion SA	Deutsche Bank	(1.486)
15.896	Itau Unibanco Holding SA (Pref)	Bank of America Merrill Lynch	(696)
37.821	Itau Unibanco Holding SA (Pref)	Deutsche Bank	(49.189)
4.650	Localiza Rent a Car SA	Deutsche Bank	406
3.970	M Dias Branco SA	Bank of America Merrill Lynch	21
1.350	Randon SA Implementos e Participacoes (Pref)	Deutsche Bank	(598)
25.400	Smiles Fidelidade SA	Bank of America Merrill Lynch	(14.207)
5.100	Smiles Fidelidade SA	Deutsche Bank	(25.890)
15.900	TIM Participacoes SA	Bank of America Merrill Lynch	2.122
300	Tim Participacoes SA	Deutsche Bank	(38)
700	Ultrapar Participacoes SA	Bank of America Merrill Lynch	(380)
4.650	Ultrapar Participacoes SA	Deutsche Bank	(14.544)
			(254.993)
	France		
12	Alstom SA	Deutsche Bank	6
11	LafargeHolcim Ltd Reg	Deutsche Bank	(253)
			(247)
	Grèce		
9.498	Alpha Bank AE	Bank of America Merrill Lynch	1.391
553	Alpha Bank AE	Deutsche Bank	78
12.521	Eurobank Ergasias SA	Bank of America Merrill Lynch	1.298
211	FF Group	Deutsche Bank	(130)
865	Hellenic Telecommunications Organization SA	Bank of America Merrill Lynch	265
902	Hellenic Telecommunications Organization SA	Deutsche Bank	244
515	JUMBO SA	Bank of America Merrill Lynch	(121)
77	JUMBO SA	Deutsche Bank	(22)
666	National Bank of Greece SA	Bank of America Merrill Lynch	16
14.875	National Bank of Greece SA	Deutsche Bank	343
1.630	OPAP SA	Bank of America Merrill Lynch	(3)
6	Piraeus Bank SA	Bank of America Merrill Lynch	1
	Grèce *suite*		
1.748	Piraeus Bank SA	Deutsche Bank	255
264	Titan Cement Co SA	Bank of America Merrill Lynch	140
37	Titan Cement Co SA	Deutsche Bank	17
			3.772
	Hong Kong		
218.000	Anhui Expressway Co Ltd ‘H’	Bank of America Merrill Lynch	(2.770)
8.000	Anhui Expressway Co Ltd ‘H’	Deutsche Bank	(135)
39.000	Bank of Communications Co Ltd ‘H’	Deutsche Bank	41
4.000	Beijing Jingcheng Machinery Electric Co Ltd ‘H’	Deutsche Bank	(57)
81.000	BYD Electronic International Co Ltd	Bank of America Merrill Lynch	(24.943)
133.500	BYD Electronic International Co Ltd	Deutsche Bank	(41.137)
148.000	China Communications Services Corp Ltd ‘H’	Bank of America Merrill Lynch	6.614
40.000	China Everbright Ltd	Bank of America Merrill Lynch	(1.147)
12.000	China Everbright Ltd	Deutsche Bank	(346)
43.000	China Galaxy Securities Co Ltd ‘H’	Bank of America Merrill Lynch	(2.541)
15.500	China Galaxy Securities Co Ltd ‘H’	Deutsche Bank	(917)
18.000	China Gas Holdings Ltd	Deutsche Bank	2.174
378.000	China Lesso Group Holdings Ltd	Bank of America Merrill Lynch	(6.832)
29.000	China Lesso Group Holdings Ltd	Deutsche Bank	(526)
14.000	China Petroleum & Chemical Corp ‘H’	Bank of America Merrill Lynch	123
30.000	China Petroleum & Chemical Corp ‘H’	Deutsche Bank	263
12.000	China Resources Gas Group Ltd	Bank of America Merrill Lynch	1.988
1.722.000	China Travel International Investment Hong Kong Ltd	Bank of America Merrill Lynch	(13.358)
364.000	China Travel International Investment Hong Kong Ltd	Deutsche Bank	(2.833)
51.000	Chongqing Rural Commercial Bank Co Ltd ‘H’	Bank of America Merrill Lynch	1.429
111.000	Chongqing Rural Commercial Bank Co Ltd ‘H’	Deutsche Bank	3.104
33.000	CITIC Ltd	Deutsche Bank	(860)
3.854	Dalian Wanda Commercial Properties Co Ltd ‘H’	Deutsche Bank	284
44.000	Datang International Power Generation Co Ltd ‘H’	Deutsche Bank	(1.808)
14.600	Dongfang Electric Corp Ltd ‘H’	Bank of America Merrill Lynch	(651)
21.000	Far East Horizon Ltd	Deutsche Bank	(33)
113.000	Far East Horizon Ltd	Bank of America Merrill Lynch	(168)
36.000	First Tractor Co Ltd ‘H’	Bank of America Merrill Lynch	(1.663)
14.000	First Tractor Co Ltd ‘H’	Deutsche Bank	(647)
134.000	Haier Electronics Group Co Ltd	Deutsche Bank	(24.996)
8.000	Hengan International Group Co Ltd	Bank of America Merrill Lynch	(1.401)
179.500	Hopewell Highway Infrastructure Ltd	Bank of America Merrill Lynch	(1.174)
30.500	Kingboard Chemical Holdings Ltd	Bank of America Merrill Lynch	2.109
17.000	Kingboard Laminates Holdings Ltd	Deutsche Bank	(226)
473.000	KWG Property Holding Ltd	Bank of America Merrill Lynch	28.968

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
239.000	KWG Property Holding Ltd	Deutsche Bank	14.619
312.000	Lonking Holdings Ltd	Deutsche Bank	(18.017)
409.000	Nine Dragons Paper Holdings Ltd	Bank of America Merrill Lynch	(23.202)
77.000	Ping An Insurance Group Co of China Ltd 'H'	Deutsche Bank	31.827
68.400	Shanghai Pharmaceuticals Holding Co Ltd 'H'	Deutsche Bank	2.401
82.000	Sino-Ocean Group Holding Ltd	Deutsche Bank	(436)
16.000	Sun Art Retail Group Ltd	Bank of America Merrill Lynch	(1.971)
4.600	Tencent Holdings Ltd	Bank of America Merrill Lynch	8.785
24.100	Tencent Holdings Ltd	Deutsche Bank	43.751
200.000	Tianneng Power International Ltd	Bank of America Merrill Lynch	(13.102)
6.000	Tingyi Cayman Islands Holding Corp	Deutsche Bank	(756)
21.000	Uni-President China Holdings Ltd	Bank of America Merrill Lynch	(811)
348.000	United Co RUSAL Plc	Deutsche Bank	(34.833)
234.000	Weichai Power Co Ltd 'H'	Bank of America Merrill Lynch	(12.347)
130.000	Weichai Power Co Ltd 'H'	Deutsche Bank	(6.871)
1.030.000	Yuexiu Property Co Ltd	Bank of America Merrill Lynch	(2.680)
398.000	Yuexiu Property Co Ltd	Deutsche Bank	(1.041)
88.000	Zhejiang Expressway Co Ltd 'H'	Bank of America Merrill Lynch	1.667
128.000	Zhejiang Expressway Co Ltd 'H'	Deutsche Bank	2.413
331.500	Zhongsheng Group Holdings Ltd	Deutsche Bank	(49.461)
216.000	Zijin Mining Group Co Ltd 'H'	Deutsche Bank	2.744
236.000	Zijin Mining Group Co Ltd 'H'	Bank of America Merrill Lynch	3.004
31.400	Zoomlion Heavy Industry Science and Technology Co Ltd 'H'	Bank of America Merrill Lynch	44
			(138.345)
	Hongrie		
25.256	MOL Hungarian Oil & Gas Plc	Bank of America Merrill Lynch	(17.371)
6.248	MOL Hungarian Oil & Gas Plc	Deutsche Bank	(702)
			(18.073)
	Indonésie		
156.900	Matahari Department Store Tbk PT	Bank of America Merrill Lynch	2.400
485.800	Matahari Department Store Tbk PT	Deutsche Bank	7.432
413.000	Telekomunikasi Indonesia Persero Tbk PT	Bank of America Merrill Lynch	695
			10.527
	Malaisie		
72.400	Astro Malaysia Holdings Bhd	Bank of America Merrill Lynch	2.064
			2.064
	Mexique		
1.621	Industrias Penoles SAB de CV	Bank of America Merrill Lynch	1.784
			1.784
	Pérou		
350	Credicorp Ltd	Bank of America Merrill Lynch	43.252
			43.252
	Philippines		
10.305	Ayala Corp	Bank of America Merrill Lynch	1.581
1.030	Ayala Corp	Deutsche Bank	158
			1.739
	Qatar		
2.574	Doha Bank QPSC	Deutsche Bank	(913)
6.654	Qatar Islamic Bank SAQ	Bank of America Merrill Lynch	(5.439)
			(6.352)
	Russie		
41.350	Aeroflot - Russian Airlines PJSC	Bank of America Merrill Lynch	(23.928)
10.400	Aeroflot - Russian Airlines PJSC	Deutsche Bank	(580)
91.900	Alrosa PJSC	Bank of America Merrill Lynch	(8.562)
148.600	Alrosa PJSC	Deutsche Bank	13.051
80.100	Magnitogorsk Iron & Steel OJSC	Bank of America Merrill Lynch	(2.710)
179.900	Magnitogorsk Iron & Steel OJSC	Deutsche Bank	6.690
1.260	Severstal PJSC	Bank of America Merrill Lynch	179
32.700	Surgutneftegas OJSC	Deutsche Bank	(511)
34.612	Tatneft PJSC	Bank of America Merrill Lynch	17.889
			1.518
	Afrique du Sud		
7.752	Anglo American Platinum Ltd	Bank of America Merrill Lynch	(2.736)
3.525	Anglo American Platinum Ltd	Deutsche Bank	(529)
10.345	Anglo American Plc	Bank of America Merrill Lynch	(7.823)
21.736	Anglo American Plc	Deutsche Bank	(2.910)
960	AngloGold Ashanti Ltd	Bank of America Merrill Lynch	794
82.353	AVI Ltd	Bank of America Merrill Lynch	(990)
3.695	Barloworld Ltd	Bank of America Merrill Lynch	5.155
867	Barloworld Ltd	Deutsche Bank	1.721
2.057	Capitec Bank Holdings Ltd	Deutsche Bank	16.802
12.810	Coronation Fund Managers Ltd	Deutsche Bank	1.533
3.777	Coronation Fund Managers Ltd	Bank of America Merrill Lynch	252
11.789	Gold Fields Ltd	Deutsche Bank	4.818
195.488	Harmony Gold Mining Co Ltd	Deutsche Bank	7.727
3.246	Kumba Iron Ore Ltd	Deutsche Bank	4.297
15.663	MMI Holdings Ltd/South Africa	Bank of America Merrill Lynch	1.431
24.432	Mondi Ltd	Bank of America Merrill Lynch	(32.242)
4.752	Mondi Ltd	Deutsche Bank	5.755
3.994	Mr Price Group Ltd	Bank of America Merrill Lynch	(485)
330	Naspers Ltd 'N'	Bank of America Merrill Lynch	(3.297)
58	Naspers Ltd 'N'	Deutsche Bank	1.087
1.329	PSG Group Ltd	Bank of America Merrill Lynch	2.712
1.412	PSG Group Ltd	Deutsche Bank	4.987
23.705	Sanlam Ltd	Bank of America Merrill Lynch	7.708
5.856	Sanlam Ltd	Deutsche Bank	4.561
2.771	Standard Bank Group Ltd	Bank of America Merrill Lynch	25

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Afrique du Sud *suite*		
3.828	Standard Bank Group Ltd	Deutsche Bank	5.765
			26.118
	Corée du Sud		
2.724	Cheil Worldwide Inc	Bank of America Merrill Lynch	1.208
3.561	Cheil Worldwide Inc	Deutsche Bank	1.579
144	Green Cross Corp/South Korea	Bank of America Merrill Lynch	(1.393)
765	Green Cross Corp/South Korea	Deutsche Bank	(7.400)
3.361	Hyundai Development Co-Engineering & Construction	Bank of America Merrill Lynch	13.486
13.611	Hyundai Development Co-Engineering & Construction	Deutsche Bank	54.616
775	Hyundai Mipo Dockyard Co Ltd	Bank of America Merrill Lynch	(916)
1.478	KIWOOM Securities Co Ltd	Bank of America Merrill Lynch	(3.969)
168	KIWOOM Securities Co Ltd	Deutsche Bank	(451)
161	KT Corp	Bank of America Merrill Lynch	249
1.102	KT Corp	Deutsche Bank	1.706
180	LG Electronics Inc	Bank of America Merrill Lynch	111
10.584	LG Electronics Inc	Deutsche Bank	6.517
1.385	LG International Corp	Bank of America Merrill Lynch	1.076
23.989	LG International Corp	Deutsche Bank	18.639
5.693	LG Uplus Corp	Deutsche Bank	7.706
1.333	Lotte Himart Co Ltd	Bank of America Merrill Lynch	6.432
1.036	Lotte Himart Co Ltd	Deutsche Bank	4.999
212	Samsung Card Co Ltd	Bank of America Merrill Lynch	132
367	Samsung Electronics Co Ltd	Bank of America Merrill Lynch	(57.165)
230	Samsung Electronics Co Ltd	Deutsche Bank	(35.094)
629	Samsung Securities Co Ltd	Deutsche Bank	(458)
2.053	Seegene Inc	Bank of America Merrill Lynch	1.506
268	Seegene Inc	Deutsche Bank	197
			13.313
	Suisse		
(11)	LafargeHolcim Ltd Reg	Deutsche Bank	(132)
			(132)
	Taïwan		
203.000	Chailease Holding Co Ltd	Bank of America Merrill Lynch	16.550
9.000	Chicony Electronics Co Ltd	Deutsche Bank	1.116
142.000	Compeq Manufacturing Co Ltd	Bank of America Merrill Lynch	(15.592)
1.351.560	CTBC Financial Holding Co Ltd	Bank of America Merrill Lynch	29.376
75.000	CTBC Financial Holding Co Ltd	Deutsche Bank	1.516
17.000	E Ink Holdings Inc	Bank of America Merrill Lynch	(123)
65.000	Epistar Corp	Bank of America Merrill Lynch	(2.836)
102.000	Epistar Corp	Deutsche Bank	(9.293)
19.000	Lite-On Technology Corp	Bank of America Merrill Lynch	(287)
4.000	Lite-On Technology Corp	Deutsche Bank	(72)
7.000	Novatek Microelectronics Corp	Deutsche Bank	(630)
	Taïwan *suite*		
2.000	On-Bright Electronics Inc	Deutsche Bank	3.422
7.000	PChome Online Inc	Deutsche Bank	3.115
29.000	Taiwan Semiconductor Manufacturing Co Ltd	Bank of America Merrill Lynch	(10.276)
64.000	Taiwan Semiconductor Manufacturing Co Ltd	Deutsche Bank	(23.073)
243.000	Uni-President Enterprises Corp	Bank of America Merrill Lynch	(2.131)
47.000	Uni-President Enterprises Corp	Deutsche Bank	(649)
6.000	Win Semiconductors Corp	Deutsche Bank	4.170
327.119	Yuanta Financial Holding Co Ltd	Deutsche Bank	6.419
			722
	Thaïlande		
121.100	Bangkok Chain Hospital PCL	Deutsche Bank	(1.566)
21.600	Bumrungrad Hospital PCL	Bank of America Merrill Lynch	(15.897)
50.800	Glow Energy PCL	Bank of America Merrill Lynch	3.787
124.400	Glow Energy PCL	Deutsche Bank	7.701
93.600	Kiatnakin Bank PCL	Bank of America Merrill Lynch	15.816
8.200	PTT Global Chemical PCL	Bank of America Merrill Lynch	(217)
57.900	PTT Global Chemical PCL	Deutsche Bank	1.975
234.100	Thanachart Capital PCL	Bank of America Merrill Lynch	16.803
257.400	Thanachart Capital PCL	Deutsche Bank	28.219
19.200	Tisco Financial Group PCL	Deutsche Bank	856
			57.477
	Turquie		
35.060	Akbank Turk AS	Bank of America Merrill Lynch	(12.126)
38.900	Akbank Turk AS	Deutsche Bank	(7.000)
23.273	Arcelik AS	Bank of America Merrill Lynch	(27.416)
14.575	Arcelik AS	Deutsche Bank	(4.068)
5.132	Coca-Cola Icecek AS	Bank of America Merrill Lynch	(4.160)
29.680	Ford Otomotiv Sanayi AS	Bank of America Merrill Lynch	19.288
2.547	Ford Otomotiv Sanayi AS	Deutsche Bank	132
220.565	Tekfen Holding AS	Deutsche Bank	(13.594)
34.620	Turk Telekomunikasyon AS	Deutsche Bank	(1.388)
239.219	Turkiye Is Bankasi ‘C’	Bank of America Merrill Lynch	(75.974)
70.510	Turkiye Is Bankasi ‘C’	Deutsche Bank	(9.641)
7.830	Turkiye Vakiflar Bankasi TAO ‘D’	Deutsche Bank	(176)
12.949	Yapi ve Kredi Bankasi AS	Bank of America Merrill Lynch	(1.226)
21.212	Yapi ve Kredi Bankasi AS	Deutsche Bank	(1.644)
			(138.993)
	Royaume-Uni		
32.342	Highland Gold Mining Ltd	Deutsche Bank	5.173
7.205	Lukoil PJSC ADR	Deutsche Bank	9.223
1.962	Mail.Ru Group Ltd GDR RegS	Bank of America Merrill Lynch	(4.611)
492	Novatek PJSC GDR	Deutsche Bank	(1.076)
225	Novatek PSJC GDR RegS	Bank of America Merrill Lynch	(230)
8.737	Polymetal International Plc	Bank of America Merrill Lynch	1.477
43.891	Polymetal International Plc	Deutsche Bank	10.921

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
32.812	Sistema PJSC FC GDR RegS	Bank of America Merrill Lynch	(42.163)
3.698	Sistema PJSC FC GDR RegS	Deutsche Bank	(1.387)
			(22.673)
	Etats-Unis		
4.423	Alibaba Group Holding Ltd ADR	Bank of America Merrill Lynch	(14.950)
107	Alibaba Group Holding Ltd ADR	Deutsche Bank	(1.072)
7.062	AngloGold Ashanti Ltd ADR	Bank of America Merrill Lynch	5.650
1.187	Autohome Inc ADR	Bank of America Merrill Lynch	(7.431)
6.056	Autohome Inc ADR	Deutsche Bank	(37.911)
1.037	Banco Santander Brasil SA ADR	Deutsche Bank	218
4.660	Banco Santander Brasil SA ADR	Bank of America Merrill Lynch	979
1.112	China Biologic Products Holdings Inc	Bank of America Merrill Lynch	623
1.218	China Biologic Products Holdings Inc	Deutsche Bank	682
1.582	Cia de Minas Buenaventura SAA ADR	Bank of America Merrill Lynch	396
(350)	Credicorp Ltd	Bank of America Merrill Lynch	(19.490)
17.279	Fang Holdings Ltd ADR	Bank of America Merrill Lynch	(2.353)
	Etats-Unis *suite*		
1.817	Genpact Ltd	Bank of America Merrill Lynch	2.080
24.962	Genpact Ltd	Deutsche Bank	28.581
54.566	Gold Fields Ltd ADR	Deutsche Bank	21.281
7.540	Harmony Gold Mining Co Ltd ADR	Deutsche Bank	528
533	Hollysys Automation Technologies Ltd	Bank of America Merrill Lynch	(508)
167	Luxoft Holding Inc	Bank of America Merrill Lynch	314
2.043	Mobile TeleSystems PJSC ADR	Deutsche Bank	(327)
3.701	SINA Corp/China	Deutsche Bank	(15.877)
4.253	SINA Corp/China	Bank of America Merrill Lynch	(18.245)
12.191	Sohu.com Inc	Bank of America Merrill Lynch	(53.518)
531	Sohu.com Inc	Deutsche Bank	(2.331)
9.722	TIM Participacoes SA ADR	Bank of America Merrill Lynch	10.791
11.200	TIM Participacoes SA ADR	Deutsche Bank	12.432
5.740	Ultrapar Participacoes SA ADR	Deutsche Bank	(1.378)
22.396	Yandex NV ‘A’	Bank of America Merrill Lynch	39.865
2.399	Yandex NV ‘A’	Deutsche Bank	4.270
			(46.701)
Total			(464.223)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
CCIRS	PLN 3.000.000	Fund receives Fixed 2,366 % and pays Floating PLN 6 Month WIBOR	Bank of America Merrill Lynch	21/3/2023	(11.597)	(11.585)
CCIRS	ZAR 12.995.000	Fund receives Fixed 7,124 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	22/3/2023	(38.152)	(38.137)
IRS	MYR 3.820.000	Fund receives Fixed 3,773 % and pays Floating MYR 3 Month KLIBOR	Bank of America Merrill Lynch	21/3/2023	(8.139)	(8.139)
IRS	TWD 24.080.000	Fund receives Fixed 0,934 % and pays Floating TWD 3 Month TAIBOR	Bank of America Merrill Lynch	21/3/2023	(2.312)	(2.312)
IRS	MXN 19.030.000	Fund receives Fixed 6,850 % and pays Floating MXN 1 Month Mexican Interbank Rate	Goldman Sachs	15/3/2023	(19.738)	(19.738)
IRS	MXN 18.290.000	Fund receives Fixed 7,282 % and pays Floating MXN 1 Month Mexican Interbank Rate	HSBC	15/3/2023	(1.395)	(1.395)
IRS	THB 27.290.000	Fund receives Fixed 1,830 % and pays Floating THB 6 Month Thailand Fixing Rate	HSBC	21/3/2023	(8.072)	(8.072)
IRS	CLP 525.130.000	Fund receives Fixed 3,500 % and pays Floating CLP 1 Month LIBOR	JP Morgan	21/3/2023	(7.744)	(7.744)
Total					(97.149)	(97.122)

CCIRS : Swaps sur taux d'intérêt faisant l'objet d'une compensation centrale (*Centrally Cleared Interest Rate Swaps*)
IRS (*interest rate swaps*) : swaps sur taux d'intérêt

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
AUD	1.165.000	USD	934.071	BNP Paribas	20/12/2017	(51.262)
AUD	373.000	USD	298.611	Citibank	20/12/2017	(15.961)
AUD	596.000	USD	473.376	Deutsche Bank	20/12/2017	(21.741)
AUD	337.000	USD	256.503	JP Morgan	20/12/2017	(1.132)
AUD	114.000	USD	89.235	Standard Chartered Bank	20/12/2017	(2.849)
AUD	65.000	USD	49.835	UBS	20/12/2017	(580)
BRL	1.062.000	USD	329.703	BNP Paribas	20/12/2017	(4.296)
BRL	1.136.000	USD	357.833	JP Morgan	20/12/2017	(9.752)
CAD	562.000	USD	460.269	Bank of America Merrill Lynch	20/12/2017	(22.980)
CAD	271.000	USD	212.950	BNP Paribas	20/12/2017	(2.087)
CAD	910.000	USD	728.471	Deutsche Bank	20/12/2017	(20.405)
CAD	986.000	USD	783.872	JP Morgan	20/12/2017	(16.672)
CAD	119.000	USD	95.518	Standard Chartered Bank	20/12/2017	(2.924)
CAD	73.000	USD	56.911	UBS	20/12/2017	(111)
CHF	249.000	EUR	215.875	BNP Paribas	20/12/2017	(3.800)
CHF	473.000	EUR	407.214	Deutsche Bank	20/12/2017	(3.807)
CHF	623.000	EUR	539.753	HSBC	20/12/2017	(9.068)
CHF	1.145.000	EUR	985.396	JP Morgan	20/12/2017	(8.793)
CHF	147.000	EUR	128.502	Standard Chartered Bank	20/12/2017	(3.504)
CHF	143.000	EUR	123.266	UBS	20/12/2017	(1.336)
CLP	357.280.000	USD	573.706	BNP Paribas	20/12/2017	(19.286)
CLP	66.195.000	USD	104.159	JP Morgan	20/12/2017	(1.439)
COP	584.596.000	USD	193.767	JP Morgan	20/12/2017	819
EUR	236.852	CHF	273.000	BNP Paribas	20/12/2017	4.368
EUR	633.916	CHF	727.000	Citibank	20/12/2017	15.421
EUR	274.002	CHF	314.000	Credit Suisse	20/12/2017	6.905
EUR	822.105	CHF	941.000	Deutsche Bank	20/12/2017	21.854
EUR	652.425	CHF	750.000	JP Morgan	20/12/2017	14.066
EUR	102.523	HUF	31.476.000	BNP Paribas	20/12/2017	2.419
EUR	60.376	HUF	18.623.000	Citibank	20/12/2017	1.095
EUR	83.235	HUF	25.592.000	Credit Suisse	20/12/2017	1.820
EUR	291.960	HUF	91.274.000	Deutsche Bank	20/12/2017	655
EUR	87.304	HUF	27.241.000	UBS	20/12/2017	395
EUR	159.136	NOK	1.495.000	Credit Suisse	20/12/2017	9.038
EUR	440.808	NOK	4.112.000	Deutsche Bank	20/12/2017	28.558
EUR	103.019	NOK	972.000	HSBC	20/12/2017	5.345
EUR	722.107	NOK	6.851.000	JP Morgan	20/12/2017	32.894
EUR	252.554	PLN	1.072.000	BNP Paribas	20/12/2017	(2.655)
EUR	445.662	PLN	1.891.000	Deutsche Bank	20/12/2017	(4.494)
EUR	130.214	PLN	554.000	JP Morgan	20/12/2017	(1.734)
EUR	121.101	PLN	514.000	UBS	20/12/2017	(1.264)
EUR	24.026	RON	111.000	Citibank	20/12/2017	183
EUR	72.691	RON	335.000	Deutsche Bank	20/12/2017	765
EUR	130.130	RON	604.000	HSBC	20/12/2017	271
EUR	169.969	RON	793.000	JP Morgan	20/12/2017	(695)
EUR	155.289	SEK	1.487.000	BNP Paribas	20/12/2017	6.385
EUR	96.398	SEK	919.000	Deutsche Bank	20/12/2017	4.453
EUR	2.167.329	SEK	20.808.000	HSBC	20/12/2017	82.585
EUR	661.539	SEK	6.452.000	JP Morgan	20/12/2017	13.103
EUR	424.670	SEK	4.164.000	UBS	20/12/2017	5.746
EUR	75.000	USD	90.349	BNP Paribas	20/12/2017	(962)
EUR	618.000	USD	739.365	Citibank	20/12/2017	(2.821)
EUR	446.365	USD	526.795	Deutsche Bank	20/12/2017	5.192
EUR	1.054.000	USD	1.243.630	HSBC	20/12/2017	12.549
EUR	2.519.000	USD	2.962.843	JP Morgan	20/12/2017	39.351
EUR	514.000	USD	608.330	Standard Chartered Bank	20/12/2017	4.266
EUR	397.000	USD	462.717	UBS	20/12/2017	10.435
GBP	206.000	USD	280.494	Citibank	20/12/2017	(2.284)
GBP	285.000	USD	378.972	HSBC	20/12/2017	5.929
GBP	507.000	USD	671.863	JP Morgan	20/12/2017	12.856
GBP	108.000	USD	145.534	Standard Chartered Bank	20/12/2017	323
GBP	54.000	USD	71.289	UBS	20/12/2017	1.640
HUF	85.536.000	EUR	275.110	Deutsche Bank	20/12/2017	(2.407)
HUF	74.731.000	EUR	242.404	HSBC	20/12/2017	(4.541)
HUF	65.771.000	EUR	213.025	JP Morgan	20/12/2017	(3.620)
IDR	20.500.000.000	USD	1.499.634	BNP Paribas	14/12/2017	14.747
IDR	12.787.053.000	USD	957.244	JP Morgan	20/12/2017	(13.156)
INR	23.069.000	USD	355.290	BNP Paribas	20/12/2017	1.827
INR	22.105.000	USD	338.969	Deutsche Bank	20/12/2017	3.225
INR	43.877.000	USD	669.333	JP Morgan	20/12/2017	9.900
INR	162.677.341	USD	2.483.624	Standard Chartered Bank	5/1/2018	30.357
JPY	79.160.000	USD	694.215	Deutsche Bank	20/12/2017	13.513
JPY	28.691.000	USD	255.660	JP Morgan	20/12/2017	851
JPY	8.492.000	USD	75.607	Standard Chartered Bank	20/12/2017	316
JPY	4.990.000	USD	44.012	UBS	20/12/2017	601
KRW	834.271.000	USD	750.778	BNP Paribas	21/12/2017	15.924
KRW	340.095.000	USD	305.226	Deutsche Bank	21/12/2017	7.325
KRW	502.750.000	USD	447.867	JP Morgan	21/12/2017	14.165
MXN	14.561.000	USD	806.582	BNP Paribas	20/12/2017	(22.871)
MXN	3.088.000	USD	167.197	Deutsche Bank	20/12/2017	(993)
MXN	2.739.000	USD	151.733	JP Morgan	20/12/2017	(4.313)
MXN	1.359.000	USD	70.689	UBS	20/12/2017	2.456
NOK	797.000	EUR	83.590	BNP Paribas	20/12/2017	(3.332)
NOK	6.692.000	EUR	708.728	Deutsche Bank	20/12/2017	(36.160)
NOK	4.297.000	EUR	457.149	HSBC	20/12/2017	(25.683)
NOK	5.160.000	EUR	537.992	JP Morgan	20/12/2017	(17.766)
NOK	984.000	EUR	104.859	Standard Chartered Bank	20/12/2017	(6.087)
NOK	605.000	EUR	63.617	UBS	20/12/2017	(2.725)
NZD	683.000	USD	497.324	Deutsche Bank	20/12/2017	(28.693)
NZD	523.000	USD	362.826	JP Morgan	20/12/2017	(3.976)
NZD	134.000	USD	96.535	Standard Chartered Bank	20/12/2017	(4.593)
NZD	78.000	USD	53.381	UBS	20/12/2017	137
PHP	16.714.000	USD	324.796	BNP Paribas	20/12/2017	7.448
PHP	296.000	USD	5.884	Deutsche Bank	20/12/2017	0
PHP	1.212.000	USD	23.404	JP Morgan	20/12/2017	688
PLN	1.250.000	EUR	290.594	Citibank	20/12/2017	7.738
PLN	1.574.000	EUR	367.397	Credit Suisse	20/12/2017	7.979
PLN	2.757.000	EUR	644.374	Deutsche Bank	20/12/2017	12.967
PLN	446.000	EUR	104.667	HSBC	20/12/2017	1.589
PLN	1.394.000	EUR	326.852	JP Morgan	20/12/2017	5.314
PLN	251.000	EUR	58.036	UBS	20/12/2017	1.930
RON	765.000	EUR	165.753	BNP Paribas	20/12/2017	(1.458)
RON	2.330.000	EUR	505.007	Citibank	20/12/2017	(4.637)
RUB	8.084.000	USD	134.729	Bank of America Merrill Lynch	20/12/2017	3.289
RUB	26.714.000	USD	457.533	BNP Paribas	20/12/2017	(1.444)
SEK	3.889.000	EUR	408.267	Citibank	20/12/2017	(19.243)
SEK	3.355.000	EUR	351.903	Credit Suisse	20/12/2017	(16.237)
SEK	6.007.000	EUR	621.904	Deutsche Bank	20/12/2017	(19.341)
SEK	1.371.000	EUR	140.660	HSBC	20/12/2017	(2.889)
SEK	4.397.000	EUR	447.012	JP Morgan	20/12/2017	(4.374)
SEK	1.341.000	EUR	139.821	Standard Chartered Bank	20/12/2017	(5.494)
SEK	2.790.000	EUR	286.952	UBS	20/12/2017	(6.724)
SGD	1.487.000	USD	1.101.294	BNP Paribas	20/12/2017	2.471
SGD	757.882	USD	561.340	Deutsche Bank	20/12/2017	1.218
SGD	104.000	USD	76.249	HSBC	20/12/2017	948
SGD	645.118	USD	477.439	JP Morgan	20/12/2017	1.417
THB	2.462.000	USD	74.592	Bank of America Merrill Lynch	20/12/2017	815
THB	3.257.000	USD	98.363	BNP Paribas	20/12/2017	1.392
THB	1.065.000	USD	32.260	Citibank	20/12/2017	359
THB	17.080.000	USD	516.546	Credit Suisse	20/12/2017	6.583
THB	1.054.000	USD	31.888	Deutsche Bank	20/12/2017	394
THB	11.921.000	USD	358.932	JP Morgan	20/12/2017	6.186
TRY	1.892.000	USD	532.533	BNP Paribas	20/12/2017	(52.889)
TRY	157.000	USD	44.161	Citibank	20/12/2017	(4.360)
TRY	486.000	USD	129.835	JP Morgan	20/12/2017	(6.628)
TWD	8.960.000	USD	300.359	BNP Paribas	20/12/2017	(1.414)
TWD	2.445.000	USD	81.162	Deutsche Bank	20/12/2017	414
TWD	18.531.000	USD	615.355	JP Morgan	20/12/2017	2.922
TWD	8.808.000	USD	292.332	UBS	20/12/2017	1.542

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	413.544	AUD	541.000	BNP Paribas	20/12/2017	3.586
USD	149.622	AUD	191.000	HSBC	20/12/2017	4.887
USD	144.075	AUD	188.000	JP Morgan	20/12/2017	1.613
USD	423.456	BRL	1.368.000	JP Morgan	20/12/2017	4.289
USD	587.865	CAD	714.000	Credit Suisse	20/12/2017	32.306
USD	415.042	CAD	503.000	Deutsche Bank	20/12/2017	23.661
USD	95.188	CAD	119.000	HSBC	20/12/2017	2.594
USD	1.932.148	CAD	2.423.000	JP Morgan	20/12/2017	46.827
USD	913.179	CLP	570.000.000	BNP Paribas	14/12/2017	28.723
USD	96.813	CLP	61.678.000	BNP Paribas	20/12/2017	1.103
USD	1.290.999	CLP	811.391.000	JP Morgan	20/12/2017	31.899
USD	385.398	COP	1.141.213.000	JP Morgan	20/12/2017	5.538
USD	532.769	EUR	450.000	BNP Paribas	20/12/2017	(3.550)
USD	135.602	EUR	113.000	Citibank	20/12/2017	926
USD	224.718	EUR	191.000	Deutsche Bank	20/12/2017	(2.920)
USD	2.087.123	EUR	1.762.000	HSBC	20/12/2017	(12.864)
USD	1.089.631	EUR	933.000	JP Morgan	20/12/2017	(22.337)
USD	516.208	GBP	387.000	BNP Paribas	20/12/2017	(6.447)
USD	419.409	GBP	309.000	Citibank	20/12/2017	2.095
USD	65.221	GBP	49.000	Credit Suisse	20/12/2017	(955)
USD	451.120	GBP	342.000	Deutsche Bank	20/12/2017	(10.761)
USD	158.746	GBP	118.000	HSBC	20/12/2017	(616)
USD	1.003.841	GBP	758.000	JP Morgan	20/12/2017	(19.861)
USD	132.388	GBP	101.000	UBS	20/12/2017	(4.016)
USD	2.151.211	IDR	28.510.000.000	JP Morgan	14/12/2017	45.113
USD	91.957	IDR	1.246.290.000	BNP Paribas	20/12/2017	(59)
USD	107.210	IDR	1.456.183.000	Deutsche Bank	20/12/2017	(302)
USD	529.788	IDR	7.196.541.000	JP Morgan	20/12/2017	(1.544)
USD	806.205	INR	52.336.000	BNP Paribas	20/12/2017	(3.977)
USD	2.016.522	INR	130.679.000	JP Morgan	20/12/2017	(6.441)
USD	417.103	INR	27.533.000	UBS	20/12/2017	(9.118)
USD	30.840	INR	2.019.738	BNP Paribas	5/1/2018	(372)
USD	283.454	JPY	31.321.000	Citibank	20/12/2017	3.430
USD	62.558	JPY	6.846.000	Credit Suisse	20/12/2017	1.352
USD	654.510	JPY	73.139.000	Deutsche Bank	20/12/2017	613
USD	75.009	JPY	8.414.000	HSBC	20/12/2017	(216)
USD	615.551	JPY	69.936.000	JP Morgan	20/12/2017	(9.710)
USD	691.151	KRW	772.223.000	BNP Paribas	21/12/2017	(18.529)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	1.093.116	MXN	19.610.000	JP Morgan	14/12/2017	36.553
USD	308.298	MXN	5.940.000	Bank of America Merrill Lynch	20/12/2017	(11.408)
USD	100.444	MXN	1.830.000	BNP Paribas	20/12/2017	1.949
USD	294.738	MXN	5.303.000	Credit Suisse	20/12/2017	9.316
USD	549.689	NZD	766.957	BNP Paribas	20/12/2017	23.451
USD	388.089	NZD	533.000	Credit Suisse	20/12/2017	22.378
USD	416.471	NZD	580.043	Deutsche Bank	20/12/2017	18.482
USD	95.271	NZD	132.000	HSBC	20/12/2017	4.701
USD	250.475	NZD	365.000	JP Morgan	20/12/2017	35
USD	1.457.031	PHP	74.825.000	JP Morgan	20/12/2017	(30.355)
USD	84.356	RUB	4.950.000	BNP Paribas	20/12/2017	(156)
USD	366.457	RUB	21.499.000	JP Morgan	20/12/2017	(597)
USD	462.309	SGD	625.000	Deutsche Bank	20/12/2017	(1.614)
USD	19.258	SGD	26.000	JP Morgan	20/12/2017	(41)
USD	147.353	THB	4.822.282	Citibank	20/12/2017	(344)
USD	272.800	THB	9.001.718	Credit Suisse	20/12/2017	(2.905)
USD	116.602	THB	3.859.000	HSBC	20/12/2017	(1.592)
USD	47.789	TRY	187.000	BNP Paribas	20/12/2017	383
USD	165.889	TRY	622.000	HSBC	20/12/2017	8.205
USD	135.488	TWD	4.068.000	JP Morgan	20/12/2017	(238)
USD	492.250	ZAR	6.464.000	Deutsche Bank	20/12/2017	17.184
ZAR	190.000	USD	13.922	BNP Paribas	20/12/2017	42
ZAR	919.000	USD	68.974	Citibank	20/12/2017	(1.433)
ZAR	1.384.000	USD	102.663	HSBC	20/12/2017	(947)
ZAR	919.000	USD	68.647	JP Morgan	20/12/2017	(1.106)
						169.792
Catégorie d'Actions couverte en euros						
EUR	1.874.975	USD	2.189.023	State Street Bank & Trust Company	15/12/2017	44.724
USD	81.042	EUR	69.020	State Street Bank & Trust Company	15/12/2017	(1.184)
						43.540
Total						213.332

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
119	USD	SGX NIFTY 50	Décembre 2017	(39.141)
Total				(39.141)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Allocation Fund suite

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	52,49
Finance	39,35
Énergie	1,15
Technologie	0,64
Biens de consommation non cyclique	0,43
Services aux collectivités	0,29
Matériaux de base	0,29
Communications	0,25
Biens de consommation cyclique	0,18
Diversifiés	0,15
Valeurs industrielles	0,10
Portefeuille de titres à la valeur de marché	95,32
Autres éléments de l'actif net	4,68
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Equity Strategies Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	ACTIONS ORDINAIRES		
	Autriche		
42.352	Erste Group Bank AG	1.848.225	2,43
		1.848.225	2,43
	Bermudes		
3.303.332	Skyworth Digital Holdings Ltd*	1.408.607	1,85
		1.408.607	1,85
	Brésil		
200.291	BB Seguridade Participacoes SA	1.637.613	2,15
270.704	BR Malls Participacoes SA	986.191	1,30
127.086	Cia Hering	958.727	1,26
		3.582.531	4,71
	Canada		
902.466	Eldorado Gold Corp*	1.045.951	1,37
		1.045.951	1,37
	Îles Caïmans		
1.218.983	Crystal International Group Ltd '144A'	1.097.353	1,44
208.800	MGM China Holdings Ltd	533.150	0,70
70.906	ZTO Express Cayman Inc ADR	1.134.496	1,49
		2.764.999	3,63
	Chine		
3.193.000	Bank of China Ltd 'H'	1.549.643	2,04
250.600	China Pacific Insurance Group Co Ltd 'H'	1.195.366	1,57
1.320.000	China Petroleum & Chemical Corp 'H'	943.195	1,24
60.553	Huaneng Power International Inc ADR*	1.548.946	2,03
2.463.000	Industrial & Commercial Bank of China Ltd 'H'	1.914.461	2,52
179.000	Ping An Insurance Group Co of China Ltd 'H'*	1.764.969	2,32
		8.916.580	11,72
	Colombie		
130.369	Ecopetrol SA ADR	1.529.228	2,01
		1.529.228	2,01
	Grèce		
855.482	Alpha Bank AE	1.619.406	2,13
2.909.975	National Bank of Greece SA	900.762	1,18
		2.520.168	3,31
	Hong Kong		
194.500	China Mobile Ltd	1.973.842	2,59
650.000	China Resources Power Holdings Co Ltd	1.223.557	1,61
		3.197.399	4,20
	Inde		
53.424	Indiabulls Housing Finance Ltd	997.185	1,31
732.884	Jindal Steel & Power Ltd	1.952.690	2,57
85.525	Mahindra & Mahindra Ltd GDR	1.851.616	2,43
740.319	NTPC Ltd	2.101.092	2,76
18.061	State Bank of India GDR	889.504	1,17
		7.792.087	10,24
	Indonésie		
3.322.000	Astra International Tbk PT	1.958.668	2,58
58.029	Astra International Tbk PT ADR	679.520	0,89
2.707.400	Semen Indonesia Persero Tbk PT	1.881.529	2,47
		4.519.717	5,94
	Mexique		
78.763	America Movil SAB de CV 'L' ADR	1.365.750	1,79
771.582	PLA Administradora Industrial S de RL de CV (Reit)	1.270.248	1,67
		2.635.998	3,46
	Qatar		
54.905	Qatar National Bank QPSC	1.722.221	2,26
		1.722.221	2,26
	Russie		
511.571	Gazprom PJSC ADR	2.332.764	3,06
5.763	Novatek PJSC GDR RegS	661.016	0,87
183.066	Rosneft Oil Co PJSC GDR	905.994	1,19
355.499.690	VTB Bank PJSC	309.041	0,41
590.566	VTB Bank PJSC GDR RegS	1.080.736	1,42
		5.289.551	6,95
	Afrique du Sud		
81.235	Mr Price Group Ltd*	1.254.507	1,65
422.638	Sanlam Ltd	2.437.185	3,20
61.473	Sasol Ltd	1.957.895	2,57
55.040	Shoprite Holdings Ltd	925.739	1,22
309.625	Steinhoff Africa Retail Ltd '144A'	578.355	0,76
		7.153.681	9,40
	Corée du Sud		
36.657	GS Retail Co Ltd	1.330.532	1,75
10.993	Hyundai Motor Co	1.661.703	2,18
2.923	Hyundai Robotics Co Ltd	1.071.699	1,41
246.410	Pan Ocean Co Ltd	1.245.353	1,64
17.247	Shinhan Financial Group Co Ltd	767.062	1,01
29.397	Shinhan Financial Group Co Ltd ADR	1.319.925	1,73
		7.396.274	9,72
	Taïwan		
112.000	Land Mark Optoelectronics Corp	1.409.615	1,85
168.000	MediaTek Inc	1.825.965	2,40
		3.235.580	4,25
	Thaïlande		
1.286.400	Indorama Ventures PCL NVDR	1.929.994	2,54
6.358.300	Land & Houses PCL NVDR	2.044.157	2,68
128.100	Land & Houses PCL RegS	40.791	0,05
		4.014.942	5,27
	Turquie		
5.329	Arcelik AS	26.780	0,04
		26.780	0,04
	Émirats arabes unis		
6.503.191	Air Arabia PJSC	2.195.499	2,88
		2.195.499	2,88
Total des actions ordinaires		72.796.018	95,64
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		72.796.018	95,64

*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Organismes de placement collectif

Nombre	Description	Valeur de marché USD	% de l'actif net
	Irlande		
1.823.921	Institutional Cash Series Plc - Institutional US Dollar Liquidity Fund Agency Dis[1]	1.823.921	2,40
		1.823.921	2,40
Total des organismes de placement collectif		1.823.921	2,40
Portefeuille de titres à la valeur de marché		74.619.939	98,04
Autres éléments de l'actif net		1.492.142	1,96
Total de l'actif net (USD)		76.112.081	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Equity Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Brésil		
569.935	MRV Engenharia e Participacoes SA	Credit Suisse	92.116
			92.116
	France		
(5.728)	LVMH Moet Hennessy Louis Vuitton SE	Deutsche Bank	(18.811)
			(18.811)
	Grèce		
87.796	Alpha Bank AE	Credit Suisse	12.508
			12.508
	Hong Kong		
(321.000)	AIA Group Ltd	Credit Suisse	(84.302)
184.000	Bank of China Ltd 'H'	Deutsche Bank	209
11.000	China Mobile Ltd	Deutsche Bank	953
1.512.000	China National Building Material Co Ltd 'H'	HSBC	104.707
78.000	China Petroleum & Chemical Corp 'H'	Credit Suisse	(2.641)
452.000	China Resources Power Holdings Co Ltd	HSBC	(53.346)
3.584.000	Huadian Power International Corp Ltd 'H'	Deutsche Bank	(87.647)
428.400	MGM China Holdings Ltd	HSBC	53.416
188.000	Skyworth Digital Holdings Ltd	Deutsche Bank	(7.008)
(278.000)	Sunac China Holdings Ltd	Deutsche Bank	(47.687)
			(123.346)
	Hongrie		
(29.995)	OTP Bank PLC	HSBC	22.766
			22.766
	Inde		
6.558	Mahindra & Mahindra Ltd GDR	Deutsche Bank	328
			328
	Indonésie		
250.000	Astra International Tbk PT	Deutsche Bank	(3.596)
			(3.596)
	Philippines		
(986.300)	Ayala Land Inc	HSBC	12.173
(463.100)	Ayala Land Inc	Deutsche Bank	(11.471)
(52.300)	Ayala Land Inc	Bank of America Merrill Lynch	(1.295)
(93.700)	Ayala Land Inc	Credit Suisse	1.154
(84.679)	BDO Unibank Inc	Deutsche Bank	(12.055)
(167.380)	BDO Unibank Inc	HSBC	(9.655)
(34.420)	BDO Unibank Inc	Bank of America Merrill Lynch	(4.900)
(380.506)	BDO Unibank Inc	Credit Suisse	(21.986)
			(48.035)
	Pologne		
5.856	KGHM Polska Miedz SA	HSBC	(18.564)
(76.665)	Polski Koncern Naftowy ORLEN SA	Deutsche Bank	204.717
			186.153
	Afrique du Sud		
146.958	AngloGold Ashanti Ltd	Credit Suisse	100.394
			100.394
	Corée du Sud		
498	GS Retail Co Ltd	HSBC	1.965
198	Hyundai Motor Co	HSBC	2.389
168	Hyundai Robotics Co Ltd	HSBC	(1.573)
37.404	Korea Aerospace Industries Ltd	HSBC	(117.442)
(2.624)	NCSoft Corp	HSBC	81.582
14.214	Pan Ocean Co Ltd	Deutsche Bank	8.131
83.264	Samsung Engineering Co Ltd	HSBC	23.468
16.073	Shinhan Financial Group Co Ltd	HSBC	13.853
5.724	SK Holdings Co Ltd	Credit Suisse	68.438
			80.811
	Taïwan		
10.000	MediaTek Inc	HSBC	(2.948)
			(2.948)
	Thaïlande		
(876.900)	Airports of Thailand PCL	Deutsche Bank	(157.644)
120.800	Land & Houses PCL NVDR	HSBC	(201)
173.600	PTT PCL NVDR	Credit Suisse	(11.018)
			(168.863)
	Turquie		
(745.828)	Akbank Turk AS	Credit Suisse	151.744
138.811	Arcelik AS	HSBC	(48.681)
205.709	Turkiye Halk Bankasi AS	HSBC	(53.207)
(1.240.892)	Turkiye Vakiflar Bankasi TAO 'D'	HSBC	54.872
			104.728
	Émirats arabes unis		
189.005	Air Arabia PJSC	HSBC	1.545
(1.671.260)	Emaar Malls PJSC	HSBC	9.087
(722.019)	Emaar Malls PJSC	Bank of America Merrill Lynch	2.090
			12.722
	Royaume-Uni		
716.841	Centamin Plc	Credit Suisse	98.794
9.476	Novatek PJSC GDR	Deutsche Bank	26.533
(91.053)	Prudential Plc	HSBC	(104.402)
			20.925
	Etats-Unis		
12.658	AngloGold Ashanti Ltd ADR	Credit Suisse	9.620
138.880	Cemex SAB de CV ADR	Credit Suisse	(57.635)
12.179	CNOOC Ltd ADR	HSBC	(57.120)
11.335	Huaneng Power International Inc ADR	HSBC	(23.804)
2.101	Shinhan Financial Group Co Ltd ADR	HSBC	1.996
(125.169)	Vale SA ADR	Credit Suisse	(55.074)
			(182.017)
Total			85.835

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Equity Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en euros						
EUR	12.210.258	USD	14.241.568	State Street Bank & Trust Company	15/12/2017	305.095
USD	485.545	EUR	413.719	State Street Bank & Trust Company	15/12/2017	(7.339)
						297.756
Total						297.756

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	31,82
Biens de consommation cyclique	23,14
Énergie	10,94
Valeurs industrielles	8,86
Matériaux de base	6,48
Services aux collectivités	6,40
Communications	4,38
Organismes de placement collectif	2,40
Technologie	2,40
Biens de consommation non cyclique	1,22
Portefeuille de titres à la valeur de marché	98,04
Autres éléments de l'actif net	1,96
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Angola		
USD1.300.000	Angolan Government International Bond RegS 9,50% 12/11/2025*	12.780.300	0,50
		12.780.300	0,50
	Argentine		
USD 2.394.000	Argentine Republic Government International Bond 5,625% 26/1/2022	2.525.670	0,10
USD 37.716.000	Argentine Republic Government International Bond RegS 7,125% 28/6/2117	38.922.912	1,53
USD 11.893.000	Banco de Galicia y Buenos Aires SA '144A' FRN 19/7/2026	13.201.361	0,52
USD 7.295.000	Banco Hipotecario SA RegS 9,75% 30/11/2020	8.342.452	0,33
USD 3.967.000	Banco Macro SA RegS FRN 4/11/2026	4.105.886	0,16
USD 3.008.000	Genneia SA RegS 8,75% 20/1/2022	3.312.593	0,13
USD 3.813.000	Pampa Energia SA RegS 7,50% 24/1/2027	4.165.245	0,16
USD 9.155.000	Province of Salta Argentina RegS 9,125% 7/7/2024*	10.253.702	0,40
USD 5.095.000	Provincia de Buenos Aires/Argentina RegS 10,875% 26/1/2021	5.840.202	0,23
USD 23.754.000	Provincia de Buenos Aires/Argentina RegS 9,125% 16/3/2024	27.703.378	1,09
USD 8.014.000	Provincia de Buenos Aires/Argentina RegS 9,625% 18/4/2028	9.917.423	0,39
USD 13.134.000	Provincia de Cordoba RegS 7,45% 1/9/2024	14.398.291	0,57
USD 11.918.000	Tarjeta Naranja SA RegS FRN 11/4/2022	11.322.212	0,45
USD 11.391.000	YPF SA '144A' FRN 7/7/2020	11.049.270	0,44
USD 5.152.000	YPF SA RegS 8,50% 23/3/2021*	5.842.426	0,23
USD 25.832.000	YPF SA RegS 8,50% 28/7/2025*	30.074.906	1,19
USD 10.590.000	YPF SA RegS 6,95% 21/7/2027	11.278.350	0,44
		212.256.279	8,36
	Arménie		
USD 1.992.000	Republic of Armenia International Bond RegS 6,00% 30/9/2020	2.106.719	0,08
		2.106.719	0,08
	Azerbaïdjan		
USD 15.153.000	Southern Gas Corridor CJSC RegS 6,875% 24/3/2026	17.141.831	0,68
		17.141.831	0,68
	Biélorussie		
USD 44.260.000	Republic of Belarus International Bond RegS 8,95% 26/1/2018	44.591.950	1,76
USD 33.819.000	Republic of Belarus International Bond RegS 7,625% 29/6/2027	37.065.624	1,46
		81.657.574	3,22
	Bermudes		
USD 2.213.000	Digicel Group Ltd RegS 8,25% 30/9/2020	2.141.099	0,09
USD 4.222.000	Digicel Ltd RegS 6,00% 15/4/2021	4.102.770	0,16
		6.243.869	0,25
	Bolivie		
USD 2.002.000	Bolivian Government International Bond RegS 4,875% 29/10/2022	2.116.594	0,08
		2.116.594	0,08

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Brésil		
USD 4.002.000	Banco Nacional de Desenvolvimento Economico e Social RegS 5,50% 12/7/2020	4.214.326	0,17
BRL 46.413.000	Brazil Letras do Tesouro Nacional 1/7/2020 (Zero Coupon)	11.439.535	0,45
BRL 34.841.000	Brazil Notas do Tesouro Nacional Serie F 10,00% 1/1/2025	11.037.670	0,43
BRL 51.265.000	Brazil Notas do Tesouro Nacional Serie F 10,00% 1/1/2027	16.137.717	0,64
USD 3.641.000	Caixa Economica Federal RegS 4,25% 13/5/2019	3.695.615	0,14
		46.524.863	1,83
	Îles Caïmans		
USD 3.955.000	Alpha Star Holding III Ltd RegS 6,25% 20/4/2022	4.081.619	0,16
USD 1.972.000	Vale Overseas Ltd 4,375% 11/1/2022	2.052.754	0,08
		6.134.373	0,24
	Colombie		
USD 14.444.000	Banco de Bogota SA RegS 6,25% 12/5/2026*	15.668.285	0,62
USD 2.423.000	Bancolombia SA 5,125% 11/9/2022	2.540.844	0,10
USD 14.193.000	Colombia Government International Bond 5,625% 26/2/2044	16.109.055	0,63
COP 31.221.700.000	Colombian TES 10,00% 24/7/2024	12.585.599	0,50
		46.903.783	1,85
	Costa Rica		
USD 2.443.000	Banco Nacional de Costa Rica RegS 5,875% 25/4/2021	2.546.853	0,10
USD 10.588.000	Costa Rica Government International Bond RegS 7,158% 12/3/2045*	11.263.097	0,44
		13.809.950	0,54
	Croatie		
USD 3.745.000	Croatia Government International Bond RegS 6,75% 5/11/2019	4.035.238	0,16
		4.035.238	0,16
	République dominicaine		
USD 3.761.000	Dominican Republic International Bond RegS 7,50% 6/5/2021	4.120.495	0,16
USD 7.175.000	Dominican Republic International Bond RegS 6,875% 29/1/2026	8.253.402	0,32
USD 16.123.000	Dominican Republic International Bond RegS 5,95% 25/1/2027	17.529.087	0,69
USD 11.213.000	Dominican Republic International Bond RegS 6,85% 27/1/2045	12.610.757	0,50
		42.513.741	1,67
	Ecuador		
USD 9.652.000	Ecuador Government International Bond RegS 10,50% 24/3/2020	10.559.393	0,42
USD 5.020.000	Ecuador Government International Bond RegS 10,75% 28/3/2022	5.802.643	0,23
USD 5.546.000	Ecuador Government International Bond RegS 7,95% 20/6/2024	5.747.100	0,23
USD 10.780.000	Ecuador Government International Bond RegS 9,625% 2/6/2027	11.981.054	0,47
USD 19.381.000	Ecuador Government International Bond RegS 8,875% 23/10/2027	20.615.666	0,81
		54.705.856	2,16

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Égypte		
USD 11.276.000	Egypt Government International Bond RegS 5,75% 29/4/2020	11.755.230	0,46
USD 24.024.000	Egypt Government International Bond RegS 6,125% 31/1/2022	25.090.065	0,99
USD 3.874.000	Egypt Government International Bond RegS 7,50% 31/1/2027	4.300.140	0,17
USD 37.861.000	Egypt Government International Bond RegS 8,50% 31/1/2047	43.203.187	1,70
EGP 477.025.000	Egypt Treasury Bills 8/5/2018 (Zero Coupon)	25.062.932	0,99
EGP 48.900.000	Egypt Treasury Bills 5/6/2018 (Zero Coupon)	2.531.600	0,10
EGP 751.075.000	Egypt Treasury Bills 2/10/2018 (Zero Coupon)	36.549.771	1,44
EGP 512.225.000	Egypt Treasury Bills 30/10/2018 (Zero Coupon)	25.033.775	0,99
		173.526.700	6,84
	El Salvador		
USD 3.865.000	El Salvador Government International Bond RegS 7,375% 1/12/2019	4.067.758	0,16
		4.067.758	0,16
	Gabon		
USD 27.375.000	Gabon Government International Bond RegS 6,95% 16/6/2025	27.956.719	1,10
		27.956.719	1,10
	Ghana		
USD 12.688.000	Ghana Government International Bond RegS 9,25% 15/9/2022*	14.377.090	0,56
USD 16.422.000	Ghana Government International Bond RegS 8,125% 18/1/2026*	17.941.035	0,71
		32.318.125	1,27
	Hongrie		
HUF 3.006.240.000	Hungary Government Bond 3,00% 27/10/2027*	12.309.371	0,49
USD 7.400.000	Hungary Government International Bond 7,625% 29/3/2041	11.474.625	0,45
		23.783.996	0,94
	Indonésie		
USD 3.803.000	Indonesia Government International Bond RegS 5,25% 8/1/2047*	4.249.282	0,17
IDR 730.702.000.000	Indonesia Treasury Bond 8,375% 15/9/2026	60.462.319	2,38
IDR 165.392.000.000	Indonesia Treasury Bond 8,25% 15/5/2036	13.482.725	0,53
USD 9.768.000	Pertamina Persero PT RegS 6,45% 30/5/2044*	11.711.637	0,46
		89.905.963	3,54
	Iraq		
USD 10.671.000	Iraq International Bond RegS 6,752% 9/3/2023	10.804.388	0,42
USD 34.368.000	Iraq International Bond RegS 5,80% 15/1/2028	32.950.320	1,30
		43.754.708	1,72
	Irlande		
USD 1.312.000	Russian Railways Via RZD Capital Plc RegS 5,70% 5/4/2022	1.427.522	0,06
		1.427.522	0,06
	Jamaïque		
USD 3.833.000	Jamaica Government International Bond 7,875% 28/7/2045	4.714.590	0,19
		4.714.590	0,19
	Jordanie		
USD 6.087.000	Jordan Government International Bond RegS 7,375% 10/10/2047	6.277.219	0,25
		6.277.219	0,25
	Kazakhstan		
USD 15.776.000	Kazakhstan Government International Bond RegS 6,50% 21/7/2045*	20.025.660	0,79
USD 3.565.000	KazMunayGas National Co JSC RegS 7,00% 5/5/2020	3.892.980	0,15
USD 2.082.000	KazMunayGas National Co JSC RegS 3,875% 19/4/2022	2.115.833	0,08
USD 17.265.000	KazMunayGas National Co JSC RegS 4,75% 19/4/2027	18.081.634	0,71
USD 14.107.000	KazMunayGas National Co JSC RegS 5,75% 30/4/2043	14.595.666	0,58
USD 70.377.000	KazMunayGas National Co JSC RegS 5,75% 19/4/2047	72.681.847	2,87
		131.393.620	5,18
	Liban		
USD 4.710.000	Lebanon Government International Bond 6,375% 9/3/2020	4.645.238	0,18
USD 1.121.000	Lebanon Government International Bond RegS 5,45% 28/11/2019	1.092.274	0,04
USD 35.528.000	Lebanon Government International Bond RegS 6,10% 4/10/2022	33.929.240	1,34
USD 9.684.000	Lebanon Government International Bond RegS 6,00% 27/1/2023	9.139.275	0,36
		48.806.027	1,92
	Luxembourg		
USD 3.449.000	Gazprom OAO Via Gaz Capital SA RegS 4,95% 19/7/2022	3.618.346	0,14
USD 19.580.000	Gazprom OAO Via Gaz Capital SA RegS 8,625% 28/4/2034	26.535.208	1,05
USD 17.503.000	Gazprom OAO Via Gaz Capital SA RegS 7,288% 16/8/2037	21.361.799	0,84
USD 4.219.000	Kernel Holding SA RegS 8,75% 31/1/2022*	4.668.070	0,19
USD 4.043.000	MHP SE RegS 7,75% 10/5/2024	4.404.909	0,17
		60.588.332	2,39
	Malaisie		
USD 2.752.000	Press Metal Labuan Ltd RegS 4,80% 30/10/2022	2.765.760	0,11
		2.765.760	0,11
	Mexique		
USD 4.084.000	Banco Mercantil del Norte SA/Grand Cayman RegS FRN 4/10/2031	4.165.722	0,16
USD 27.495.000	Cemex SAB de CV RegS 7,75% 16/4/2026	31.124.651	1,23
MXN 121.009.100	Mexican Bonos 10,00% 5/12/2024	7.557.686	0,30
MXN 147.417.900	Mexican Bonos 8,00% 7/11/2047	8.357.605	0,33
USD 3.726.000	Mexico Government International Bond 5,75% 12/10/2110	3.998.929	0,16
USD 3.760.000	Petroleos Mexicanos 6,00% 5/3/2020	4.013.800	0,16

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Mexique *suite*		
USD 1.951.000	Petroleos Mexicanos 4,875% 24/1/2022	2.044.648	0,08
USD 2.386.000	Petroleos Mexicanos 4,625% 21/9/2023	2.473.114	0,10
USD 3.790.000	Petroleos Mexicanos 6,75% 21/9/2047	4.034.455	0,16
USD 4.252.000	Petroleos Mexicanos RegS 6,50% 13/3/2027	4.709.685	0,18
		72.480.295	2,86
	Mongolie		
USD 2.455.000	Trade & Development Bank of Mongolia LLC RegS 9,375% 19/5/2020	2.691.797	0,11
		2.691.797	0,11
	Mozambique		
USD 11.295.000	Mozambique International Bond RegS (Flat Trading) 10,50% 18/1/2023*,**	9.050.119	0,36
		9.050.119	0,36
	Pays-Bas		
USD 1.484.000	GTH Finance BV RegS 7,25% 26/4/2023	1.686.121	0,07
USD 3.282.000	Indo Energy Finance II BV RegS 6,375% 24/1/2023	3.354.447	0,13
USD 22.797.000	Kazakhstan Temir Zholy Finance BV RegS 6,95% 10/7/2042	25.891.351	1,02
USD 2.036.000	Petrobras Global Finance BV 4,875% 17/3/2020	2.095.431	0,08
USD 4.345.000	Petrobras Global Finance BV 4,375% 20/5/2023	4.311.761	0,17
USD 16.987.000	Petrobras Global Finance BV 7,375% 17/1/2027	18.780.827	0,74
USD 68.388.000	Petrobras Global Finance BV 6,85% 5/6/2115	65.991.000	2,60
USD 29.877.312	Republic of Angola Via Northern Lights III BV RegS 7,00% 17/8/2019	30.776.082	1,21
		152.887.020	6,02
	Nigeria		
NGN 8.759.000.000	Nigeria Government Bond 14,50% 15/7/2021	24.119.533	0,95
NGN 2.115.000.000	Nigeria Government Bond 16,288% 17/3/2027	6.314.702	0,25
NGN 1.984.000.000	Nigeria Government Bond 16,25% 18/4/2037	6.125.841	0,24
USD 15.719.000	Nigeria Government International Bond '144A' 7,875% 16/2/2032	17.448.090	0,69
USD 2.342.000	Nigeria Government International Bond RegS 6,75% 28/1/2021	2.500.085	0,10
USD 18.585.000	Nigeria Government International Bond RegS 6,375% 12/7/2023*	19.607.175	0,77
USD 57.740.000	Nigeria Government International Bond RegS 7,875% 16/2/2032	64.091.400	2,53
USD 4.000.000	Nigeria Government International Bond RegS 7,625% 28/11/2047	4.125.000	0,16
		144.331.826	5,69
	Oman		
USD 2.090.000	Oman Government International Bond RegS 3,875% 8/3/2022	2.109.333	0,08
		2.109.333	0,08

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Pakistan		
USD 3.836.000	Second Pakistan International Sukuk Co Ltd/The RegS 6,75% 3/12/2019	3.980.253	0,16
USD 2.786.000	Third Pakistan International Sukuk Co Ltd/The RegS 5,50% 13/10/2021	2.813.539	0,11
		6.793.792	0,27
	Panama		
USD 2.068.000	Global Bank Corp RegS 4,50% 20/10/2021	2.116.081	0,08
USD 12.834.000	Panama Government International Bond 4,30% 29/4/2053	13.475.835	0,53
		15.591.916	0,61
	Pérou		
PEN 49.442.000	Peru Government Bond RegS '144A' 6,15% 12/8/2032	16.191.551	0,64
USD 12.521.000	Peruvian Government International Bond 5,625% 18/11/2050	16.011.229	0,63
PEN 29.663.000	Peruvian Government International Bond RegS 6,35% 12/8/2028	9.965.802	0,39
PEN 28.666.000	Peruvian Government International Bond RegS 6,90% 12/8/2037	9.848.816	0,39
USD 12.430.000	Petroleos del Peru SA RegS 5,625% 19/6/2047	13.250.380	0,52
USD 2.488.000	SAN Miguel Industrias Pet SA RegS 4,50% 18/9/2022	2.537.760	0,10
		67.805.538	2,67
	Pologne		
PLN 43.972.000	Republic of Poland Government Bond 2,50% 25/7/2027*	11.601.828	0,46
		11.601.828	0,46
	Russie		
RUB 672.506.000	Russian Federal Bond - OFZ 7,50% 18/8/2021	11.627.931	0,46
RUB 918.003.000	Russian Federal Bond - OFZ 8,15% 3/2/2027	16.469.875	0,65
		28.097.806	1,11
	Sénégal		
USD 17.891.000	Senegal Government International Bond RegS 6,25% 23/5/2033	18.711.213	0,74
		18.711.213	0,74
	Serbie		
USD 68.028.000	Serbia International Bond RegS 5,875% 3/12/2018	70.170.875	2,77
USD 3.969.000	Serbia International Bond RegS 4,875% 25/2/2020	4.137.685	0,16
		74.308.560	2,93
	Afrique du Sud		
USD 5.330.000	Eskom Holdings SOC Ltd RegS 5,75% 26/1/2021	5.270.038	0,21
USD 18.038.000	Eskom Holdings SOC Ltd RegS 7,125% 11/2/2025	18.128.190	0,71
ZAR 108.402.483	Republic of South Africa Government Bond 7,25% 15/1/2020	7.858.456	0,31
ZAR 168.179.143	Republic of South Africa Government Bond 8,75% 28/2/2048	10.600.878	0,42
USD 1.441.000	Republic of South Africa Government International Bond 5,875% 30/5/2022	1.569.789	0,06
USD 1.939.000	Transnet SOC Ltd RegS 4,00% 26/7/2022	1.890.525	0,08
		45.317.876	1,79

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*Tout ou partie de ce titre représente un titre en prêt.

**Le Compartiment a cessé de calculer les intérêts courus pour ce titre.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Sri Lanka		
USD 1.317.000	Sri Lanka Government International Bond RegS 5,125% 11/4/2019	1.343.518	0,05
USD 2.383.000	Sri Lanka Government International Bond RegS 5,875% 25/7/2022	2.523.239	0,10
		3.866.757	0,15
	Trinité-et-Tobago		
USD 2.587.000	Petroleum Co of Trinidad & Tobago Ltd RegS 9,75% 14/8/2019	2.755.155	0,11
		2.755.155	0,11
	Turquie		
USD 2.825.000	Turkey Government International Bond 7,50% 7/11/2019	3.038.641	0,12
USD 1.591.000	Turkey Government International Bond 7,00% 5/6/2020	1.715.297	0,07
USD 1.691.000	Turkey Government International Bond 5,125% 25/3/2022	1.744.901	0,07
USD 11.518.000	Turkey Government International Bond 6,625% 17/2/2045	12.165.887	0,48
		18.664.726	0,74
	Ukraine		
USD 5.599.000	Ukraine Government International Bond RegS 7,75% 1/9/2019	5.887.348	0,23
USD 1.915.000	Ukraine Government International Bond RegS 7,75% 1/9/2020	2.034.688	0,08
USD 1.792.000	Ukraine Government International Bond RegS 7,75% 1/9/2022	1.904.896	0,08
USD 38.505.000	Ukraine Government International Bond RegS 7,75% 1/9/2024	40.642.027	1,60
USD 4.498.000	Ukraine Government International Bond RegS 7,75% 1/9/2025	4.709.406	0,19
USD 4.524.000	Ukraine Government International Bond RegS 7,75% 1/9/2026	4.691.388	0,18
USD 4.530.000	Ukraine Government International Bond RegS 7,75% 1/9/2027	4.693.080	0,18
USD 50.076.000	Ukraine Government International Bond RegS 7,375% 25/9/2032	49.399.974	1,95
		113.962.807	4,49
	Royaume-Uni		
USD 1.983.000	State Savings Bank of Ukraine Via SSB #1 Plc RegS (Step-up coupon) 9,375% 10/3/2023	2.133.778	0,08
USD 2.024.000	Ukreximbank Via Biz Finance Plc RegS 9,625% 27/4/2022	2.189.310	0,09
		4.323.088	0,17
	Etats-Unis		
USD 98.427.100	United States Treasury Bill 3/5/2018 (Zero Coupon)	97.895.552	3,86
		97.895.552	3,86

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Uruguay		
UYU 465.210.000	Uruguay Government International Bond RegS 9,875% 20/6/2022*	17.106.729	0,67
		17.106.729	0,67
	Venezuela		
USD 860.800	Petroleos de Venezuela SA RegS 12,75% 17/2/2022	264.266	0,01
USD 184.540.480	Petroleos de Venezuela SA RegS 9,75% 17/5/2035	51.671.334	2,03
USD 141.441.750	Petroleos de Venezuela SA RegS (Defaulted) 8,50% 27/10/2020	113.860.156	4,49
		165.795.756	6,53
	Zambie		
USD 31.186.000	Zambia Government International Bond RegS 8,97% 30/7/2027	34.456.632	1,36
		34.456.632	1,36
Total des obligations		2.310.824.130	91,07
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		2.310.824.130	91,07

Autres valeurs mobilières et instruments du marché monétaire

OBLIGATIONS

Nombre	Description	Valeur de marché USD	% de l'actif net
	Nigeria		
NGN 987.156.000	Federal Republic of Nigeria FRN 15/3/2018	2.496.028	0,10
NGN 14.453.404.000	Nigeria Treasury Bill FRN 3/5/2018	37.117.508	1,46
		39.613.536	1,56
Total des obligations		39.613.536	1,56
Total des autres valeurs mobilières et instruments du marché monétaire		39.613.536	1,56

Organismes de placement collectif

Nombre	Description	Valeur de marché USD	% de l'actif net
	Luxembourg		
3.350.000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund X2 (USD)[1]	43.349.000	1,71
		43.349.000	1,71
Total des organismes de placement collectif		43.349.000	1,71
Portefeuille de titres à la valeur de marché		2.393.786.666	94,34
Autres éléments de l'actif net		143.722.691	5,66
Total de l'actif net (USD)		2.537.509.357	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

**Le Compartiment a cessé de calculer les intérêts courus pour ce titre.

[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
CDS	USD 109.064.000	Fund receives default protection on Federative Republic of Brazil and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(1.863.171)	3.634.221
CDS	USD 45.730.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000 %	Barclays Bank	20/12/2022	205.058	2.092.864
CDS	USD 40.580.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000 %	Barclays Bank	20/12/2022	109.893	1.857.171
CDS	USD 39.679.000	Fund receives default protection on Russian Federation and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(479.291)	510.328
CDS	USD 141.450.000	Fund receives default protection on United Mexican States and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(848.812)	165.597
CDS	USD 47.690.000	Fund receives default protection on Republic of Turkey and pays Fixed 1,000 %	BNP Paribas	20/12/2022	194.533	2.182.565
CDS	EUR 100.471.155	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Citibank	20/12/2022	(1.040.479)	(15.033.854)
CDS	USD 254.188.185	Fund receives default protection on Markit CDX.NA.HY.29 and pays Fixed 5,000 %	Citibank	20/12/2022	609.294	(20.142.632)
CDS	USD 25.011.000	Fund receives default protection on Russian Federation and pays Fixed 1,000 %	Citibank	20/12/2022	(303.894)	321.677
CDS	USD 278.546.752	Fund receives default protection on Markit CDX.EM.28 and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(1.291.908)	10.337.418
CDS	USD 37.641.000	Fund receives default protection on Russian Federation and pays Fixed 1,000 %	JP Morgan	20/12/2022	(448.418)	484.116
IRS	GBP 10.671.630	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,069 %	Bank of America Merrill Lynch	21/6/2027	393.314	393.314
IRS	GBP 15.977.746	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,499 %	Deutsche Bank	28/6/2047	414.642	414.642
IRS	JPY 2.624.137.471	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,979 %	Goldman Sachs	19/10/2047	(756.353)	(756.353)
Total					(5.105.592)	(13.538.926)

CDS (*credit default swaps*) : swaps sur défaillance
IRS (*interest rate swaps*) : swaps sur taux d'intérêt

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
ARS	203.096.920	USD	11.308.292	BNP Paribas	14/12/2017	303.550
ARS	19.967.469	USD	1.105.618	Royal Bank of Scotland	14/12/2017	36.000
ARS	139.610.000	USD	7.518.040	BNP Paribas	14/2/2018	176.636
ARS	139.610.000	USD	7.530.205	Royal Bank of Scotland	14/2/2018	164.471
ARS	213.407.011	USD	10.832.843	BNP Paribas	14/6/2018	140.307
ARS	239.115.579	USD	11.890.382	BNP Paribas	2/7/2018	283.427
AUD	56.853.073	USD	43.365.640	Citibank	4/12/2017	(279.527)
AUD	8.167.136	USD	6.171.774	Goldman Sachs	4/12/2017	17.692
AUD	316.908.752	USD	240.601.892	HSBC	4/12/2017	(432.534)
AUD	27.067.472	USD	20.739.268	Morgan Stanley	4/12/2017	(226.179)
AUD	3.197.613	USD	2.454.529	Nomura & International	4/12/2017	(31.218)
BRL	103.755.436	USD	32.177.217	Bank of America Merrill Lynch	4/12/2017	(333.302)
BRL	40.978.512	USD	12.724.665	Deutsche Bank	4/12/2017	(147.818)
BRL	669.503.413	USD	206.577.804	Goldman Sachs	4/12/2017	(1.098.355)
BRL	17.820.709	USD	5.449.758	Royal Bank of Scotland	4/12/2017	19.653
BRL	20.373.233	USD	6.295.710	Standard & Chartered Bank	4/12/2017	(42.896)
CAD	4.724.331	USD	3.712.535	BNP Paribas	4/12/2017	(37.582)
CAD	57.220.982	USD	44.947.938	Goldman Sachs	4/12/2017	(436.993)
CAD	8.026.405	USD	6.302.788	JP Morgan	4/12/2017	(59.224)
CAD	184.827.399	USD	144.026.894	Morgan Stanley	4/12/2017	(253.719)
CAD	32.102.005	USD	25.168.608	UBS	4/12/2017	(197.164)
CAD	15.885.567	USD	12.352.408	Morgan Stanley	20/12/2017	8.054
CLP	67.966.067.248	USD	105.794.068	BNP Paribas	4/12/2017	(341.026)
CLP	789.704.374	USD	1.248.243	Citibank	4/12/2017	(22.974)
CLP	3.903.902.849	USD	6.114.657	Goldman Sachs	4/12/2017	(57.540)
CLP	19.948.325.000	USD	31.254.720	JP Morgan	4/12/2017	(303.811)
CLP	23.843.788.280	USD	37.595.681	Royal Bank of Scotland	4/12/2017	(600.749)
CLP	3.914.552.526	USD	6.088.898	BNP Paribas	12/1/2018	(14.079)
CNY	82.487.301	USD	12.503.835	BNP Paribas	4/12/2017	(25.989)
CNY	65.990.130	USD	10.006.897	Citibank	4/12/2017	(24.576)
CNY	288.380.042	USD	43.443.298	Deutsche Bank	4/12/2017	179.925
CNY	15.772.360	USD	2.375.439	Goldman Sachs	4/12/2017	10.445
CNY	228.268.700	USD	34.484.058	HSBC	4/12/2017	46.127
CNY	229.255.108	USD	34.614.210	HSBC	12/1/2018	(40.912)
COP	18.727.344.088	USD	6.284.344	BNP Paribas	4/12/2017	(41.511)
COP	496.501.409.039	USD	165.147.111	Citibank	4/12/2017	363.566
COP	7.514.073.968	USD	2.481.530	Deutsche Bank	4/12/2017	23.315
COP	33.559.432.001	USD	11.157.216	HSBC	4/12/2017	29.951
COP	234.848.532.906	USD	77.511.262	Royal Bank of Scotland	4/12/2017	776.410
COP	19.557.402.077	USD	6.473.817	Standard & Chartered Bank	4/12/2017	45.719
COP	89.755.548.827	USD	29.772.137	Citibank	12/1/2018	45.336
CZK	79.256.204	USD	3.713.626	Bank of America Merrill Lynch	4/12/2017	(14.387)
CZK	195.693.510	USD	9.170.491	JP Morgan	4/12/2017	(36.605)
EUR	60.792.520	USD	71.989.347	Bank of America Merrill Lynch	4/12/2017	387.181
EUR	89.124.970	USD	104.850.486	Citibank	4/12/2017	1.257.237
EUR	55.472.555	USD	65.898.575	Goldman Sachs	4/12/2017	144.269
EUR	64.752.902	USD	76.910.350	HSBC	4/12/2017	181.210
EUR	5.363.038	USD	6.225.184	JP Morgan	4/12/2017	159.780
EUR	29.599.474	USD	34.773.306	Morgan Stanley	4/12/2017	466.345
EUR	8.774.255	USD	10.357.394	Standard & Chartered Bank	4/12/2017	88.795
EUR	91.560.085	USD	108.088.511	State Street Bank & Trust Company	4/12/2017	918.338
EUR	8.880.822	USD	10.525.683	Bank of America Merrill Lynch	20/12/2017	58.659
GBP	4.572.175	USD	6.097.107	Bank of America Merrill Lynch	4/12/2017	73.961
GBP	936.091	USD	1.227.916	Barclays Bank	4/12/2017	35.527
GBP	92.602.893	USD	123.301.622	HSBC	4/12/2017	1.684.568

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
GBP	2.892.902	USD	3.807.211	Morgan Stanley	4/12/2017	97.341
GBP	46.958.729	USD	62.951.839	State Street Bank & Trust Company	4/12/2017	428.391
HUF	3.267.622.799	USD	12.562.624	Bank of America Merrill Lynch	4/12/2017	(143.374)
HUF	1.655.408.263	USD	6.157.368	BNP Paribas	4/12/2017	134.341
HUF	3.197.057.682	USD	12.028.297	Citibank	4/12/2017	122.756
HUF	1.655.408.263	USD	6.336.680	Deutsche Bank	4/12/2017	(44.972)
HUF	1.911.884.729	USD	7.128.047	Goldman Sachs	4/12/2017	138.451
HUF	54.716.051.024	USD	207.566.004	HSBC	4/12/2017	393.234
HUF	1.884.813.193	USD	7.183.251	HSBC	12/1/2018	2.340
IDR	3.581.224.383.453	USD	265.051.344	Deutsche Bank	4/12/2017	(285.383)
IDR	635.310.475.024	USD	46.952.864	Goldman Sachs	4/12/2017	16.711
IDR	33.262.224.396	USD	2.448.092	HSBC	4/12/2017	11.040
IDR	160.200.676.180	USD	11.841.237	JP Morgan	4/12/2017	2.669
IDR	480.422.719.349	USD	35.539.986	Standard & Chartered Bank	4/12/2017	(21.524)
IDR	2.869.903.258.856	USD	212.007.223	UBS	4/12/2017	169.567
IDR	2.440.555.305.868	USD	180.421.032	Deutsche Bank	9/1/2018	(588.275)
INR	1.083.925.883	USD	16.694.572	Citibank	4/12/2017	115.692
INR	1.764.079.592	USD	27.308.221	Deutsche Bank	4/12/2017	50.333
INR	4.436.828.913	USD	68.639.459	Goldman Sachs	4/12/2017	169.923
INR	11.119.539.777	USD	171.623.910	HSBC	4/12/2017	825.528
INR	475.489.902	USD	7.342.004	JP Morgan	4/12/2017	32.219
INR	8.123.166.529	USD	126.124.767	Morgan Stanley	4/12/2017	(145.137)
INR	2.728.480.088	USD	42.363.888	Standard & Chartered Bank	4/12/2017	(48.750)
INR	8.123.166.529	USD	125.580.375	Morgan Stanley	9/1/2018	(152.398)
JPY	5.129.777.336	USD	45.806.287	Citibank	4/12/2017	15.753
JPY	12.293.688.482	USD	109.629.373	Deutsche Bank	4/12/2017	184.727
JPY	10.985.411.262	USD	98.455.779	Goldman Sachs	4/12/2017	(327.942)
JPY	4.179.078.416	USD	37.615.001	HSBC	4/12/2017	(285.136)
JPY	1.368.973.206	USD	12.016.650	Morgan Stanley	4/12/2017	211.784
JPY	1.832.050.780	USD	16.446.067	State Street Bank & Trust Company	4/12/2017	(81.165)
JPY	1.374.178.428	USD	12.091.426	UBS	4/12/2017	183.505
JPY	14.630.861.377	USD	130.910.525	Goldman Sachs	20/12/2017	(103.690)
KRW	4.114.891.894	USD	3.694.031	BNP Paribas	4/12/2017	87.170
KRW	1.372.609.046	USD	1.226.365	Deutsche Bank	4/12/2017	34.934
KRW	181.465.002.587	USD	162.982.451	Goldman Sachs	4/12/2017	3.766.920
KRW	13.577.660.521	USD	12.488.650	HSBC	4/12/2017	(12.050)
KRW	27.281.400.616	USD	24.737.757	JP Morgan	4/12/2017	331.299
KRW	3.125.372.731	USD	2.803.784	Morgan Stanley	4/12/2017	68.141
KRW	99.386.552.821	USD	92.016.066	Goldman Sachs	12/1/2018	(586.197)
MXN	248.955.008	USD	13.092.451	Barclays Bank	4/12/2017	345.328
MXN	604.586.078	USD	32.608.293	Citibank	4/12/2017	25.290
MXN	874.166.220	USD	46.215.132	Goldman Sachs	4/12/2017	969.507
MXN	814.488.104	USD	43.095.770	HSBC	4/12/2017	867.639
MXN	1.207.776.380	USD	64.983.708	Morgan Stanley	4/12/2017	208.119
MXN	1.468.581.338	USD	76.675.919	Royal Bank of Scotland	4/12/2017	2.593.308
MXN	528.245.466	USD	28.354.321	State Street Bank & Trust Company	4/12/2017	158.645
MXN	45.123.794	USD	2.417.601	Morgan Stanley	12/1/2018	1.398
MYR	129.882.311	USD	30.902.287	Barclays Bank	4/12/2017	857.662
MYR	10.323.199	USD	2.514.235	Citibank	4/12/2017	10.083
MYR	72.521.793	USD	17.485.551	Goldman Sachs	4/12/2017	248.107
MYR	41.562.898	USD	10.122.725	Morgan Stanley	4/12/2017	40.595
MYR	20.677.013	USD	5.045.635	Goldman Sachs	22/2/2018	16.057
NZD	5.356.126	USD	3.705.422	BNP Paribas	4/12/2017	(29.513)
NZD	107.996.359	USD	74.223.222	Citibank	4/12/2017	(105.334)
NZD	47.189.624	USD	32.629.941	Goldman Sachs	4/12/2017	(243.708)
NZD	68.535.000	USD	47.423.362	HSBC	4/12/2017	(387.800)
NZD	67.843.349	USD	46.975.592	Morgan Stanley	4/12/2017	(414.709)
NZD	43.393.184	USD	29.848.516	State Street Bank & Trust Company	4/12/2017	(67.779)
NZD	25.765.704	USD	17.738.984	State Street Bank & Trust Company	20/12/2017	(60.172)
PEN	70.302.752	USD	21.708.430	Citibank	4/12/2017	40.967
PEN	81.032.491	USD	24.994.599	HSBC	4/12/2017	74.232

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
PEN	266.275.907	USD	82.155.370	Royal Bank of Scotland	4/12/2017	221.783
PEN	336.834.029	USD	104.057.470	Royal Bank of Scotland	12/1/2018	2.411
PHP	1.588.628.012	USD	31.371.011	Bank of America Merrill Lynch	4/12/2017	237.186
PHP	762.229.096	USD	15.159.085	Barclays Bank	4/12/2017	6.636
PHP	190.282.512	USD	3.706.321	BNP Paribas	4/12/2017	79.642
PHP	906.225.000	USD	18.002.086	Citibank	4/12/2017	28.654
PHP	371.954.602	USD	7.402.082	Deutsche Bank	4/12/2017	(1.473)
PHP	2.538.978.741	USD	49.855.602	Goldman Sachs	4/12/2017	661.285
PHP	1.760.687.760	USD	34.450.203	HSBC	4/12/2017	581.388
PHP	1.596.851.151	USD	31.784.458	Morgan Stanley	4/12/2017	(12.648)
PHP	62.861.974	USD	1.220.029	Societe Generale	4/12/2017	30.707
PHP	2.789.467.343	USD	54.387.807	UBS	4/12/2017	1.112.936
PHP	8.306.223.316	USD	165.035.234	Deutsche Bank	12/1/2018	(368.072)
PLN	154.764.598	USD	42.697.139	Bank of America Merrill Lynch	4/12/2017	1.134.969
PLN	95.682.970	USD	27.054.231	BNP Paribas	4/12/2017	44.901
PLN	80.710.972	USD	22.449.023	Citibank	4/12/2017	409.771
PLN	182.484.012	USD	50.519.539	Deutsche Bank	4/12/2017	1.163.204
PLN	800.099.310	USD	223.842.692	Goldman Sachs	4/12/2017	2.759.772
PLN	38.823.699	USD	10.624.599	HSBC	4/12/2017	370.968
PLN	112.725.172	USD	31.307.330	Morgan Stanley	4/12/2017	618.459
PLN	83.572.564	USD	23.642.217	State Street Bank & Trust Company	4/12/2017	27.031
PLN	203.825.815	USD	56.337.640	UBS	4/12/2017	1.389.484
PLN	251.020.173	USD	70.829.471	Goldman Sachs	12/1/2018	296.524
RON	45.728.539	USD	11.671.398	Goldman Sachs	4/12/2017	55.823
RON	82.809.517	USD	20.998.975	HSBC	4/12/2017	237.774
RUB	886.946.870	USD	15.151.125	Barclays Bank	4/12/2017	32.746
RUB	1.419.619.417	USD	24.025.158	Goldman Sachs	4/12/2017	277.671
RUB	2.019.717.301	USD	34.555.270	JP Morgan	4/12/2017	20.789
RUB	2.245.544.760	USD	38.000.504	Royal Bank of Scotland	4/12/2017	441.554
RUB	1.835.243.084	USD	30.803.006	UBS	4/12/2017	614.992
RUB	2.868.214.121	USD	48.683.937	Goldman Sachs	12/1/2018	119.522
THB	203.758.797	USD	6.247.395	Goldman Sachs	4/12/2017	(8.608)
THB	287.563.151	USD	8.703.636	HSBC	4/12/2017	101.114
THB	4.037.285.143	USD	121.965.693	Morgan Stanley	4/12/2017	1.649.896
THB	585.912.169	USD	17.693.256	State Street Bank & Trust Company	4/12/2017	246.492
THB	538.924.673	USD	16.480.877	Westpac	4/12/2017	20.185
THB	4.265.700.446	USD	131.373.589	Morgan Stanley	12/1/2018	(654.201)
TRY	375.931.650	USD	95.970.272	Bank of America Merrill Lynch	4/12/2017	(204.195)
TRY	48.019.244	USD	12.343.685	BNP Paribas	4/12/2017	(111.104)
TRY	90.722.377	USD	23.125.711	Citibank	4/12/2017	(14.792)
TRY	86.079.041	USD	22.087.095	Credit Suisse	4/12/2017	(159.034)
TRY	123.267.240	USD	31.532.923	Deutsche Bank	4/12/2017	(131.417)
TRY	253.096.371	USD	65.249.098	Goldman Sachs	4/12/2017	(774.488)
TRY	537.226.619	USD	136.594.147	HSBC	4/12/2017	260.746
TRY	100.626.577	USD	25.632.649	Morgan Stanley	4/12/2017	1.300
TRY	105.310.243	USD	26.697.319	Standard & Chartered Bank	4/12/2017	129.762
TRY	69.082.071	USD	17.216.887	Morgan Stanley	12/1/2018	169.992
TWD	1.145.463.490	USD	38.109.499	Goldman Sachs	4/12/2017	80.256
TWD	579.248.582	USD	19.241.266	HSBC	4/12/2017	70.883
TWD	516.525.058	USD	17.172.841	JP Morgan	4/12/2017	48.105
TWD	189.398.613	USD	6.282.920	Nomura & International	4/12/2017	31.630
TWD	824.488.089	USD	27.597.928	Goldman Sachs	12/1/2018	(46.917)
USD	26.589.982	AUD	34.943.231	Barclays Bank	4/12/2017	108.247
USD	46.511.045	AUD	60.975.720	Citibank	4/12/2017	300.584
USD	241.628.936	AUD	316.275.095	Morgan Stanley	4/12/2017	1.939.795
USD	93.176.158	AUD	123.264.539	HSBC	20/12/2017	(230.805)
USD	32.226.645	AUD	42.655.801	Morgan Stanley	20/12/2017	(96.916)
USD	222.854.563	BRL	733.594.384	Bank of America Merrill Lynch	4/12/2017	(2.295.252)
USD	1.785.761	BRL	5.870.295	Barclays Bank	4/12/2017	(15.911)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	12.540.006	BRL	40.383.835	Deutsche Bank	4/12/2017	145.673
USD	8.836.938	BRL	28.632.647	Goldman Sachs	4/12/2017	49.200
USD	6.351.113	BRL	20.510.921	Morgan Stanley	4/12/2017	56.041
USD	5.450.978	BRL	17.824.699	Royal Bank of Scotland	4/12/2017	(19.657)
USD	1.711.901	BRL	5.614.522	State Street Bank & Trust Company	4/12/2017	(11.270)
USD	106.467.743	BRL	344.061.157	Goldman Sachs	12/1/2018	1.292.880
USD	3.712.535	CAD	4.724.331	BNP Paribas	4/12/2017	37.582
USD	32.192.190	CAD	41.034.419	Deutsche Bank	4/12/2017	272.417
USD	132.462.344	CAD	169.021.006	Goldman Sachs	4/12/2017	984.616
USD	43.921.179	CAD	56.235.799	HSBC	4/12/2017	176.586
USD	12.350.007	CAD	15.885.567	Morgan Stanley	4/12/2017	(7.027)
USD	32.648.916	CAD	41.979.095	HSBC	20/12/2017	(14.760)
USD	105.653.286	CAD	135.873.296	Morgan Stanley	20/12/2017	(68.890)
USD	74.303.461	CLP	47.120.210.105	BNP Paribas	4/12/2017	1.193.898
USD	903.364	CLP	573.256.474	Citibank	4/12/2017	13.925
USD	31.724.843	CLP	20.135.758.037	Deutsche Bank	4/12/2017	483.122
USD	22.637.627	CLP	14.338.884.321	Goldman Sachs	4/12/2017	390.070
USD	31.487.944	CLP	20.160.155.965	HSBC	4/12/2017	208.368
USD	16.160.057	CLP	10.219.620.000	JP Morgan	4/12/2017	303.762
USD	6.179.506	CLP	3.903.902.849	Royal Bank of Scotland	4/12/2017	122.389
USD	99.629.048	CLP	64.051.514.722	BNP Paribas	12/1/2018	230.369
USD	32.837.505	CLP	21.061.975.933	Royal Bank of Scotland	12/1/2018	152.368
USD	12.503.593	CNY	82.485.706	BNP Paribas	4/12/2017	25.988
USD	10.204.343	CNY	67.292.185	Citibank	4/12/2017	25.061
USD	2.463.601	CNY	16.357.736	Goldman Sachs	4/12/2017	(10.832)
USD	77.668.650	CNY	514.762.906	HSBC	4/12/2017	(199.489)
USD	75.264.084	CNY	499.828.781	Deutsche Bank	12/1/2018	(113.645)
USD	22.269.014	CNY	147.491.023	HSBC	12/1/2018	26.321
USD	72.492.303	COP	218.368.442.179	Citibank	4/12/2017	(301.673)
USD	59.591.594	COP	179.811.955.759	Credit Suisse	4/12/2017	(349.421)
USD	39.530.064	COP	118.693.572.254	Deutsche Bank	4/12/2017	(36.900)
USD	25.280.438	COP	76.084.452.310	Goldman Sachs	4/12/2017	(82.610)
USD	18.831.459	COP	56.576.833.591	HSBC	4/12/2017	(28.649)
USD	3.736.740	COP	11.329.796.188	Morgan Stanley	4/12/2017	(40.091)
USD	49.982.791	COP	149.843.141.798	Royal Bank of Scotland	4/12/2017	31.997
USD	136.142.385	COP	410.435.253.711	Citibank	12/1/2018	(207.312)
USD	32.532.940	COP	98.216.947.179	Credit Suisse	12/1/2018	(95.472)
USD	6.335.767	CZK	137.474.857	Citibank	4/12/2017	(80.796)
USD	6.328.831	CZK	137.474.857	Goldman Sachs	4/12/2017	(87.732)
USD	10.516.501	EUR	8.880.822	Bank of America Merrill Lynch	4/12/2017	(56.561)
USD	14.896.926	EUR	12.671.624	Citibank	4/12/2017	(189.275)
USD	2.005.068	EUR	1.730.603	Deutsche Bank	4/12/2017	(55.301)
USD	319.479.411	EUR	271.879.771	Goldman Sachs	4/12/2017	(4.207.020)
USD	6.162.425	EUR	5.308.971	JP Morgan	4/12/2017	(158.170)
USD	104.661.871	EUR	89.258.933	Morgan Stanley	4/12/2017	(1.605.342)
USD	6.178.700	EUR	5.248.770	Nomura & International	4/12/2017	(70.223)
USD	12.216.690	EUR	10.460.305	State Street Bank & Trust Company	4/12/2017	(236.825)
USD	72.052.207	EUR	60.792.520	Bank of America Merrill Lynch	20/12/2017	(401.542)
USD	6.084.194	GBP	4.562.492	Bank of America Merrill Lynch	4/12/2017	(73.804)
USD	1.473.499	GBP	1.123.309	Barclays Bank	4/12/2017	(42.632)
USD	15.410.561	GBP	11.744.510	Goldman Sachs	4/12/2017	(441.013)
USD	6.191.586	GBP	4.683.839	Morgan Stanley	4/12/2017	(130.195)
USD	164.968.312	GBP	125.848.640	Royal Bank of Scotland	4/12/2017	(4.889.686)
USD	62.980.235	GBP	46.958.729	State Street Bank & Trust Company	20/12/2017	(438.950)
USD	14.536.452	HUF	3.798.675.845	Bank of America Merrill Lynch	4/12/2017	98.828
USD	36.727.238	HUF	9.846.910.650	BNP Paribas	4/12/2017	(697.905)
USD	12.395.636	HUF	3.294.694.335	Citibank	4/12/2017	(126.505)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Opérations de change à terme en cours au 30 novembre 2017

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	6.336.680	HUF	1.655.408.263	Deutsche Bank	4/12/2017	44.972
USD	166.922.449	HUF	44.626.297.651	Goldman Sachs	4/12/2017	(2.688.674)
USD	7.161.144	HUF	1.884.813.193	HSBC	4/12/2017	(2.463)
USD	4.867.445	HUF	1.296.632.823	Morgan Stanley	4/12/2017	(60.667)
USD	176.630.461	HUF	46.346.066.568	HSBC	12/1/2018	(57.540)
USD	265.222.285	IDR	3.581.224.383.453	Deutsche Bank	4/12/2017	456.324
USD	47.011.516	IDR	635.310.475.024	Goldman Sachs	4/12/2017	41.941
USD	2.461.134	IDR	33.262.224.396	HSBC	4/12/2017	2.002
USD	11.842.222	IDR	160.200.676.180	JP Morgan	4/12/2017	(1.685)
USD	35.539.770	IDR	480.422.719.349	Standard & Chartered Bank	4/12/2017	21.308
USD	212.142.054	IDR	2.869.903.258.856	UBS	4/12/2017	(34.736)
USD	70.462.210	IDR	953.142.316.406	Deutsche Bank	9/1/2018	229.747
USD	16.744.475	INR	1.083.925.883	Citibank	4/12/2017	(65.790)
USD	27.370.414	INR	1.764.079.592	Deutsche Bank	4/12/2017	11.860
USD	68.545.559	INR	4.436.828.913	Goldman Sachs	4/12/2017	(263.823)
USD	172.627.469	INR	11.119.539.777	HSBC	4/12/2017	178.030
USD	7.340.783	INR	475.489.902	JP Morgan	4/12/2017	(33.440)
USD	125.960.095	INR	8.123.166.529	Morgan Stanley	4/12/2017	(19.535)
USD	41.867.118	INR	2.728.480.088	Standard & Chartered Bank	4/12/2017	(448.020)
USD	6.107.542	JPY	693.493.096	Credit Suisse	4/12/2017	(87.126)
USD	172.011.344	JPY	19.208.909.365	Goldman Sachs	4/12/2017	426.625
USD	38.213.805	JPY	4.357.443.736	HSBC	4/12/2017	(709.319)
USD	101.239.678	JPY	11.534.338.507	Morgan Stanley	4/12/2017	(1.791.484)
USD	12.045.625	JPY	1.368.973.206	UBS	4/12/2017	(182.809)
USD	67.438.950	JPY	7.546.763.329	Goldman Sachs	20/12/2017	(32.691)
USD	3.694.031	KRW	4.114.891.894	BNP Paribas	4/12/2017	(87.170)
USD	125.173.059	KRW	135.529.476.828	Goldman Sachs	4/12/2017	634.142
USD	70.132.427	KRW	77.634.968.991	HSBC	4/12/2017	(1.206.850)
USD	12.516.014	KRW	13.657.599.682	JP Morgan	4/12/2017	(34.043)
USD	8.633.251	MXN	165.680.828	Barclays Bank	4/12/2017	(309.659)
USD	39.138.927	MXN	743.296.051	Goldman Sachs	4/12/2017	(981.768)
USD	27.187.300	MXN	512.244.720	HSBC	4/12/2017	(461.998)
USD	3.197.744	MXN	59.797.252	Morgan Stanley	4/12/2017	(29.917)
USD	31.018.748	MXN	595.135.000	Royal Bank of Scotland	4/12/2017	(1.104.697)
USD	2.464.222	MXN	47.490.156	Toronto Dominion Bank	4/12/2017	(99.142)
USD	188.791.826	MXN	3.623.154.588	UBS	4/12/2017	(6.774.233)
USD	19.137.539	MXN	357.196.432	Morgan Stanley	12/1/2018	(11.064)
USD	31.633.092	MYR	129.882.311	Barclays Bank	4/12/2017	(126.857)
USD	2.494.732	MYR	10.323.199	Citibank	4/12/2017	(29.587)
USD	17.653.010	MYR	72.521.793	Goldman Sachs	4/12/2017	(80.648)
USD	9.952.801	MYR	41.562.898	Morgan Stanley	4/12/2017	(210.519)
USD	12.534.430	MYR	51.424.925	Goldman Sachs	22/2/2018	(54.291)
USD	28.988.376	MYR	118.801.076	Morgan Stanley	22/2/2018	(93.895)
USD	26.448.780	MYR	108.440.000	UBS	22/2/2018	(97.119)
USD	3.705.422	NZD	5.356.126	BNP Paribas	4/12/2017	29.513
USD	12.484.398	NZD	18.318.515	Citibank	4/12/2017	(87.597)
USD	33.974.533	NZD	49.140.366	Goldman Sachs	4/12/2017	249.506
USD	58.109.220	NZD	84.694.355	HSBC	4/12/2017	(16.505)
USD	3.741.094	NZD	5.495.555	Morgan Stanley	4/12/2017	(30.505)
USD	92.223.851	NZD	133.693.019	Royal Bank of Scotland	4/12/2017	470.349
USD	30.001.759	NZD	43.615.706	State Street Bank & Trust Company	4/12/2017	68.305
USD	17.585.633	NZD	25.542.964	State Street Bank & Trust Company	20/12/2017	59.652
USD	129.114.747	PEN	417.611.150	Royal Bank of Scotland	4/12/2017	(80.634)
USD	15.014.039	PEN	48.600.443	Royal Bank of Scotland	12/1/2018	(348)
USD	13.673.333	PHP	687.522.543	Barclays Bank	4/12/2017	(5.985)
USD	3.706.321	PHP	190.282.512	BNP Paribas	4/12/2017	(79.642)
USD	165.297.976	PHP	8.306.223.316	Deutsche Bank	4/12/2017	32.889
USD	8.798.358	PHP	444.882.825	Goldman Sachs	4/12/2017	(53.270)
USD	8.305.736	PHP	417.963.942	HSBC	4/12/2017	(10.300)
USD	25.049.126	PHP	1.268.738.243	Nomura & International	4/12/2017	(194.372)
USD	24.446.113	PHP	1.252.552.810	UBS	4/12/2017	(475.352)
USD	7.390.316	PHP	371.954.602	Deutsche Bank	12/1/2018	16.482
USD	30.483.585	PLN	111.763.492	Bank of America Merrill Lynch	4/12/2017	(1.169.839)
USD	31.421.037	PLN	112.005.000	BNP Paribas	4/12/2017	(300.786)
USD	22.413.072	PLN	80.581.718	Citibank	4/12/2017	(409.115)
USD	205.719.495	PLN	750.378.147	Deutsche Bank	4/12/2017	(6.801.045)
USD	70.802.225	PLN	251.020.173	Goldman Sachs	4/12/2017	(291.186)
USD	23.029.821	PLN	83.572.564	HSBC	4/12/2017	(639.426)
USD	100.263.317	PLN	363.368.018	State Street Bank & Trust Company	4/12/2017	(2.649.018)
USD	82.788.836	PLN	293.404.251	Goldman Sachs	12/1/2018	(346.591)
USD	32.560.111	RON	128.538.056	HSBC	4/12/2017	(403.859)
USD	11.658.306	RON	45.728.539	Goldman Sachs	12/1/2018	(55.604)
USD	47.462.380	RUB	2.863.912.730	Bank of America Merrill Lynch	4/12/2017	(1.565.678)
USD	15.243.382	RUB	892.347.593	Barclays Bank	4/12/2017	(32.946)
USD	6.247.578	RUB	376.697.709	Citibank	4/12/2017	(201.207)
USD	57.718.583	RUB	3.392.424.615	Goldman Sachs	4/12/2017	(357.206)
USD	2.521.155	RUB	147.512.785	HSBC	4/12/2017	(4.154)
USD	6.152.959	RUB	365.797.706	JP Morgan	4/12/2017	(109.226)
USD	6.233.926	RUB	368.378.294	Royal Bank of Scotland	4/12/2017	(72.436)
USD	15.146.357	RUB	892.347.593	Goldman Sachs	12/1/2018	(37.185)
USD	6.592.242	THB	215.005.982	Goldman Sachs	4/12/2017	9.083
USD	148.850.709	THB	4.851.612.615	Morgan Stanley	4/12/2017	301.639
USD	17.720.832	THB	586.825.336	State Street Bank & Trust Company	4/12/2017	(246.876)
USD	5.687.751	THB	184.681.283	Morgan Stanley	12/1/2018	28.323
USD	77.951.479	TRY	305.543.305	Bank of America Merrill Lynch	4/12/2017	116.363
USD	112.042.994	TRY	434.045.771	BNP Paribas	4/12/2017	1.472.733
USD	4.809.877	TRY	18.797.260	Citibank	4/12/2017	21.401
USD	22.017.740	TRY	85.808.747	Credit Suisse	4/12/2017	158.535
USD	19.053.881	TRY	75.431.837	Deutsche Bank	4/12/2017	(161.876)
USD	21.608.858	TRY	83.785.538	Goldman Sachs	4/12/2017	265.052
USD	153.878.860	TRY	604.507.178	HSBC	4/12/2017	(115.306)
USD	24.999.503	TRY	98.325.792	Morgan Stanley	4/12/2017	(48.335)
USD	2.206.380	TRY	8.554.130	State Street Bank & Trust Company	4/12/2017	27.272
USD	1.398.666	TRY	5.479.804	UBS	4/12/2017	2.722
USD	3.735.653	TRY	14.989.159	Morgan Stanley	12/1/2018	(36.884)
USD	49.935.161	TWD	1.501.361.863	Goldman Sachs	4/12/2017	(120.245)
USD	11.065.457	TWD	333.955.482	HSBC	4/12/2017	(68.620)
USD	17.315.941	TWD	520.832.900	JP Morgan	4/12/2017	(48.629)
USD	2.484.092	TWD	74.485.498	UBS	4/12/2017	745
USD	23.837.239	TWD	712.137.521	Goldman Sachs	12/1/2018	40.524
USD	30.731.980	ZAR	437.120.930	Bank of America Merrill Lynch	4/12/2017	(1.477.354)
USD	83.818.514	ZAR	1.148.229.823	Barclays Bank	4/12/2017	(789.007)
USD	52.558.299	ZAR	748.859.170	Citibank	4/12/2017	(2.621.524)
USD	4.956.224	ZAR	70.378.031	Deutsche Bank	4/12/2017	(229.594)
USD	52.648.291	ZAR	746.766.983	Goldman Sachs	4/12/2017	(2.377.368)
USD	12.589.757	ZAR	179.129.574	HSBC	4/12/2017	(609.438)
USD	1.221.418	ZAR	17.484.826	JP Morgan	4/12/2017	(66.955)
USD	27.809.907	ZAR	397.389.666	Morgan Stanley	4/12/2017	(1.471.822)
USD	5.569.349	ZAR	76.401.388	Societe Generale	4/12/2017	(60.301)
USD	782.441	ZAR	11.176.771	State Street Bank & Trust Company	4/12/2017	(41.121)
USD	14.055.083	ZAR	193.761.974	Barclays Bank	12/1/2018	(132.125)
ZAR	193.761.974	USD	14.144.242	Barclays Bank	4/12/2017	133.144
ZAR	688.422.277	USD	47.679.153	Citibank	4/12/2017	3.047.366
ZAR	107.243.441	USD	7.511.303	Deutsche Bank	4/12/2017	390.949
ZAR	1.662.477.417	USD	117.966.076	Goldman Sachs	4/12/2017	4.533.872
ZAR	758.259.547	USD	54.884.087	HSBC	4/12/2017	988.405
ZAR	247.798.771	USD	17.633.917	Morgan Stanley	4/12/2017	625.180
ZAR	86.793.732	USD	6.326.908	Societe Generale	4/12/2017	68.504
ZAR	88.180.003	USD	6.297.987	State Street Bank		

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Emerging Markets Flexi Dynamic Bond Fund

suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
				& Trust Company	4/12/2017	199.573
ZAR	1.148.229.823	USD	83.290.160	Barclays Bank	12/1/2018	782.969
						(12.591.151)
Catégorie d'Actions couverte en dollars australiens						
AUD	672.195.133	USD	514.865.111	State Street Bank & Trust Company	15/12/2017	(5.478.872)
USD	7.684.798	AUD	10.023.985	State Street Bank & Trust Company	15/12/2017	88.670
						(5.390.202)
Catégorie d'Actions couverte en francs suisses						
CHF	255.561	USD	257.473	State Street Bank & Trust Company	15/12/2017	2.557
USD	5.083	CHF	5.045	State Street Bank & Trust Company	15/12/2017	(50)
						2.507
Catégorie d'Actions couverte en euros						
EUR	931.412.090	USD	1.086.652.031	State Street Bank & Trust Company	15/12/2017	22.983.550
USD	63.049.018	EUR	53.572.347	State Street Bank & Trust Company	15/12/2017	(774.270)
						22.209.280

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en livres sterling						
GBP	126.792.732	USD	166.997.775	State Street Bank & Trust Company	15/12/2017	4.197.405
USD	1.090.727	GBP	821.346	State Street Bank & Trust Company	15/12/2017	(18.252)
						4.179.153
Catégorie d'Actions couverte en yens japonais						
SEK	43.000	USD	5.124	State Street Bank & Trust Company	15/12/2017	41
						41
Total						8.409.628

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
942	EUR	Euro BUXL	Décembre 2017	1.277.088
(275)	EUR	Euro Schatz	Mars 2018	8.185
(214)	GBP	UK Long Gilt Bond	Mars 2018	213.739
(779)	USD	US Treasury 10 Year Note	Mars 2018	257.999
(2.875)	USD	US Treasury 2 Year Note	Mars 2018	(50.875)
(3.100)	USD	US Treasury 5 Year Note	Mars 2018	498.740
656	USD	US Ultra Bond	Mars 2018	(1.214.362)
Total				990.514

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	63,46
Énergie	21,29
Finance	3,18
Valeurs industrielles	2,62
Organismes de placement collectif	1,71
Services aux collectivités	1,21
Biens de consommation non cyclique	0,36
Communications	0,32
Matériaux de base	0,19
Portefeuille de titres à la valeur de marché	94,34
Autres éléments de l'actif net	5,66
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
ACTIONS ORDINAIRES			
	Belgique		
302.638	Telenet Group Holding NV(a)	17.634.716	1,65
		17.634.716	1,65
	Danemark		
121.199	Chr Hansen Holding A/S(a)	9.218.275	0,86
291.585	DSV A/S	18.717.791	1,75
563.859	GN Store Nord A/S	14.873.904	1,39
1.145.188	Nets A/S '144A'	25.145.658	2,36
368.699	Novo Nordisk A/S 'B'	15.993.358	1,50
		83.948.986	7,86
	Finlande		
280.022	Wartsila OYJ Abp(a)	15.569.223	1,46
		15.569.223	1,46
	France		
29.310	Kering	10.980.992	1,03
118.853	Remy Cointreau SA	13.252.109	1,24
65.346	Renault SA	5.579.895	0,52
63.329	SEB SA	9.879.324	0,93
		39.692.320	3,72
	Allemagne		
57.689	adidas AG	10.187.877	0,95
63.055	Aumann AG(a)	4.432.766	0,41
250.445	Deutsche Post AG Reg	10.015.296	0,94
198.660	Fresenius Medical Care AG & Co KGaA	16.613.936	1,56
77.656	SAP SE	7.392.075	0,69
		48.641.950	4,55
	Luxembourg		
233.738	Stabilus SA	16.960.029	1,59
		16.960.029	1,59
	Pays-Bas		
38.702	ASML Holding NV	5.702.739	0,54
862.408	RELX NV	16.678.971	1,56
		22.381.710	2,10
	Espagne		
707.882	Industria de Diseno Textil SA	21.165.672	1,98
		21.165.672	1,98
	Suisse		
210.804	Cie Financiere Richemont SA Reg	15.291.639	1,43
119.812	Kuehne + Nagel International AG Reg(a)	17.668.694	1,65
110.538	Lonza Group AG Reg	24.116.502	2,26
38.141	Straumann Holding AG Reg	23.921.901	2,24
		80.998.736	7,58
Total des actions ordinaires		346.993.342	32,49
OBLIGATIONS			
	Irlande		
EUR 7.827.000	Bank of Ireland FRN (Perpetual) (traded in Ireland)	8.766.710	0,82
EUR 6.203.000	Permanent TSB Plc FRN (Perpetual)(a)	6.357.020	0,60
		15.123.730	1,42
	Pays-Bas		
EUR 95.000.000	Cooperatieve Rabobank UA FRN 19/2/2018	95.128.250	8,90
		95.128.250	8,90
Total des obligations		110.251.980	10,32
CERTIFICATS DE DÉPÔT			
	Belgique		
EUR 24.000.000	KBC BANK NV 22/1/2018 (Zero Coupon)	24.016.752	2,25
EUR 29.500.000	Sumitomo Mitsui Banking Corp 22/1/2018 (Zero Coupon)	29.511.947	2,76
		53.528.699	5,01
	France		
EUR 45.500.000	Banque Federative du Credit Mutuel SA 12/2/2018 (Zero Coupon)	45.529.348	4,26
		45.529.348	4,26
	Suisse		
EUR 25.000.000	Zuercher Kantonalbank 12/2/2018 (Zero Coupon)	25.029.750	2,35
		25.029.750	2,35
	Royaume-Uni		
EUR 32.500.000	Mitsubishi UFJ Trust And Banking Corp 8/12/2017 (Zero Coupon)	32.500.812	3,04
EUR 5.000.000	Mizuho Corporate Bank 6/12/2017 (Zero Coupon)	5.000.050	0,47
EUR 17.000.000	Mizuho Corporate Bank 19/1/2018 (Zero Coupon)	17.006.460	1,59
EUR 15.000.000	Norinchukin Bank/New York 16/1/2018 (Zero Coupon)	15.006.225	1,40
EUR 10.000.000	Norinchukin Bank/New York 29/1/2018 (Zero Coupon)	10.007.800	0,94
EUR 5.000.000	Sumitomo Trust and Banking Ltd 8/12/2017 (Zero Coupon)	5.000.175	0,47
		84.521.522	7,91
Total des certificats de dépôt		208.609.319	19,53
BILLET DE TRÉSORERIE			
	Luxembourg		
EUR 5.000.000	Antalis SA 2/2/2018 (Zero Coupon)	5.002.539	0,47
EUR 19.500.000	Banque Federative du Credit Mutuel SA 4/1/2018 (Zero Coupon)	19.506.827	1,83
EUR 8.000.000	Banque Federative du Credit Mutuel SA 5/3/2018 (Zero Coupon)	8.008.262	0,75
EUR 16.500.000	Collateralized Repo 8/5/2018 (Zero Coupon)	16.526.844	1,55
EUR 16.500.000	Dexia Credit Local SA 13/4/2018 (Zero Coupon)	16.526.882	1,55
EUR 15.000.000	Honeywell International Inc 14/2/2018 (Zero Coupon)	15.011.886	1,40
EUR 15.000.000	Honeywell International Inc 23/2/2018 (Zero Coupon)	15.012.264	1,40
EUR 15.000.000	Honeywell International Inc 17/4/2018 (Zero Coupon)	15.017.722	1,40
EUR 84.000.000	Nordea Bank AB 17/5/2018 (Zero Coupon)	84.160.093	7,88
EUR 13.000.000	OP Corporate Bank Plc 13/4/2018 (Zero Coupon)	13.019.732	1,22
EUR 13.000.000	OP Corporate Bank Plc 17/5/2018 (Zero Coupon)	13.025.382	1,22

(a) Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg *suite*		
EUR 10.000.000	Procter & Gamble Co/The 5/12/2017 (Zero Coupon)	10.000.412	0,94
EUR 5.000.000	Procter & Gamble Co/The 4/1/2018 (Zero Coupon)	5.001.607	0,47
EUR 20.000.000	Procter & Gamble Co/The 14/2/2018 (Zero Coupon)	20.015.017	1,87
EUR 5.000.000	Svenska Handelsbanken AB 5/2/2018 (Zero Coupon)	5.003.444	0,47
EUR 10.000.000	Svenska Handelsbanken AB 16/2/2018 (Zero Coupon)	10.008.036	0,94
EUR 25.000.000	Svenska Handelsbanken AB 28/2/2018 (Zero Coupon)	25.023.842	2,34
		295.870.791	27,70
	Suède		
EUR 7.500.000	Svenska Handelsbanken AB 5/2/2018 (Zero Coupon)	7.505.166	0,70
		7.505.166	0,70
Total des billets de trésorerie		303.375.957	28,40
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		969.230.598	90,74

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Irlande		
104.028.136	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund Agency Dis[1]	104.028.136	9,74
		104.028.136	9,74
Total des organismes de placement collectif		104.028.136	9,74
Portefeuille de titres à la valeur de marché		1.073.258.734	100,48
Autres éléments du passif net		(5.110.309)	(0,48)
Total de l'actif net (EUR)		1.068.148.425	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Danemark		
(57.683)	Coloplast A/S 'B'	Bank of America Merrill Lynch	149.603
58.146	Genmab A/S	Bank of America Merrill Lynch	679.788
(196.260)	H Lundbeck A/S	JP Morgan	851.860
(174.717)	Novozymes A/S 'B'	JP Morgan	363.916
(83.832)	Pandora A/S	Bank of America Merrill Lynch	(749.145)
			1.296.022
	France		
(330.012)	Air France-KLM	JP Morgan	(51.152)
(66.762)	Air Liquide SA	JP Morgan	237.005
(350.781)	Bureau Veritas SA	Citibank	(17.539)
(409.333)	Carrefour SA	Citibank	(487.106)
(181.063)	Casino Guichard Perrachon SA	Bank of America Merrill Lynch	(702.525)
(64.042)	Ingenico Group SA	Bank of America Merrill Lynch	(388.735)
(285.427)	Korian SA	Bank of America Merrill Lynch	(423.245)
(390.680)	Peugeot SA	Citibank	306.684
(471.784)	TechnipFMC Plc	JP Morgan	566.141
(259.413)	Total SA	Bank of America Merrill Lynch	(395.605)
(133.046)	Valeo SA	JP Morgan	(147.681)
(1.454.081)	Vallourec SA	JP Morgan	748.480
104.645	Vinci SA	JP Morgan	80.577
			(674.701)
	Allemagne		
(702.422)	ADVA Optical Networking SE	Citibank	111.685
(113.987)	BASF SE	Citibank	(124.783)
(147.526)	Bayerische Motoren Werke AG	JP Morgan	324.056
(613.755)	Deutsche Bank AG Reg	Bank of America Merrill Lynch	(110.476)
(166.297)	Deutsche EuroShop AG	JP Morgan	(77.328)
(158.012)	Deutsche Lufthansa AG Reg	JP Morgan	(313.654)
(631.332)	Metro AG	Bank of America Merrill Lynch	44.193
(112.690)	Sartorius AG (Pref)	JP Morgan	(221.763)
(146.551)	Software AG	Bank of America Merrill Lynch	(409.610)
(306.117)	Suedzucker AG	Bank of America Merrill Lynch	(186.731)
(137.824)	Vonovia SE	Bank of America Merrill Lynch	(38.591)
(38.829)	zooplus AG	JP Morgan	(58.546)
			(1.061.548)
	Italie		
(415.701)	Fiat Chrysler Automobiles NV	JP Morgan	257.735
(156.350)	Tod's SpA	Citibank	46.905
			304.640
	Pays-Bas		
(273.308)	Basic-Fit NV '144A'	Citibank	(105.224)
(315.855)	Koninklijke Vopak NV	Citibank	(178.458)
(1.161.591)	SNS REAAL NV	Deutsche Bank	11
			(283.671)
	Norvège		
(176.020)	Norwegian Air Shuttle ASA	Bank of America Merrill Lynch	132.112
(1.057.613)	Opera Software ASA	Bank of America Merrill Lynch	128.723
			260.835
	Portugal		
(729.505)	CTT-Correios de Portugal SA	Citibank	(34.287)
			(34.287)
	Espagne		
(1.897.885)	Distribuidora Internacional de Alimentacion SA	Bank of America Merrill Lynch	110.077
(882.891)	Gestamp Automocion SA '144A'	Bank of America Merrill Lynch	(309.012)
(475.681)	Mediaset Espana Comunicacion SA	JP Morgan	(415.745)
			(614.680)
	Suède		
471.223	AddTech AB 'B'	Bank of America Merrill Lynch	498.774
(85.531)	Autoliv Inc SDR	JP Morgan	(198.307)
124.090	Avanza Bank Holding AB	JP Morgan	402.791
(545.509)	Getinge AB 'B'	Bank of America Merrill Lynch	98.983
315.949	Hexagon AB 'B'	Deutsche Bank	(70.069)
(228.758)	Millicom International Cellular SA SDR	Bank of America Merrill Lynch	(685.638)
(1.432.295)	Telefonaktiebolaget LM Ericsson 'B'	Citibank	122.727
(1.338.347)	Telia Co AB	Bank of America Merrill Lynch	121.422
503.738	Thule Group AB '144A'	Deutsche Bank	66.014
			356.697
	Suisse		
(368.836)	ABB Ltd Reg	JP Morgan	267.710
(4.542)	Givaudan SA Reg	Citibank	(68.522)
(114.477)	Swiss Prime Site AG Reg	JP Morgan	53.764
			252.952
	Royaume-Uni		
(3.894.130)	AA Plc	Bank of America Merrill Lynch	304.614
(840.396)	Aggreko Plc	Citibank	23.818
530.037	Associated British Foods Plc	Bank of America Merrill Lynch	(654.972)
1.901.613	Auto Trader Group Plc '144A'	JP Morgan	(347.087)
1.860.779	Beazley Plc	Citibank	(343.853)
(1.483.582)	BP Plc	Citibank	41.207
421.982	British American Tobacco Plc	Citibank	(1.212.723)
(3.678.067)	Carillion Plc	JP Morgan	1.167.529
(3.463.837)	ConvaTec Group Plc '144A'	JP Morgan	(137.441)
165.159	DCC Plc	Deutsche Bank	102.980
719.728	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	424.289
(975.781)	Howden Joinery Group Plc	Citibank	(51.992)
884.108	Hunting Plc	JP Morgan	672.539
(606.325)	Inchcape Plc	JP Morgan	37.806
(572.699)	Inmarsat Plc	Citibank	42.851

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
(2.045.405)	Intu Properties Plc (Reit)	Citibank	108.985
(4.182.493)	J Sainsbury Plc	Deutsche Bank	(355.620)
(179.951)	Johnson Matthey Plc	Bank of America Merrill Lynch	483.496
(2.834.854)	Kingfisher Plc	Bank of America Merrill Lynch	(1.044.489)
283.963	London Stock Exchange Group Plc	JP Morgan	(3.219)
(1.288.322)	Marks & Spencer Group Plc	Deutsche Bank	(67.185)
(1.835.714)	Meggitt Plc	Bank of America Merrill Lynch	(158.164)
(1.937.580)	Ocado Group Plc	Citibank	(2.649.091)
(822.109)	Pearson Plc	Citibank	(55.920)
(288.927)	Persimmon Plc	Bank of America Merrill Lynch	494.601
(563.518)	Petrofac Ltd	Citibank	120.742
184.072	Rightmove Plc	Deutsche Bank	231.633
(31.457.330)	Rolls Royce Holdings Plc	Deutsche Bank	–
(16.322.089)	Rolls-Royce Group Plc ‘C’ (Pref)	Deutsche Bank	–
(683.855)	Rolls-Royce Holdings Plc	Deutsche Bank	403.141
(1.808.807)	Royal Mail Plc	JP Morgan	(1.185.250)
994.934	RWS Holdings Plc	Bank of America Merrill Lynch	369.399
756.316	Sanne Group Plc	Citibank	(42.871)
173.923	Shire Plc	JP Morgan	144.922
131.731	Spirax-Sarco Engineering Plc	Citibank	(141.874)
(4.434.234)	TalkTalk Telecom Group Plc	Bank of America Merrill Lynch	1.417.613
(475.635)	Travis Perkins Plc	Citibank	(442.158)
(5.791.570)	Vodafone Group Plc	JP Morgan	(590.920)
757.883	Weir Group Plc/The	JP Morgan	(240.575)
(2.668.239)	Wm Morrison Supermarkets Plc	Deutsche Bank	(317.617)
2.840.439	Worldpay Group Plc ‘144A’	Deutsche Bank	466.921
			(2.983.935)
Total			(3.181.676)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Absolute Return Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	30.339.641	CHF	35.124.051	Bank of America Merrill Lynch	11/12/2017	344.348
EUR	11.936.199	CHF	13.821.104	Goldman Sachs	11/12/2017	133.231
						477.579
Catégorie d'Actions couverte en francs suisses						
CHF	4.048.427	EUR	3.495.751	State Street Bank & Trust Company	15/12/2017	(38.141)
EUR	55.818	CHF	64.979	State Street Bank & Trust Company	15/12/2017	322
						(37.819)
Catégorie d'Actions couverte en livres sterling						
EUR	42.304	GBP	37.594	State Street Bank & Trust Company	15/12/2017	(303)
GBP	1.622.578	EUR	1.832.912	State Street Bank & Trust Company	15/12/2017	6.014
						5.711
Total						445.471

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	50,30
Biens de consommation non cyclique	16,86
Valeurs industrielles	12,00
Organismes de placement collectif	9,74
Biens de consommation cyclique	6,84
Communications	3,04
Technologie	1,23
Matériaux de base	0,47
Portefeuille de titres à la valeur de marché	100,48
Autres éléments du passif net	(0,48)
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
ACTIONS ORDINAIRES			
	France		
7.988	SMCP SAS '144A'	164.952	0,09
		164.952	0,09
	Grèce		
2.132.718	National Bank of Greece SA	554.506	0,32
		554.506	0,32
	Italie		
1.906.425	Telecom Italia SpA/Milano	1.344.983	0,77
		1.344.983	0,77
	Luxembourg		
109.537	Aroundtown SA	576.009	0,39
		690.083	0,39
	Espagne		
22.081	Abertis Infraestructuras SA	412.915	0,23
		412.915	0,23
Total des actions ordinaires		3.167.439	1,80
OBLIGATIONS			
	Belgique		
EUR 500.000	AG Insurance SA RegS FRN 30/6/2047	548.170	0,31
EUR 900.000	Ethias SA RegS 5,00% 14/1/2026	1.045.769	0,59
EUR 3.700.000	Nyrstar NV RegS (Contingent Convertible Bond) 5,00% 11/7/2022	3.931.250	2,24
		5.525.189	3,14
	Chypre		
GBP 700.000	Volcan Holdings II Plc RegS (Contingent Convertible Bond) 3,875% 10/10/2020	799.677	0,45
GBP 4.000.000	Volcan Holdings Plc RegS (Contingent Convertible Bond) 4,125% 11/4/2020	4.904.293	2,79
		5.703.970	3,24
	France		
EUR 680.000	CMA CGM SA RegS 5,25% 15/1/2025	689.921	0,39
EUR 400.000	CNP Assurances RegS FRN 10/6/2047	473.436	0,27
EUR 600.000	Credit Mutuel Arkea SA FRN 25/10/2029	607.110	0,35
EUR 1.200.000	Danone SA RegS FRN (Perpetual)	1.201.500	0,68
EUR 776.600	Maisons du Monde SA RegS (Contingent Convertible Bond) 0,125% 6/12/2023	391.057	0,22
EUR 5.600.000	NEW Areva Holding SA 4,875% 23/9/2024	6.329.484	3,60
EUR 625.000	Orange SA RegS FRN (Perpetual)	735.156	0,42
USD 1.600.000	SFR Group SA '144A' 7,375% 1/5/2026	1.358.364	0,77
EUR 1.525.000	Total SA RegS FRN (Perpetual)	1.659.871	0,95
		13.445.899	7,65
	Allemagne		
EUR 1.100.000	Daimler AG RegS FRN 3/7/2024	1.108.855	0,63
EUR 540.000	Evonik Industries AG RegS 1,00% 23/1/2023	558.552	0,32
USD 2.865.000	HSH Nordbank AG RegS (Flat Trading) 7,25% (Perpetual)	1.268.115	0,72
EUR 2.300.000	RAG-Stiftung RegS (Contingent Convertible Bond) 31/12/2018 (Zero Coupon)	2.375.348	1,35
EUR 1.100.000	Senvion Holding GmbH RegS 3,875% 25/10/2022	1.061.049	0,60
EUR 2.900.000	Unitymedia GmbH RegS 3,75% 15/1/2027	2.986.232	1,70
EUR 2.530.000	Unitymedia Hessen GmbH & Co KG Via Unitymedia NRW GmbH RegS 3,50% 15/1/2027	2.628.923	1,49
EUR 1.161.000	Unitymedia Hessen GmbH & Co KG Via Unitymedia NRW GmbH RegS 6,25% 15/1/2029	1.314.031	0,75
		13.301.105	7,56
	Hong Kong		
USD 3.600.000	Hongkong & Shanghai Banking Corp Ltd/The FRN (Perpetual)	2.682.243	1,53
		2.682.243	1,53
	Irlande		
EUR 800.000	Avoca Capital CLO X Ltd '10X ER' RegS FRN 15/1/2030	829.310	0,47
EUR 230.000	Avoca CLO XV DAC '15X F' RegS FRN 15/1/2029	226.142	0,13
EUR 388.000	BlueMountain Fuji EUR CLO DAC "2017-2X E" RegS FRN 15/7/2030	377.292	0,22
EUR 1.100.000	ESB Finance DAC RegS 4,375% 21/11/2019	1.196.866	0,68
EUR 500.000	St Paul's CLO Ltd '5X X' RegS FRN 20/8/2030	500.091	0,28
		3.129.701	1,78
	Italie		
EUR 700.000	Buzzi Unicem SpA RegS 2,125% 28/4/2023	740.821	0,42
EUR 830.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	924.180	0,53
EUR 700.000	Leonardo SpA 4,50% 19/1/2021	787.129	0,45
EUR 1.140.000	Leonardo SpA 5,25% 21/1/2022	1.344.926	0,76
EUR 1.150.000	Schumann SpA RegS 7,00% 31/7/2023	1.192.055	0,68
EUR 5.000.000	Telecom Italia SpA/Milano RegS (Contingent Convertible Bond) 1,125% 26/3/2022	5.008.750	2,85
EUR 1.575.000	UniCredit SpA RegS FRN 28/10/2025	1.765.662	1,00
EUR 400.000	UniCredit SpA RegS FRN (Perpetual)	435.044	0,25
		12.198.567	6,94
	Japon		
USD 1.800.000	SoftBank Group Corp RegS 4,75% 19/9/2024	1.506.932	0,86
		1.506.932	0,86

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Jersey		
USD 249.000	HBOS Capital Funding LP RegS 6,85% (Perpetual)	214.114	0,12
EUR 762.000	LHC3 Plc RegS 4,125% 15/8/2024	786.011	0,45
		1.000.125	0,57
	Luxembourg		
EUR 1.080.000	Altice Luxembourg SA RegS 7,25% 15/5/2022	1.056.596	0,60
EUR 1.200.000	Aroundtown SA RegS (Contingent Convertible Bond) 1,50% 18/1/2021	1.472.532	0,84
GBP 1.600.000	Cabot Financial Luxembourg SA RegS 7,50% 1/10/2023	1.911.119	1,09
EUR 2.600.000	CNH Industrial Finance Europe SA RegS 1,75% 12/9/2025	2.684.968	1,53
EUR 300.000	CPI Property Group SA RegS 2,125% 4/10/2024	304.245	0,17
EUR 400.000	Eurofins Scientific SE RegS 2,125% 25/7/2024	412.266	0,23
EUR 1.200.000	JH-Holding Finance SA RegS 8,25% 1/12/2022	1.302.000	0,74
EUR 1.200.000	Kleopatra Holdings 1 SCA RegS 8,50% 30/6/2023	1.237.500	0,70
EUR 1.025.000	Matterhorn Telecom SA RegS 4,00% 15/11/2027	1.015.867	0,58
EUR 425.000	SELP Finance Sarl RegS 1,50% 20/11/2025	425.886	0,24
EUR 2.000.000	Swissport Financing Sarl RegS 9,75% 15/12/2022	2.158.160	1,23
EUR 1.724.000	Telecom Italia Finance SA 7,75% 24/1/2033	2.693.147	1,53
		16.674.286	9,48
	Pays-Bas		
EUR 400.000	ABN AMRO Bank NV RegS FRN (Perpetual)	420.626	0,24
EUR 1.100.000	ASML Holding NV RegS 0,625% 7/7/2022	1.119.481	0,64
EUR 2.400.000	ATF Netherlands BV RegS 2,125% 13/3/2023	2.538.972	1,44
EUR 1.000.000	Axalta Coating Systems Dutch Holding B BV RegS 3,75% 15/1/2025	1.076.900	0,61
EUR 8.170.000	Jubilee CDO BV "VIII-X" RegS FRN 15/1/2024*	–	0,00
EUR 2.360.000	Louis Dreyfus Co BV RegS 4,00% 7/2/2022	2.520.857	1,43
EUR 3.155.000	Petrobras Global Finance BV 4,75% 14/1/2025	3.489.241	1,98
EUR 4.000.000	Telefonica Europe BV RegS FRN (Perpetual)	4.670.600	2,66
EUR 500.000	Wereldhave NV RegS (Contingent Convertible Bond) 1,00% 22/5/2019	506.875	0,29
		16.343.552	9,29
	Norvège		
USD 7.695.000	Norske Skogindustrier ASA '144A' 7,125% 15/10/2033	193.902	0,11
		193.902	0,11
	Portugal		
EUR 7.100.000	Banco Espirito Santo SA RegS (Defaulted) 4,75% 15/1/2018	2.116.688	1,20
EUR 24.500.000	Banco Espirito Santo SA RegS (Defaulted) 4,00% 21/1/2019	7.380.625	4,20
		9.497.313	5,40
	Espagne		
EUR 400.000	Banco Santander SA RegS FRN (Perpetual)	454.920	0,26
EUR 400.000	Bankia SA RegS FRN 22/5/2024	417.338	0,24
EUR 900.000	Bankia SA RegS FRN 15/3/2027	950.067	0,54
EUR 400.000	Bankia SA RegS FRN (Perpetual)	418.284	0,24
EUR 2.400.000	Cellnex Telecom SA RegS 2,375% 16/1/2024	2.461.368	1,40
EUR 500.000	Inmobiliaria Colonial Socimi RegS 1,625% 28/11/2025	497.565	0,28
EUR 600.000	Inmobiliaria Colonial Socimi RegS 2,50% 28/11/2029	597.738	0,34
		5.797.280	3,30
	Suède		
EUR 1.600.000	Ovako AB 5,00% 5/10/2022	1.636.544	0,93
EUR 1.400.000	Unilabs Subholding AB RegS 5,75% 15/5/2025	1.439.298	0,82
		3.075.842	1,75
	Royaume-Uni		
USD 400.000	Anglo American Capital Plc '144A' 4,875% 14/5/2025	354.571	0,20
GBP 1.325.000	Ardonagh Midco 3 Plc RegS 8,375% 15/7/2023	1.554.623	0,88
EUR 175.000	British Telecommunications Plc RegS 1,00% 21/11/2024	174.557	0,10
GBP 375.000	British Telecommunications Plc RegS 3,125% 21/11/2031	427.000	0,24
EUR 1.275.000	DS Smith Plc RegS 1,375% 26/7/2024	1.290.147	0,73
GBP 1.500.000	Jerrold Finco Plc RegS 6,125% 15/1/2024	1.752.477	1,00
GBP 1.000.000	Ladbrokes Group Finance Plc RegS 5,125% 8/9/2023	1.195.946	0,68
EUR 4.825.000	Lloyds Banking Group Plc RegS 1,50% 12/9/2027 ‡	4.856.676	2,76
GBP 2.340.000	Marks & Spencer Plc RegS 3,00% 8/12/2023	2.733.267	1,55
USD 1.500.000	National Westminster Bank Plc FRN (Perpetual)	1.118.181	0,64
GBP 480.000	Pizzaexpress Financing 2 Plc RegS 6,625% 1/8/2021	525.792	0,30
GBP 2.150.000	Shop Direct Funding Plc RegS 7,75% 15/11/2022	2.318.244	1,32
USD 960.000	Tullow Oil Plc RegS 6,25% 15/4/2022	815.422	0,46
GBP 1.192.000	Unique Pub Finance Co Plc/The RegS 6,464% 30/3/2032	1.342.291	0,76
GBP 1.360.000	Virgin Media Secured Finance Plc RegS 4,875% 15/1/2027	1.591.148	0,91
GBP 600.000	Virgin Media Secured Finance Plc RegS 6,25% 28/3/2029	737.868	0,42
GBP 3.800.000	Vodafone Group Plc RegS (Contingent Convertible Bond) 26/11/2020 (Zero Coupon)	4.246.589	2,42
		27.034.799	15,37
	Etats-Unis		
EUR 1.650.000	Ball Corp 4,375% 15/12/2023	1.911.228	1,09
EUR 1.300.000	Colfax Corp RegS 3,25% 15/5/2025	1.345.740	0,77
USD 2.015.000	Leonardo US Holdings Inc '144A' 7,375% 15/7/2039	2.115.619	1,20
USD 350.000	Leonardo US Holdings Inc '144A' 6,25% 15/1/2040	346.899	0,20
EUR 500.000	McDonald's Corp RegS 0,625% 29/1/2024	499.440	0,28
EUR 615.000	Thermo Fisher Scientific Inc 1,40% 23/1/2026	620.658	0,35

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‡Une partie de ces titres ont été mis en gage ou donnés en garantie, pour plus d'informations voir les informations supplémentaires.

*Titre faisant l'objet d'un ajustement à la juste valeur, comme indiqué au point 2(a) de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis *suite*		
EUR 220.000	Thermo Fisher Scientific Inc 1,95% 24/7/2029	222.786	0,13
EUR 400.000	Thermo Fisher Scientific Inc 2,875% 24/7/2037	409.640	0,23
		7.472.010	4,25
Total des obligations		144.582.715	82,22
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		147.750.154	84,02

Autres valeurs mobilières et instruments du marché monétaire

ACTIONS PRIVILÉGIÉES

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg		
18.907	Concrete Investment II SCA (Pref)	463.221	0,26
54.583	Concrete Investment II SCA (Pref)*	1	0,00
		463.222	0,26
Total des Actions privilégiées		463.222	0,26

OBLIGATIONS

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Italie		
EUR 1.300.000	UniCredit SpA RegS FRN (Perpetual)	1.586.416	0,90
		1.586.416	0,90

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Jersey		
USD 6.600.000	Tullow Oil Jersey Ltd RegS (Contingent Convertible Bond) 6,625% 12/7/2021	6.560.308	3,73
		6.560.308	3,73
Total des obligations		8.146.724	4,63
Total des autres valeurs mobilières et instruments du marché monétaire		8.609.946	4,89

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Irlande		
939.767	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund Agency Dis[1]	939.767	0,54
		939.767	0,54
Total des organismes de placement collectif		939.767	0,54
Portefeuille de titres à la valeur de marché		157.299.867	89,45
Autres éléments de l'actif net		18.545.720	10,55
Total de l'actif net (EUR)		175.845.587	100,00

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*Titre faisant l'objet d'un ajustement à la juste valeur, comme indiqué au point 2(a) de l'Annexe aux états financiers.

[1] 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 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Belgique		
81.193	Nyrstar NV	Credit Suisse	(114.888)
			(114.888)
	France		
33.768	Europcar Groupe SA '144A'	Credit Suisse	(36.661)
40.000	Orange SA	Credit Suisse	8.800
			(27.861)
	Allemagne		
8.500	Senvion SA	Credit Suisse	(14.994)
			(14.994)
	Grèce		
663.686	Eurobank Ergasias SA	Credit Suisse	27.875
156.916	Hellenic Telecommunications Organization SA	Credit Suisse	(92.581)
			(64.706)
	Irlande		
12.658	Smurfit Kappa Group Plc	Credit Suisse	696
			696
	Italie		
(132.616)	ETFS WTI Crude Oil	Credit Suisse	(12.218)
(37.762)	Fiat Chrysler Automobiles NV	Credit Suisse	23.412
(1.827)	GEDI Gruppo Editoriale SpA	Credit Suisse	101
333.301	Snaitech SpA	Credit Suisse	(59.661)
(123.794)	Telecom Italia SpA/Milano	Credit Suisse	3.614
	Italie *suite*		
43.405	UniCredit SpA	Credit Suisse	31.686
(110.967)	Unione di Banche Italiane SpA	Credit Suisse	(24.413)
			(37.479)
	Pays-Bas		
34.000	Altice NV 'A'	Credit Suisse	(159.105)
			(159.105)
	Espagne		
(54.837)	Bankia SA	Credit Suisse	(6.745)
			(6.745)
	Royaume-Uni		
(322.246)	Anglo American Plc	Credit Suisse	458.481
(302.364)	ETFS WTI Crude Oil	Credit Suisse	(16.508)
21.000	GVC Holdings Plc	Credit Suisse	(1.548)
49.000	Sky Plc	Credit Suisse	2.222
(57.523)	Tesco Plc	Credit Suisse	(12.684)
(526.752)	Tullow Oil Plc	Credit Suisse	117.045
			547.008
	Etats-Unis		
7.300	JPMorgan Chase & Co	Credit Suisse	41.205
5.300	Monsanto Co	Credit Suisse	2.760
			43.965
Total			165.891

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 835.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines System	Bank of America Merrill Lynch	20/3/2018	89.665	10.340
CDS	USD 2.700.000	Fund receives default protection on French Republic and pays Fixed 0,250 %	Bank of America Merrill Lynch	20/6/2022	(46.462)	(9.787)
CDS	EUR 2.111.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(2.127)	35.955
CDS	USD 2.589.000	Fund receives default protection on Republic of South Africa and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(7.006)	81.254
CDS	EUR 240.000	Fund receives default protection on Fiat Chrysler Automobiles NV and pays Fixed 5,000 %	Barclays Bank	20/12/2022	266	(38.477)
CDS	EUR 3.400.000	Fund receives default protection on Kingfisher Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(5.378)	(72.217)
CDS	EUR 9.567.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Barclays Bank	20/12/2022	(92.783)	(1.202.423)
CDS	EUR 1.340.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(2.011)	22.823
CDS	EUR 1.515.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(2.273)	25.804
CDS	EUR 6.120.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(21.185)	(141.494)
CDS	USD 540.000	Fund receives Fixed 5,000 % and provides default protection on Hertz Corp	Barclays Bank	20/12/2022	5.772	(53.841)
CDS	EUR 1.600.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	BNP Paribas	20/12/2021	65.830	146.567
CDS	EUR 2.400.000	Fund receives default protection on Cellnex Telecom SA and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(10.827)	(469.455)
CDS	EUR 1.600.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(15.360)	(201.095)
CDS	EUR 225.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(597)	(28.279)
CDS	EUR 5.140.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	BNP Paribas	20/12/2022	14.334	(646.018)
CDS	EUR 150.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	BNP Paribas	20/12/2022	591	(18.853)
CDS	EUR 1.400.000	Fund receives default protection on Unitymedia GmbH and pays Fixed 5,000 %	BNP Paribas	20/12/2022	3.677	(256.569)
CDS	EUR 2.700.000	Fund receives Fixed 5,000 % and provides default protection on Markit iTraxx Europe Crossover Series 28 Version 1	BNP Paribas	20/12/2022	4.869	339.348
CDS	EUR 2.810.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	BNP Paribas	20/12/2024	17.463	61.723
CDS	EUR 1.300.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines System	Citibank	20/12/2017	191.431	2.932
CDS	EUR 670.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines System	Citibank	20/12/2017	102.011	1.511
CDS	EUR 3.109.787	Fund receives Fixed 5,000 % and provides default protection on Grohe Holding GmbH	Citibank	20/12/2018	(362.171)	165.414
CDS	EUR 460.000	Fund receives default protection on ArcelorMittal and pays Fixed 5,000 %	Citibank	20/12/2022	(424)	(84.716)
CDS	EUR 140.000	Fund receives default protection on Clariant AG and pays Fixed 1,000 %	Citibank	20/12/2022	860	(1.981)
CDS	EUR 3.950.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Citibank	20/12/2022	(38.127)	(496.453)
CDS	EUR 2.400.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Citibank	20/12/2022	(3.560)	(301.643)
CDS	EUR 480.000	Fund receives default protection on Peugeot SA and pays Fixed 5,000 %	Citibank	20/12/2022	2.000	(95.103)
CDS	EUR 22.040.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Citibank	20/12/2022	82.228	575.522
CDS	EUR 450.000	Fund receives Fixed 5,000 % and provides default protection on Boparan Finance PLC	Citibank	20/12/2022	4.684	(24.566)
CDS	EUR 360.000	Fund receives Fixed 5,000 % and provides default protection on SFR Group SA	Citibank	20/12/2022	(15.731)	22.271
CDS	EUR 280.000	Fund receives Fixed 5,000 % and provides default protection on SFR Group SA	Citibank	20/12/2022	(10.371)	17.322
CDS	EUR 130.000	Fund receives Fixed 5,000 % and provides default protection on SFR Group SA	Citibank	20/12/2022	(2.187)	8.042
CDS	EUR 6.170.213	Fund receives Fixed 5,000 % and provides default protection on Grohe Holding GmbH	Credit Suisse	20/12/2018	(720.941)	328.202
CDS	EUR 650.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	Credit Suisse	20/12/2021	27.587	59.543

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 840.000	Fund receives Fixed 1,000 % and provides default protection on Ladbrokes Coral Group Plc	Credit Suisse	20/6/2022	54.793	(34.666)
CDS	EUR 3.125.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Credit Suisse	20/12/2022	(24.941)	(392.764)
CDS	EUR 700.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Credit Suisse	20/12/2022	(2.213)	(87.979)
CDS	EUR 3.310.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(12.437)	(86.433)
CDS	EUR 460.000	Fund receives default protection on Peugeot SA and pays Fixed 5,000 %	Credit Suisse	20/12/2022	1.076	(91.141)
CDS	EUR 500.000	Fund receives default protection on Smurfit Kappa Group Plc and pays Fixed 5,000 %	Credit Suisse	20/12/2022	(1.984)	(104.454)
CDS	EUR 550.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(1.144)	1.622
CDS	EUR 550.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(853)	1.622
CDS	EUR 200.000	Fund receives Fixed 5,000 % and provides default protection on Intrum Justitia AB	Credit Suisse	20/12/2022	(3.490)	29.031
CDS	EUR 2.970.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2023	(88.264)	(57.449)
CDS	EUR 800.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Deutsche Bank	20/12/2022	(3.824)	(100.547)
CDS	EUR 600.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Deutsche Bank	20/12/2022	3.944	(75.411)
CDS	EUR 1.400.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Deutsche Bank	20/12/2022	(4.283)	(175.958)
CDS	EUR 2.310.000	Fund receives Fixed 5,000 % and provides default protection on Markit iTraxx Europe Crossover Series 28 Version 1	Deutsche Bank	20/12/2022	20.791	290.331
CDS	EUR 550.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(9.703)	7.809
CDS	EUR 830.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(8.186)	(104.318)
CDS	EUR 2.640.000	Fund receives default protection on Telecom Italia SpA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(16.790)	20.380
CDS	EUR 1.050.000	Fund receives default protection on Thomas Cook Group Plc and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(13.211)	(138.460)
CDS	EUR 600.000	Fund receives Fixed 1,000 % and provides default protection on Commerzbank AG	Goldman Sachs	20/12/2022	10.714	(8.201)
CDS	EUR 216.998	Fund receives Fixed 1,000 % and provides default protection on Ladbrokes Coral Group Plc	Goldman Sachs	20/12/2022	3.880	(12.016)
CDS	EUR 350.000	Fund receives Fixed 5,000 % and provides default protection on Altice Financing SA	Goldman Sachs	20/12/2022	(3.296)	10.342
CDS	USD 4.860.000	Fund receives default protection on People's Republic of China and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	276	(83.846)
CDS	USD 5.000.000	Fund receives default protection on Republic of Korea and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(19.864)	(83.440)
CDS	EUR 320.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000 %	HSBC	20/12/2022	(6.765)	4.543
CDS	EUR 4.100.000	Fund receives default protection on Banca Monte dei Paschi di Siena SpA and pays Fixed 5,000 %	JP Morgan	20/12/2017	37.444	(10.311)
CDS	EUR 1.300.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	JP Morgan	20/12/2021	75.376	119.086
CDS	EUR 2.065.000	Fund receives default protection on Sol Melia Europe BV and pays Fixed 5,000 %	JP Morgan	20/6/2022	3.733	(413.152)
CDS	EUR 4.587.108	Fund receives default protection on STMicroelectronics NV and pays Fixed 1,000 %	JP Morgan	20/6/2022	(78.921)	(104.698)
CDS	USD 310.000	Fund receives default protection on French Republic and pays Fixed 0,250 %	JP Morgan	20/6/2022	(4.978)	(1.124)
CDS	EUR 310.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000 %	JP Morgan	20/12/2022	(7.156)	4.401
CDS	EUR 530.000	Fund receives default protection on Clariant AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	3.002	(7.499)
CDS	EUR 700.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	JP Morgan	20/12/2022	(7.132)	(87.979)
CDS	EUR 2.310.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	JP Morgan	20/12/2022	(18.565)	(290.331)
CDS	EUR 2.700.000	Fund receives default protection on Ardagh Packaging Finance Plc and pays Fixed 5,000 %	Morgan Stanley	20/12/2022	(32.894)	(454.632)
CDS	EUR 4.858.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Morgan Stanley	20/12/2022	(38.772)	(610.575)
CDS	EUR 800.000	Fund receives Fixed 5,000 % and provides default protection on Intrum Justitia AB	Morgan Stanley	20/12/2022	(15.226)	116.125

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 390.000	Fund receives default protection on Clariant AG and pays Fixed 1,000 %	Societe Generale	20/12/2022	2.000	(5.518)
TRS	USD 3.300.000	Fund receives 1 Month LIBOR and pays Bank of Communications Co Ltd	Credit Suisse	12/1/2018	(15.422)	(15.422)
TRS	USD 3.800.000	Fund receives 1 Month LIBOR and pays Industrial & Commercial Bank of China Ltd	Credit Suisse	2/2/2018	(146.986)	(146.986)
TRS	EUR 1.600.000	Fund receives 1 Month LIBOR and pays Monitchem Holdco 3 SA	Credit Suisse	8/2/2018	(122.747)	(122.747)
TRS	EUR 1.200.000	Fund receives 1 Month LIBOR and pays Gestamp Funding Luxembourg SA	Credit Suisse	13/5/2018	(56.292)	(56.292)
TRS	USD 1.900.000	Fund receives 1 Month LIBOR and pays INEOS Group Holdings SA	Credit Suisse	27/7/2018	(104.905)	(104.905)
TRS	USD 1.900.000	Fund receives 1 Month LIBOR and pays INEOS Group Holdings SA	Credit Suisse	27/7/2018	(100.915)	(100.915)
TRS	EUR 1.300.000	Fund receives 1 Month LIBOR and pays Galapagos SA	Credit Suisse	18/1/2019	(60.550)	(60.550)
TRS	EUR 750.000	Fund receives 1 Month LIBOR and pays Galapagos SA	Credit Suisse	19/1/2019	(7.975)	(7.975)
TRS	GBP 600.000	Fund receives 1 Month LIBOR and pays Premier Foods Finance Plc	Credit Suisse	25/1/2019	(15.957)	(15.957)
TRS	EUR 1.900.000	Fund receives 1 Month LIBOR and pays NEW Areva Holding SA	Credit Suisse	1/2/2019	(60.675)	(60.675)
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays ATF Netherlands BV	Credit Suisse	15/2/2019	(43.998)	(43.998)
TRS	EUR 800.000	Fund receives 1 Month LIBOR and pays ATF Netherlands BV	Credit Suisse	15/2/2019	(90.597)	(90.597)
TRS	EUR 1.100.000	Fund receives 1 Month LIBOR and pays Garfunkelux Holdco 3 SA	Credit Suisse	7/3/2019	(17.066)	(17.066)
TRS	EUR 700.000	Fund receives 1 Month LIBOR and pays Nyrstar Netherlands Holdings BV	Credit Suisse	7/3/2019	(61.795)	(61.795)
TRS	EUR 900.000	Fund receives 1 Month LIBOR and pays Ardagh Packaging Finance Plc Via Ardagh Holdings USA Inc	Credit Suisse	14/3/2019	(45.291)	(45.291)
TRS	EUR 700.000	Fund receives 1 Month LIBOR and pays Telenet Finance VI Luxembourg SCA	Credit Suisse	14/3/2019	(30.325)	(30.325)
TRS	EUR 1.100.000	Fund receives 1 Month LIBOR and pays Mobilux Finance SAS	Credit Suisse	13/4/2019	(47.355)	(47.355)
TRS	EUR 1.400.000	Fund receives 1 Month LIBOR and pays Unilabs Subholding AB	Credit Suisse	5/5/2019	(43.788)	(43.788)
TRS	EUR 1.700.000	Fund receives 1 Month LIBOR and pays Cooperativa Muratori & Cementisti-CMC di Ravenna SC	Credit Suisse	30/6/2019	(17.709)	(17.709)
TRS	USD 600.000	Fund receives 1 Month LIBOR and pays ARD Finance SA	Credit Suisse	12/7/2019	5.328	5.328
TRS	EUR 500.000	Fund receives 1 Month LIBOR and pays Wind Tre SpA	Credit Suisse	25/10/2019	8.178	8.178
TRS	EUR 250.000	Fund receives 1 Month LIBOR and pays Wind Tre SpA	Credit Suisse	26/10/2019	3.089	3.089
TRS	EUR 580.000	Fund receives 1 Month LIBOR and pays Cooperativa Muratori & Cementisti-CMC di Ravenna SC	Credit Suisse	9/11/2019	(847)	(847)
TRS	EUR 500.000	Fund receives 1 Month LIBOR and pays Cooperativa Muratori & Cementisti-CMC di Ravenna SC	Credit Suisse	15/11/2019	(6.599)	(6.599)
TRS	EUR 500.000	Fund receives Fixed 1,550 % and pays Hanesbrands Finance Luxembourg SCA	JP Morgan	6/12/2017	(16.043)	(16.043)
TRS	EUR 500.000	Fund receives Fixed 1,650 % and pays PVH Corp	JP Morgan	6/12/2017	(30.776)	(30.776)
TRS	GBP 1.600.000	Fund receives Fixed 0,000 % and pays Premier Foods Finance Plc	JP Morgan	21/2/2018	(454)	(454)
TRS	GBP 1.300.000	Fund receives Fixed 0,000 % and pays Premier Foods Finance Plc	JP Morgan	21/2/2018	(40.218)	(40.218)
TRS	EUR 2.700.000	Fund receives Fixed 1,000 % and pays Spain Government Bond	JP Morgan	28/2/2018	(69.811)	(69.811)
TRS	EUR 2.200.000	Fund receives Fixed 1,000 % and pays Spain Government Bond	JP Morgan	8/3/2018	(62.851)	(62.851)
TRS	EUR 1.200.000	Fund receives Fixed 0,000 % and pays Ardagh Packaging Finance Plc Via Ardagh Holdings USA Inc	JP Morgan	24/4/2018	(61.274)	(61.274)
TRS	GBP 600.000	Fund receives Fixed 2,350 % and pays Newday Bondco Plc	JP Morgan	20/7/2018	34.234	34.234
TRS	USD 1.400.000	Fund receives Fixed 0,250 % and pays ARD Finance SA	JP Morgan	17/8/2018	13.902	13.902
TRS	EUR 2.400.000	Fund receives Fixed 1,900 % and pays EDP - Energias de Portugal SA	JP Morgan	15/11/2018	(18.747)	(18.747)
TRS	EUR 800.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(13.764)	(13.764)
TRS	EUR 400.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(7.878)	(7.878)
TRS	EUR 400.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(7.382)	(7.382)
TRS	EUR 200.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(3.831)	(3.831)
TRS	GBP 1.800.000	Fund receives Fixed 2,850 % and pays Boparan Finance PLC	JP Morgan	3/12/2018	(571)	(571)
TRS	USD 600.000	Fund receives Fixed 0,100 % and pays Deutsche Bank AG	JP Morgan	3/12/2018	1.106	1.106
TRS	EUR 250.000	Fund receives Fixed 1,500 % and pays Wind Tre SpA	JP Morgan	17/12/2018	(1.114)	(1.114)
Total					(2.320.787)	(6.622.678)

CDS (*credit default swaps*) : swaps sur défaillance
TRS (*total return swaps*) : swaps sur rendement total

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	66.632	AUD	100.000	Morgan Stanley	13/12/2017	3.013
EUR	22.507	GBP	20.000	Bank of America Merrill Lynch	13/12/2017	(161)
EUR	7.503.439	GBP	6.589.514	Barclays Bank	13/12/2017	34.860
EUR	983.327	GBP	870.000	State Street Bank & Trust Company	13/12/2017	(2.735)
EUR	40.600.318	GBP	35.850.000	Toronto Dominion Bank	13/12/2017	(32.205)
EUR	702.528	GBP	620.000	UBS	13/12/2017	(182)
EUR	142.331	USD	170.000	BNP Paribas	13/12/2017	(387)
EUR	36.973.907	USD	44.360.000	Citibank	13/12/2017	(267.131)
EUR	218.022	USD	260.000	HSBC	13/12/2017	(252)
EUR	25.276	USD	30.000	Morgan Stanley	13/12/2017	91
EUR	410.243	USD	490.000	State Street Bank & Trust Company	13/12/2017	(1.121)
EUR	976.014	USD	1.142.353	Barclays Bank	9/2/2018	20.677
GBP	17.180.000	EUR	19.202.182	Bank of America Merrill Lynch	13/12/2017	269.694
GBP	3.690.000	EUR	4.204.194	UBS	9/2/2018	(28.875)
USD	4.923.360	EUR	4.175.488	Barclays Bank	13/12/2017	(42.237)
USD	19.260.000	EUR	16.228.202	Citibank	13/12/2017	(59.077)
USD	8.703.143	GBP	6.522.995	Barclays Bank	9/2/2018	(102.580)
						(208.608)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
Catégorie d'Actions couverte en francs suisses						
CHF	4.617.783	EUR	3.990.587	State Street Bank & Trust Company	15/12/2017	(46.710)
EUR	219.419	CHF	254.747	State Street Bank & Trust Company	15/12/2017	1.849
						(44.861)
Catégorie d'Actions couverte en livres sterling						
EUR	382.502	GBP	337.936	State Street Bank & Trust Company	15/12/2017	(494)
GBP	54.833.207	EUR	61.944.738	State Street Bank & Trust Company	15/12/2017	199.698
						199.204
Catégorie d'Actions couverte en dollars US						
EUR	129.694	USD	153.518	State Street Bank & Trust Company	15/12/2017	833
USD	24.520.850	EUR	21.032.899	State Street Bank & Trust Company	15/12/2017	(450.463)
						(449.630)
Total						(503.895)

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes EUR
(39)	USD	E-Mini S&P 500 Index	Décembre 2017	(287.451)
(104)	EUR	Euro BOBL	Décembre 2017	(10.220)
(243)	EUR	Euro Bund	Décembre 2017	(126.430)
48	EUR	EURO STOXX 50 Index	Décembre 2017	50.976
(11)	EUR	Euro-OAT	Décembre 2017	(29.810)
(41)	GBP	UK Long Gilt Bond	Mars 2018	33.931
(68)	USD	US Treasury 10 Year Note	Mars 2018	17.148
12	USD	US Treasury 5 Year Note	Mars 2018	(2.427)
Total				(354.283)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Credit Strategies Fund suite

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
125	Call	EURO STOXX 50 Index	Goldman Sachs	EUR 3.625,00	15/12/2017	(37.506)	20.875
109	Put	EURO STOXX Banks Index	Goldman Sachs	EUR 132,50	15/12/2017	(9.328)	8.448
8	Put	S&P 500 Index	Goldman Sachs	USD 2.585,00	15/12/2017	(15.706)	3.897
115	Call	US Treasury 10 Year Note	Goldman Sachs	USD 125,50	22/12/2017	(38.930)	7.546
8	Call	S&P 500 Index	Goldman Sachs	USD 2.615,00	19/1/2018	15.332	33.128
Total						(86.138)	73.894

Swaptions achetées au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
2.480.000	Put	Fund purchases an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 from 21/12/2017; and provides 5% Fixed quarterly from 20/12/2017	Citibank	EUR 250,00	20/12/2017	(6.151)	3.149
1.940.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP LIBOR 6 Month BBA semi-annually from 22/6/2018; and pays 1,556% Fixed semi-annually from 22/12/2017	Goldman Sachs	GBP 1,56	22/12/2017	(14.232)	1.315
Total						(20.383)	4.464

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	28,12
Communications	20,47
Valeurs industrielles	14,41
Énergie	8,47
Biens de consommation cyclique	6,51
Matériaux de base	4,41
Biens de consommation non cyclique	4,10
Titres adossés à des actifs	1,10
Services aux collectivités	0,68
Technologie	0,64
Organismes de placement collectif	0,54
Portefeuille de titres à la valeur de marché	89,45
Autres éléments de l'actif net	10,55
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
OBLIGATIONS			
	Pays-Bas		
EUR 37.000.000	Cooperatieve Rabobank UA FRN 19/2/2018	37.049.950	9,55
		37.049.950	9,55
Total des obligations		37.049.950	9,55
CERTIFICATS DE DÉPÔT			
	Belgique		
EUR 5.000.000	KBC Bank NV 15/1/2018 (Zero Coupon)	5.002.075	1,29
EUR 10.000.000	KBC Bank NV 31/1/2018 (Zero Coupon)	10.007.454	2,58
EUR 5.000.000	Sumitomo Mitsui Banking Corp RegS 7/12/2017 (Zero Coupon)	5.000.530	1,29
		20.010.059	5,16
	Luxembourg		
EUR 4.000.000	Banque Federative du Credit Mutuel SA 5/2/2018 (Zero Coupon)	4.002.719	1,03
		4.002.719	1,03
	Suisse		
EUR 17.000.000	UBS AG/London RegS 15/3/2018 (Zero Coupon)	17.020.060	4,39
EUR 3.000.000	Zuercher Kantonalbank 7/2/2018 (Zero Coupon)	3.004.035	0,77
EUR 15.000.000	Zuercher Kantonalbank 12/2/2018 (Zero Coupon)	15.017.850	3,87
		35.041.945	9,03
	Royaume-Uni		
EUR 2.000.000	Mizuho Corporate Bank/London 5/1/2018 (Zero Coupon)	2.000.872	0,52
EUR 4.000.000	Mizuho Corporate Bank/London 9/1/2018 (Zero Coupon)	4.001.920	1,03
EUR 12.000.000	Mizuho Corporate Bank/London 7/2/2018 (Zero Coupon)	12.006.240	3,09
EUR 15.000.000	Norinchukin Bank/London 14/3/2018 (Zero Coupon)	15.013.275	3,87
EUR 10.000.000	Sumitomo Mitsui Trust and Banking LTD 12/2/2018 (Zero Coupon)	10.005.150	2,58
		43.027.457	11,09
Total des certificats de dépôt		102.082.180	26,31
BILLET DE TRÉSORERIE			
	France		
EUR 10.000.000	Matchpoint Finance Public Ltd 15/2/2018 (Zero Coupon)	10.005.496	2,58
		10.005.496	2,58
	Luxembourg		
EUR 17.000.000	Antalis SA 27/12/2017 (Zero Coupon)	17.004.298	4,38
EUR 14.000.000	Banque Federative du Credit Mutuel SA 4/1/2018 (Zero Coupon)	14.004.901	3,61
EUR 10.000.000	Banque Federative du Credit Mutuel SA 21/3/2018 (Zero Coupon)	10.010.713	2,58
EUR 2.000.000	Banque Federative du Credit Mutuel SA RegS 1/2/2018 (Zero Coupon)	2.001.242	0,52
EUR 5.000.000	Banque Federative du Credit Mutuel SA RegS 1/3/2018 (Zero Coupon)	5.004.445	1,29
	Luxembourg *suite*		
EUR 500.000	Collateralized Commercial Paper II Co LLC 31/1/2018 (Zero Coupon)	500.288	0,13
EUR 9.000.000	Collateralized Commercial Paper II Co LLC 5/3/2018 (Zero Coupon)	9.008.240	2,32
EUR 10.000.000	Collateralized Commercial Paper II Co LLC 7/3/2018 (Zero Coupon)	10.009.350	2,58
EUR 1.500.000	Collateralized Commercial Paper II Co LLC 13/3/2018 (Zero Coupon)	1.501.490	0,39
EUR 2.000.000	Collateralized Commercial Paper II Co LLC RegS 1/3/2018 (Zero Coupon)	2.001.753	0,52
EUR 14.000.000	Collateralized Commercial Paper II RegS 6/3/2018 (Zero Coupon)	14.012.953	3,61
EUR 7.000.000	Danske Bank A/S RegS 1/12/2017 (Zero Coupon)	7.000.000	1,80
EUR 3.500.000	Honeywell International Inc 24/12/2017 (Zero Coupon)	3.500.607	0,90
EUR 3.000.000	Honeywell International Inc 12/2/2018 (Zero Coupon)	3.002.010	0,77
EUR 4.500.000	Honeywell International Inc 9/4/2018 (Zero Coupon)	4.504.845	1,16
EUR 2.000.000	Honeywell International Inc 12/4/2018 (Zero Coupon)	2.002.130	0,52
EUR 15.000.000	LMA SA 29/1/2018 (Zero Coupon)	15.009.594	3,87
EUR 1.000.000	Matchpoint Finance Public Ltd 16/3/2018 (Zero Coupon)	1.000.905	0,26
EUR 7.000.000	Matchpoint Finance Public Ltd 31/5/2018 (Zero Coupon)	7.011.634	1,81
EUR 19.000.000	Nordea Bank AB 5/4/2018 (Zero Coupon)	19.027.105	4,90
EUR 4.000.000	OP Corporate Bank Plc 13/4/2018 (Zero Coupon)	4.006.071	1,03
EUR 13.000.000	OP Corporate Bank Plc RegS 8/3/2018 (Zero Coupon)	13.014.743	3,35
EUR 18.000.000	Procter & Gamble Co/The 14/2/2018 (Zero Coupon)	18.013.515	4,64
EUR 14.000.000	Svenska Handelsbanken AB 16/2/2018 (Zero Coupon)	14.011.251	3,61
EUR 4.000.000	Svenska Handelsbanken AB 28/2/2018 (Zero Coupon)	4.003.815	1,03
EUR 10.000.000	Svenska Handelsbanken AB 6/4/2018 (Zero Coupon)	10.013.501	2,58
		210.181.399	54,16
Total des billets de trésorerie		220.186.895	56,74
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		359.319.025	92,60
Organismes de placement collectif			
	Irlande		
20.047.462	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund Agency Dis[1]	20.047.462	5,17
		20.047.462	5,17
Total des organismes de placement collectif		20.047.462	5,17
Portefeuille de titres à la valeur de marché		379.366.487	97,77
Autres éléments de l'actif net		8.659.199	2,23
Total de l'actif net (EUR)		388.025.686	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Autriche		
17.041	Agrana Beteiligungs AG	Goldman Sachs	(51.975)
385	Agrana Beteiligungs AG	Morgan Stanley	(1.983)
(70.984)	Andritz AG	HSBC	(35.844)
(40.993)	Andritz AG	Barclays Bank	(54.627)
(69.462)	Andritz AG	Goldman Sachs	(94.060)
8.618	Atrium European Real Estate Ltd	Barclays Bank	215
62.442	Atrium European Real Estate Ltd	Goldman Sachs	4.621
40.659	Atrium European Real Estate Ltd	HSBC	3.049
24.958	Atrium European Real Estate Ltd	JP Morgan	1.913
32.417	Atrium European Real Estate Ltd	Morgan Stanley	4.214
8.220	Austria Technologie & Systemtechnik AG	Barclays Bank	12.772
9.287	Austria Technologie & Systemtechnik AG	Goldman Sachs	33.122
3.690	Austria Technologie & Systemtechnik AG	Morgan Stanley	17.214
8.227	Austria Technologie & Systemtechnik AG	HSBC	26.195
1.033	Austria Technologie & Systemtechnik AG	JP Morgan	(55)
(15.173)	Buwog AG	Goldman Sachs	9.423
(4.808)	Buwog AG	HSBC	3.617
13.494	CA Immobilien Anlagen AG	Goldman Sachs	(4.570)
(8.470)	DO & CO AG	HSBC	847
(11.833)	DO & CO AG	JP Morgan	1.183
(15.198)	DO & CO AG	Morgan Stanley	(2.280)
(2.106)	Erste Group Bank AG	Barclays Bank	783
(23.591)	Erste Group Bank AG	Goldman Sachs	14.391
(1.917)	Erste Group Bank AG	HSBC	(663)
2.086	FACC AG	Barclays Bank	(657)
6.202	FACC AG	Goldman Sachs	(310)
5.611	FACC AG	JP Morgan	(3.872)
1.447	FACC AG	Morgan Stanley	(340)
3.385	FACC AG	HSBC	(2.136)
430.187	Immofinanz AG	JP Morgan	(5.483)
25.841	Immofinanz AG	Barclays Bank	(1.670)
3.382	Immofinanz AG	HSBC	(273)
101.540	Immofinanz AG	Goldman Sachs	(8.847)
24.098	Immofinanz AG	Morgan Stanley	(2.202)
605	Lenzing AG	JP Morgan	(92)
915	Lenzing AG	Barclays Bank	(2.187)
4.824	Lenzing AG	Goldman Sachs	(12.729)
375	Lenzing AG	Citibank	(896)
1.407	Mayr Melnhof Karton AG	HSBC	(11.115)
1.981	Mayr Melnhof Karton AG	Barclays Bank	4.457
6.246	Mayr Melnhof Karton AG	Goldman Sachs	(10.618)
962	Mayr Melnhof Karton AG	Morgan Stanley	(3.992)
21.456	Oesterreichische Post AG	Goldman Sachs	(11.264)
14.974	Oesterreichische Post AG	HSBC	3.519
17.302	Oesterreichische Post AG	Morgan Stanley	4.931
1.585	OMV AG	HSBC	79
1.116	OMV AG	Goldman Sachs	2.198
1.785	OMV AG	JP Morgan	3.382
(13.658)	OMV AG	Goldman Sachs	(19.842)
(2.432)	OMV AG	HSBC	(4.807)
(13.047)	OMV AG	Barclays Bank	(20.431)
(2.877)	Palfinger AG	Barclays Bank	(2.589)
(9.303)	Palfinger AG	Goldman Sachs	(19.769)
(1.364)	Palfinger AG	HSBC	565
4.170	POLYTEC Holding AG	Goldman Sachs	5.004
3.372	POLYTEC Holding AG	Morgan Stanley	4.670
11.944	POLYTEC Holding AG	HSBC	(18.812)
(792)	Porr AG	Citibank	(1.243)
(19.902)	Porr AG	HSBC	(1.990)
(9.433)	Porr AG	JP Morgan	(943)
	Autriche *suite*		
(50.171)	Raiffeisen Bank International AG	Goldman Sachs	10.981
(4.121)	Raiffeisen Bank International AG	HSBC	2.252
(1.866)	Raiffeisen Bank International AG	Barclays Bank	911
15.987	S IMMO AG	Goldman Sachs	(14.149)
23.303	S IMMO AG	HSBC	(18.176)
9.233	S IMMO AG	JP Morgan	(7.202)
21.273	S IMMO AG	Morgan Stanley	(11.062)
21.101	S IMMO AG	Barclays Bank	(18.885)
1.024	Schoeller-Bleckmann Oilfield Equipment AG	Goldman Sachs	502
399	Schoeller-Bleckmann Oilfield Equipment AG	Barclays Bank	(1.484)
756	Schoeller-Bleckmann Oilfield Equipment AG	HSBC	(4.349)
1.260	Schoeller-Bleckmann Oilfield Equipment AG	JP Morgan	(4.839)
173.459	Telekom Austria AG	Goldman Sachs	(11.101)
17.777	UNIQA Insurance Group AG	HSBC	2.471
8.316	UNIQA Insurance Group AG	Barclays Bank	2.686
34.727	UNIQA Insurance Group AG	Goldman Sachs	19.655
81.881	UNIQA Insurance Group AG	Morgan Stanley	11.545
(14.772)	Verbund AG	Goldman Sachs	701
(2.383)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Barclays Bank	727
(45.571)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Goldman Sachs	20.051
25.426	voestalpine AG	Goldman Sachs	50.979
(4.021)	voestalpine AG	Barclays Bank	(2.553)
(20.964)	voestalpine AG	HSBC	(1.415)
(33.280)	voestalpine AG	Goldman Sachs	(55.065)
6.395	voestalpine AG	Barclays Bank	4.061
(169.774)	Wienerberger AG	Goldman Sachs	(96.771)
(2.249)	Zumtobel Group AG	Barclays Bank	855
(6.795)	Zumtobel Group AG	HSBC	24.883
(17.300)	Zumtobel Group AG	Goldman Sachs	53.741
			(292.852)
	Belgique		
(6)	Aedifica SA (Reit)	Barclays Bank	11
(7.608)	Aedifica SA (Reit)	Goldman Sachs	152
(62.300)	Ageas	Barclays Bank	(61.365)
(29.999)	Ageas	HSBC	(25.170)
(135.996)	Ageas	Goldman Sachs	(82.196)
209.724	AGFA-Gevaert NV	Goldman Sachs	(20.763)
(88.227)	Anheuser-Busch InBev SA/NV	Goldman Sachs	(90.874)
1.812	Anheuser-Busch InBev SA/NV	Morgan Stanley	(2.176)
15.028	Anheuser-Busch InBev SA/NV	Goldman Sachs	(24.717)
(10.367)	Anheuser-Busch InBev SA/NV	Barclays Bank	5.392
(529)	Anheuser-Busch InBev SA/NV	HSBC	714
12.494	Anheuser-Busch InBev SA/NV	JP Morgan	(14.565)
149	Barco NV	HSBC	355
30	Barco NV	JP Morgan	53
256	Barco NV	Barclays Bank	(207)
2.004	Barco NV	Goldman Sachs	7.114
(1.502)	Befimmo SA (Reit)	HSBC	(345)
(24.026)	Befimmo SA (Reit)	Goldman Sachs	(5.526)
(10.014)	Befimmo SA (Reit)	Barclays Bank	(2.403)
(2.504)	Bekaert SA	JP Morgan	11.659
32.287	Bekaert SA	HSBC	(162.081)
62.871	Bekaert SA	Goldman Sachs	(212.190)
1.176	bpost SA	JP Morgan	1.652
2.480	bpost SA	Citibank	2.009
7.259	bpost SA	HSBC	10.199
7.366	bpost SA	Morgan Stanley	13.922
(31.305)	bpost SA	Goldman Sachs	(47.897)
7.012	bpost SA	Barclays Bank	5.680
3.465	bpost SA	Goldman Sachs	5.302

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Belgique *suite*		
2.398	Cie d'Entreprises CFE	Goldman Sachs	(5.395)
(6.955)	Cofinimmo SA (Reit)	Barclays Bank	(1.739)
699	Cofinimmo SA (Reit)	HSBC	(329)
(4.933)	Cofinimmo SA (Reit)	HSBC	8.140
(6.045)	Cofinimmo SA (Reit)	Goldman Sachs	(2.116)
5.584	Colruyt SA	Morgan Stanley	(3.493)
3.908	Colruyt SA	Barclays Bank	(969)
1.019	Colruyt SA	HSBC	1.742
(1.002)	Colruyt SA	Goldman Sachs	75
27.707	D'ieteren SA/NV	Goldman Sachs	29.508
(3.149)	Econocom Group SA/NV	Barclays Bank	501
(62.345)	Econocom Group SA/NV	Goldman Sachs	15.773
(1.595)	Econocom Group SA/NV	HSBC	987
(160)	Elia System Operator SA/NV	Goldman Sachs	41
(43.311)	Euronav NV	Barclays Bank	13.903
(80.377)	Euronav NV	Goldman Sachs	5.144
(4.141)	Fagron	Citibank	3.499
11.142	Greenyard NV	JP Morgan	(21.950)
21.776	Greenyard NV	Barclays Bank	(28.853)
4.758	Greenyard NV	Morgan Stanley	(8.707)
18.198	Greenyard NV	Goldman Sachs	(34.849)
17.242	Greenyard NV	HSBC	(33.967)
(23.722)	Ion Beam Applications	Morgan Stanley	(6.998)
(10.779)	Ion Beam Applications	Barclays Bank	16.654
(41.832)	Ion Beam Applications	Goldman Sachs	(28.446)
(8.406)	KBC Group NV	HSBC	1.039
(7.622)	KBC Group NV	Barclays Bank	(361)
(4.767)	KBC Group NV	Goldman Sachs	884
590	Kinepolis Group NV	Morgan Stanley	(685)
563	Kinepolis Group NV	Goldman Sachs	(114)
(282)	Melexis NV	HSBC	695
(84)	Melexis NV	Barclays Bank	193
(380)	Melexis NV	Goldman Sachs	724
(56.442)	Ontex Group NV	Barclays Bank	(42.952)
(48.554)	Ontex Group NV	HSBC	(11.896)
(183.560)	Ontex Group NV	Goldman Sachs	(266.172)
166.809	Orange Belgium SA	Goldman Sachs	(55.047)
(18.804)	Proximus SADP	Goldman Sachs	3.103
1.594	Solvay SA	Goldman Sachs	99
70	Solvay SA	Citibank	56
(20.975)	Telenet Group Holding NV	Barclays Bank	24.938
(27.903)	Telenet Group Holding NV	HSBC	20.612
(11.674)	Tessenderlo Group SA	Goldman Sachs	2.041
(873)	Tessenderlo Group SA	Barclays Bank	751
(512)	Tessenderlo Group SA	HSBC	72
10.686	UCB SA	HSBC	8.464
(5.120)	UCB SA	Barclays Bank	6.554
(11.448)	UCB SA	Goldman Sachs	(20.530)
7.016	UCB SA	Barclays Bank	(1.656)
20.080	UCB SA	Goldman Sachs	40.801
(10.908)	UCB SA	HSBC	(2.915)
3.661	UCB SA	JP Morgan	1.757
2.812	UCB SA	Citibank	(590)
12.208	UCB SA	Morgan Stanley	36.326
(31.127)	Umicore SA	Barclays Bank	(11.892)
(71.873)	Umicore SA	Goldman Sachs	(87.269)
(24.787)	Umicore SA	HSBC	(20.142)
(2.102)	Warehouses De Pauw CVA (Reit)	Barclays Bank	1.808
(1.283)	Warehouses De Pauw CVA (Reit)	HSBC	2.012
(2.892)	Warehouses De Pauw CVA (Reit)	Goldman Sachs	3.991
			(1.135.406)
	Canada		
(39.127)	Rubis SCA	Barclays Bank	(19.512)
(42.397)	Rubis SCA	HSBC	(206.285)
(40.775)	Rubis SCA	Goldman Sachs	(105.461)
			(331.258)

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Danemark		
(12.213)	ALK-Abello A/S	HSBC	104.215
(7.137)	ALK-Abello A/S	JP Morgan	60.901
223.619	Alm Brand A/S	Goldman Sachs	135.225
44.516	Alm Brand A/S	Morgan Stanley	32.901
(11.305)	Ambu A/S 'B'	Citibank	38.167
888	AP Moller - Maersk A/S 'B'	HSBC	106.764
657	AP Moller - Maersk A/S 'B'	JP Morgan	73.872
494	AP Moller - Maersk A/S 'B'	Barclays Bank	73.403
1.066	AP Moller - Maersk A/S 'B'	Goldman Sachs	129.011
4.784	Bang & Olufsen A/S	Barclays Bank	1.286
875	Bang & Olufsen A/S	Goldman Sachs	999
5.719	Bang & Olufsen A/S	HSBC	384
4.550	Bang & Olufsen A/S	JP Morgan	306
1.794	Bang & Olufsen A/S	Morgan Stanley	1.446
(1.514)	Carlsberg A/S 'B'	Citibank	(43)
7.330	Carlsberg A/S 'B'	JP Morgan	(8.737)
2.923	Carlsberg A/S 'B'	HSBC	(1.824)
7.702	Carlsberg A/S 'B'	Barclays Bank	(1.474)
27.212	Carlsberg A/S 'B'	Goldman Sachs	(17.962)
(2.042)	Carlsberg A/S 'B'	Barclays Bank	(147)
(6.321)	Carlsberg A/S 'B'	JP Morgan	(2.803)
(1.362)	Carlsberg A/S 'B'	HSBC	1.448
(9.393)	Chr Hansen Holding A/S	HSBC	8.046
5.780	Chr Hansen Holding A/S	HSBC	(5.825)
2.374	Chr Hansen Holding A/S	JP Morgan	(2.393)
18.385	Chr Hansen Holding A/S	Goldman Sachs	12.353
(4.223)	Chr Hansen Holding A/S	JP Morgan	4.256
(2.809)	Coloplast A/S 'B'	HSBC	6.897
(9.508)	Coloplast A/S 'B'	JP Morgan	32.964
(542)	Coloplast A/S 'B'	Citibank	400
(15.150)	Coloplast A/S 'B'	Barclays Bank	29.113
8.527	D/S Norden A/S	Goldman Sachs	2.292
13.246	D/S Norden A/S	JP Morgan	(13.350)
1.084	Danske Bank A/S	Morgan Stanley	250
103.798	Danske Bank A/S	Goldman Sachs	3.600
10.156	Danske Bank A/S	HSBC	1.913
29.774	Danske Bank A/S	JP Morgan	(48.862)
82	Danske Bank A/S	Barclays Bank	(3)
1.864	Dfds A/S	HSBC	(7.264)
1.877	Dfds A/S	JP Morgan	(6.511)
2.815	Dfds A/S	Barclays Bank	(3.102)
1.021	Dfds A/S	Goldman Sachs	(1.784)
2.940	Dfds A/S	Morgan Stanley	(7.072)
(2.303)	DSV A/S	JP Morgan	1.025
(3.202)	DSV A/S	Barclays Bank	2.885
(10.644)	FLSmidth & Co A/S	Barclays Bank	23.766
(8.762)	FLSmidth & Co A/S	JP Morgan	17.840
(50.484)	FLSmidth & Co A/S	Morgan Stanley	295.784
1.738	FLSmidth & Co A/S	Barclays Bank	(5.231)
5.725	FLSmidth & Co A/S	Goldman Sachs	(3.592)
1.820	FLSmidth & Co A/S	Citibank	(1.581)
8.744	FLSmidth & Co A/S	HSBC	(36.124)
20.241	FLSmidth & Co A/S	JP Morgan	(86.977)
(3.925)	GN Store Nord A/S	HSBC	8.800
(65.775)	GN Store Nord A/S	JP Morgan	122.524
(10.865)	GN Store Nord A/S	Citibank	25.752
(17.769)	H Lundbeck A/S	JP Morgan	95.677
(168)	ISS A/S	Citibank	36
(47.061)	ISS A/S	HSBC	115.098
63.970	ISS A/S	Goldman Sachs	(69.630)
30	ISS A/S	JP Morgan	(73)
11.006	ISS A/S	Barclays Bank	(1.876)
(37.887)	ISS A/S	JP Morgan	92.661
(78.909)	ISS A/S	Barclays Bank	16.966
(9.579)	Jyske Bank A/S Reg	Citibank	(2.703)
(6.374)	Jyske Bank A/S Reg	JP Morgan	(4.647)
(10.845)	Jyske Bank A/S Reg	Barclays Bank	(3.060)
(41.321)	Matas A/S	Goldman Sachs	(33.316)
(23.881)	Matas A/S	HSBC	(8.023)
(29.787)	Matas A/S	Barclays Bank	(24.017)
(28.643)	Matas A/S	JP Morgan	(9.623)

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Danemark *suite*		
2.971	Nilfisk Holding A/S	Goldman Sachs	3.234
(11.085)	Nilfisk Holding A/S	Barclays Bank	3.189
(39.089)	Nilfisk Holding A/S	JP Morgan	9.284
459	Nilfisk Holding A/S	JP Morgan	(111)
(1.802)	Novo Nordisk A/S ‘B’	JP Morgan	560
(2.106)	Novozymes A/S ‘B’	Citibank	(346)
(37.600)	Novozymes A/S ‘B’	HSBC	63.985
(13.440)	Novozymes A/S ‘B’	JP Morgan	27.994
(3.323)	Novozymes A/S ‘B’	Barclays Bank	4.623
(12.286)	Orsted A/S ‘144A’	Citibank	(20.260)
(108.228)	Orsted A/S ‘144A’	Barclays Bank	(177.433)
(46.355)	Orsted A/S ‘144A’	JP Morgan	(74.812)
(1.085)	Orsted A/S ‘144A’	HSBC	(1.869)
(1.243)	OW Bunker A/S	Goldman Sachs	13.363
(2.736)	Pandora A/S	HSBC	(19.228)
(22.100)	Pandora A/S	JP Morgan	(146.198)
(2.112)	Pandora A/S	Citibank	(14.114)
359	Per Aarsleff Holding A/S	Barclays Bank	72
3.212	Rockwool International A/S ‘B’	HSBC	7.318
2.098	Rockwool International A/S ‘B’	JP Morgan	5.893
(7.041)	Rockwool International A/S ‘B’	Citibank	(7.569)
(2.589)	Rockwool International A/S ‘B’	JP Morgan	(6.610)
3.653	Rockwool International A/S ‘B’	Barclays Bank	4.445
5.686	Rockwool International A/S ‘B’	Goldman Sachs	(8.405)
194	Rockwool International A/S ‘B’	Morgan Stanley	95
(22.734)	Royal Unibrew A/S	Barclays Bank	(5.804)
(775)	Royal Unibrew A/S	Citibank	(198)
(6.630)	Royal Unibrew A/S	JP Morgan	13.546
2.090	Royal Unibrew A/S	Citibank	534
30.626	Royal Unibrew A/S	Barclays Bank	6.580
73.300	Royal Unibrew A/S	Goldman Sachs	(90.127)
23.498	Royal Unibrew A/S	Morgan Stanley	(32.608)
18.358	Royal Unibrew A/S	HSBC	(36.845)
1.098	Royal Unibrew A/S	JP Morgan	(671)
(26.594)	Scandinavian Tobacco Group A/S ‘144A’	Barclays Bank	(12.508)
(19.067)	Scandinavian Tobacco Group A/S ‘144A’	JP Morgan	12.555
4.494	Schouw & Co AB	Goldman Sachs	(9.662)
(1.036)	SimCorp A/S	HSBC	1.299
(12.477)	SimCorp A/S	JP Morgan	(726)
(8.370)	SimCorp A/S	Barclays Bank	10.910
(1.747)	Sydbank A/S	JP Morgan	1.101
(47.443)	Sydbank A/S	Citibank	(7.013)
292	Sydbank A/S	Citibank	43
1.410	Sydbank A/S	JP Morgan	262
9.668	TDC A/S	Citibank	1.196
96.438	TDC A/S	JP Morgan	15.810
10.883	TDC A/S	HSBC	578
116	TDC A/S	Barclays Bank	9
47.132	TDC A/S	Goldman Sachs	886
(30.382)	Topdanmark A/S	JP Morgan	(28.693)
(33.415)	Topdanmark A/S	HSBC	(31.881)
(967)	Topdanmark A/S	Barclays Bank	(949)
(86.242)	Tryg A/S	JP Morgan	4.636
1.469	Vestas Wind Systems A/S	Barclays Bank	8.201
3.307	Vestas Wind Systems A/S	Goldman Sachs	6.875
(8.695)	William Demant Holding A/S	HSBC	9.829
(59.556)	William Demant Holding A/S	JP Morgan	122.448
(9.771)	William Demant Holding A/S	Citibank	12.182
(16)	William Demant Holding A/S	Barclays Bank	21
			900.513
	Finlande		
(6.244)	Amer Sports OYJ	Barclays Bank	(156)
(1.456)	Amer Sports OYJ	HSBC	(969)
(35.356)	Amer Sports OYJ	Goldman Sachs	(59.825)
(54.720)	Cargotec OYJ ‘B’	HSBC	5.844
(55.404)	Cargotec OYJ ‘B’	Barclays Bank	(38.181)
	Finlande *suite*		
(16.364)	Cargotec OYJ ‘B’	Goldman Sachs	(16.102)
(54.347)	Caverion OYJ	JP Morgan	33.152
(9.598)	Caverion OYJ	Morgan Stanley	3.647
(369.540)	Caverion OYJ	Goldman Sachs	62.822
(59.896)	Citycon OYJ	Goldman Sachs	599
(160.923)	Citycon OYJ	HSBC	3.295
(429.796)	Citycon OYJ	Barclays Bank	860
52.665	Cramo OYJ	Goldman Sachs	24.226
108.865	DNA OYJ	Goldman Sachs	64.230
(12.575)	Elisa OYJ	HSBC	4.693
(111.440)	Elisa OYJ	Goldman Sachs	(3.343)
(23.043)	Elisa OYJ	Barclays Bank	(6.773)
71.917	Finnair OYJ	Morgan Stanley	88.458
160.743	Finnair OYJ	Goldman Sachs	126.987
(7.929)	Fortum OYJ	Barclays Bank	(872)
(19.969)	Fortum OYJ	HSBC	2.982
1.921	Huhtamaki OYJ	HSBC	94
633	Huhtamaki OYJ	Goldman Sachs	92
(61.052)	Huhtamaki OYJ	Barclays Bank	(11.600)
(30.959)	Huhtamaki OYJ	HSBC	14.551
(157.072)	Huhtamaki OYJ	Goldman Sachs	20.419
(12.032)	Kemira OYJ	Goldman Sachs	9.265
3.038	Kesko OYJ ‘B’	Barclays Bank	(315)
294	Kesko OYJ ‘B’	Goldman Sachs	14
1.683	Kesko OYJ ‘B’	Citibank	(549)
7.883	Kesko OYJ ‘B’	HSBC	1.252
(66.114)	Kesko OYJ ‘B’	Goldman Sachs	45.619
(81)	Kone OYJ ‘B’	Barclays Bank	71
(28.460)	Kone OYJ ‘B’	HSBC	62.976
(45.008)	Kone OYJ ‘B’	Goldman Sachs	46.464
39.796	Konecranes OYJ	Goldman Sachs	(6.367)
3.514	Konecranes OYJ	HSBC	(1.338)
(88.594)	Metsa Board OYJ	JP Morgan	16.833
(69.577)	Metsa Board OYJ	Barclays Bank	(4.523)
(178.948)	Metsa Board OYJ	Goldman Sachs	(20.579)
(61.086)	Metso OYJ	Goldman Sachs	12.784
(91.396)	Metso OYJ	Barclays Bank	52.405
(68.667)	Metso OYJ	HSBC	90.447
3.557	Munksjo OYJ	Barclays Bank	(1.850)
18.202	Munksjo OYJ	Goldman Sachs	(9.283)
14.339	Munksjo OYJ	JP Morgan	(9.320)
27.865	Neste OYJ	Barclays Bank	34.831
27.941	Neste OYJ	Goldman Sachs	91.755
9.127	Neste OYJ	JP Morgan	31.593
20.716	Neste OYJ	Morgan Stanley	82.420
(4.239)	Neste OYJ	Barclays Bank	(6.049)
(17.791)	Neste OYJ	HSBC	(43.079)
(63.371)	Neste OYJ	Goldman Sachs	(152.863)
(32.305)	Nokia OYJ	Goldman Sachs	681
1.051	Nokian Renkaat OYJ	Morgan Stanley	(36)
24.679	Nokian Renkaat OYJ	Barclays Bank	4.622
1.101	Nokian Renkaat OYJ	Citibank	190
2.255	Nokian Renkaat OYJ	HSBC	702
28.203	Nokian Renkaat OYJ	JP Morgan	(24.993)
7.388	Orion OYJ ‘B’	Barclays Bank	(12.560)
64.620	Orion OYJ ‘B’	Goldman Sachs	(142.164)
32.218	Orion OYJ ‘B’	HSBC	(113.085)
(738)	Orion OYJ ‘B’	Goldman Sachs	1.363
(66.217)	Outokumpu OYJ	HSBC	43.936
(19.636)	Outokumpu OYJ	Barclays Bank	7.854
78.628	Outokumpu OYJ	Goldman Sachs	(11.651)
34.725	Outokumpu OYJ	JP Morgan	(2.295)
(59.358)	Outokumpu OYJ	Goldman Sachs	13.280
(7.990)	Outotec OYJ	Barclays Bank	4.395
(105.663)	Outotec OYJ	Citibank	55.144
(2.881)	Outotec OYJ	Goldman Sachs	778
(3.671)	Outotec OYJ	Morgan Stanley	836
(43.365)	Outotec OYJ	HSBC	32.163
(14.994)	Outotec OYJ	JP Morgan	12.445
10.977	Ramirent OYJ	HSBC	(7.574)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Finlande *suite*		
267.469	Ramirent OYJ	Goldman Sachs	2.675
54.924	Ramirent OYJ	Morgan Stanley	(10.436)
11.656	Sampo OYJ 'A'	Barclays Bank	(1.653)
16.799	Sampo OYJ 'A'	HSBC	(1.483)
3.379	Sampo OYJ 'A'	JP Morgan	298
21.289	Sampo OYJ 'A'	Goldman Sachs	(239)
17.776	Sanoma OYJ	HSBC	3.377
45.535	Sanoma OYJ	JP Morgan	8.652
27.222	Sanoma OYJ	Barclays Bank	544
51.485	Sanoma OYJ	Morgan Stanley	(515)
80.018	Sanoma OYJ	Goldman Sachs	21.605
(14.911)	Stora Enso OYJ 'R'	Barclays Bank	4.921
(102.421)	Stora Enso OYJ 'R'	HSBC	26.895
32.410	Technopolis OYJ	Barclays Bank	3.241
163.774	Technopolis OYJ	Goldman Sachs	1.638
67.456	Technopolis OYJ	HSBC	(1.349)
110.154	Technopolis OYJ	Morgan Stanley	14.320
19.334	Tieto OYJ	Barclays Bank	(5.800)
5.308	Tieto OYJ	Citibank	(1.592)
19.977	Tieto OYJ	Goldman Sachs	(5.194)
2.685	Tieto OYJ	HSBC	(1.155)
4.145	Tieto OYJ	JP Morgan	(1.395)
(204.813)	Tikkurila OYJ	Barclays Bank	(296.979)
(3.201)	Tokmanni Group Corp	Barclays Bank	1.024
(9.423)	UPM-Kymmene OYJ	Barclays Bank	437
(1.388)	UPM-Kymmene OYJ	Goldman Sachs	(222)
226.606	UPM-Kymmene OYJ	Goldman Sachs	36.257
(4.728)	UPM-Kymmene OYJ	HSBC	(311)
(17.637)	Uponor OYJ	Goldman Sachs	3.351
49.580	Valmet OYJ	Barclays Bank	(31.235)
198.592	Valmet OYJ	Goldman Sachs	(57.592)
(56.423)	Valmet OYJ	Barclays Bank	35.546
(50.841)	Valmet OYJ	HSBC	58.467
32.580	Valmet OYJ	HSBC	(25.412)
52.302	Valmet OYJ	JP Morgan	(60.147)
(40.522)	Valmet OYJ	Goldman Sachs	11.751
(5.801)	Wartsila OYJ Abp	Barclays Bank	(1.144)
977	YIT OYJ	HSBC	(322)
			236.599
	France		
58.136	Accor SA	Goldman Sachs	91.564
340	Accor SA	Barclays Bank	158
5.732	Accor SA	HSBC	1.777
99	Accor SA	Citibank	78
53.233	Accor SA	JP Morgan	16.502
(28.255)	Accor SA	Barclays Bank	(22.185)
(204.892)	Accor SA	Goldman Sachs	(322.705)
(6.591)	Aeroports de Paris	HSBC	(49.762)
(5.343)	Aeroports de Paris	Barclays Bank	(16.510)
(2.853)	Aeroports de Paris	Goldman Sachs	(19.454)
(284.037)	Air France-KLM	JP Morgan	(137.399)
(19.357)	Air France-KLM	Goldman Sachs	(12.292)
(2.582)	Air Liquide SA	Barclays Bank	237
(10.782)	Air Liquide SA	HSBC	35.518
(9.141)	Air Liquide SA	Goldman Sachs	(4.571)
(170)	Airbus SE	HSBC	(315)
(15.963)	Airbus SE	Barclays Bank	(30.657)
(102.001)	Airbus SE	Goldman Sachs	(179.503)
(779)	Akka Technologies	HSBC	841
(5.638)	Akka Technologies	Goldman Sachs	(780)
(541)	Akka Technologies	Barclays Bank	714
(20.378)	ALD SA '144A'	Barclays Bank	(23.463)
(15.988)	ALD SA '144A'	Citibank	(18.306)
(12.487)	ALD SA '144A'	HSBC	(14.817)
(7.291)	ALD SA '144A'	Morgan Stanley	(10.875)
(12.483)	Alstom SA	Barclays Bank	3.760
(12.410)	Alstom SA	HSBC	(149)
(11.957)	Alstom SA	Goldman Sachs	4.400
(32.405)	Alten SA	Goldman Sachs	14.258

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	France *suite*		
26.095	Altran Technologies SA	Goldman Sachs	(12.280)
96.947	Altran Technologies SA	HSBC	(111.026)
44.539	Altran Technologies SA	JP Morgan	(9.464)
19.716	Altran Technologies SA	Barclays Bank	(7.788)
1.077	Altran Technologies SA	Citibank	(425)
(201.626)	Altran Technologies SA	Goldman Sachs	98.797
3.997	Amundi SA '144A'	Barclays Bank	13.376
14.087	Amundi SA '144A'	Goldman Sachs	55.042
264	Amundi SA '144A'	Citibank	896
658	Amundi SA '144A'	HSBC	1.740
22.641	Amundi SA '144A'	JP Morgan	63.010
(2.775)	Arkema SA	HSBC	4.877
8.011	Arkema SA	JP Morgan	(44.872)
7.342	Arkema SA	HSBC	(50.660)
(5.033)	Arkema SA	Barclays Bank	12.331
4.565	Arkema SA	Barclays Bank	(11.184)
14.995	Arkema SA	Goldman Sachs	(9.483)
1.911	Arkema SA	Morgan Stanley	(7.166)
(7.362)	Arkema SA	Goldman Sachs	6.258
(86.335)	Aroundtown SA	Morgan Stanley	(19.823)
141	Aroundtown SA	Morgan Stanley	19
10.260	Aroundtown SA	Goldman Sachs	2.536
114.064	Aroundtown SA	HSBC	6.031
(3.086)	Aroundtown SA	JP Morgan	(901)
3.086	Aroundtown SA	JP Morgan	2.006
(10.260)	Aroundtown SA	Goldman Sachs	(696)
(114.064)	Aroundtown SA	HSBC	(23.603)
1.154	Atos SE	Barclays Bank	(1.096)
3.588	Atos SE	Goldman Sachs	(4.896)
8.804	Atos SE	JP Morgan	(55.256)
333	Atos SE	Citibank	(1.088)
6.087	Atos SE	HSBC	(15.393)
(4.490)	AXA	Goldman Sachs	642
(21.588)	AXA	Barclays Bank	(3.177)
(4.786)	AXA	HSBC	(1.160)
54.024	Beneteau SA	Goldman Sachs	64.829
26.520	Beneteau SA	HSBC	35.537
16.288	Beneteau SA	JP Morgan	21.826
21.694	Beneteau SA	Barclays Bank	13.884
26.587	Beneteau SA	Morgan Stanley	53.839
(12.506)	BioMerieux	Barclays Bank	(40.770)
(15.844)	BioMerieux	Goldman Sachs	(66.632)
(12.210)	BNP Paribas SA	Goldman Sachs	(6.131)
(1.505)	BNP Paribas SA	HSBC	(1.709)
(171.754)	Bollore SA	Barclays Bank	(39.580)
(546.810)	Bollore SA	Goldman Sachs	(117.577)
9.699	Bonduelle SCA	Goldman Sachs	5.916
6.440	Bonduelle SCA	Barclays Bank	(1.739)
8.883	Bonduelle SCA	HSBC	(14.390)
8.162	Bonduelle SCA	JP Morgan	(13.222)
8.480	Bonduelle SCA	Morgan Stanley	3.646
10	Bouygues SA	Morgan Stanley	4
22.555	Bouygues SA	JP Morgan	35.186
90.946	Bouygues SA	Goldman Sachs	203.759
11	Bouygues SA	HSBC	17
(20.072)	Bureau Veritas SA	HSBC	3.162
(5.555)	Bureau Veritas SA	Barclays Bank	(278)
(565.176)	Bureau Veritas SA	Goldman Sachs	(215.555)
500	Cap Gemini SA	HSBC	(1.537)
867	Cap Gemini SA	Barclays Bank	(3.900)
3.134	Cap Gemini SA	Goldman Sachs	(11.798)
(56.473)	Carrefour SA	Barclays Bank	(67.203)
(177.660)	Carrefour SA	Goldman Sachs	(195.957)
(30.921)	Casino Guichard Perrachon SA	Goldman Sachs	(119.402)
(2.110)	Casino Guichard Perrachon SA	HSBC	(8.825)
(698)	Chargeurs SA	Barclays Bank	30
(229)	Chargeurs SA	Goldman Sachs	(392)
(6.410)	Christian Dior SE	Goldman Sachs	(20.512)
4.935	Cie de Saint-Gobain	HSBC	(5.338)
20.933	Cie de Saint-Gobain	Barclays Bank	(2.512)
200.964	Cie de Saint-Gobain	Goldman Sachs	80.386

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	France *suite*		
15.523	Cie de Saint-Gobain	JP Morgan	(17.851)
365	Cie Generale des Etablissements Michelin	Barclays Bank	850
(5.466)	Cie Generale des Etablissements Michelin	HSBC	9.019
440	Cie Generale des Etablissements Michelin	Citibank	2.032
1.649	Cie Generale des Etablissements Michelin	Goldman Sachs	7.195
(21.348)	Cie Generale des Etablissements Michelin	Barclays Bank	(117.414)
(30.122)	Cie Generale des Etablissements Michelin	Goldman Sachs	(132.537)
24.094	Cie Plastic Omnium SA	JP Morgan	20.981
59	Cie Plastic Omnium SA	Morgan Stanley	92
72	Cie Plastic Omnium SA	Citibank	53
445	Cie Plastic Omnium SA	Barclays Bank	325
21.718	Cie Plastic Omnium SA	Goldman Sachs	52.015
(75.843)	CNP Assurances	Goldman Sachs	8.722
4.247	Coface SA	Morgan Stanley	53
8.726	Coface SA	Goldman Sachs	1.015
1.801	Coface SA	Barclays Bank	396
3.341	Coface SA	HSBC	(468)
1.675	Coface SA	JP Morgan	(235)
389	Credit Agricole SA	Goldman Sachs	28
(3.422)	Credit Agricole SA	HSBC	(517)
(37.849)	Credit Agricole SA	Barclays Bank	(5.615)
(70.813)	Credit Agricole SA	Goldman Sachs	(20.614)
1.006	Danone SA	Citibank	1.851
16.703	Danone SA	JP Morgan	32.954
22.508	Danone SA	Goldman Sachs	59.099
(57.093)	Danone SA	Goldman Sachs	(151.296)
1.498	Dassault Aviation SA	HSBC	(39.093)
1.390	Dassault Aviation SA	JP Morgan	(23.800)
260	Dassault Aviation SA	Morgan Stanley	(4.091)
1.986	Dassault Aviation SA	Barclays Bank	(23.273)
3.690	Dassault Aviation SA	Goldman Sachs	(19.301)
(33.143)	Dassault Systemes SE	HSBC	40.492
(7.616)	Dassault Systemes SE	Barclays Bank	9.921
(45.939)	Dassault Systemes SE	Goldman Sachs	(42.077)
243.193	Derichebourg SA	Goldman Sachs	136.431
13.760	Edenred	HSBC	536
22.504	Edenred	JP Morgan	(8.906)
2.584	Edenred	Morgan Stanley	263
821	Edenred	Citibank	(119)
119.723	Edenred	Goldman Sachs	37.749
11.216	Edenred	Barclays Bank	(401)
167	Eiffage SA	Citibank	(99)
155	Eiffage SA	JP Morgan	(96)
7.559	Eiffage SA	HSBC	(3.574)
17.385	Eiffage SA	Goldman Sachs	29.207
(93.112)	Electricite de France SA	HSBC	80.209
(117.652)	Electricite de France SA	Barclays Bank	(82.478)
(172.648)	Electricite de France SA	Goldman Sachs	(109.677)
(288)	Elior Group SA '144A'	HSBC	56
2.851	Elior Group SA '144A'	Citibank	(150)
12.090	Elior Group SA '144A'	HSBC	(4.808)
1.166	Elior Group SA '144A'	JP Morgan	(368)
5.013	Elior Group SA '144A'	Barclays Bank	600
42.651	Elior Group SA '144A'	Goldman Sachs	(5.015)
23.270	Elis SA	Barclays Bank	4.887
21.309	Elis SA	JP Morgan	(7.578)
42.149	Elis SA	Goldman Sachs	1.054
39.972	Engie SA	HSBC	6.636
151.602	Engie SA	Goldman Sachs	33.837
48.310	Engie SA	JP Morgan	16.903
21.552	Engie SA	Barclays Bank	5.726
(4.761)	Eramet	HSBC	2.716
(15.299)	Eramet	Goldman Sachs	(54.423)
1.057	Eramet	Barclays Bank	(4.672)
414	Eramet	Goldman Sachs	(15)
	France *suite*		
109	Eramet	JP Morgan	(323)
570	Eramet	Morgan Stanley	(3.088)
(12.222)	Essilor International Cie Generale d'Optique SA	Barclays Bank	(21.311)
(27.474)	Essilor International Cie Generale d'Optique SA	Goldman Sachs	(67.269)
(13.595)	Essilor International Cie Generale d'Optique SA	HSBC	(18.207)
(51)	Euler Hermes Group	Goldman Sachs	(4)
893	Eurofins Scientific SE	Goldman Sachs	1.418
368	Eurofins Scientific SE	Barclays Bank	(276)
1.063	Eurofins Scientific SE	HSBC	(6.293)
825	Eurofins Scientific SE	JP Morgan	(3.680)
(321)	Eurofins Scientific SE	HSBC	2.809
20	Eurofins Scientific SE	Citibank	17
(1.320)	Eurofins Scientific SE	Barclays Bank	990
(3.360)	Eurofins Scientific SE	Goldman Sachs	(8.904)
5.144	Euronext NV '144A'	HSBC	10.896
3.104	Euronext NV '144A'	JP Morgan	4.656
(245.105)	Europcar Groupe SA '144A'	Goldman Sachs	(56.009)
3.595	Eutelsat Communications SA	Morgan Stanley	2.546
2.071	Eutelsat Communications SA	Goldman Sachs	263
(7.264)	Eutelsat Communications SA	Barclays Bank	(1.126)
(17.122)	Eutelsat Communications SA	Goldman Sachs	21.317
(3.278)	Eutelsat Communications SA	HSBC	8.277
(52.580)	Faurecia	Goldman Sachs	(207.403)
15.860	Faurecia	HSBC	29.975
18.892	Faurecia	Barclays Bank	51.197
114.362	Faurecia	Goldman Sachs	452.874
(33.926)	Fonciere Des Regions (Reit)	Goldman Sachs	(72.941)
(6.657)	Fonciere Des Regions (Reit)	HSBC	(8.721)
4.129	Gaztransport Et Technigaz SA	Barclays Bank	(1.404)
8.207	Gaztransport Et Technigaz SA	Goldman Sachs	5.006
3.747	Gecina SA (Reit)	HSBC	(436)
823	Gecina SA (Reit)	Goldman Sachs	684
2.118	Gecina SA (Reit)	Barclays Bank	1.247
961	Gecina SA (Reit)	Citibank	673
2.018	Gecina SA (Reit)	JP Morgan	2.079
(19.239)	Gecina SA (Reit)	Goldman Sachs	(16.353)
343	Gecina SA (Reit)	Morgan Stanley	117
(1.507)	Gecina SA (Reit)	Barclays Bank	(1.055)
(401.676)	Groupe Eurotunnel SE Reg	HSBC	(42.249)
(14)	Groupe Eurotunnel SE Reg	Barclays Bank	(1)
(6.548)	Groupe Fnac SA	Barclays Bank	(22.918)
(11.547)	Groupe Fnac SA	Goldman Sachs	(106.810)
(7.744)	Guerbet	Barclays Bank	33.996
(2.254)	Guerbet	HSBC	11.833
(17.928)	Guerbet	Morgan Stanley	60.059
(2.382)	Hermes International	Goldman Sachs	6.347
(4.336)	ICADE (Reit)	HSBC	(5.868)
(5)	ICADE (Reit)	Barclays Bank	(6)
(5.029)	ICADE (Reit)	Goldman Sachs	(7.533)
140	Iliad SA	Goldman Sachs	(2.044)
1.355	Iliad SA	JP Morgan	(17.818)
4.241	Imerys SA	HSBC	(615)
939	Imerys SA	JP Morgan	(164)
483	Imerys SA	Barclays Bank	(19)
(1.041)	Ingenico Group SA	HSBC	697
(4.535)	Ingenico Group SA	Barclays Bank	(850)
25.861	Ingenico Group SA	Goldman Sachs	156.976
(942)	Interparfums SA	Goldman Sachs	(1.971)
(189)	Ipsen SA	HSBC	357
15.290	Ipsen SA	HSBC	(51.986)
(1.173)	Ipsen SA	Barclays Bank	1.112
(74)	Ipsen SA	Goldman Sachs	72
(40.921)	IPSOS	Goldman Sachs	(15.550)
5.469	Jacquet Metal Service	Goldman Sachs	684
3.105	Jacquet Metal Service	HSBC	(6.474)
2.610	Jacquet Metal Service	JP Morgan	(5.442)
3.120	Jacquet Metal Service	Morgan Stanley	(5.850)
4.653	Jacquet Metal Service	Barclays Bank	3.676

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

«Contracts for difference» **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	France *suite*		
(18.809)	JCDecaux SA	HSBC	(21.280)
(5.882)	JCDecaux SA	Barclays Bank	(5.703)
(18.450)	JCDecaux SA	Goldman Sachs	(34.919)
201	Kaufman & Broad SA	Barclays Bank	253
1.306	Kaufman & Broad SA	HSBC	(131)
1.531	Kaufman & Broad SA	Morgan Stanley	1.363
1.980	Kaufman & Broad SA	Goldman Sachs	2.970
611	Kaufman & Broad SA	JP Morgan	(61)
36	Kering	Citibank	(208)
294	Kering	HSBC	(4.954)
600	Kering	Barclays Bank	(9.510)
6.519	Kering	Goldman Sachs	(55.938)
(34.569)	Klepierre SA (Reit)	HSBC	(2.111)
46.680	Klepierre SA (Reit)	Barclays Bank	(8.402)
87.851	Klepierre SA (Reit)	Goldman Sachs	3.075
(5.269)	Klepierre SA (Reit)	Barclays Bank	948
(3.701)	Klepierre SA (Reit)	Goldman Sachs	(402)
31.504	Klepierre SA (Reit)	HSBC	1.890
55.340	Klepierre SA (Reit)	JP Morgan	3.320
3.065	Korian SA	Barclays Bank	4.659
2.515	Korian SA	HSBC	4.137
1.432	Korian SA	JP Morgan	2.248
118	Korian SA	Morgan Stanley	173
(3.509)	L'Oreal SA	HSBC	(712)
(1.884)	L'Oreal SA	Barclays Bank	221
(126)	L'Oreal SA	Goldman Sachs	27
3.191	Lagardere SCA	HSBC	(1.755)
(5.527)	Lectra	Goldman Sachs	(5.560)
(1.229)	Lectra	HSBC	(812)
(2.770)	Legrand SA	HSBC	(1.071)
22.557	Legrand SA	Goldman Sachs	25.038
(1.109)	Legrand SA	Barclays Bank	(560)
(7.528)	Legrand SA	Goldman Sachs	(2.659)
(3.830)	LISI	Barclays Bank	(2.573)
(11.815)	LISI	Goldman Sachs	(19.176)
259	LNA Sante SA	HSBC	(500)
30	LNA Sante SA	Morgan Stanley	(8)
1.843	LVMH Moet Hennessy Louis Vuitton SE	JP Morgan	(3.422)
2.164	LVMH Moet Hennessy Louis Vuitton SE	Barclays Bank	(3.857)
4.151	LVMH Moet Hennessy Louis Vuitton SE	Goldman Sachs	(12.561)
31	LVMH Moet Hennessy Louis Vuitton SE	Morgan Stanley	(98)
3.988	Maisons du Monde SA '144A'	JP Morgan	(1.418)
1.091	Maisons du Monde SA '144A'	Barclays Bank	(134)
2.416	Maisons du Monde SA '144A'	HSBC	(130)
1.297	Maisons du Monde SA '144A'	Morgan Stanley	84
10.085	Mersen	Barclays Bank	(5.446)
10.670	Mersen	Morgan Stanley	(213)
12.809	Mersen	Goldman Sachs	(5.124)
5.278	Mersen	HSBC	(6.017)
6.339	Mersen	JP Morgan	(7.226)
(2.289)	MGI Coutier	Goldman Sachs	(710)
13.826	Natixis SA	HSBC	1.974
(53.931)	Natixis SA	Barclays Bank	(16.272)
(24.681)	Natixis SA	HSBC	(4.970)
4.110	Neopost SA	Citibank	(2.203)
(13.200)	Neopost SA	HSBC	36.036
9.683	Neopost SA	Barclays Bank	(7.407)
27.501	Neopost SA	Goldman Sachs	(19.595)
63.112	Neopost SA	HSBC	(150.120)
15.990	Neopost SA	JP Morgan	(26.007)
1.969	Neopost SA	Morgan Stanley	(3.618)
(7.787)	Neopost SA	Barclays Bank	6.853
(20.660)	Neopost SA	Goldman Sachs	3.512
6.477	Nexans SA	JP Morgan	19.371
9.600	Nexans SA	Barclays Bank	16.896
5.840	Nexans SA	Goldman Sachs	17.305
412	Nexans SA	Morgan Stanley	736
	France *suite*		
758	Nexans SA	Citibank	1.334
13.053	Nexans SA	HSBC	30.453
(10.422)	Nexans SA	Goldman Sachs	(32.934)
419	Nexity SA	Citibank	162
14.161	Nexity SA	Goldman Sachs	21.348
3.496	Nexity SA	JP Morgan	4.315
(30.367)	Orange SA	Barclays Bank	(2.234)
(58.508)	Orange SA	Goldman Sachs	(8.487)
(6.968)	Orpea	HSBC	5.574
(14.831)	Orpea	Barclays Bank	–
(81.122)	Orpea	Goldman Sachs	(148.453)
3.584	Pernod Ricard SA	HSBC	7.526
8.037	Pernod Ricard SA	JP Morgan	18.742
(1.910)	Pernod Ricard SA	Goldman Sachs	(9.168)
38.114	Peugeot SA	JP Morgan	(66.574)
49.201	Peugeot SA	Barclays Bank	(34.013)
37.122	Peugeot SA	Goldman Sachs	2.815
136.632	Peugeot SA	HSBC	(339.459)
4.336	Peugeot SA	Citibank	(2.383)
1.037	Plastivaloire	Barclays Bank	(1.141)
793	Plastivaloire	Goldman Sachs	262
602	Plastivaloire	JP Morgan	(843)
788	Plastivaloire	Morgan Stanley	(733)
12	Plastivaloire	HSBC	(11)
21.708	Publicis Groupe SA	Goldman Sachs	75.327
2.071	Publicis Groupe SA	HSBC	4.197
(20.491)	Rallye SA	Morgan Stanley	(15.316)
(22.819)	Rallye SA	Citibank	(16.886)
(18.623)	Rallye SA	HSBC	(9.510)
317	Remy Cointreau SA	Citibank	77
1.221	Remy Cointreau SA	HSBC	789
1.382	Remy Cointreau SA	JP Morgan	519
265	Remy Cointreau SA	Goldman Sachs	384
256	Remy Cointreau SA	Morgan Stanley	205
(16.549)	Remy Cointreau SA	Barclays Bank	(3.310)
(25.085)	Remy Cointreau SA	Goldman Sachs	(36.373)
5.426	Renault SA	Barclays Bank	(677)
24.261	Renault SA	Goldman Sachs	(1.993)
435	Renault SA	Citibank	(109)
(15.720)	Renault SA	HSBC	(19.670)
(4.342)	Renault SA	JP Morgan	17.476
(10.962)	Renault SA	Goldman Sachs	(5.904)
20.706	Rexel SA	JP Morgan	3.106
35	Rexel SA	Citibank	15
(203.196)	Rexel SA	Goldman Sachs	(104.646)
2.291	Rexel SA	Barclays Bank	951
(24.108)	Safran SA	Goldman Sachs	5.503
(5.967)	Safran SA	HSBC	3.093
(7.749)	Sanofi	HSBC	4.187
(5.659)	Sanofi	Goldman Sachs	3.215
(80.893)	Sartorius Stedim Biotech	Goldman Sachs	(330.852)
16.464	Schneider Electric SE	HSBC	(16.629)
(4.662)	SCOR SE	Barclays Bank	(536)
(17.586)	SEB SA	HSBC	15.865
(2.841)	SEB SA	Goldman Sachs	2.797
(72.446)	SES SA	HSBC	(80.077)
(89.009)	SES SA	Barclays Bank	(130.868)
(54.283)	SES SA	Goldman Sachs	(72.568)
(12.284)	Societe BIC SA	HSBC	(100.340)
(19.342)	Societe BIC SA	Barclays Bank	(106.840)
(72.472)	Societe BIC SA	Goldman Sachs	(506.322)
(28.960)	Societe Generale SA	Goldman Sachs	16.082
(10.883)	Societe Generale SA	HSBC	6.353
(9.465)	Societe Generale SA	Barclays Bank	5.297
(3.392)	Sodexo SA	HSBC	1.014
(238)	Sodexo SA	Barclays Bank	104
(24.668)	Sodexo SA	Goldman Sachs	(84.880)
4.310	Soitec	HSBC	(9.604)
8.286	Soitec	Goldman Sachs	(2.472)
6.558	Soitec	JP Morgan	(14.895)
(132.974)	Solocal Group	Barclays Bank	2.261

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	France *suite*		
(627.335)	Solocal Group	Morgan Stanley	(60.769)
(143.420)	Solocal Group	Goldman Sachs	(11.330)
(1.017)	Solutions 30 SE	Citibank	1.024
(6.482)	Solutions 30 SE	Morgan Stanley	10.778
794	Sopra Steria Group	HSBC	(1.377)
1.099	Sopra Steria Group	Barclays Bank	(1.548)
624	Sopra Steria Group	Goldman Sachs	(1.124)
55	Sopra Steria Group	Citibank	(25)
1.974	Sopra Steria Group	JP Morgan	(1.831)
50.519	SPIE SA	Goldman Sachs	59.360
11.782	SPIE SA	HSBC	9.602
38.379	SPIE SA	JP Morgan	31.279
(5.117)	SPIE SA	HSBC	(2.965)
(15.132)	SPIE SA	Barclays Bank	(14.044)
(54.625)	SPIE SA	Goldman Sachs	(63.722)
(171)	SRP Groupe SA '144A'	Citibank	188
(902)	SRP Groupe SA '144A'	Morgan Stanley	992
11.936	Ste Industrielle d'Aviation Latecoere SA	Barclays Bank	(3.103)
7.490	Ste Industrielle d'Aviation Latecoere SA	Goldman Sachs	524
4.373	Ste Industrielle d'Aviation Latecoere SA	HSBC	–
26.715	Ste Industrielle d'Aviation Latecoere SA	JP Morgan	–
16.560	Ste Industrielle d'Aviation Latecoere SA	Morgan Stanley	3.643
614	STMicroelectronics NV	Citibank	(973)
15.397	STMicroelectronics NV	JP Morgan	(16.650)
25.545	STMicroelectronics NV	Goldman Sachs	(35.387)
22.058	STMicroelectronics NV	HSBC	(33.377)
(11.738)	Suez	HSBC	470
27.592	Suez	HSBC	6.609
(33.685)	Suez	Barclays Bank	(14.821)
(3.116)	Tarkett SA	Barclays Bank	4.581
(14.681)	Tarkett SA	Goldman Sachs	18.204
(4.522)	Tarkett SA	HSBC	10.490
43.595	Technicolor SA Reg	HSBC	15.663
50.795	Technicolor SA Reg	Barclays Bank	16.559
7.976	Teleperformance	JP Morgan	15.695
5.827	Teleperformance	Citibank	18.064
10.903	Teleperformance	Barclays Bank	32.936
18.191	Teleperformance	HSBC	35.529
94.406	Television Francaise 1	Goldman Sachs	125.088
168.617	Television Francaise 1	Barclays Bank	75.824
104.497	Television Francaise 1	HSBC	86.781
58.539	Television Francaise 1	JP Morgan	49.193
22.927	Television Francaise 1	Morgan Stanley	23.844
(126)	Total SA	Barclays Bank	(31)
(518)	Total SA	Goldman Sachs	(125)
(5.506)	Total SA	HSBC	(7.585)
143	Trigano SA	Morgan Stanley	(238)
20	Trigano SA	Barclays Bank	(26)
1.014	Trigano SA	Goldman Sachs	2.129
(10.287)	Ubisoft Entertainment SA	HSBC	57.281
(7.211)	Ubisoft Entertainment SA	Barclays Bank	22.852
(7.579)	Ubisoft Entertainment SA	Goldman Sachs	20.807
312	Valeo SA	Morgan Stanley	325
1.397	Valeo SA	Goldman Sachs	2.609
(23.564)	Valeo SA	Barclays Bank	(40.294)
(32.559)	Valeo SA	Goldman Sachs	(112.654)
321	Valeo SA	JP Morgan	783
8.992	Vallourec SA	Goldman Sachs	1.065
8.125	Vallourec SA	Barclays Bank	1.028
34.724	Veolia Environnement SA	HSBC	6.691
6.784	Veolia Environnement SA	JP Morgan	1.297
29.096	Veolia Environnement SA	Goldman Sachs	3.200
(4.905)	Vicat SA	Barclays Bank	4.414
(9.961)	Vicat SA	Goldman Sachs	(13.945)
7.316	Vilmorin & Cie SA	Goldman Sachs	28.606
2.874	Vilmorin & Cie SA	HSBC	(8.421)
6.058	Vilmorin & Cie SA	JP Morgan	(17.750)
1.737	Vilmorin & Cie SA	Morgan Stanley	(4.499)
7.547	Vinci SA	HSBC	7.937
694	Vinci SA	Citibank	(250)
7.010	Vinci SA	JP Morgan	11.161
18.049	Vinci SA	Barclays Bank	(5.260)
95.747	Vinci SA	Goldman Sachs	223.218
(294)	Virbac SA	Citibank	(720)
(19.934)	Virbac SA	Morgan Stanley	46.863
(369)	Virbac SA	HSBC	851
(236)	Virbac SA	Goldman Sachs	(979)
(61.654)	Vivendi SA	HSBC	26.503
(104.828)	Vivendi SA	Goldman Sachs	16.103
(46.421)	Vivendi SA	Barclays Bank	34.811
3.820	Worldline SA/France '144A'	Goldman Sachs	287
1.619	Worldline SA/France '144A'	Morgan Stanley	753
1.904	Worldline SA/France '144A'	HSBC	(828)
1.494	Worldline SA/France '144A'	JP Morgan	(650)
			(3.105.162)
	Allemagne		
12.687	Aareal Bank AG	Goldman Sachs	21.283
2.216	Aareal Bank AG	JP Morgan	3.492
5.235	Aareal Bank AG	HSBC	5.356
550	Aareal Bank AG	Citibank	945
181	adidas AG	Barclays Bank	(446)
4.228	adidas AG	JP Morgan	(16.618)
284	adidas AG	HSBC	(1.070)
3.203	adidas AG	Goldman Sachs	(15.887)
(34.590)	ADO Properties SA	Goldman Sachs	16.949
157.390	ADVA Optical Networking SE	Goldman Sachs	201.459
31.293	ADVA Optical Networking SE	Barclays Bank	(4.976)
(2.532)	AIXTRON SE	Citibank	6.013
(61.991)	AIXTRON SE	Goldman Sachs	87.717
(771)	AIXTRON SE	Barclays Bank	1.831
167	Allianz SE Reg	Barclays Bank	(169)
173.249	alstria office AG (Reit)	HSBC	55.440
56.556	alstria office AG (Reit)	JP Morgan	18.098
38.635	alstria office AG (Reit)	Barclays Bank	2.125
36.636	alstria office AG (Reit)	Goldman Sachs	9.892
5.615	Amadeus Fire AG	Goldman Sachs	(9.714)
4.059	Amadeus Fire AG	HSBC	(7.266)
2.886	Amadeus Fire AG	JP Morgan	(5.166)
4.278	Amadeus Fire AG	Morgan Stanley	(10.310)
1.554	Amadeus Fire AG	Barclays Bank	(4.957)
(877)	Aumann AG	Barclays Bank	763
(3.412)	Aumann AG	Goldman Sachs	(12.761)
(1.397)	Aumann AG	HSBC	(572)
(6.625)	Aurubis AG	Barclays Bank	7.165
27.333	Aurubis AG	Goldman Sachs	60.406
(6.292)	Aurubis AG	Goldman Sachs	(4.403)
(30.344)	Aurubis AG	HSBC	323
(14.063)	Axel Springer SE	HSBC	(65.780)
(630)	Axel Springer SE	Barclays Bank	(1.333)
(3.995)	Axel Springer SE	Goldman Sachs	(12.424)
9.801	BASF SE	Barclays Bank	18.818
3.802	BASF SE	Morgan Stanley	646
(3.708)	BASF SE	Barclays Bank	(2.774)
90.622	BASF SE	Goldman Sachs	187.919
(651)	BASF SE	HSBC	(534)
(847)	BASF SE	Goldman Sachs	461
(48)	Basler AG	Goldman Sachs	278
2.893	Bauer AG	Barclays Bank	(203)
3.419	Bauer AG	Goldman Sachs	4.787
7.283	Bauer AG	HSBC	1.894
5.842	Bauer AG	JP Morgan	1.519
7.776	Bauer AG	Morgan Stanley	2.333
9.775	Bayer AG Reg	HSBC	(1.735)
7.938	Bayer AG Reg	JP Morgan	(5.596)
1.545	Bayer AG Reg	Barclays Bank	(897)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Allemagne *suite*		
3.334	Bayer AG Reg	Goldman Sachs	(1.091)
(12.001)	Bayerische Motoren Werke AG	Goldman Sachs	7.700
(5.536)	Bayerische Motoren Werke AG	HSBC	12.719
5.335	BayWa AG	JP Morgan	(5.788)
6.215	BayWa AG	Barclays Bank	(2.828)
21.598	BayWa AG	Goldman Sachs	(2.592)
12.296	BayWa AG	HSBC	(13.341)
10.020	BayWa AG	Morgan Stanley	(8.066)
(1.483)	Bechtle AG	Goldman Sachs	(3.663)
1.412	Beiersdorf AG	Citibank	3.986
5.932	Beiersdorf AG	HSBC	17.519
2.102	Beiersdorf AG	JP Morgan	7.293
41	Beiersdorf AG	Morgan Stanley	104
165	Beiersdorf AG	Barclays Bank	485
25.916	Beiersdorf AG	Goldman Sachs	88.963
(14.158)	Bertrandt AG	Goldman Sachs	(63.428)
(9.835)	Bertrandt AG	Morgan Stanley	(105.923)
518	bet-at-home.com AG	Goldman Sachs	(1.968)
652	bet-at-home.com AG	HSBC	(2.510)
348	bet-at-home.com AG	JP Morgan	(1.340)
1.347	bet-at-home.com AG	Morgan Stanley	(2.829)
9.131	Bilfinger SE	Barclays Bank	(502)
595	Bilfinger SE	Citibank	(33)
9.068	Bilfinger SE	Goldman Sachs	(2.305)
6.461	Bilfinger SE	JP Morgan	6.307
5.024	Bilfinger SE	Morgan Stanley	9.370
(3.674)	Bilfinger SE	Barclays Bank	202
4.391	Bilfinger SE	HSBC	5.511
7.999	Borussia Dortmund GmbH & Co KGaA	HSBC	(5.823)
40.085	Borussia Dortmund GmbH & Co KGaA	JP Morgan	(29.182)
22.503	Borussia Dortmund GmbH & Co KGaA	Barclays Bank	(10.734)
19.193	Borussia Dortmund GmbH & Co KGaA	Goldman Sachs	(9.904)
10.306	Borussia Dortmund GmbH & Co KGaA	Morgan Stanley	(6.163)
(9.264)	Brenntag AG	Barclays Bank	(12.079)
(12.904)	Brenntag AG	Goldman Sachs	(3.947)
(22.644)	Brenntag AG	HSBC	(6.863)
(2.644)	Cancom SE	Morgan Stanley	(9.413)
(9.013)	Cancom SE	Goldman Sachs	(47.138)
(162.457)	Capital Stage AG	Goldman Sachs	(30.379)
(270)	Carl Zeiss Meditec AG	Barclays Bank	100
(7.961)	Carl Zeiss Meditec AG	HSBC	9
(40.101)	Carl Zeiss Meditec AG	Goldman Sachs	(80.534)
(85.810)	Ceconomy AG	HSBC	41.189
(5.076)	Ceconomy AG	Barclays Bank	(720)
(93.113)	Ceconomy AG	Goldman Sachs	(11.174)
46.682	Cewe Stiftung & Co KGAA	Goldman Sachs	19.606
17.966	Commerzbank AG	Barclays Bank	357
6.957	Commerzbank AG	Citibank	586
(33.958)	CompuGroup Medical SE	Goldman Sachs	(99.157)
(5.778)	CompuGroup Medical SE	Barclays Bank	(693)
(3.274)	Continental AG	HSBC	(24.939)
(6.481)	Continental AG	Goldman Sachs	(49.319)
1.005	Covestro AG '144A'	HSBC	3.490
1.656	Covestro AG '144A'	Barclays Bank	4.499
37.000	Covestro AG '144A'	Goldman Sachs	248.081
(1.572)	Covestro AG '144A'	Goldman Sachs	(1.449)
40.611	CropEnergies AG	Goldman Sachs	(9.097)
17.113	CropEnergies AG	HSBC	(11.517)
11.755	CropEnergies AG	JP Morgan	(7.911)
8.113	CropEnergies AG	Morgan Stanley	(5.379)
16.952	CropEnergies AG	Barclays Bank	(7.713)
(4.334)	CTS Eventim AG & Co KGaA	HSBC	162
6.296	CTS Eventim AG & Co KGaA	Barclays Bank	5.901
1.965	CTS Eventim AG & Co KGaA	Citibank	3.596
85.520	CTS Eventim AG & Co KGaA	Goldman Sachs	327.129
323	CTS Eventim AG & Co KGaA	JP Morgan	344
	Allemagne *suite*		
3.188	CTS Eventim AG & Co KGaA	HSBC	10.576
(1.556)	CTS Eventim AG & Co KGaA	Barclays Bank	321
(4.729)	CTS Eventim AG & Co KGaA	Goldman Sachs	(367)
(3.374)	Daimler AG Reg	Barclays Bank	945
(102.605)	Daimler AG Reg	Goldman Sachs	(40.016)
(6.146)	Daimler AG Reg	HSBC	3.322
(43.577)	Delivery Hero AG	Goldman Sachs	(74.081)
(25.010)	Deutsche Bank AG Reg	HSBC	(30.012)
(75.687)	Deutsche Bank AG Reg	Goldman Sachs	(13.624)
(36.790)	Deutsche Bank AG Reg	Barclays Bank	3.311
(21.330)	Deutsche Boerse AG	Barclays Bank	(63.068)
(16.395)	Deutsche Boerse AG	HSBC	(59.036)
74.184	Deutsche EuroShop AG	Goldman Sachs	39.318
12.618	Deutsche EuroShop AG	HSBC	7.633
(13.358)	Deutsche Lufthansa AG Reg	HSBC	971
(4.397)	Deutsche Lufthansa AG Reg	Barclays Bank	751
(25.367)	Deutsche Lufthansa AG Reg	Goldman Sachs	(3.527)
2.414	Deutsche Lufthansa AG Reg	HSBC	(883)
(59.873)	Deutsche Pfandbriefbank AG	Goldman Sachs	(6.883)
(44.535)	Deutsche Pfandbriefbank AG	Barclays Bank	(6.680)
(10.330)	Deutsche Pfandbriefbank AG	HSBC	51
6.766	Deutsche Post AG Reg	Barclays Bank	3.127
71.361	Deutsche Post AG Reg	Goldman Sachs	50.379
369	Deutsche Post AG Reg	Citibank	247
39.371	Deutsche Post AG Reg	JP Morgan	16.554
43.129	Deutsche Telekom AG Reg	JP Morgan	12.294
1.357	Deutsche Wohnen AG	HSBC	540
686	Deutsche Wohnen AG	Morgan Stanley	42
51.218	Deutsche Wohnen AG	JP Morgan	(4.812)
10.847	Deutsche Wohnen AG	Barclays Bank	2.610
2.211	Deutsche Wohnen AG	Goldman Sachs	163
99.323	Deutz AG	Goldman Sachs	11.223
508.223	Deutz AG	Barclays Bank	(15.247)
8.821	Dialog Semiconductor Plc	JP Morgan	(79.150)
38.419	Dialog Semiconductor Plc	HSBC	(357.715)
28.673	Dialog Semiconductor Plc	Barclays Bank	(233.775)
90.383	Dialog Semiconductor Plc	Goldman Sachs	(653.601)
6.272	DIC Asset AG	HSBC	(1.254)
3.977	DIC Asset AG	JP Morgan	(795)
15.070	DIC Asset AG	Barclays Bank	2.939
96.198	DIC Asset AG	Goldman Sachs	21.645
1.738	DMG Mori AG	Morgan Stanley	(641)
334	DMG Mori AG	Barclays Bank	(182)
664	DMG Mori AG	HSBC	(953)
338	DMG Mori AG	JP Morgan	(165)
8.945	Draegerwerk AG & Co KGaA (Pref)	Barclays Bank	(44.009)
10.562	Draegerwerk AG & Co KGaA (Pref)	Goldman Sachs	(528)
21.272	Draegerwerk AG & Co KGaA (Pref)	Morgan Stanley	(389.278)
(14.563)	Drillisch AG	HSBC	(92.765)
108	Drillisch AG	Barclays Bank	395
17.665	Drillisch AG	Goldman Sachs	71.822
(40.332)	Drillisch AG	Goldman Sachs	(276.236)
14.209	Drillisch AG	HSBC	94.608
1.340	Drillisch AG	JP Morgan	2.593
(288)	Duerr AG	Barclays Bank	92
(15.242)	Duerr AG	Goldman Sachs	(9.394)
(9.038)	Duerr AG	HSBC	27.114
20.511	E.ON SE	Citibank	62
41.291	E.ON SE	Barclays Bank	124
882.443	E.ON SE	Goldman Sachs	(110.567)
43.257	E.ON SE	JP Morgan	(29.914)
80.719	E.ON SE	HSBC	(5.457)
754	Elmos Semiconductor AG	Barclays Bank	(1.583)
2.625	Elmos Semiconductor AG	Goldman Sachs	(289)
2.058	Elmos Semiconductor AG	JP Morgan	(4.065)
3.546	Elmos Semiconductor AG	HSBC	(7.003)
815	Evonik Industries AG	JP Morgan	(1.007)
111.014	Evonik Industries AG	Goldman Sachs	(25.533)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Allemagne *suite*		
(34.908)	Evotec AG	Barclays Bank	31.792
(125.217)	Evotec AG	Goldman Sachs	95.054
(34.299)	Evotec AG	HSBC	89.787
16.397	Fielmann AG	Barclays Bank	(3.771)
1.080	Fielmann AG	Citibank	(248)
21.398	Fielmann AG	Goldman Sachs	41.084
16.182	Fielmann AG	HSBC	18.255
4.519	Fielmann AG	Morgan Stanley	6.292
12.132	Fraport AG Frankfurt Airport Services Worldwide	HSBC	20.167
4.087	Fraport AG Frankfurt Airport Services Worldwide	JP Morgan	6.969
6.751	Fraport AG Frankfurt Airport Services Worldwide	Goldman Sachs	12.557
(3.588)	Freenet AG	HSBC	(2.937)
(116.811)	Freenet AG	Barclays Bank	(29.203)
(212.500)	Freenet AG	Goldman Sachs	(195.500)
(16.706)	Fresenius Medical Care AG & Co KGaA	HSBC	(5.033)
(10.499)	Fresenius Medical Care AG & Co KGaA	Barclays Bank	(10.093)
(23.693)	Fresenius Medical Care AG & Co KGaA	Goldman Sachs	(23.461)
31.346	Fresenius Medical Care AG & Co KGaA	Goldman Sachs	36.675
1.470	Fresenius Medical Care AG & Co KGaA	HSBC	(412)
228	Fresenius SE & Co KGaA	Citibank	(278)
10.477	Fresenius SE & Co KGaA	HSBC	(38.607)
6.727	Fresenius SE & Co KGaA	JP Morgan	(9.374)
9.842	Fresenius SE & Co KGaA	Barclays Bank	(12.007)
57.125	Fresenius SE & Co KGaA	Goldman Sachs	(269.126)
(9.895)	Fuchs Petrolub SE (Pref)	Barclays Bank	9.697
(44.793)	Fuchs Petrolub SE (Pref)	HSBC	158.129
(57.350)	Fuchs Petrolub SE (Pref)	Goldman Sachs	92.123
(129.090)	GEA Group AG	Goldman Sachs	(165.052)
(8.537)	Gerresheimer AG	HSBC	80
(50.599)	Gerresheimer AG	Goldman Sachs	(64.767)
(598)	Grammer AG	HSBC	(1.292)
(1.145)	Grammer AG	Goldman Sachs	(4.122)
(24.314)	Grand City Properties SA	HSBC	(5.896)
(55.890)	Grand City Properties SA	Barclays Bank	(16.767)
(98.800)	Grand City Properties SA	Goldman Sachs	(60.762)
71	Grand City Properties SA	HSBC	33
44.926	Grand City Properties SA	JP Morgan	10.737
72.397	Grand City Properties SA	Goldman Sachs	44.524
10	Grand City Properties SA	Barclays Bank	3
171	Grenke AG	JP Morgan	125
1.437	Grenke AG	Morgan Stanley	2.112
4.772	Grenke AG	Goldman Sachs	14.555
312	Grenke AG	HSBC	542
2.879	Grenke AG	Barclays Bank	6.219
14.586	H&R GmbH & Co KGaA	Barclays Bank	1.021
91.348	H&R GmbH & Co KGaA	Goldman Sachs	8.221
13.089	H&R GmbH & Co KGaA	HSBC	(12.696)
9.579	H&R GmbH & Co KGaA	JP Morgan	(9.292)
5.164	H&R GmbH & Co KGaA	Morgan Stanley	(3.073)
44.602	Hamburger Hafen und Logistik AG	Goldman Sachs	(128.677)
22.370	Hamburger Hafen und Logistik AG	Barclays Bank	(447)
12.989	Hamburger Hafen und Logistik AG	JP Morgan	(45.332)
(2.518)	Hannover Rueck SE	Barclays Bank	(4.837)
(2.087)	Hannover Rueck SE	Goldman Sachs	(4.539)
(3.555)	Hannover Rueck SE	HSBC	(7.336)
1.445	Hannover Rueck SE	JP Morgan	2.379
164	Hannover Rueck SE	Barclays Bank	361
2.683	Hannover Rueck SE	Goldman Sachs	5.374
7.143	Hannover Rueck SE	HSBC	14.385
(2.501)	Hapag-Lloyd AG	Goldman Sachs	9.216
	Allemagne *suite*		
(44.506)	HeidelbergCement AG	Goldman Sachs	18.771
(963)	HeidelbergCement AG	Barclays Bank	867
179.901	Heidelberger Druckmaschinen AG	Goldman Sachs	11.694
18.682	Heidelberger Druckmaschinen AG	Morgan Stanley	(1.158)
1.041	Hella Kgaa Hueck & Co	Citibank	2.025
106	Hella Kgaa Hueck & Co	Barclays Bank	106
93	Hella Kgaa Hueck & Co	HSBC	(42)
13.006	Hella Kgaa Hueck & Co	JP Morgan	1.821
19.999	Hella Kgaa Hueck & Co	Goldman Sachs	41.482
(42.394)	Henkel AG & Co KGaA (Pref)	Goldman Sachs	(18.963)
(2.574)	Henkel AG & Co KGaA (Pref)	Barclays Bank	(2.317)
10.406	Henkel AG & Co KGaA (Pref)	HSBC	(78.809)
196	Henkel AG & Co KGaA (Pref)	JP Morgan	(1.588)
6.141	Henkel AG & Co KGaA (Pref)	Goldman Sachs	614
7.149	Hochtief AG	HSBC	(22.519)
2.242	Hochtief AG	JP Morgan	(7.062)
28.751	Hochtief AG	Barclays Bank	14.376
11.682	Hochtief AG	Goldman Sachs	5.257
3.630	Hornbach Holding AG & Co KGaA	Barclays Bank	10.454
17.609	Hornbach Holding AG & Co KGaA	Goldman Sachs	85.932
3.980	Hornbach Holding AG & Co KGaA	Morgan Stanley	17.034
994	Hugo Boss AG	JP Morgan	1.190
1.814	Hugo Boss AG	HSBC	2.269
25	Hugo Boss AG	Citibank	34
1.597	Hugo Boss AG	Goldman Sachs	2.626
(66)	Hypoport AG	JP Morgan	(16)
279	Indus Holding AG	Goldman Sachs	(97)
96	Infineon Technologies AG	Citibank	(109)
75.508	Infineon Technologies AG	Goldman Sachs	(35.489)
1.818	Infineon Technologies AG	HSBC	(1.763)
2.553	Innogy SE	Barclays Bank	1.264
21.203	Innogy SE	HSBC	10.984
10.751	Innogy SE	Goldman Sachs	7.114
(1.886)	Isra Vision AG	Goldman Sachs	(4.770)
(528)	Isra Vision AG	HSBC	1.481
44.132	Jenoptik AG	Goldman Sachs	(24.714)
918	Jost Werke AG	Morgan Stanley	(2.483)
888	Jost Werke AG	Barclays Bank	(1.217)
4.655	Jost Werke AG	Goldman Sachs	(6.643)
883	Jost Werke AG	HSBC	(1.956)
1.112	Jost Werke AG	JP Morgan	(1.997)
(17.138)	Jungheinrich AG (Pref)	HSBC	32.048
(23.291)	Jungheinrich AG (Pref)	Goldman Sachs	6.871
(8.692)	K+S AG Reg	JP Morgan	14.950
7.054	K+S AG Reg	Citibank	796
4.828	K+S AG Reg	Goldman Sachs	672
13.875	K+S AG Reg	HSBC	3.980
9.574	K+S AG Reg	JP Morgan	3.504
(107.031)	K+S AG Reg	Barclays Bank	(25.152)
(124.749)	KION Group AG	Goldman Sachs	(479.036)
(5.555)	KION Group AG	Barclays Bank	(23.498)
(13.303)	KION Group AG	HSBC	1.693
38.168	Kloeckner & Co SE	HSBC	1.364
51.785	Kloeckner & Co SE	JP Morgan	(9.454)
1.029	Kloeckner & Co SE	Citibank	(31)
16.282	Kloeckner & Co SE	Barclays Bank	(488)
43.106	Kloeckner & Co SE	Goldman Sachs	10.518
(5.502)	Koenig & Bauer AG	Barclays Bank	4.897
(19.912)	Koenig & Bauer AG	Goldman Sachs	(398)
(465)	Krones AG	HSBC	372
(19.664)	Krones AG	JP Morgan	21.020
(16.137)	Krones AG	Barclays Bank	33.888
(15.555)	Krones AG	Goldman Sachs	(15.409)
(6.065)	KWS Saat SE	Goldman Sachs	54.585
15.405	Lanxess AG	JP Morgan	(74.160)
10.624	Lanxess AG	Goldman Sachs	8.798

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Allemagne *suite*		
(9.230)	Lanxess AG	HSBC	51.134
(23.613)	Lanxess AG	Goldman Sachs	18.201
(8.459)	Lanxess AG	Barclays Bank	(10.151)
80	Lanxess AG	Barclays Bank	117
(9.872)	LEG Immobilien AG	Barclays Bank	888
(6.710)	LEG Immobilien AG	Goldman Sachs	(8.589)
(2.172)	LEG Immobilien AG	HSBC	(1.541)
(12.372)	Leoni AG	Goldman Sachs	3.140
30.608	Merck KGaA	Goldman Sachs	8.654
2.418	Merck KGaA	HSBC	617
9.287	Merck KGaA	JP Morgan	(13.957)
(4.959)	Merck KGaA	HSBC	260
591	Merck KGaA	Barclays Bank	382
(51.216)	Merck KGaA	Goldman Sachs	(11.884)
57.257	Metro AG	Goldman Sachs	(3.339)
30.687	MLP SE	Goldman Sachs	(10.096)
16.085	MLP SE	Morgan Stanley	(9.024)
3.842	MLP SE	Barclays Bank	(1.287)
(8.349)	MTU Aero Engines AG	HSBC	(16.729)
(1.672)	MTU Aero Engines AG	Barclays Bank	(2.656)
(89)	MTU Aero Engines AG	Goldman Sachs	(165)
115	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	Barclays Bank	(4)
3.492	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	Goldman Sachs	(4.712)
(455)	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	HSBC	450
696	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	Citibank	(35)
2.076	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	HSBC	(1.176)
(283)	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	Barclays Bank	177
1.106	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	JP Morgan	(1.158)
(70)	Nemetschek SE	HSBC	(167)
(1.507)	Nemetschek SE	Barclays Bank	2.381
(10.452)	Nemetschek SE	Goldman Sachs	(35.537)
(855)	Nordex SE	JP Morgan	2.638
1.846	Norma Group SE	Citibank	(2.184)
790	Norma Group SE	HSBC	(737)
2.017	Norma Group SE	JP Morgan	(1.496)
1.735	Norma Group SE	Barclays Bank	(906)
52	OHB SE	HSBC	102
266	OHB SE	Barclays Bank	164
101	OHB SE	Goldman Sachs	307
4.076	OSRAM Licht AG	Goldman Sachs	13.576
1.993	OSRAM Licht AG	Barclays Bank	2.453
47	OSRAM Licht AG	Citibank	67
76	OSRAM Licht AG	HSBC	(153)
5.418	OSRAM Licht AG	JP Morgan	12.485
(2.714)	paragon AG	Morgan Stanley	(2.985)
2.163	PATRIZIA Immobilien AG	Goldman Sachs	199
1.367	PATRIZIA Immobilien AG	HSBC	408
3.557	PATRIZIA Immobilien AG	JP Morgan	765
127	Pfeiffer Vacuum Technology AG	HSBC	(1.970)
87	Pfeiffer Vacuum Technology AG	JP Morgan	(1.178)
	Allemagne *suite*		
80	Pfeiffer Vacuum Technology AG	Barclays Bank	(1.772)
159	Pfeiffer Vacuum Technology AG	Goldman Sachs	(1.047)
(32.298)	Porsche Automobil Holding SE (Pref)	Goldman Sachs	(218.238)
(27.279)	Porsche Automobil Holding SE (Pref)	HSBC	(71.580)
31.800	ProSiebenSat.1 Media SE	HSBC	(26.005)
5.097	ProSiebenSat.1 Media SE	JP Morgan	1.936
(78.124)	ProSiebenSat.1 Media SE	Goldman Sachs	(170.310)
20.864	ProSiebenSat.1 Media SE	Barclays Bank	8.056
11.782	ProSiebenSat.1 Media SE	Goldman Sachs	25.685
254	Puma SE	Barclays Bank	(2.172)
89	Puma SE	Goldman Sachs	(1.221)
51	Puma SE	HSBC	(499)
52	Puma SE	JP Morgan	(304)
25	Puma SE	Morgan Stanley	(14)
(53.160)	Qiagen NV	Goldman Sachs	(34.174)
(55.255)	Qiagen NV	Barclays Bank	28.180
(10.285)	Qiagen NV	HSBC	(480)
388.694	QSC AG	Goldman Sachs	389
(63)	Rational AG	HSBC	685
(119)	Rational AG	Barclays Bank	(101)
(175)	Rational AG	Goldman Sachs	1.400
659	Rheinmetall AG	HSBC	4.603
12	Rheinmetall AG	JP Morgan	74
38	Rheinmetall AG	Morgan Stanley	243
16.939	Rheinmetall AG	Barclays Bank	64.368
26.302	Rheinmetall AG	Goldman Sachs	155.182
141	Rheinmetall AG	Citibank	536
(131)	Rhoen-Klinikum AG	Goldman Sachs	46
(12.318)	RIB Software SE	Morgan Stanley	2.139
2.178	Rocket Internet SE ‘144A’	Citibank	(1.879)
19.650	Rocket Internet SE ‘144A’	HSBC	(10.262)
13.686	Rocket Internet SE ‘144A’	JP Morgan	(951)
2.969	Rocket Internet SE ‘144A’	Barclays Bank	(3.539)
44.094	Rocket Internet SE ‘144A’	Goldman Sachs	(27.808)
1.972	Rocket Internet SE ‘144A’	Morgan Stanley	(29)
3.686	RTL Group SA	JP Morgan	9.169
6.274	RTL Group SA	HSBC	17.895
73	RTL Group SA	Goldman Sachs	162
2.458	RWE AG	Citibank	(1.450)
15.106	RWE AG	Barclays Bank	(7.165)
4.676	RWE AG	Morgan Stanley	(3.454)
45.949	RWE AG	HSBC	(65.377)
30.290	RWE AG	JP Morgan	(13.462)
5.986	RWE AG	Goldman Sachs	(2.847)
(30.964)	S&T AG	Goldman Sachs	(21.210)
(370)	S&T AG	Citibank	211
(8.261)	S&T AG	Morgan Stanley	(14.126)
26.262	SAF-Holland SA	Goldman Sachs	25.474
909	Salzgitter AG	Morgan Stanley	(143)
759	Salzgitter AG	Citibank	(200)
1.227	Salzgitter AG	Goldman Sachs	656
2.768	Salzgitter AG	HSBC	650
(21.704)	Salzgitter AG	Goldman Sachs	(53.820)
(8.287)	Salzgitter AG	Barclays Bank	1.145
4.584	SAP SE	Barclays Bank	(6.326)
47	SAP SE	HSBC	(156)
11.415	SAP SE	JP Morgan	(27.322)
(9.565)	Sartorius AG (Pref)	HSBC	(15.075)
(8.242)	Sartorius AG (Pref)	Barclays Bank	(6.099)
(54.093)	Sartorius AG (Pref)	Goldman Sachs	(216.496)
(101.822)	Schaeffler AG (Pref)	Goldman Sachs	(86.581)
(2.599)	Schaeffler AG (Pref)	Barclays Bank	(1.468)
(9.164)	Schaeffler AG (Pref)	HSBC	(7.073)
(6.074)	Scout24 AG	Morgan Stanley	(1.357)
(1.637)	Scout24 AG	Barclays Bank	325
1.241	Scout24 AG	JP Morgan	(891)
6.721	Scout24 AG	Morgan Stanley	6.588
3.265	Scout24 AG	Goldman Sachs	(2.369)
10.749	Scout24 AG	Barclays Bank	(7.832)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Allemagne *suite*		
235	Scout24 AG	Citibank	(175)
4.775	Scout24 AG	HSBC	(3.959)
(57.675)	Senvion SA	Goldman Sachs	28.203
(31.958)	Senvion SA	HSBC	56.374
(2.273)	Senvion SA	Barclays Bank	43
(2.991)	SGL Carbon SE	Barclays Bank	3.066
14.262	Siemens AG Reg	HSBC	11.006
10.181	Siemens AG Reg	JP Morgan	10.146
(428)	Siemens AG Reg	HSBC	(499)
720	Siemens AG Reg	Goldman Sachs	494
(3.973)	Siemens AG Reg	Barclays Bank	(6.357)
(81.514)	Siemens AG Reg	Goldman Sachs	(17.068)
(367)	Siltronic AG	Barclays Bank	5.542
(5.602)	Siltronic AG	Goldman Sachs	61.062
7.001	Siltronic AG	Goldman Sachs	(76.311)
(48.184)	Software AG	Goldman Sachs	(134.674)
(19.784)	Software AG	HSBC	(36.635)
(13.251)	Software AG	Barclays Bank	(7.686)
70	Stabilus SA	JP Morgan	(180)
3.126	Stabilus SA	Goldman Sachs	(4.501)
149	Stabilus SA	Morgan Stanley	(454)
(47.163)	STRATEC Biomedical AG	Goldman Sachs	(334.857)
339	Stroeer SE & Co KGaA	Citibank	(79)
411	Stroeer SE & Co KGaA	HSBC	864
3.864	Stroeer SE & Co KGaA	JP Morgan	5.756
767	Stroeer SE & Co KGaA	Goldman Sachs	1.908
(1.450)	Stroeer SE & Co KGaA	Barclays Bank	(2.941)
194.081	Suedzucker AG	JP Morgan	64.964
94.263	Suedzucker AG	HSBC	31.898
262	Suedzucker AG	Citibank	94
123.436	Suedzucker AG	Barclays Bank	44.437
169.178	Suedzucker AG	Goldman Sachs	103.199
(5.026)	SUESS MicroTec SE	Goldman Sachs	6.004
(34.226)	Symrise AG	HSBC	(8.968)
(183)	Symrise AG	Barclays Bank	46
(63.379)	Symrise AG	Goldman Sachs	(46.983)
74.023	TAG Immobilien AG	HSBC	(3.331)
151.609	TAG Immobilien AG	Goldman Sachs	3.032
(34.455)	Takkt AG	Barclays Bank	172
(86.144)	Takkt AG	Goldman Sachs	24.982
(7.673)	Takkt AG	HSBC	6.982
22.467	Talanx AG	Barclays Bank	53
43.170	Talanx AG	Goldman Sachs	27.666
12.854	Talanx AG	JP Morgan	6.121
(339)	Tele Columbus AG	Citibank	102
(5.339)	Tele Columbus AG	Barclays Bank	1.533
31.688	Telefonica Deutschland Holding AG	Citibank	(2.472)
330.970	Telefonica Deutschland Holding AG	HSBC	(78.251)
647.528	Telefonica Deutschland Holding AG	JP Morgan	(105.018)
14.057	Telefonica Deutschland Holding AG	Morgan Stanley	188
498.734	Telefonica Deutschland Holding AG	Barclays Bank	(35.244)
1.347.425	Telefonica Deutschland Holding AG	Goldman Sachs	(168.377)
96.767	thyssenkrupp AG	Goldman Sachs	105.960
(79.263)	thyssenkrupp AG	Goldman Sachs	(76.778)
17.185	thyssenkrupp AG	HSBC	11.838
81.441	thyssenkrupp AG	JP Morgan	(13.652)
(9.992)	TLG Immobilien AG	HSBC	(5.367)
5	TLG Immobilien AG	Citibank	2
(21.736)	TLG Immobilien AG	Goldman Sachs	(15.107)
35.707	Tom Tailor Holding SE	Barclays Bank	(2.678)
43.698	Tom Tailor Holding SE	Goldman Sachs	13.459
18.642	Tom Tailor Holding SE	HSBC	(3.784)
28.759	Tom Tailor Holding SE	JP Morgan	(5.838)
9.280	Tom Tailor Holding SE	Morgan Stanley	(362)
(23)	Uniper SE	Goldman Sachs	(23)
(31.463)	Uniper SE	HSBC	(7.394)
(10.658)	United Internet AG Reg	Barclays Bank	(12.577)
(1.561)	United Internet AG Reg	Goldman Sachs	(420)
(15.266)	United Internet AG Reg	HSBC	(4.873)
1.172	VERBIO Vereinigte BioEnergie AG	HSBC	(40)
769	VERBIO Vereinigte BioEnergie AG	Barclays Bank	(200)
1.176	VERBIO Vereinigte BioEnergie AG	Goldman Sachs	35
(24.023)	Volkswagen AG (Pref)	Barclays Bank	(255.451)
(10.424)	Volkswagen AG (Pref)	HSBC	(133.061)
(29.775)	Volkswagen AG (Pref)	Goldman Sachs	(647.815)
1.056	Vonovia SE	HSBC	(307)
1.427	Vonovia SE	Goldman Sachs	(398)
(11.730)	Vossloh AG	Goldman Sachs	11.202
(18.792)	Vossloh AG	HSBC	102.389
(5.070)	Vossloh AG	JP Morgan	28.823
(12.435)	Vossloh AG	Morgan Stanley	55.895
(519)	Vossloh AG	Citibank	815
(7.157)	VTG AG	Barclays Bank	498
4.782	Wacker Chemie AG	Goldman Sachs	(5.705)
2.367	Wacker Chemie AG	Barclays Bank	(5.448)
37	Wacker Chemie AG	Citibank	(78)
4.629	Wacker Chemie AG	HSBC	(8.997)
7	Wacker Chemie AG	JP Morgan	(16)
780	Wacker Neuson SE	Barclays Bank	(1.260)
33.963	Wacker Neuson SE	Goldman Sachs	(35.491)
13.245	Wacker Neuson SE	JP Morgan	(6.622)
22.141	Wacker Neuson SE	HSBC	(11.070)
9.589	Wacker Neuson SE	Morgan Stanley	1.390
361	Washtec AG	Barclays Bank	488
1.978	Washtec AG	Goldman Sachs	7.556
144	Washtec AG	JP Morgan	207
131	Washtec AG	Morgan Stanley	288
4.151	Wirecard AG	Barclays Bank	9.858
1.365	Wirecard AG	Goldman Sachs	3.474
597	Wirecard AG	Morgan Stanley	4.810
715	Wirecard AG	HSBC	4.905
555	Wirecard AG	Citibank	1.460
394	Wirecard AG	JP Morgan	214
9.033	Wuestenrot & Wuerttembergische AG	Morgan Stanley	(587)
5.485	Wuestenrot & Wuerttembergische AG	HSBC	(3.648)
10.832	Wuestenrot & Wuerttembergische AG	Barclays Bank	(1.300)
5.778	Wuestenrot & Wuerttembergische AG	Goldman Sachs	433
6.572	Wuestenrot & Wuerttembergische AG	JP Morgan	(4.370)
918	XING SE	Barclays Bank	(5.600)
2.700	XING SE	Goldman Sachs	11.385
867	XING SE	HSBC	(3.830)
195	XING SE	JP Morgan	(634)
685	XING SE	Morgan Stanley	632
(842)	Zalando SE	HSBC	390
(3.279)	Zalando SE	Barclays Bank	(1.159)
(68.520)	Zalando SE	Goldman Sachs	(203.911)
53.062	Zeal Network SE	Goldman Sachs	(531)
2.591	Zeal Network SE	Morgan Stanley	(2.889)
4.114	Zeal Network SE	JP Morgan	(7.590)
5.976	Zeal Network SE	Barclays Bank	11.683
7.527	Zeal Network SE	HSBC	(13.887)
(673)	zooplus AG	HSBC	135
(935)	zooplus AG	JP Morgan	187
(588)	zooplus AG	Morgan Stanley	235
			(4.903.007)

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Irlande		
(20.211)	Bank of Ireland Group Plc	Goldman Sachs	(4.439)
(405.608)	C&C Group Plc	Goldman Sachs	(811)
1.618	Dalata Hotel Group Plc	HSBC	547
19.575	Dalata Hotel Group Plc	Goldman Sachs	6.812
3.339	Dalata Hotel Group Plc	JP Morgan	1.089
40.190	Dalata Hotel Group Plc	Morgan Stanley	13.986
45.610	Dalata Hotel Group Plc	Barclays Bank	(3.297)
58.503	Glanbia Plc	HSBC	(33.570)
(3.947)	Glanbia Plc	JP Morgan	4.322
(16.744)	Glanbia Plc	Goldman Sachs	10.800
27.207	Glanbia Plc	Barclays Bank	(9.379)
71.560	Glanbia Plc	Goldman Sachs	(39.931)
33.977	Glanbia Plc	Citibank	(11.362)
16.913	Glanbia Plc	JP Morgan	(1.112)
(2.352)	Green Plc (Reit)	Citibank	21
(159.459)	Green Plc (Reit)	Morgan Stanley	(1.925)
(86.532)	Hibernia Plc (Reit)	Morgan Stanley	(199)
(111.323)	Irish Continental Group Plc (Unit)	Morgan Stanley	(14.249)
(87.287)	Irish Continental Group Plc (Unit)	Goldman Sachs	(18.505)
(51.587)	Irish Residential Properties REIT Plc (Reit)	Goldman Sachs	96
(44.027)	Kerry Group Plc 'A'	Goldman Sachs	(30.036)
(74.494)	Kingspan Group Plc	Goldman Sachs	(66.504)
(99.794)	Origin Enterprises Plc	Goldman Sachs	(14.570)
(107.042)	Origin Enterprises Plc	Barclays Bank	(1.713)
(136.111)	Paddy Power Betfair Plc	Goldman Sachs	(33.969)
(296.452)	Permanent TSB Group Holdings Plc	JP Morgan	(57.512)
(740.113)	Permanent TSB Group Holdings Plc	Morgan Stanley	(127.299)
(12.938)	Ryanair Holdings Plc	Goldman Sachs	450
35.850	Smurfit Kappa Group Plc	Barclays Bank	19.000
23.216	Smurfit Kappa Group Plc	Goldman Sachs	51.540
725	Smurfit Kappa Group Plc	Citibank	392
18	Smurfit Kappa Group Plc	JP Morgan	14
32.468	Smurfit Kappa Group Plc	HSBC	18.515
			(342.798)
	Italie		
149	A2A SpA	Citibank	5
459.920	A2A SpA	JP Morgan	45.532
88.158	ACEA SpA	Goldman Sachs	231.856
17.049	Amplifon SpA	Citibank	5.285
(3.251)	Amplifon SpA	HSBC	(291)
17.004	Amplifon SpA	HSBC	4.081
29.650	Amplifon SpA	JP Morgan	7.116
7.303	Amplifon SpA	Morgan Stanley	5.915
(60.332)	Amplifon SpA	Goldman Sachs	(50.765)
12.401	Amplifon SpA	Barclays Bank	3.844
255.315	Amplifon SpA	Goldman Sachs	219.571
(223.977)	Anima Holding SpA '144A'	HSBC	53.903
(76.034)	Anima Holding SpA '144A'	Barclays Bank	10.265
(98.357)	Anima Holding SpA '144A'	Goldman Sachs	(15.727)
(27.648)	Ansaldo STS SpA	Barclays Bank	(2.488)
(233.832)	Ansaldo STS SpA	Goldman Sachs	(67.811)
24.090	Arnoldo Mondadori Editore SpA	Goldman Sachs	2.939
22.655	Arnoldo Mondadori Editore SpA	Morgan Stanley	2.356
28.401	Arnoldo Mondadori Editore SpA	Barclays Bank	(114)
61.253	Arnoldo Mondadori Editore SpA	HSBC	2.940
30.926	Arnoldo Mondadori Editore SpA	JP Morgan	1.484
(34.988)	Ascopiave SpA	Goldman Sachs	(2.809)
(5.327)	Ascopiave SpA	HSBC	457
(8.789)	Ascopiave SpA	Barclays Bank	(38)
6.171	Assicurazioni Generali SpA	HSBC	(1.419)
12.620	Assicurazioni Generali SpA	JP Morgan	(2.903)
(26.621)	Assicurazioni Generali SpA	Barclays Bank	(5.324)
17.752	Assicurazioni Generali SpA	Goldman Sachs	2.485
(230.493)	Astaldi SpA	HSBC	592.828
(3.507)	Astaldi SpA	Goldman Sachs	(161)
	Italie *suite*		
(27.957)	Astaldi SpA	Morgan Stanley	29.355
2.407	ASTM SpA	Barclays Bank	361
2.988	ASTM SpA	Goldman Sachs	568
1.122	ASTM SpA	Morgan Stanley	348
917	ASTM SpA	HSBC	(28)
1.298	ASTM SpA	JP Morgan	(39)
16.631	Atlantia SpA	HSBC	5.156
38.164	Atlantia SpA	JP Morgan	11.831
306.098	Atlantia SpA	Goldman Sachs	321.403
49.176	Atlantia SpA	Barclays Bank	31.964
30.334	Autogrill SpA	HSBC	(13.650)
26.648	Autogrill SpA	JP Morgan	(11.332)
11.393	Autogrill SpA	Barclays Bank	1.488
841	Autogrill SpA	Goldman Sachs	147
27.894	Azimut Holding SpA	Barclays Bank	(11.715)
326	Azimut Holding SpA	Citibank	(137)
36.443	Azimut Holding SpA	Goldman Sachs	16.764
40.166	Azimut Holding SpA	HSBC	(46.593)
31.530	Azimut Holding SpA	JP Morgan	(36.575)
(4.767)	Azimut Holding SpA	Barclays Bank	215
(8.360)	Azimut Holding SpA	HSBC	1.123
206	Azimut Holding SpA	Morgan Stanley	23
(6.014)	Azimut Holding SpA	Goldman Sachs	1.584
(64.736)	Banca Farmafactoring SpA '144A'	Goldman Sachs	(28.756)
6.616	Banca Generali SpA	HSBC	6.418
10.288	Banca Generali SpA	JP Morgan	6.567
673	Banca Generali SpA	Citibank	(188)
13.076	Banca Generali SpA	Barclays Bank	(3.661)
12.639	Banca Generali SpA	Goldman Sachs	14.380
3.411	Banca Generali SpA	Morgan Stanley	2.968
1.503	Banca IFIS SpA	Citibank	(415)
2.093	Banca IFIS SpA	HSBC	(10.821)
367	Banca IFIS SpA	JP Morgan	(1.897)
153	Banca IFIS SpA	Morgan Stanley	(10)
8.408	Banca Mediolanum SpA	Barclays Bank	1.339
346.538	Banca Mediolanum SpA	Goldman Sachs	(79.415)
145.221	Banca Mediolanum SpA	HSBC	(30.588)
611	Banca Mediolanum SpA	Citibank	62
265.296	Banca Mediolanum SpA	JP Morgan	(42.373)
(13.345)	Banca Popolare di Sondrio SCPA	Barclays Bank	(2.562)
(9.877)	Banca Popolare di Sondrio SCPA	Goldman Sachs	(1.936)
(29.533)	Banco BPM SpA	Barclays Bank	(5.966)
(348.204)	Banco BPM SpA	Goldman Sachs	(47.787)
(79.433)	Beni Stabili SpA SIIQ (Reit)	Goldman Sachs	(2.701)
2.716	Biesse SpA	Goldman Sachs	(521)
817	Biesse SpA	HSBC	(123)
(1.000)	Bio On SpA	Barclays Bank	(1.670)
39.289	BPER Banca	Goldman Sachs	14.301
100.353	Brembo SpA	Goldman Sachs	26.092
14.493	Brembo SpA	JP Morgan	(7.022)
(3.809)	Brembo SpA	Goldman Sachs	(990)
(42.872)	Brunello Cucinelli SpA	Morgan Stanley	(1.715)
116.187	Buzzi Unicem SpA	Goldman Sachs	41.827
471	Cementir Holding SpA	Barclays Bank	(139)
1.930	Cementir Holding SpA	Goldman Sachs	(382)
4.166	Cerved Information Solutions SpA	JP Morgan	(1.083)
16.989	Cerved Information Solutions SpA	Barclays Bank	(3.058)
4.627	Cerved Information Solutions SpA	HSBC	(1.203)
15.941	Cerved Information Solutions SpA	Morgan Stanley	(4.304)
4.284	CNH Industrial NV	Citibank	(472)
21.186	CNH Industrial NV	HSBC	(3.807)
114.247	CNH Industrial NV	Goldman Sachs	12.077
10.970	CNH Industrial NV	Barclays Bank	(3.377)
4.192	CNH Industrial NV	JP Morgan	(1.355)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Italie *suite*		
9.410	Danieli & C Officine Meccaniche SpA	Barclays Bank	(4.329)
40.726	Danieli & C Officine Meccaniche SpA	Goldman Sachs	15.883
15.883	Danieli & C Officine Meccaniche SpA	HSBC	(8.418)
18.077	Danieli & C Officine Meccaniche SpA	Morgan Stanley	2.531
(8.497)	Datalogic SpA	Goldman Sachs	(7.557)
(2.178)	Datalogic SpA	Barclays Bank	(281)
(684)	Datalogic SpA	HSBC	59
(882.282)	Davide Campari-Milano SpA	Goldman Sachs	(176.456)
(116.630)	Davide Campari-Milano SpA	Barclays Bank	(27.408)
(163.329)	Davide Campari-Milano SpA	HSBC	25.316
(1.625)	De' Longhi SpA	HSBC	268
(1.323)	De' Longhi SpA	Barclays Bank	(265)
(29.013)	De' Longhi SpA	Goldman Sachs	(14.232)
1.081	DiaSorin SpA	Goldman Sachs	3.675
(5.683)	doBank SpA '144A'	Goldman Sachs	(376)
1.625	Ei Towers SpA	Barclays Bank	1.544
32	Ei Towers SpA	Goldman Sachs	36
469	Ei Towers SpA	HSBC	560
484	Ei Towers SpA	Morgan Stanley	574
6.023	El.En. SpA	Morgan Stanley	24.152
8.513	El.En. SpA	Goldman Sachs	14.557
58.014	Enel SpA	JP Morgan	8.666
215.778	Eni SpA	Goldman Sachs	12.947
5.082	Eni SpA	Morgan Stanley	1
124.084	Eni SpA	HSBC	(67.587)
2.156	Eni SpA	JP Morgan	(409)
11.201	ERG SpA	Barclays Bank	4.592
21.854	ERG SpA	Morgan Stanley	20.980
36.102	ERG SpA	JP Morgan	25.632
18.817	ERG SpA	Goldman Sachs	15.430
67.543	Esprinet SpA	Barclays Bank	6.889
109.927	Falck Renewables SpA	HSBC	(5.936)
94.544	Falck Renewables SpA	JP Morgan	(5.105)
102.399	Falck Renewables SpA	Morgan Stanley	(12.697)
114.680	Falck Renewables SpA	Barclays Bank	(2.294)
128.789	Falck Renewables SpA	Goldman Sachs	(4.636)
1.509	Ferrari NV	Citibank	(6.489)
4.527	Ferrari NV	Goldman Sachs	(14.955)
3.423	Ferrari NV	HSBC	(13.219)
1.667	Ferrari NV	JP Morgan	(7.722)
71.396	Fiat Chrysler Automobiles NV	Goldman Sachs	(14.993)
(12.024)	Fiat Chrysler Automobiles NV	Barclays Bank	3.837
(189.895)	Fiat Chrysler Automobiles NV	Goldman Sachs	50.173
(895)	Fila SpA	HSBC	18
(14.658)	Fila SpA	Citibank	586
(35.971)	Fila SpA	Goldman Sachs	(23.741)
(18.026)	Fila SpA	Morgan Stanley	(7.391)
(717.476)	Fincantieri SpA	Goldman Sachs	(27.982)
(32.204)	Fincantieri SpA	Morgan Stanley	(3.736)
42.284	FinecoBank Banca Fineco SpA	Barclays Bank	13.810
4.761	FinecoBank Banca Fineco SpA	Morgan Stanley	2.381
56.953	FinecoBank Banca Fineco SpA	HSBC	27.625
9.843	FinecoBank Banca Fineco SpA	Citibank	2.803
60.763	FinecoBank Banca Fineco SpA	Goldman Sachs	38.081
4.671	FinecoBank Banca Fineco SpA	JP Morgan	2.149
(57.551)	FinecoBank Banca Fineco SpA	HSBC	(14.714)
(120.104)	FinecoBank Banca Fineco SpA	Barclays Bank	(31.985)
(391.764)	FinecoBank Banca Fineco SpA	Goldman Sachs	(298.740)
(203.498)	Geox SpA	Goldman Sachs	(49.654)
314.550	Hera SpA	HSBC	30.826
69.192	Hera SpA	JP Morgan	6.781
1.512.040	Hera SpA	Goldman Sachs	108.867
113.270	Hera SpA	Morgan Stanley	5.664
9.894	Hera SpA	Citibank	811
140.192	Hera SpA	Barclays Bank	11.496
(498.722)	Hera SpA	Goldman Sachs	(35.908)
	Italie *suite*		
7.759	Immobiliare Grande Distribuzione SIIQ SpA (Reit)	HSBC	303
11.555	Immobiliare Grande Distribuzione SIIQ SpA (Reit)	JP Morgan	451
7.778	Immobiliare Grande Distribuzione SIIQ SpA (Reit)	Morgan Stanley	342
(33.642)	Industria Macchine Automatiche SpA	Goldman Sachs	50.463
(43.167)	Infrastrutture Wireless Italiane SpA '144A'	Goldman Sachs	(35.613)
256	Interpump Group SpA	HSBC	108
29.386	Interpump Group SpA	Goldman Sachs	14.399
11	Interpump Group SpA	JP Morgan	5
649	Intesa Sanpaolo SpA	HSBC	17
449.573	Intesa Sanpaolo SpA	Goldman Sachs	15.285
214	Intesa Sanpaolo SpA	JP Morgan	8
13.542	Intesa Sanpaolo SpA	Barclays Bank	298
(240.805)	Iren SpA	Barclays Bank	(13.485)
(734.813)	Iren SpA	Goldman Sachs	(138.145)
(5.978)	Iren SpA	HSBC	(670)
57.520	Iren SpA	HSBC	6.442
136.984	Iren SpA	JP Morgan	15.342
120.266	Iren SpA	Barclays Bank	6.735
243.996	Iren SpA	Goldman Sachs	45.871
58.499	Iren SpA	Morgan Stanley	9.360
37.338	Italgas SpA	Goldman Sachs	7.036
17.539	Italgas SpA	JP Morgan	1.282
3.904	Italgas SpA	Citibank	442
6.500	Italgas SpA	HSBC	833
(483.874)	Juventus Football Club SpA	HSBC	35.323
5.784	La Doria SpA	HSBC	2.928
35.513	La Doria SpA	Goldman Sachs	46.604
10.293	La Doria SpA	Morgan Stanley	5.435
4.250	La Doria SpA	JP Morgan	(504)
(34.179)	Leonardo SpA	HSBC	5.760
(22.540)	Leonardo SpA	Barclays Bank	11.946
(370.629)	Leonardo SpA	Goldman Sachs	91.031
(171.232)	MARR SpA	Goldman Sachs	(172.944)
6.716	Mediaset SpA	Barclays Bank	994
453.665	Mediaset SpA	Goldman Sachs	146.080
44.125	Mediaset SpA	HSBC	11.826
(110.252)	Mediobanca SpA	Barclays Bank	(13.746)
(31.917)	Mediobanca SpA	HSBC	1.967
2.939	Mediobanca SpA	Goldman Sachs	(691)
19.849	Mediobanca SpA	HSBC	(3.546)
18.210	Mediobanca SpA	JP Morgan	(4.832)
12.969	Mediobanca SpA	Morgan Stanley	(3.372)
52.289	Mediobanca SpA	Barclays Bank	6.275
19.202	Moncler SpA	HSBC	(7.105)
1.943	Moncler SpA	Citibank	(330)
53.597	Moncler SpA	JP Morgan	(19.831)
18.434	Moncler SpA	Barclays Bank	(3.134)
1.937	Moncler SpA	Morgan Stanley	136
67.780	Moncler SpA	Goldman Sachs	19.265
(47.027)	OVS SpA '144A'	Goldman Sachs	(1.176)
11.410	Piaggio & C SpA	Barclays Bank	(205)
52.304	Piaggio & C SpA	Goldman Sachs	2.824
32.791	Piaggio & C SpA	Morgan Stanley	(721)
19.234	Piaggio & C SpA	HSBC	(2.270)
3.773	Piaggio & C SpA	JP Morgan	(445)
(120.093)	Poste Italiane SpA '144A'	Barclays Bank	320
(35.772)	Poste Italiane SpA '144A'	HSBC	(755)
(57.725)	Poste Italiane SpA '144A'	Goldman Sachs	503
(530)	Prima Industrie SpA	Goldman Sachs	831
18.057	Prysmian SpA	HSBC	(445)
36.167	Prysmian SpA	JP Morgan	(6.050)
4.053	RAI Way SpA '144A'	Goldman Sachs	1.844
11.974	Recordati SpA	Goldman Sachs	(4.550)
(15.130)	Recordati SpA	HSBC	33.437
3.569	Reply SpA	HSBC	6.353
(87)	SAES Getters SpA	Goldman Sachs	(25)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Italie *suite*		
63.883	Saipem SpA	HSBC	(30.281)
(799.381)	Saipem SpA	Goldman Sachs	7.985
211.598	Saipem SpA	Barclays Bank	(26.661)
214.998	Saipem SpA	Goldman Sachs	(2.150)
64.410	Saipem SpA	JP Morgan	(30.530)
27.931	Saipem SpA	Morgan Stanley	(9.943)
(372.500)	Salini Impregilo SpA	Goldman Sachs	46.935
(50.253)	Salvatore Ferragamo SpA	Goldman Sachs	(84.912)
(3.791)	Salvatore Ferragamo SpA	HSBC	(2.791)
(4.006)	Salvatore Ferragamo SpA	Citibank	(3.186)
3.212	Saras SpA	Goldman Sachs	(84)
19.120	Saras SpA	HSBC	(176)
16.273	Saras SpA	JP Morgan	391
18.273	Saras SpA	Barclays Bank	(841)
803.690	Snam SpA	Goldman Sachs	(14.466)
19.594	Snam SpA	Citibank	196
44.607	Snam SpA	Barclays Bank	446
161.681	Snam SpA	HSBC	(36.217)
260.911	Snam SpA	JP Morgan	(58.444)
145.175	Societa Iniziative Autostradali e Servizi SpA	Goldman Sachs	121.947
(1.262)	Sogefi SpA	Citibank	(124)
(73.330)	Tamburi Investment Partners SpA	Goldman Sachs	(14.036)
(2.357)	Tamburi Investment Partners SpA	HSBC	955
(34.192)	Tamburi Investment Partners SpA	Barclays Bank	3.077
42.843	Tamburi Investment Partners SpA (Wts 30/6/2020)	Morgan Stanley	(7.498)
44.656	Tamburi Investment Partners SpA (Wts 30/6/2020)	Barclays Bank	(2.054)
57.913	Tamburi Investment Partners SpA (Wts 30/6/2020)	Goldman Sachs	(1.100)
21.685	Technogym SpA '144A'	Barclays Bank	(1.084)
12.217	Technogym SpA '144A'	Goldman Sachs	2.382
20.403	Technogym SpA '144A'	HSBC	(4.183)
15.494	Technogym SpA '144A'	Morgan Stanley	(1.782)
(197.679)	Telecom Italia SpA/Milano	Barclays Bank	(757)
159.148	Telecom Italia SpA/Milano	Barclays Bank	2.228
2.472.496	Telecom Italia SpA/Milano	HSBC	(54.917)
201.618	Telecom Italia SpA/Milano	JP Morgan	4.778
5.909.057	Telecom Italia SpA/Milano	Goldman Sachs	139.699
(5.729)	Tenaris SA	Goldman Sachs	(1.432)
3.171	Terna Rete Elettrica Nazionale SpA	Citibank	176
8.464	Terna Rete Elettrica Nazionale SpA	JP Morgan	739
130.762	Terna Rete Elettrica Nazionale SpA	Barclays Bank	12.580
145.744	Terna Rete Elettrica Nazionale SpA	Goldman Sachs	6.758
121.460	Terna Rete Elettrica Nazionale SpA	HSBC	11.712
11.969	Terna Rete Elettrica Nazionale SpA	Morgan Stanley	150
(24.767)	Tod's SpA	Morgan Stanley	(37.150)
(5.538)	UniCredit SpA	Barclays Bank	(1.938)
(110.225)	UniCredit SpA	Goldman Sachs	(38.972)
(54.345)	UniCredit SpA	HSBC	(21.197)
23.008	Unieuro SpA '144A'	Barclays Bank	8.513
24.132	Unieuro SpA '144A'	HSBC	(10.135)
42.091	Unieuro SpA '144A'	Goldman Sachs	27.359
16.726	Unieuro SpA '144A'	JP Morgan	(7.025)
8.820	Unieuro SpA '144A'	Morgan Stanley	706
(76.250)	Unione di Banche Italiane SpA	Goldman Sachs	(15.301)
167.540	Unione di Banche Italiane SpA	JP Morgan	36.859
32.434	Unione di Banche Italiane SpA	Goldman Sachs	5.903
46.392	Unione di Banche Italiane SpA	HSBC	9.473
57.997	Unione di Banche Italiane SpA	Barclays Bank	17.399
359.376	Unipol Gruppo Finanziario SpA	HSBC	46.000
133.471	Unipol Gruppo Finanziario SpA	JP Morgan	17.084
270.770	Unipol Gruppo Finanziario SpA	Goldman Sachs	38.991
24.833	Unipolsai Assicurazioni SpA	HSBC	2.610
551.586	Unipolsai Assicurazioni SpA	JP Morgan	40.817
642.739	Unipolsai Assicurazioni SpA	Goldman Sachs	50.776
(58.655)	Yoox Net-A-Porter Group SpA	Morgan Stanley	75.285
(9.547)	Yoox Net-A-Porter Group SpA	Citibank	5.728
(5.089)	Yoox Net-A-Porter Group SpA	HSBC	13.569
(926)	Yoox Net-A-Porter Group SpA	JP Morgan	4.574
(241.212)	Yoox Net-A-Porter Group SpA	Goldman Sachs	340.109
			1.537.628
	Pays-Bas		
4.863	Aalberts Industries NV	Goldman Sachs	6.881
(33.379)	Aalberts Industries NV	HSBC	(24.697)
(15.842)	Aalberts Industries NV	Barclays Bank	(16.555)
(2.756)	Aalberts Industries NV	Goldman Sachs	(3.551)
113.492	ABN AMRO Group NV - CVA '144A'	Goldman Sachs	(6.810)
750	ABN AMRO Group NV - CVA '144A'	Citibank	254
(2.027)	Accell Group	Goldman Sachs	2.149
(69.444)	Aegon NV	HSBC	(5.199)
(642.424)	Aegon NV	Goldman Sachs	(64.994)
(54.139)	Aegon NV	Barclays Bank	(2.745)
(2.673)	Akzo Nobel NV	Barclays Bank	6.361
7.158	Akzo Nobel NV	JP Morgan	3.146
2.006	Akzo Nobel NV	Barclays Bank	(25)
(90)	Akzo Nobel NV	HSBC	(19)
(19.228)	Akzo Nobel NV	Goldman Sachs	21.460
111.032	Altice NV 'A'	HSBC	(534.851)
(20.449)	Altice NV 'A'	HSBC	52.510
343.514	Altice NV 'A'	Goldman Sachs	(961.839)
(84.197)	Altice NV 'A'	Goldman Sachs	100.262
106	AMG Advanced Metallurgical Group NV	JP Morgan	(177)
11.553	AMG Advanced Metallurgical Group NV	Goldman Sachs	(2.713)
6.194	Aperam SA	HSBC	(1.809)
12.612	Aperam SA	JP Morgan	(8.638)
1.531	Aperam SA	Morgan Stanley	(983)
17.499	Aperam SA	Barclays Bank	(9.613)
5.485	Aperam SA	Goldman Sachs	(1.818)
(39.202)	Arcadis NV	HSBC	5.684
54.462	ArcelorMittal	Goldman Sachs	109.741
17.898	ArcelorMittal	HSBC	32.998
3.035	ArcelorMittal	JP Morgan	5.447
20.184	ArcelorMittal	Barclays Bank	16.854
13.028	ASM International NV	HSBC	(36.230)
5.471	ASM International NV	JP Morgan	(15.110)
13.762	ASM International NV	Barclays Bank	(43.626)
(6.904)	ASM International NV	Barclays Bank	21.886
2.033	ASM International NV	Citibank	(6.445)
(14.365)	ASM International NV	HSBC	33.989
10.393	ASM International NV	Goldman Sachs	(18.028)
282	ASM International NV	Morgan Stanley	(840)
(10.972)	ASM International NV	Goldman Sachs	21.349
34.987	ASML Holding NV	Goldman Sachs	(141.394)
(2.054)	ASR Nederland NV	Barclays Bank	606
(1.972)	ASR Nederland NV	Goldman Sachs	770
(134.906)	Basic-Fit NV '144A'	Goldman Sachs	(234.736)
(602)	BE Semiconductor Industries NV	HSBC	805
40.205	BE Semiconductor Industries NV	Goldman Sachs	(14.474)
42.007	BE Semiconductor Industries NV	Barclays Bank	(107.118)
(4.508)	BE Semiconductor Industries NV	Goldman Sachs	1.623

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Pays-Bas *suite*		
(4.800)	BinckBank NV	HSBC	(182)
(513.193)	BinckBank NV	Goldman Sachs	(112.389)
(58.205)	Boskalis Westminster	Goldman Sachs	(60.181)
(12.780)	Boskalis Westminster	Barclays Bank	(1.325)
(38.092)	Boskalis Westminster	HSBC	(8.983)
(897)	Coca-Cola European Partners Plc	Goldman Sachs	363
(192)	Coca-Cola European Partners Plc	Barclays Bank	34
(29.513)	Corbion NV	HSBC	38.072
(67.813)	Corbion NV	Goldman Sachs	(678)
(2.413)	Eurocommercial Properties NV - CVA	HSBC	(12)
(2.372)	Eurocommercial Properties NV - CVA	Barclays Bank	(1.281)
(5.891)	Eurocommercial Properties NV - CVA	Goldman Sachs	(1.001)
(15.263)	Flow Traders ‘144A’	HSBC	50.292
(47.657)	Flow Traders ‘144A’	Barclays Bank	(36.219)
(45.700)	Flow Traders ‘144A’	Goldman Sachs	12.796
99.309	ForFarmers NV	Goldman Sachs	39.426
5.245	Fugro NV - CVA	Barclays Bank	2.203
95.153	Fugro NV - CVA	Goldman Sachs	101.814
36.192	Fugro NV - CVA	HSBC	6.540
29.293	Fugro NV - CVA	JP Morgan	6.291
45.509	Gemalto NV	HSBC	(154.351)
13.026	Gemalto NV	JP Morgan	(4.545)
24.442	Gemalto NV	Goldman Sachs	(28.847)
(33.513)	GrandVision NV ‘144A’	Barclays Bank	(21.616)
(35.024)	GrandVision NV ‘144A’	Goldman Sachs	(53.937)
559	Heineken NV	Citibank	160
4.347	Heineken NV	HSBC	1.269
529	Heineken NV	JP Morgan	354
10.273	Heineken NV	Goldman Sachs	9.256
(875)	IMCD Group NV	HSBC	874
(9.865)	IMCD Group NV	Barclays Bank	2.565
(129)	IMCD Group NV	Goldman Sachs	(18)
16.218	ING Groep NV	Barclays Bank	13
93.541	ING Groep NV	Goldman Sachs	3.163
116.881	ING Groep NV	JP Morgan	(5.240)
113.218	ING Groep NV	HSBC	(22.959)
(314.173)	Intertrust NV ‘144A’	Goldman Sachs	(713.173)
474	Kendrion NV	HSBC	1.294
1.121	Kendrion NV	JP Morgan	2.265
873	Kendrion NV	Barclays Bank	98
832	Kendrion NV	Goldman Sachs	502
1.712	Kendrion NV	Morgan Stanley	949
(25.565)	Koninklijke Ahold Delhaize NV	HSBC	(30.050)
(5.659)	Koninklijke Ahold Delhaize NV	Barclays Bank	(6.052)
(110.587)	Koninklijke Ahold Delhaize NV	Goldman Sachs	(127.908)
4.566	Koninklijke BAM Groep NV	Morgan Stanley	98
11.651	Koninklijke BAM Groep NV	Citibank	571
74.447	Koninklijke BAM Groep NV	Goldman Sachs	3.730
(9.870)	Koninklijke BAM Groep NV	Barclays Bank	(176)
(35.596)	Koninklijke BAM Groep NV	HSBC	(1.491)
30.175	Koninklijke BAM Groep NV	HSBC	1.277
157.435	Koninklijke BAM Groep NV	JP Morgan	(28.253)
111.661	Koninklijke BAM Groep NV	Barclays Bank	5.471
(1.256.380)	Koninklijke BAM Groep NV	Goldman Sachs	(68.953)
16.339	Koninklijke DSM NV	HSBC	37.253
527	Koninklijke DSM NV	JP Morgan	365
2.694	Koninklijke DSM NV	Barclays Bank	1.805
105.542	Koninklijke DSM NV	Goldman Sachs	337.734
(9.782)	Koninklijke DSM NV	Goldman Sachs	(3.977)
(2.131)	Koninklijke DSM NV	Barclays Bank	(1.168)
(18.901)	Koninklijke DSM NV	HSBC	(1.491)
51.414	Koninklijke KPN NV	Goldman Sachs	3.599
(551.654)	Koninklijke KPN NV	Goldman Sachs	(39.355)
(178.019)	Koninklijke KPN NV	HSBC	(11.546)
53.289	Koninklijke Philips NV	Goldman Sachs	(28.776)
12.323	Koninklijke Philips NV	JP Morgan	(14.518)
	Pays-Bas *suite*		
22.021	Koninklijke Volkerwessels NV	Barclays Bank	7.597
100.448	Koninklijke Volkerwessels NV	Goldman Sachs	(1.507)
(13.956)	Koninklijke Vopak NV	Barclays Bank	(7.885)
(44.446)	Koninklijke Vopak NV	HSBC	10.195
(86.473)	Koninklijke Vopak NV	Goldman Sachs	(39.066)
(2.942)	NN Group NV	Barclays Bank	(3.501)
(13.043)	NN Group NV	HSBC	(15.259)
(5.414)	NN Group NV	Goldman Sachs	(7.017)
242	NSI NV (Reit)	HSBC	235
1.307	NSI NV (Reit)	Morgan Stanley	1.438
1.848	NSI NV (Reit)	Barclays Bank	1.081
80	NSI NV (Reit)	Goldman Sachs	77
(9.262)	OCI NV	Morgan Stanley	(2.084)
29.173	OCI NV	Barclays Bank	(32.528)
511	OCI NV	Citibank	(570)
5.737	OCI NV	Goldman Sachs	2.696
30.793	OCI NV	HSBC	9.395
10.978	OCI NV	JP Morgan	5.068
3.133	OCI NV	Morgan Stanley	1.566
(14.341)	OCI NV	Goldman Sachs	(6.740)
(6.148)	Philips Lighting NV ‘144A’	HSBC	6.039
(29.932)	Philips Lighting NV ‘144A’	Barclays Bank	30.256
(33.076)	Philips Lighting NV ‘144A’	Goldman Sachs	7.127
50.554	PostNL NV	Barclays Bank	6.060
30.783	PostNL NV	Goldman Sachs	4.843
120.224	PostNL NV	HSBC	15.298
38.981	PostNL NV	JP Morgan	5.717
37.537	Randstad Holding NV	HSBC	17.089
27	Randstad Holding NV	Citibank	45
41.145	Randstad Holding NV	Goldman Sachs	77.571
3.168	Randstad Holding NV	JP Morgan	3.161
(4.082)	Refresco Group NV ‘144A’	Barclays Bank	(306)
(5.955)	Refresco Group NV ‘144A’	Goldman Sachs	(540)
(18.203)	RELX NV	Barclays Bank	2.002
(121.446)	RELX NV	Goldman Sachs	(37.040)
(17.972)	SBM Offshore NV	Barclays Bank	(1.816)
(91.867)	SBM Offshore NV	HSBC	1.429
(266.287)	SBM Offshore NV	Goldman Sachs	(188.851)
(4.729)	SIF Holding NV	Goldman Sachs	(3.263)
(614)	SIF Holding NV	HSBC	1.099
1.791	Sligro Food Group NV	Barclays Bank	421
4.005	Sligro Food Group NV	Goldman Sachs	2.163
4.314	Takeaway.com Holding BV ‘144A’	Barclays Bank	1.510
212	Takeaway.com Holding BV ‘144A’	JP Morgan	508
118	Takeaway.com Holding BV ‘144A’	Morgan Stanley	330
1.150	Takeaway.com Holding BV ‘144A’	Goldman Sachs	2.682
(5.516)	TKH Group NV - CVA	HSBC	8.053
(32.263)	TKH Group NV - CVA	Goldman Sachs	(21.294)
(39.650)	TomTom NV	HSBC	17.539
(20.360)	TomTom NV	Barclays Bank	2.565
(23.736)	TomTom NV	Goldman Sachs	309
(10.012)	Unibail-Rodamco SE (Reit)	Barclays Bank	10.012
(7.062)	Unibail-Rodamco SE (Reit)	HSBC	29.172
(1.405)	Unibail-Rodamco SE (Reit)	Goldman Sachs	2.599
10.228	Unibail-Rodamco SE (Reit)	Goldman Sachs	(18.922)
(26.385)	Unilever NV - CVA	Goldman Sachs	(3.269)
(1.697)	Unilever NV - CVA	HSBC	40
2.589	Van Lanschot Kempen NV - CVA	Barclays Bank	2.718
6.753	Van Lanschot Kempen NV - CVA	Goldman Sachs	6.753
9.953	Van Lanschot Kempen NV - CVA	Morgan Stanley	6.818
566	Van Lanschot Kempen NV - CVA	JP Morgan	255
1.857	Vastned Retail NV (Reit)	Barclays Bank	1.934
4.324	Vastned Retail NV (Reit)	Goldman Sachs	2.916

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Pays-Bas *suite*		
2.779	Vastned Retail NV (Reit)	HSBC	2.191
1.268	Vastned Retail NV (Reit)	Morgan Stanley	(48)
(324)	Wereldhave NV (Reit)	Goldman Sachs	65
2.631	Wereldhave NV (Reit)	Goldman Sachs	(1.013)
(29.764)	Wessanen	HSBC	(16.370)
(49.876)	Wessanen	Barclays Bank	(18.454)
(11.963)	Wolters Kluwer NV	Barclays Bank	(4.766)
(38.430)	Wolters Kluwer NV	HSBC	(37.085)
15.749	Wolters Kluwer NV	Barclays Bank	7.559
109.434	Wolters Kluwer NV	Goldman Sachs	157.072
12.613	Wolters Kluwer NV	Morgan Stanley	13.559
(21.371)	Wolters Kluwer NV	Goldman Sachs	(16.089)
			(2.726.873)
	Norvège		
(2.047)	Aker BP ASA	Goldman Sachs	1.121
285.533	Aker Solutions ASA	Goldman Sachs	8.119
952	Aker Solutions ASA	Morgan Stanley	83
181.004	Aker Solutions ASA	HSBC	(70.190)
202.749	Aker Solutions ASA	JP Morgan	(96.563)
(226)	Asetek A/S	Goldman Sachs	–
(2.534)	Asetek A/S	Barclays Bank	(1.735)
31.751	Atea ASA	Goldman Sachs	6.146
1.735	Atea ASA	JP Morgan	182
375	Atea ASA	HSBC	84
351	Atea ASA	Morgan Stanley	89
10.593	Austevoll Seafood ASA	Goldman Sachs	(6.715)
15.884	B2 Holding ASA	Goldman Sachs	1.435
1.000	B2 Holding ASA	JP Morgan	51
1.412	B2 Holding ASA	Morgan Stanley	143
(17.337)	Bakkafrost P/F	Citibank	20.046
(4.731)	Borregaard ASA	HSBC	309
(5.213)	Borregaard ASA	Barclays Bank	(397)
(34.566)	BW LPG Ltd ‘144A’	Citibank	(2.489)
(77.702)	BW LPG Ltd ‘144A’	Barclays Bank	(5.596)
(17.917)	BW LPG Ltd ‘144A’	JP Morgan	(218)
(155.162)	BW LPG Ltd ‘144A’	Morgan Stanley	(23.764)
(5.008)	DNB ASA	JP Morgan	(161)
16.013	DNB ASA	JP Morgan	647
9.251	DNB ASA	HSBC	(141)
2.153	DNO ASA	Barclays Bank	(63)
62.594	DNO ASA	HSBC	(3.694)
97.724	DNO ASA	Goldman Sachs	793
64.579	DNO ASA	Morgan Stanley	(2.274)
223.673	DNO ASA	JP Morgan	(13.003)
36.926	DNO ASA	Citibank	(1.086)
7.289	Entra ASA	Barclays Bank	(739)
47.241	Entra ASA	Goldman Sachs	2.396
1.447	Entra ASA	Morgan Stanley	(151)
(45.831)	Europris ASA ‘144A’	Barclays Bank	930
(29.145)	Europris ASA ‘144A’	Goldman Sachs	(1.636)
(9.163)	Europris ASA ‘144A’	HSBC	(678)
(29.766)	Gjensidige Forsikring ASA	Goldman Sachs	(2.717)
11.082	Grieg Seafood ASA	Barclays Bank	(3.138)
1.202	Grieg Seafood ASA	HSBC	(863)
7.065	Grieg Seafood ASA	JP Morgan	(7.487)
4.476	Grieg Seafood ASA	Morgan Stanley	(473)
671	Grieg Seafood ASA	Goldman Sachs	(670)
616.613	Kongsberg Automotive ASA	Goldman Sachs	(21.889)
237.766	Kongsberg Automotive ASA	Morgan Stanley	(10.852)
351.221	Kongsberg Automotive ASA	Barclays Bank	(5.343)
610.705	Kongsberg Automotive ASA	HSBC	6.194
317.441	Kongsberg Automotive ASA	JP Morgan	3.220
(72.962)	Kongsberg Gruppen ASA	Morgan Stanley	40.701
(4)	Kongsberg Gruppen ASA	JP Morgan	3
189.209	Kvaerner ASA	Barclays Bank	(11.514)
310.271	Kvaerner ASA	Goldman Sachs	28.323
221.990	Kvaerner ASA	Morgan Stanley	(4.503)
213.106	Kvaerner ASA	HSBC	(17.292)
85.434	Kvaerner ASA	JP Morgan	(6.932)
	Norvège *suite*		
185.637	Leroy Seafood Group ASA	Barclays Bank	(34.644)
53.243	Leroy Seafood Group ASA	Citibank	(9.936)
233.388	Leroy Seafood Group ASA	Goldman Sachs	(57.430)
130.788	Leroy Seafood Group ASA	HSBC	(25.039)
204.025	Leroy Seafood Group ASA	JP Morgan	(74.386)
29.191	Leroy Seafood Group ASA	Morgan Stanley	(6.903)
(17.114)	Marine Harvest ASA	Goldman Sachs	8.275
(37.459)	Marine Harvest ASA	Citibank	17.057
(31.701)	Marine Harvest ASA	JP Morgan	11.309
(4.126)	Nordic Semiconductor ASA	Citibank	795
(171.918)	Nordic Semiconductor ASA	Morgan Stanley	20.924
7.192	Norsk Hydro ASA	Barclays Bank	(3.345)
5.121	Norsk Hydro ASA	Morgan Stanley	(2.371)
195.479	Norsk Hydro ASA	Goldman Sachs	(47.950)
(2.770)	Norway Royal Salmon ASA	Goldman Sachs	4.355
(65.647)	Ocean Yield ASA	Morgan Stanley	11.652
(7.487)	Ocean Yield ASA	Citibank	380
(2.478)	Odfjell Drilling Ltd	Goldman Sachs	343
(7.905)	Odfjell Drilling Ltd	JP Morgan	796
(1.195)	Odfjell Drilling Ltd	HSBC	(65)
(66.125)	Opera Software ASA	JP Morgan	9.389
(168.821)	Opera Software ASA	Morgan Stanley	11.986
(793)	Opera Software ASA	Citibank	96
(26.815)	Orkla ASA	Barclays Bank	(1.279)
(37.001)	Orkla ASA	Goldman Sachs	1.782
(3.738)	Orkla ASA	Citibank	(307)
(83.338)	Orkla ASA	JP Morgan	(5.439)
(19.875)	Petroleum Geo-Services ASA	Citibank	524
(12.305)	Petroleum Geo-Services ASA	Morgan Stanley	1.061
(13.624)	Petroleum Geo-Services ASA	Goldman Sachs	305
(659.270)	Petroleum Geo-Services ASA	JP Morgan	137.077
(9.200)	Protector Forsikring ASA	Barclays Bank	1.166
(26.252)	Protector Forsikring ASA	Goldman Sachs	3.328
(57.656)	Protector Forsikring ASA	Morgan Stanley	1.462
(1.322)	Salmar ASA	Citibank	1.258
(2.360)	Sbanken ASA	Barclays Bank	419
(9.619)	Sbanken ASA	Goldman Sachs	1.199
(8.109)	Sbanken ASA	HSBC	1.100
595	Scatec Solar ASA	Barclays Bank	–
368	Scatec Solar ASA	JP Morgan	33
709	Scatec Solar ASA	Morgan Stanley	27
57.524	Schibsted ASA ‘A’	Barclays Bank	(23.069)
6.069	Schibsted ASA ‘A’	Citibank	(4.370)
51.709	Schibsted ASA ‘A’	HSBC	(76.865)
53.716	Schibsted ASA ‘A’	JP Morgan	(60.835)
87.406	Schibsted ASA ‘A’	Goldman Sachs	(60.629)
5.977	SpareBank 1 Nord Norge	Barclays Bank	(303)
52.650	SpareBank 1 Nord Norge	Goldman Sachs	(1.335)
5.655	SpareBank 1 Nord Norge	HSBC	(1.864)
2.167	SpareBank 1 Nord Norge	JP Morgan	(714)
4.944	SpareBank 1 Nord Norge	Morgan Stanley	(501)
14.787	SpareBank 1 SMN	Barclays Bank	2.250
129.951	SpareBank 1 SMN	Goldman Sachs	42.502
92.858	SpareBank 1 SR-Bank ASA	Goldman Sachs	25.900
(27.360)	Statoil ASA	JP Morgan	6.967
45.288	Stolt-Nielsen Ltd	Goldman Sachs	(32.154)
2.755	Storebrand ASA	Citibank	(252)
6.204	Storebrand ASA	HSBC	(170)
90.264	Storebrand ASA	JP Morgan	(11.239)
11.586	Storebrand ASA	Barclays Bank	(1.058)
123.258	Storebrand ASA	Goldman Sachs	197
33.277	Subsea 7 SA	Barclays Bank	(15.188)
100.707	Subsea 7 SA	Goldman Sachs	21.152
68.582	Subsea 7 SA	JP Morgan	(120.496)
4.461	Subsea 7 SA	Citibank	1.566
24.038	Subsea 7 SA	HSBC	2.741
(13.454)	Telenor ASA	Barclays Bank	(6.141)
(99)	Telenor ASA	Citibank	(37)
1.959	Telenor ASA	Citibank	894
68.612	Telenor ASA	Goldman Sachs	37.352
7.662	Telenor ASA	HSBC	2.801

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Norvège *suite*		
33.277	Telenor ASA	JP Morgan	45.399
(55.305)	Telenor ASA	Goldman Sachs	(42.070)
45.736	Telenor ASA	Barclays Bank	20.638
(16.483)	Telenor ASA	HSBC	(22.023)
(162.477)	Telenor ASA	JP Morgan	(110.602)
(388)	TGS Nopec Geophysical Co ASA	Citibank	(118)
(8.606)	TGS Nopec Geophysical Co ASA	JP Morgan	(1.407)
(3.544)	Tomra Systems ASA	Barclays Bank	1.078
(4.770)	Tomra Systems ASA	Goldman Sachs	(1.451)
(2.977)	Tomra Systems ASA	HSBC	(1.153)
(5.735)	Tomra Systems ASA	JP Morgan	(2.416)
(21.951)	Veidekke ASA	Goldman Sachs	(656)
(8.297)	Veidekke ASA	Barclays Bank	1.683
(18.513)	XXL ASA	Barclays Bank	3.755
(282.658)	XXL ASA	Goldman Sachs	(86.006)
40.068	Yara International ASA	Barclays Bank	(20.133)
8.029	Yara International ASA	Goldman Sachs	(4.788)
22.345	Yara International ASA	HSBC	(18.495)
41.990	Yara International ASA	JP Morgan	(21.847)
4.175	Yara International ASA	Citibank	(350)
			(758.807)
	Portugal		
298.534	Altri SGPS SA	Goldman Sachs	14.330
120.702	Altri SGPS SA	Morgan Stanley	(12.191)
903.750	Banco Comercial Portugues SA 'R'	Barclays Bank	1.592
(111.691)	Corticeira Amorim SGPS SA	Barclays Bank	5.585
(37.125)	Corticeira Amorim SGPS SA	HSBC	10.024
(17.854)	Corticeira Amorim SGPS SA	Goldman Sachs	(5.892)
(32.171)	CTT-Correios de Portugal SA	HSBC	(2.330)
(426.981)	CTT-Correios de Portugal SA	Goldman Sachs	(21.776)
(58.203)	CTT-Correios de Portugal SA	Barclays Bank	(2.735)
(1.061.632)	EDP - Energias de Portugal SA	Goldman Sachs	56.937
(257.409)	EDP - Energias de Portugal SA	HSBC	2.525
(1.526.022)	EDP - Energias de Portugal SA	Barclays Bank	(22.890)
(681)	EDP Renovaveis SA	Barclays Bank	18
112	Galp Energia SGPS SA	Morgan Stanley	(41)
42.807	Galp Energia SGPS SA	HSBC	(3.973)
16.244	Galp Energia SGPS SA	JP Morgan	(5.118)
36.778	Galp Energia SGPS SA	Barclays Bank	(1.575)
65.431	Galp Energia SGPS SA	Goldman Sachs	50
63.388	Jeronimo Martins SGPS SA	JP Morgan	30.921
51.348	Jeronimo Martins SGPS SA	HSBC	35.979
35.693	Jeronimo Martins SGPS SA	Barclays Bank	7.825
(270)	Mota-Engil SGPS SA	JP Morgan	2
(60.362)	Mota-Engil SGPS SA	Goldman Sachs	(13.642)
(141.083)	Mota-Engil SGPS SA	Morgan Stanley	(13.544)
3.125	Navigator Co SA/The	JP Morgan	149
34.366	Navigator Co SA/The	Barclays Bank	1.159
5.222	NOS SGPS SA	HSBC	1.311
600	NOS SGPS SA	Goldman Sachs	212
12.529	NOS SGPS SA	Morgan Stanley	1.899
12.200	Semapa-Sociedade de Investimento e Gestao	Barclays Bank	14.457
58.557	Semapa-Sociedade de Investimento e Gestao	Goldman Sachs	66.169
44.746	Semapa-Sociedade de Investimento e Gestao	Morgan Stanley	34.678
1.219.010	Sonae SGPS SA	Goldman Sachs	57.294
			237.409
	Espagne		
(764)	Acciona SA	Barclays Bank	522
(1.738)	Acciona SA	HSBC	(220)
(5.503)	Acciona SA	Goldman Sachs	3.500
11.469	Acerinox SA	Barclays Bank	(67)
580	Acerinox SA	JP Morgan	(371)
	Espagne *suite*		
9.952	Acerinox SA	Goldman Sachs	701
2.830	ACS Actividades de Construccion y Servicios SA	Citibank	(1.344)
11.742	ACS Actividades de Construccion y Servicios SA	JP Morgan	(1.295)
14.085	ACS Actividades de Construccion y Servicios SA	HSBC	(742)
6.378	ACS Actividades de Construccion y Servicios SA	Barclays Bank	(1.701)
(10.723)	Aena SME SA '144A'	Goldman Sachs	(117.417)
2.602	Aena SME SA '144A'	HSBC	22.323
1.108	Aena SME SA '144A'	Morgan Stanley	9.057
(49)	Aena SME SA '144A'	Barclays Bank	(11)
(4.356)	Aena SME SA '144A'	HSBC	(30.492)
27	Aena SME SA '144A'	Goldman Sachs	165
(19.880)	Amadeus IT Holding SA	Barclays Bank	13.518
(12.237)	Amadeus IT Holding SA	HSBC	8.840
376	Amadeus IT Holding SA	HSBC	(468)
528	Amadeus IT Holding SA	JP Morgan	(527)
(42.287)	Amadeus IT Holding SA	Goldman Sachs	32.419
8.760	Amadeus IT Holding SA	Barclays Bank	(7.826)
94.412	Amadeus IT Holding SA	Goldman Sachs	26.363
829	Applus Services SA	Barclays Bank	(95)
1.556	Applus Services SA	Goldman Sachs	(28)
220	Applus Services SA	HSBC	(45)
2.893	Applus Services SA	JP Morgan	(184)
2.267	Applus Services SA	Morgan Stanley	(714)
(155.515)	Atresmedia Corp de Medios de Comunicacion SA	Barclays Bank	(132.188)
(93.068)	Atresmedia Corp de Medios de Comunicacion SA	HSBC	(93.999)
(51.275)	Atresmedia Corp de Medios de Comunicacion SA	Morgan Stanley	(73.836)
(1.110)	Axiare Patrimonio SOCIMI SA (Reit)	Barclays Bank	(11)
(16.324)	Axiare Patrimonio SOCIMI SA (Reit)	Goldman Sachs	(416)
(500)	Axiare Patrimonio SOCIMI SA (Reit)	HSBC	(437)
(2.413)	Banco Bilbao Vizcaya Argentaria SA	Barclays Bank	(317)
(50.261)	Banco Bilbao Vizcaya Argentaria SA	HSBC	(5.697)
(317.365)	Banco Bilbao Vizcaya Argentaria SA	Goldman Sachs	(16.856)
(708.507)	Banco de Sabadell SA	Barclays Bank	(61.640)
(21.665)	Banco de Sabadell SA	HSBC	108
(1.729.534)	Banco de Sabadell SA	Goldman Sachs	(77.829)
(41.163)	Banco Santander SA	HSBC	(2.908)
(32)	Banco Santander SA	JP Morgan	1
(183.099)	Bankia SA	Barclays Bank	(23.671)
(16.778)	Bankia SA	Goldman Sachs	(116)
(107.551)	Bankia SA	HSBC	(15.163)
71.054	Bankinter SA	Goldman Sachs	25.153
591	Bankinter SA	HSBC	186
597	Bankinter SA	JP Morgan	263
20.740	CaixaBank SA	HSBC	2.157
33.238	CaixaBank SA	Goldman Sachs	(156)
6.921	Cellnex Telecom SAU	JP Morgan	(1.222)
1.931	Cellnex Telecom SAU	Citibank	(359)
7.904	Cellnex Telecom SAU	Barclays Bank	(941)
1.074	Cellnex Telecom SAU	Goldman Sachs	(594)
(323.513)	Cellnex Telecom SAU	Goldman Sachs	(80.878)
67.938	Cia de Distribucion Integral Logista Holdings SA	Goldman Sachs	27.175
23.373	CIE Automotive SA	Goldman Sachs	15.543
16.825	Construcciones y Auxiliar de Ferrocarriles SA	Goldman Sachs	(3.870)
36.710	Construcciones y Auxiliar de Ferrocarriles SA	Morgan Stanley	(29.368)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Espagne *suite*		
(24.368)	Distribuidora Internacional de Alimentacion SA	Barclays Bank	2.486
(174.842)	Distribuidora Internacional de Alimentacion SA	HSBC	37.493
173.940	Distribuidora Internacional de Alimentacion SA	JP Morgan	738
30.460	Distribuidora Internacional de Alimentacion SA	Goldman Sachs	(317)
(164.222)	Distribuidora Internacional de Alimentacion SA	Goldman Sachs	9.525
(21.475)	Ebro Foods SA	Barclays Bank	13.100
(4.435)	Ebro Foods SA	HSBC	1.864
(79.592)	Ebro Foods SA	Goldman Sachs	29.265
131.651	Enagas SA	Goldman Sachs	102.688
6.629	Enagas SA	JP Morgan	6.289
(20.538)	Ence Energia y Celulosa SA	Goldman Sachs	(175)
(84.828)	Ence Energia y Celulosa SA	HSBC	12.805
216.281	Ence Energia y Celulosa SA	Goldman Sachs	40.012
46.459	Endesa SA	HSBC	942
8.449	Endesa SA	JP Morgan	316
44.353	Endesa SA	Barclays Bank	1.774
99.846	Endesa SA	Goldman Sachs	9.462
61.505	Faes Farma SA	HSBC	10.763
51.593	Faes Farma SA	JP Morgan	9.029
96.998	Faes Farma SA	Barclays Bank	16.005
217.317	Faes Farma SA	Goldman Sachs	61.935
19.714	Faes Farma SA	Morgan Stanley	5.126
(30.786)	Ferrovial SA	Barclays Bank	(8.928)
1.620	Ferrovial SA	JP Morgan	583
(40.214)	Ferrovial SA	HSBC	(15.990)
16.304	Ferrovial SA	Barclays Bank	4.607
87.168	Ferrovial SA	Goldman Sachs	32.592
4.591	Ferrovial SA	Morgan Stanley	2.296
(43.149)	Ferrovial SA	Goldman Sachs	(16.988)
(2.866)	Fluidra SA	HSBC	(1.179)
(2.079)	Fluidra SA	Goldman Sachs	(917)
(42.512)	Gas Natural SDG SA	HSBC	(19.468)
(21.953)	Gas Natural SDG SA	Goldman Sachs	(2.444)
(46.616)	Gestamp Automocion SA ‘144A’	Barclays Bank	(13.985)
(235.311)	Gestamp Automocion SA ‘144A’	Goldman Sachs	(82.359)
(12.459)	Gestamp Automocion SA ‘144A’	HSBC	(4.485)
(477)	Grupo Catalana Occidente SA	HSBC	(471)
(5.609)	Grupo Catalana Occidente SA	Goldman Sachs	(10.826)
(2.198)	Grupo Catalana Occidente SA	Barclays Bank	(1.561)
(3.044)	Hispania Activos Inmobiliarios SOCIMI SA (Reit)	HSBC	795
(3.117)	Hispania Activos Inmobiliarios SOCIMI SA (Reit)	Barclays Bank	1.527
(18.672)	Hispania Activos Inmobiliarios SOCIMI SA (Reit)	Goldman Sachs	2.138
2.237	Iberdrola SA	HSBC	295
53.996	Iberdrola SA	Goldman Sachs	12.918
1.397	Iberdrola SA	JP Morgan	221
(192.980)	Indra Sistemas SA	Morgan Stanley	90.552
(11.226)	Industria de Diseno Textil SA	Goldman Sachs	(5.973)
(32.371)	Industria de Diseno Textil SA	HSBC	(10.722)
11.068	Industria de Diseno Textil SA	JP Morgan	4.579
4.371	Industria de Diseno Textil SA	Citibank	2.710
(45.864)	Industria de Diseno Textil SA	Barclays Bank	(28.397)
17.490	Industria de Diseno Textil SA	Barclays Bank	10.844
22.270	Industria de Diseno Textil SA	Goldman Sachs	7.551
47.027	Inmobiliaria Colonial Socimi SA (Reit)	Barclays Bank	2.446
2.335	Inmobiliaria Colonial Socimi SA (Reit)	Citibank	124
56.599	Inmobiliaria Colonial Socimi SA (Reit)	HSBC	1.189
	Espagne *suite*		
71.718	Inmobiliaria Colonial Socimi SA (Reit)	JP Morgan	1.506
3.417	Inmobiliaria Colonial Socimi SA (Reit)	Morgan Stanley	577
47.417	Inmobiliaria Colonial Socimi SA (Reit)	Goldman Sachs	13.418
(905)	Lar Espana Real Estate Socimi SA (Reit)	Barclays Bank	(110)
(215.447)	Liberbank SA	Morgan Stanley	1.059
(504.329)	Liberbank SA	Goldman Sachs	(13.111)
255.834	Mapfre SA	Goldman Sachs	29.165
41.115	Mapfre SA	Barclays Bank	4.564
359.651	Mapfre SA	HSBC	60.421
284.158	Mapfre SA	JP Morgan	47.739
(117)	Masmovil Ibercom SA	Goldman Sachs	96
(848)	Masmovil Ibercom SA	Citibank	(1.374)
(4.557)	Masmovil Ibercom SA	JP Morgan	(9.980)
(638)	Masmovil Ibercom SA	Morgan Stanley	(313)
298	Mediaset Espana Comunicacion SA	JP Morgan	98
70.519	Melia Hotels International SA	Barclays Bank	(14.809)
386.608	Melia Hotels International SA	Goldman Sachs	226.166
9.955	Melia Hotels International SA	HSBC	2.972
11.867	Melia Hotels International SA	JP Morgan	1.602
(439.799)	Merlin Properties Socimi SA (Reit)	Goldman Sachs	17.592
(59.631)	Merlin Properties Socimi SA (Reit)	HSBC	(6.280)
(16.050)	Merlin Properties Socimi SA (Reit)	Barclays Bank	884
(405)	Neinor Homes SA ‘144A’	Goldman Sachs	(96)
(863)	Neinor Homes SA ‘144A’	HSBC	(288)
(2.169)	Neinor Homes SA ‘144A’	Morgan Stanley	(1.236)
4.242	NH Hotel Group SA	Citibank	1.527
28.553	NH Hotel Group SA	HSBC	33.941
54.187	NH Hotel Group SA	JP Morgan	46.997
12.613	NH Hotel Group SA	Barclays Bank	3.216
110.527	NH Hotel Group SA	Goldman Sachs	135.702
29.799	NH Hotel Group SA	Morgan Stanley	37.696
180.298	NYESA Valores Corp SA	Goldman Sachs	(30.649)
75.916	NYESA Valores Corp SA	Morgan Stanley	(13.285)
421	Papeles y Cartones de Europa SA	Barclays Bank	105
28.090	Papeles y Cartones de Europa SA	Goldman Sachs	4.959
19.373	Papeles y Cartones de Europa SA	HSBC	16.825
16.113	Papeles y Cartones de Europa SA	JP Morgan	18.635
8.315	Papeles y Cartones de Europa SA	Morgan Stanley	8.589
(119.350)	Parques Reunidos Servicios Centrales SAU ‘144A’	Goldman Sachs	(175.035)
(8.082)	Prosegur Cash SA ‘144A’	Barclays Bank	145
(4.040)	Prosegur Cash SA ‘144A’	HSBC	305
(25.013)	Prosegur Cash SA ‘144A’	Goldman Sachs	(675)
(10.478)	Prosegur Cia de Seguridad SA	HSBC	(524)
(51.075)	Prosegur Cia de Seguridad SA	Barclays Bank	3.065
(86.476)	Prosegur Cia de Seguridad SA	Goldman Sachs	(13.836)
(49.456)	Red Electrica Corp SA	Barclays Bank	(31.045)
16.257	Red Electrica Corp SA	JP Morgan	12.090
123.042	Red Electrica Corp SA	Barclays Bank	75.785
(54.727)	Repsol SA	Barclays Bank	(16.674)
(60.856)	Repsol SA	HSBC	(22.924)
71.727	Repsol SA	JP Morgan	22.406
94.352	Repsol SA	Barclays Bank	33.432
27.677	Repsol SA	HSBC	9.281
231.952	Sacyr SA	JP Morgan	(43.255)
(439.157)	Sacyr SA	HSBC	83.879
25.389	Sacyr SA	Barclays Bank	648
(17.182)	Sacyr SA	JP Morgan	3.282

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Espagne *suite*		
(32.778)	Sacyr SA	Barclays Bank	(2.131)
(3.750.465)	Sacyr SA	Morgan Stanley	626.328
5.518	Saeta Yield SA	HSBC	(679)
7.562	Saeta Yield SA	JP Morgan	(930)
10.740	Saeta Yield SA	Morgan Stanley	(677)
19.971	Saeta Yield SA	Barclays Bank	(6.451)
52.101	Saeta Yield SA	Goldman Sachs	(3.960)
(16.191)	Siemens Gamesa Renewable Energy	Barclays Bank	(17.243)
(56.787)	Siemens Gamesa Renewable Energy	Goldman Sachs	(23.134)
(7.642)	Siemens Gamesa Renewable Energy	HSBC	(1.460)
(7.359)	Talgo SA ‘144A’	Barclays Bank	(802)
(1.922)	Talgo SA ‘144A’	HSBC	329
(1.348)	Talgo SA ‘144A’	JP Morgan	231
(6.526)	Talgo SA ‘144A’	Citibank	(711)
(289.377)	Talgo SA ‘144A’	Morgan Stanley	31.542
(171.378)	Talgo SA ‘144A’	Goldman Sachs	(4.970)
(20.461)	Tecnicas Reunidas SA	Morgan Stanley	(21.276)
(1.635)	Tecnicas Reunidas SA	HSBC	(2.177)
13.897	Telefonica SA	Morgan Stanley	750
(33.710)	Telefonica SA	HSBC	(4.214)
(2.799)	Telefonica SA	Goldman Sachs	(406)
11.661	Telefonica SA	Citibank	1.971
378.953	Telefonica SA	Goldman Sachs	44.661
5.711	Telefonica SA	HSBC	758
(29.232)	Telepizza Group SA ‘144A’	Goldman Sachs	1.052
(207.059)	Tubacex SA	HSBC	3.106
(86.771)	Tubacex SA	Goldman Sachs	(22.127)
(515.222)	Unicaja Banco SA ‘144A’	Goldman Sachs	(35.266)
(116.834)	Unicaja Banco SA ‘144A’	HSBC	(5.842)
(59.392)	Unicaja Banco SA ‘144A’	Barclays Bank	(3.385)
421	Vidrala SA	HSBC	695
93	Vidrala SA	JP Morgan	153
382	Vidrala SA	Barclays Bank	993
873	Vidrala SA	Goldman Sachs	4.278
304	Vidrala SA	Morgan Stanley	1.292
(10.868)	Viscofan SA	HSBC	(13.755)
(51.360)	Viscofan SA	Goldman Sachs	(178.504)
(133.420)	Zardoya Otis SA	Goldman Sachs	(36.023)
			623.260
	Suède		
(424)	AAK AB	Barclays Bank	534
(14.710)	AAK AB	Goldman Sachs	(12.604)
16.739	AcadeMedia AB ‘144A’	Barclays Bank	(3.797)
82.165	AcadeMedia AB ‘144A’	Goldman Sachs	(14.495)
55.850	AcadeMedia AB ‘144A’	Morgan Stanley	(28.150)
17.684	AcadeMedia AB ‘144A’	HSBC	(7.576)
4.965	AcadeMedia AB ‘144A’	JP Morgan	(2.127)
16.739	AcadeMedia AB (Right)	Barclays Bank	3.409
82.165	AcadeMedia AB (Right)	Goldman Sachs	16.731
17.684	AcadeMedia AB (Right)	HSBC	3.601
4.965	AcadeMedia AB (Right)	JP Morgan	1.011
55.850	AcadeMedia AB (Right)	Morgan Stanley	11.373
9.595	Acando AB	Barclays Bank	580
10.356	Acando AB	Goldman Sachs	522
5.736	Acando AB	HSBC	(867)
3.756	Acando AB	JP Morgan	(568)
706	Acando AB	Morgan Stanley	(28)
(1.396)	AF AB ‘B’	Barclays Bank	929
(374)	AF AB ‘B’	JP Morgan	70
(38.522)	AF AB ‘B’	Goldman Sachs	777
55.842	Ahlsell AB ‘144A’	Goldman Sachs	3.378
3.669	Ahlsell AB ‘144A’	HSBC	412
24.217	Ahlsell AB ‘144A’	JP Morgan	(4.008)
2.188	Ahlsell AB ‘144A’	Morgan Stanley	(474)
1.421	Alfa Laval AB	Citibank	(511)
31.794	Alfa Laval AB	JP Morgan	(27.572)
10.552	Alfa Laval AB	HSBC	(5.522)
	Suède *suite*		
(13.230)	Alimak Group AB ‘144A’	Citibank	14.003
(15.288)	Alimak Group AB ‘144A’	HSBC	12.329
(92.999)	Alimak Group AB ‘144A’	Morgan Stanley	93.749
(39.674)	Alimak Group AB ‘144A’	Barclays Bank	41.994
(4.944)	Assa Abloy AB ‘B’	Citibank	310
(36.604)	Assa Abloy AB ‘B’	JP Morgan	(2.907)
334	Atlas Copco AB ‘A’	Barclays Bank	(303)
3.487	Atlas Copco AB ‘A’	HSBC	(2.225)
5.610	Atlas Copco AB ‘A’	JP Morgan	(4.807)
73.372	Atlas Copco AB ‘A’	Goldman Sachs	(26.228)
140.375	Attendo AB ‘144A’	Goldman Sachs	(45.282)
28.420	Attendo AB ‘144A’	Morgan Stanley	(17.189)
29.743	Attendo AB ‘144A’	HSBC	(26.235)
34.686	Attendo AB ‘144A’	Barclays Bank	(699)
59.215	Attendo AB ‘144A’	JP Morgan	(52.231)
(35.812)	Avanza Bank Holding AB	JP Morgan	(116.244)
(6.276)	Axfood AB	Barclays Bank	(886)
(4.658)	Axfood AB	Citibank	(945)
(25.259)	Axfood AB	HSBC	(13.730)
(51.579)	Axfood AB	JP Morgan	(26.121)
14.405	Betsson AB	Goldman Sachs	(1.016)
32.182	Betsson AB	HSBC	(15.572)
200.707	Betsson AB	JP Morgan	(97.116)
3.248	Betsson AB	Morgan Stanley	(378)
37.308	Betsson AB	Barclays Bank	(4.325)
848	Betsson AB	Citibank	(98)
205.729	Bilia AB ‘A’	Goldman Sachs	139.987
11.199	Bilia AB ‘A’	Morgan Stanley	5.080
(128)	BillerudKorsnas AB	HSBC	6
4.655	Boliden AB	HSBC	(4.206)
1.613	Boliden AB	Citibank	(2.431)
6.195	Boliden AB	Barclays Bank	(8.680)
31.539	Boliden AB	Goldman Sachs	(37.516)
(77.394)	Bonava AB ‘B’	Goldman Sachs	(14.697)
(8.583)	Bonava AB ‘B’	JP Morgan	433
(12.236)	Bonava AB ‘B’	HSBC	(1.182)
(10.907)	Boozt AB ‘144A’	Citibank	(275)
(95.581)	Boozt AB ‘144A’	Goldman Sachs	(74.673)
(11.674)	Boozt AB ‘144A’	JP Morgan	(3.825)
304.086	Bravida Holding AB ‘144A’	Goldman Sachs	(38.317)
(198.638)	Bufab AB	Goldman Sachs	(130.156)
(877)	Bufab AB	HSBC	(243)
(523.716)	Byggmax Group AB	JP Morgan	(79.191)
(7.518)	Byggmax Group AB	Goldman Sachs	(1.516)
140.141	Capio AB ‘144A’	Morgan Stanley	25.429
49.225	Capio AB ‘144A’	Barclays Bank	7.939
229.311	Capio AB ‘144A’	Goldman Sachs	71.660
(3.332)	Castellum AB	Barclays Bank	(526)
(4.153)	Castellum AB	Citibank	(1.005)
(90.214)	Castellum AB	Goldman Sachs	(11.822)
(200.890)	Castellum AB	JP Morgan	(23.784)
14.396	Cellavision AB	Barclays Bank	10.521
8.036	Cellavision AB	Goldman Sachs	13.771
5.047	Cellavision AB	HSBC	8.776
3.171	Cellavision AB	JP Morgan	5.514
9.664	Cellavision AB	Morgan Stanley	14.856
6.523	Clas Ohlson AB ‘B’	Goldman Sachs	(988)
347	Clas Ohlson AB ‘B’	Barclays Bank	(140)
1.029	Clas Ohlson AB ‘B’	JP Morgan	(231)
(10.251)	Cloetta AB ‘B’	HSBC	620
(90.850)	Cloetta AB ‘B’	JP Morgan	5.495
(147.724)	Cloetta AB ‘B’	Barclays Bank	1.489
(505.907)	Cloetta AB ‘B’	Goldman Sachs	(10.200)
13.014	Com Hem Holding AB	HSBC	(394)
8.727	Com Hem Holding AB	JP Morgan	(264)
15.993	Com Hem Holding AB	Morgan Stanley	3.869
13.661	Com Hem Holding AB	Barclays Bank	(2.617)
18.394	Com Hem Holding AB	Goldman Sachs	(1.669)
(1.373)	D Carnegie & Co AB	Citibank	277
(8.856)	D Carnegie & Co AB	JP Morgan	2.455
123.993	Dios Fastigheter AB	Goldman Sachs	(3.125)
34.640	Dios Fastigheter AB	Morgan Stanley	873

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Suède *suite*		
38.607	Dios Fastigheter AB	HSBC	4.865
82.819	Dios Fastigheter AB	JP Morgan	10.436
100.172	Dios Fastigheter AB	Barclays Bank	5.049
26.458	Dometic Group AB ‘144A’	Barclays Bank	3.283
1.562	Dometic Group AB ‘144A’	HSBC	190
39.838	Dometic Group AB ‘144A’	JP Morgan	3.531
1.674	Dometic Group AB ‘144A’	Morgan Stanley	404
16.835	Dometic Group AB ‘144A’	Goldman Sachs	3.405
(3.004)	Electrolux AB ‘B’	Citibank	939
(67.022)	Electrolux AB ‘B’	JP Morgan	127.693
55.694	Electrolux AB ‘B’	Goldman Sachs	(61.196)
1.972	Elekta AB ‘B’	Citibank	(795)
34.147	Elekta AB ‘B’	Goldman Sachs	(13.390)
181.109	Elekta AB ‘B’	JP Morgan	(11.819)
(7.172)	Eltel AB ‘144A’	JP Morgan	361
(1.000)	Eltel AB ‘144A’	Barclays Bank	20
70.375	Essity AB ‘B’	Goldman Sachs	9.222
52.195	Essity AB ‘B’	HSBC	(5.262)
2.029	Evolution Gaming Group AB ‘144A’	Barclays Bank	1.432
9.509	Evolution Gaming Group AB ‘144A’	Goldman Sachs	(27.319)
2.700	Evolution Gaming Group AB ‘144A’	HSBC	(13.473)
7.137	Evolution Gaming Group AB ‘144A’	JP Morgan	(35.613)
309.746	Fabege AB	Goldman Sachs	(24.979)
(82.323)	Fabege AB	JP Morgan	(87)
51.791	Fabege AB	HSBC	1.582
33.777	Fabege AB	JP Morgan	1.539
137.968	Fabege AB	Barclays Bank	11.126
1.297	Fabege AB	Morgan Stanley	131
(10.272)	Fabege AB	Citibank	(452)
64.270	Fastighets AB Balder ‘B’	Barclays Bank	11.014
29.910	Fastighets AB Balder ‘B’	Goldman Sachs	(603)
27.837	Fastighets AB Balder ‘B’	JP Morgan	(8.138)
(18.293)	Fastighets AB Balder ‘B’	JP Morgan	5.348
36.443	Fastighets AB Balder ‘B’	HSBC	(10.654)
1.538	G5 Entertainment AB	Barclays Bank	(2.791)
1.824	G5 Entertainment AB	Goldman Sachs	(5.148)
2.857	G5 Entertainment AB	HSBC	(23.616)
947	G5 Entertainment AB	Morgan Stanley	(6.301)
(92.645)	Getinge AB ‘B’	Goldman Sachs	16.811
(1.724)	Getinge AB ‘B’	Barclays Bank	417
(98.664)	Getinge AB ‘B’	JP Morgan	93.492
(618)	Granges AB	Barclays Bank	234
(5.045)	Granges AB	Goldman Sachs	254
(7.683)	Granges AB	JP Morgan	2.517
90.412	Hemfosa Fastigheter AB	Goldman Sachs	9.114
(80.470)	Hennes & Mauritz AB ‘B’	Goldman Sachs	(14.918)
(85.996)	Hennes & Mauritz AB ‘B’	JP Morgan	21.462
(36.655)	Hennes & Mauritz AB ‘B’	HSBC	(11.069)
22.628	Hexagon AB ‘B’	Goldman Sachs	(19.749)
11.006	Hexagon AB ‘B’	Barclays Bank	(13.848)
2.114	Hexagon AB ‘B’	JP Morgan	(687)
3.426	Hexagon AB ‘B’	HSBC	(1.890)
194	Hexagon AB ‘B’	Morgan Stanley	(12)
47.385	Hexpol AB	HSBC	(18.151)
44.533	Hexpol AB	JP Morgan	(8.956)
5.865	Hexpol AB	Citibank	(739)
4.969	Hexpol AB	Barclays Bank	(626)
47.415	Hexpol AB	Goldman Sachs	(956)
32.049	Holmen AB ‘B’	Goldman Sachs	46.913
722	Holmen AB ‘B’	Morgan Stanley	614
164	Holmen AB ‘B’	Barclays Bank	114
850	Hufvudstaden AB ‘A’	Citibank	–
136.013	Husqvarna AB ‘B’	HSBC	(58.272)
102.997	Husqvarna AB ‘B’	JP Morgan	(44.127)
225.284	Husqvarna AB ‘B’	Barclays Bank	(3.407)
786	Husqvarna AB ‘B’	Goldman Sachs	(59)
(65.828)	ICA Gruppen AB	Goldman Sachs	(29.498)
	Suède *suite*		
(3.085)	Indutrade AB	Goldman Sachs	(871)
(3.814)	International Petroleum Corp/Sweden	Barclays Bank	384
(7.165)	International Petroleum Corp/Sweden	Citibank	722
(407)	International Petroleum Corp/Sweden	Goldman Sachs	(78)
(803)	Intrum Justitia AB	JP Morgan	(656)
1.204	Intrum Justitia AB	Citibank	303
1.697	Intrum Justitia AB	JP Morgan	493
916	Intrum Justitia AB	HSBC	336
4.181	Intrum Justitia AB	Barclays Bank	1.478
67.429	Intrum Justitia AB	Goldman Sachs	29.840
(2.717)	Inwido AB	Barclays Bank	274
(8.822)	Inwido AB	Goldman Sachs	2.542
(4.434)	Inwido AB	HSBC	1.568
(21.506)	Inwido AB	JP Morgan	6.925
4.104	JM AB	Goldman Sachs	(2.937)
44.057	JM AB	HSBC	(14.176)
4.157	JM AB	JP Morgan	(1.470)
9.101	JM AB	Barclays Bank	(7.411)
87.868	KappAhl AB	Barclays Bank	15.058
187.328	KappAhl AB	Goldman Sachs	50.986
59.001	KappAhl AB	Morgan Stanley	(83.565)
64.688	Kindred Group Plc SDR	Barclays Bank	14.346
(21.905)	Kindred Group Plc SDR	Barclays Bank	(4.858)
4.437	Kindred Group Plc SDR	Citibank	984
5.710	Kindred Group Plc SDR	JP Morgan	2.080
(10.872)	Kindred Group Plc SDR	JP Morgan	(2.830)
2.959	Kindred Group Plc SDR	HSBC	1.463
71.116	Kindred Group Plc SDR	Goldman Sachs	32.977
1.197	Kindred Group Plc SDR	Morgan Stanley	(123)
4.681	Klovern AB ‘B’	Goldman Sachs	255
26.949	Klovern AB ‘B’	HSBC	1.195
557	Lifco AB ‘B’	Barclays Bank	(301)
931	Lifco AB ‘B’	Goldman Sachs	(949)
289	Lifco AB ‘B’	HSBC	(138)
260	Lifco AB ‘B’	JP Morgan	(160)
995	Lifco AB ‘B’	Morgan Stanley	(371)
15.077	Lindab International AB	Barclays Bank	(2.508)
27.405	Lindab International AB	Goldman Sachs	(1.105)
4.179	Lindab International AB	HSBC	(42)
31.690	Lindab International AB	JP Morgan	(319)
9.327	Lindab International AB	Morgan Stanley	47
14.573	Loomis AB ‘B’	JP Morgan	31.310
11.175	Loomis AB ‘B’	HSBC	21.950
700	Loomis AB ‘B’	Barclays Bank	1.066
31.536	Loomis AB ‘B’	Goldman Sachs	47.271
3.439	Loomis AB ‘B’	Morgan Stanley	7.521
(17.425)	Lundin Petroleum AB	Goldman Sachs	17.831
(14.097)	Lundin Petroleum AB	Citibank	18.865
(59.349)	Lundin Petroleum AB	JP Morgan	103.382
(42.339)	Lundin Petroleum AB	HSBC	74.020
(128.912)	Mekonomen AB	Goldman Sachs	(103.961)
(24.402)	Millicom International Cellular SA SDR	Goldman Sachs	(73.796)
(3.635)	Millicom International Cellular SA SDR	HSBC	(5.313)
5.082	Modern Times Group MTG AB ‘B’	Barclays Bank	14.703
13.818	Modern Times Group MTG AB ‘B’	Goldman Sachs	57.909
6.029	Modern Times Group MTG AB ‘B’	JP Morgan	15.952
10	Modern Times Group MTG AB ‘B’	Citibank	29
(16.631)	Munters Group AB ‘144A’	HSBC	(275)
(207.709)	Munters Group AB ‘144A’	Goldman Sachs	113.397
(22.901)	Munters Group AB ‘144A’	JP Morgan	25.279
508.025	NCC AB ‘B’	Goldman Sachs	(66.001)
307	NCC AB ‘B’	Citibank	43

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Suède *suite*		
24.540	NCC AB ‘B’	Barclays Bank	(1.732)
4.236	NCC AB ‘B’	JP Morgan	270
23.128	NCC AB ‘B’	Morgan Stanley	(5.471)
31.719	NCC AB ‘B’	HSBC	(5.974)
(107.927)	NetEnt AB	Goldman Sachs	(5.440)
54.287	New Wave Group AB ‘B’	Goldman Sachs	6.841
36.494	New Wave Group AB ‘B’	JP Morgan	(6.438)
63.580	New Wave Group AB ‘B’	Morgan Stanley	(6.409)
(11.375)	Nibe Industrier AB ‘B’	Barclays Bank	(745)
(57.422)	Nibe Industrier AB ‘B’	Goldman Sachs	(16.497)
(110.740)	Nibe Industrier AB ‘B’	Citibank	(7.256)
(116.591)	Nibe Industrier AB ‘B’	JP Morgan	15.404
1.309	Nobia AB	JP Morgan	192
346.005	Nobina AB ‘144A’	Goldman Sachs	94.175
36.518	Nobina AB ‘144A’	Morgan Stanley	12.884
5.731	Nolato AB ‘B’	Barclays Bank	8.492
8.833	Nolato AB ‘B’	Goldman Sachs	37.975
381	Nolato AB ‘B’	HSBC	173
2.736	Nolato AB ‘B’	JP Morgan	10.581
11.437	Nolato AB ‘B’	Morgan Stanley	58.269
72.151	Nordax Group AB ‘144A’	Goldman Sachs	33.821
(59.075)	Nordea Bank AB	Goldman Sachs	(6.728)
(50.328)	Nordea Bank AB	HSBC	448
(5.370)	Nordea Bank AB	Barclays Bank	(1.056)
(168.503)	Nordea Bank AB	JP Morgan	(15.762)
(434)	Nordea Bank AB	Citibank	(87)
(75.998)	Opus Group AB	Barclays Bank	(2.298)
(3.810)	Oriflame Holding AG	Barclays Bank	1.575
(987)	Oriflame Holding AG	JP Morgan	1.512
(27.268)	Oriflame Holding AG	Goldman Sachs	15.668
27.952	Pandox AB	Goldman Sachs	(2.254)
2.509	Pandox AB	HSBC	283
280.491	Peab AB	Goldman Sachs	(70.688)
919	Qliro Group AB	HSBC	(83)
4.060	Qliro Group AB	JP Morgan	(368)
(63.500)	RaySearch Laboratories AB	Barclays Bank	148.828
(41.077)	RaySearch Laboratories AB	Goldman Sachs	(23.810)
(76.168)	Recipharm AB ‘B’	HSBC	151.645
2.530	Resurs Holding AB ‘144A’	Goldman Sachs	150
13.748	Saab AB ‘B’	Barclays Bank	(16.537)
31.086	Saab AB ‘B’	Goldman Sachs	(32.590)
70.801	Saab AB ‘B’	HSBC	(166.947)
2.365	Saab AB ‘B’	JP Morgan	884
28.093	Sandvik AB	HSBC	(9.152)
43.609	Sandvik AB	Barclays Bank	(17.145)
463.288	Sandvik AB	Goldman Sachs	(168.086)
26.409	Sandvik AB	JP Morgan	(6.480)
320	Sandvik AB	Morgan Stanley	(102)
(11.118)	Scandi Standard AB	Barclays Bank	(2.802)
(19.699)	Scandi Standard AB	Goldman Sachs	(8.936)
(4.909)	Scandi Standard AB	HSBC	(1.485)
(16.756)	Scandi Standard AB	JP Morgan	(5.067)
283.225	Scandic Hotels Group AB ‘144A’	Goldman Sachs	107.066
(397.954)	Securitas AB ‘B’	Goldman Sachs	(228.663)
(14.384)	Securitas AB ‘B’	JP Morgan	(4.060)
42.532	Securitas AB ‘B’	JP Morgan	12.005
126.535	Securitas AB ‘B’	Goldman Sachs	72.706
2.000	Skandinaviska Enskilda Banken AB ‘A’	JP Morgan	111
98.663	Skandinaviska Enskilda Banken AB ‘A’	Goldman Sachs	(7.844)
15.082	Skanska AB ‘B’	HSBC	8.342
759	Skanska AB ‘B’	JP Morgan	139
(223.218)	Skanska AB ‘B’	Goldman Sachs	(33.753)
52.033	Skanska AB ‘B’	Goldman Sachs	7.868
3.887	SKF AB ‘B’	Barclays Bank	1.136
35.553	SKF AB ‘B’	Goldman Sachs	14.336
25.236	SKF AB ‘B’	HSBC	4.579
89.012	SKF AB ‘B’	JP Morgan	9.927
33.708	SSAB AB ‘B’	JP Morgan	(3.837)
	Suède *suite*		
41.346	SSAB AB ‘B’	HSBC	(4.654)
37.477	SSAB AB ‘B’	Goldman Sachs	1.210
41.251	SSAB AB ‘B’	Barclays Bank	(707)
37.423	SSAB AB ‘B’	Morgan Stanley	(2.754)
194.249	Svenska Cellulosa AB SCA ‘B’	Barclays Bank	55.488
41.811	Svenska Cellulosa AB SCA ‘B’	HSBC	8.284
84.529	Svenska Cellulosa AB SCA ‘B’	JP Morgan	25.007
696.880	Svenska Cellulosa AB SCA ‘B’	Goldman Sachs	203.372
26.627	Svenska Cellulosa AB SCA ‘B’	Morgan Stanley	9.015
65.107	Svenska Handelsbanken AB ‘A’	HSBC	16.832
6.749	Svenska Handelsbanken AB ‘A’	JP Morgan	1.694
83.418	Svenska Handelsbanken AB ‘A’	Goldman Sachs	23.295
(32.976)	Sweco AB ‘B’	Morgan Stanley	2.992
(2.662)	Sweco AB ‘B’	Barclays Bank	1.154
(80.560)	Sweco AB ‘B’	Goldman Sachs	20.302
(22.518)	Sweco AB ‘B’	JP Morgan	13.847
41.093	Swedbank AB ‘A’	HSBC	1.768
233	Swedish Match AB	Goldman Sachs	16
(15.292)	Swedish Match AB	JP Morgan	(6.617)
1.916	Swedish Orphan Biovitrum AB	JP Morgan	(1.545)
(122.517)	Tele2 AB ‘B’	HSBC	(13.586)
(125.983)	Telefonaktiebolaget LM Ericsson ‘B’	HSBC	11.873
108.874	Telefonaktiebolaget LM Ericsson ‘B’	HSBC	2.195
128.214	Telefonaktiebolaget LM Ericsson ‘B’	Morgan Stanley	34.251
17.355	Telefonaktiebolaget LM Ericsson ‘B’	Barclays Bank	(1.499)
(152.217)	Telefonaktiebolaget LM Ericsson ‘B’	Goldman Sachs	(48.028)
(122.798)	Telefonaktiebolaget LM Ericsson ‘B’	JP Morgan	(10.154)
131.761	Telefonaktiebolaget LM Ericsson ‘B’	JP Morgan	2.907
19.896	Telefonaktiebolaget LM Ericsson ‘B’	Citibank	(1.705)
946.516	Telefonaktiebolaget LM Ericsson ‘B’	Goldman Sachs	252.256
(244.862)	Telia Co AB	Barclays Bank	7.158
221.715	Telia Co AB	Goldman Sachs	(20.115)
(43.162)	Telia Co AB	HSBC	1.634
(2.148.472)	Telia Co AB	Goldman Sachs	170.309
(216.148)	Telia Co AB	Citibank	6.208
87.655	Telia Co AB	Barclays Bank	(2.563)
913	Telia Co AB	HSBC	(14)
73.409	Telia Co AB	JP Morgan	(2.541)
1.038	Telia Co AB	Morgan Stanley	(104)
15.348	Tethys Oil AB	HSBC	(5.028)
26.745	Tethys Oil AB	JP Morgan	(8.762)
16.840	Tethys Oil AB	Barclays Bank	849
24.085	Tethys Oil AB	Goldman Sachs	5.463
40.623	Tethys Oil AB	Morgan Stanley	(14.333)
1.181	Thule Group AB/The ‘144A’	JP Morgan	(231)
10.084	Thule Group AB/The ‘144A’	Barclays Bank	(1.923)
192	Thule Group AB/The ‘144A’	Goldman Sachs	25
178	Thule Group AB/The ‘144A’	Morgan Stanley	(18)
39.796	Trelleborg AB ‘B’	Barclays Bank	1.018
(14.705)	Trelleborg AB ‘B’	Barclays Bank	(445)
34.147	Trelleborg AB ‘B’	Citibank	1.033
82.619	Trelleborg AB ‘B’	HSBC	(22.503)
(66.516)	Trelleborg AB ‘B’	Citibank	(1.861)
(54.024)	Trelleborg AB ‘B’	JP Morgan	18.918
(130.973)	Trelleborg AB ‘B’	Goldman Sachs	(26.326)
(6.352)	Trelleborg AB ‘B’	HSBC	1.528
32.015	Trelleborg AB ‘B’	JP Morgan	(2.052)
45.011	Trelleborg AB ‘B’	Goldman Sachs	7.975
462.072	Volvo AB ‘B’	Goldman Sachs	(111.791)
84.728	Volvo AB ‘B’	JP Morgan	(47.877)
3.811	Wallenstam AB ‘B’	Goldman Sachs	(335)
4.002	Wallenstam AB ‘B’	Morgan Stanley	(28)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Suède *suite*		
7.726	Wallenstam AB ‘B’	JP Morgan	(835)
2.357	Wallenstam AB ‘B’	HSBC	(407)
40.953	Wihlborgs Fastigheter AB	JP Morgan	(6.192)
66.888	Wihlborgs Fastigheter AB	Goldman Sachs	(37.759)
			214.022
	Suisse		
4.575	ABB Ltd Reg	Goldman Sachs	105
28.581	ABB Ltd Reg	HSBC	1.439
489	ABB Ltd Reg	Barclays Bank	35
(356)	Adecco Group AG Reg	HSBC	(92)
(329)	Adecco Group AG Reg	Barclays Bank	(204)
(20.647)	Adecco Group AG Reg	Goldman Sachs	(10.419)
1.298	Allreal Holding AG Reg	Barclays Bank	(1.773)
5.350	Allreal Holding AG Reg	Goldman Sachs	(10.507)
143	Allreal Holding AG Reg	JP Morgan	(537)
1.666	Allreal Holding AG Reg	Morgan Stanley	(3.557)
317	ALSO Holding AG Reg	Barclays Bank	(1.164)
7.597	ALSO Holding AG Reg	Goldman Sachs	7.785
3.321	ALSO Holding AG Reg	Morgan Stanley	2.269
(23)	ams AG	HSBC	175
(44.157)	ams AG	Goldman Sachs	51.873
28	APG SGA SA	HSBC	389
290	APG SGA SA	JP Morgan	3.077
548	APG SGA SA	Barclays Bank	8.229
337	APG SGA SA	Goldman Sachs	5.366
552	APG SGA SA	Morgan Stanley	5.249
(151.262)	Arbonia AG	HSBC	116.248
(37)	Arbonia AG	Barclays Bank	24
(20.594)	Arbonia AG	JP Morgan	15.827
(92.394)	Arbonia AG	Morgan Stanley	59.172
(59.749)	Aryzta AG	HSBC	(117.917)
(171.977)	Aryzta AG	Goldman Sachs	(500.768)
(15.286)	Aryzta AG	Barclays Bank	(26.628)
14.953	Ascom Holding AG Reg	Barclays Bank	7.023
37.584	Ascom Holding AG Reg	Goldman Sachs	67.396
8.548	Ascom Holding AG Reg	HSBC	10.933
3.485	Ascom Holding AG Reg	Morgan Stanley	5.538
(14.866)	Bachem Holding AG Reg ‘B’	Goldman Sachs	(165.025)
(10.552)	Baloise Holding AG Reg	HSBC	48.524
(11.861)	Baloise Holding AG Reg	Barclays Bank	(2.026)
(18.581)	Baloise Holding AG Reg	Goldman Sachs	35.131
139	Banque Cantonale Vaudoise Reg	HSBC	1.306
1.115	Banque Cantonale Vaudoise Reg	Goldman Sachs	12.117
473	Banque Cantonale Vaudoise Reg	JP Morgan	3.434
90	Banque Cantonale Vaudoise Reg	Morgan Stanley	806
147	Banque Cantonale Vaudoise Reg	Barclays Bank	879
71	Barry Callebaut AG Reg	Morgan Stanley	12.611
428	Barry Callebaut AG Reg	HSBC	51.411
330	Barry Callebaut AG Reg	JP Morgan	27.158
1.254	Barry Callebaut AG Reg	Barclays Bank	78.169
3.712	Barry Callebaut AG Reg	Goldman Sachs	501.432
(213)	Barry Callebaut AG Reg	Barclays Bank	(12.153)
(1.217)	Barry Callebaut AG Reg	Goldman Sachs	(98.924)
(1.084)	Barry Callebaut AG Reg	HSBC	(85.196)
17	Belimo Holding AG Reg	Barclays Bank	(1.510)
47	Belimo Holding AG Reg	Goldman Sachs	3.211
3	Belimo Holding AG Reg	HSBC	121
40	Belimo Holding AG Reg	JP Morgan	(593)
1	Belimo Holding AG Reg	Morgan Stanley	(33)
111	Bell Food Group AG Reg	JP Morgan	(782)
822	Bell Food Group AG Reg	Barclays Bank	–
1.852	Bell Food Group AG Reg	Morgan Stanley	7.512
3.203	Bell Food Group AG Reg	Goldman Sachs	34.872
44.733	BKW AG	Goldman Sachs	43.928
249	BKW AG	JP Morgan	(149)
	Suisse *suite*		
8.451	BKW AG	Barclays Bank	1.804
8.557	BKW AG	Morgan Stanley	6.211
17.267	Bobst Group SA Reg	Goldman Sachs	230.014
9.119	Bobst Group SA Reg	Morgan Stanley	140.162
738	Bossard Holding AG Reg ‘A’	Barclays Bank	(5.546)
2.755	Bossard Holding AG Reg ‘A’	Goldman Sachs	(13.174)
1.113	Bossard Holding AG Reg ‘A’	HSBC	(11.310)
1.717	Bossard Holding AG Reg ‘A’	JP Morgan	(17.447)
2.122	Bossard Holding AG Reg ‘A’	Morgan Stanley	(16.852)
11.224	Bucher Industries AG Reg	Goldman Sachs	125.967
8.915	Bucher Industries AG Reg	HSBC	(15.225)
4.689	Bucher Industries AG Reg	JP Morgan	(7.243)
2.581	Bucher Industries AG Reg	Morgan Stanley	7.028
8.429	Bucher Industries AG Reg	Barclays Bank	12.596
588	Bucher Industries AG Reg	Citibank	879
(49)	Burckhardt Compression Holding AG	HSBC	(272)
(7.573)	Burckhardt Compression Holding AG	Morgan Stanley	(43.650)
(54)	Burkhalter Holding AG	HSBC	(236)
(2.569)	Cembra Money Bank AG	Goldman Sachs	(4.497)
(107)	Chocoladefabriken Lindt & Spruengli AG	HSBC	(18.849)
(29)	Chocoladefabriken Lindt & Spruengli AG	Barclays Bank	(2.353)
(100)	Chocoladefabriken Lindt & Spruengli AG	Goldman Sachs	(17.026)
(15.968)	Cie Financiere Richemont SA Reg	HSBC	23.700
(7.593)	Cie Financiere Richemont SA Reg	Barclays Bank	(1.239)
(13.457)	Cie Financiere Richemont SA Reg	Goldman Sachs	8.612
(59.055)	Clariant AG Reg	Goldman Sachs	(68.606)
(42.509)	Clariant AG Reg	HSBC	(40.272)
674	Conzzeta AG Reg	Barclays Bank	(27.626)
2.331	Conzzeta AG Reg	Goldman Sachs	73.647
184	Conzzeta AG Reg	JP Morgan	1.885
199	Conzzeta AG Reg	Morgan Stanley	3.738
(5.408)	Cosmo Pharmaceuticals NV	Morgan Stanley	9.236
(1.377)	Cosmo Pharmaceuticals NV	Barclays Bank	6.702
(7.169)	Cosmo Pharmaceuticals NV	Goldman Sachs	(9.795)
(360.347)	Credit Suisse Group AG Reg	Goldman Sachs	(323.089)
(153.529)	Credit Suisse Group AG Reg	HSBC	(78.583)
524	Daetwyler Holding AG	Barclays Bank	134
244	Daetwyler Holding AG	Goldman Sachs	1.047
122	Daetwyler Holding AG	HSBC	1.417
444	Daetwyler Holding AG	JP Morgan	2.429
548	Daetwyler Holding AG	Morgan Stanley	8.453
21.023	DKSH Holding AG	Barclays Bank	18.849
19.968	DKSH Holding AG	Goldman Sachs	35.128
6.189	DKSH Holding AG	HSBC	2.601
18.342	DKSH Holding AG	JP Morgan	10.214
1.786	DKSH Holding AG	Morgan Stanley	2.665
(39.897)	DKSH Holding AG	Goldman Sachs	(80.061)
3.091	Dormakaba Holding AG	JP Morgan	(90.170)
3	Dormakaba Holding AG	Morgan Stanley	(72)
200	Dormakaba Holding AG	Citibank	(1.366)
1.310	Dormakaba Holding AG	HSBC	(43.545)
496	Dormakaba Holding AG	Barclays Bank	(1.681)
8.716	Dormakaba Holding AG	Goldman Sachs	17.885
312	Dufry AG Reg	HSBC	(46)
511	Dufry AG Reg	Barclays Bank	(410)
18.808	Dufry AG Reg	Goldman Sachs	13.009
(9.764)	Dufry AG Reg	Barclays Bank	30.849
(40.760)	Dufry AG Reg	Goldman Sachs	(34.805)
41	Dufry AG Reg	Morgan Stanley	39
(334.365)	EFG International AG	Goldman Sachs	(396.869)
(385)	Emmi AG Reg	Barclays Bank	(3.781)
(1.292)	Emmi AG Reg	Goldman Sachs	(30.339)
(18)	EMS-Chemie Holding AG Reg	HSBC	86
(305)	EMS-Chemie Holding AG Reg	Barclays Bank	(391)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Suisse *suite*		
(1.336)	EMS-Chemie Holding AG Reg	Goldman Sachs	(9.127)
103	Flughafen Zuerich AG Reg	Citibank	299
424	Flughafen Zuerich AG Reg	JP Morgan	792
2.150	Flughafen Zuerich AG Reg	HSBC	(2.603)
220	Flughafen Zuerich AG Reg	Morgan Stanley	40
1.950	Flughafen Zuerich AG Reg	Barclays Bank	5.151
664	Flughafen Zuerich AG Reg	Goldman Sachs	3.118
6	Forbo Holding AG Reg	Barclays Bank	(169)
1.171	Forbo Holding AG Reg	Goldman Sachs	(6.248)
7	Forbo Holding AG Reg	Morgan Stanley	(91)
38	Forbo Holding AG Reg	JP Morgan	(906)
(15.880)	GAM Holding AG	Barclays Bank	1.356
(72.158)	GAM Holding AG	Goldman Sachs	(30.808)
(70.342)	GAM Holding AG	HSBC	30.685
(97)	Geberit AG Reg	Barclays Bank	(149)
(1.957)	Geberit AG Reg	Goldman Sachs	(2.507)
4.606	Georg Fischer AG Reg	Barclays Bank	165.369
5.515	Georg Fischer AG Reg	Goldman Sachs	258.682
2	Georg Fischer AG Reg	Citibank	71
2	Georg Fischer AG Reg	JP Morgan	7
(95)	Givaudan SA Reg	Goldman Sachs	(1.976)
(2)	Givaudan SA Reg	HSBC	(47)
507	Gurit Holding AG	Goldman Sachs	12.988
66	Gurit Holding AG	Morgan Stanley	(1.465)
12.158	HBM Healthcare Investments AG ‘A’	Goldman Sachs	33.222
3.893	Helvetia Holding AG Reg	JP Morgan	36.634
5.111	Helvetia Holding AG Reg	HSBC	46.269
4.599	Helvetia Holding AG Reg	Goldman Sachs	64.594
2.302	Helvetia Holding AG Reg	Barclays Bank	10.811
(32)	HOCHDORF Holding AG	HSBC	68
(1.875)	HOCHDORF Holding AG	Barclays Bank	(11.208)
(6.969)	HOCHDORF Holding AG	Goldman Sachs	17.853
(1.231)	HOCHDORF Holding AG	Morgan Stanley	(3.416)
(5.505)	Huber + Suhner AG Reg	Barclays Bank	(5.171)
(37.492)	Huber + Suhner AG Reg	Goldman Sachs	(62.429)
(1.352)	Huber + Suhner AG Reg	HSBC	115
(248)	Implenia AG Reg	Goldman Sachs	(151)
(203)	Implenia AG Reg	HSBC	199
(100)	Implenia AG Reg	Barclays Bank	(4)
1.149	Inficon Holding AG Reg	Goldman Sachs	(5.887)
770	Inficon Holding AG Reg	HSBC	(22.684)
1.184	Inficon Holding AG Reg	Barclays Bank	(24.265)
926	Inficon Holding AG Reg	JP Morgan	(27.280)
31	Interroll Holding AG Reg	Barclays Bank	(1.244)
43	Interroll Holding AG Reg	HSBC	682
56	Interroll Holding AG Reg	JP Morgan	890
39	Interroll Holding AG Reg	Goldman Sachs	816
93	Interroll Holding AG Reg	Morgan Stanley	2.833
54	Intershop Holding AG	Barclays Bank	(138)
739	Intershop Holding AG	Goldman Sachs	(2.933)
338	Intershop Holding AG	HSBC	(717)
180	Intershop Holding AG	JP Morgan	(384)
76	Intershop Holding AG	Morgan Stanley	(227)
2.478	Julius Baer Group Ltd	Citibank	(4.927)
1.272	Julius Baer Group Ltd	Goldman Sachs	(2.264)
(32.665)	Julius Baer Group Ltd	HSBC	(17.134)
(11.410)	Julius Baer Group Ltd	Barclays Bank	(1.090)
(24.191)	Julius Baer Group Ltd	Goldman Sachs	(7.399)
1.016	Kardex AG Reg	Barclays Bank	(3.384)
1.830	Kardex AG Reg	HSBC	(938)
1.767	Kardex AG Reg	JP Morgan	(905)
3.568	Kardex AG Reg	Morgan Stanley	5.179
3.510	Kardex AG Reg	Goldman Sachs	13.188
(10.436)	Komax Holding AG Reg	Goldman Sachs	(209.418)
(5.870)	Kudelski SA	Barclays Bank	(1.504)
(105.540)	Kudelski SA	Goldman Sachs	(45.061)
1.193	Kuehne + Nagel International AG Reg	HSBC	3.443
(6.674)	Kuehne + Nagel International AG Reg	Goldman Sachs	(19.377)
	Suisse *suite*		
1.389	Kuehne + Nagel International AG Reg	JP Morgan	3.928
376	Kuehne + Nagel International AG Reg	Goldman Sachs	1.092
460	Kuehne + Nagel International AG Reg	Morgan Stanley	962
(1.128)	Kuehne + Nagel International AG Reg	HSBC	(3.241)
6.790	LafargeHolcim Ltd Reg	Goldman Sachs	(3.187)
3.657	Landis+Gyr Group AG	Goldman Sachs	3.152
2.906	Landis+Gyr Group AG	HSBC	6.824
44	LEM Holding SA Reg	Morgan Stanley	342
5	LEM Holding SA Reg	HSBC	1.191
3	LEM Holding SA Reg	JP Morgan	715
7	LEM Holding SA Reg	Barclays Bank	(96)
175	LEM Holding SA Reg	Goldman Sachs	3.283
15.379	Logitech International SA Reg	Barclays Bank	(12.528)
6.004	Logitech International SA Reg	Goldman Sachs	(735)
1.258	Logitech International SA Reg	Morgan Stanley	(744)
13.336	Logitech International SA Reg	HSBC	(15.009)
532	Logitech International SA Reg	JP Morgan	(986)
5	Lonza Group AG Reg	Citibank	(14)
6.515	Lonza Group AG Reg	JP Morgan	(8.512)
134	Lonza Group AG Reg	Barclays Bank	(721)
2.931	Lonza Group AG Reg	HSBC	(27.531)
(19.046)	Mobilezone Holding AG Reg	Citibank	3.253
(162.857)	Mobilezone Holding AG Reg	HSBC	–
(1.874)	Mobilezone Holding AG Reg	JP Morgan	–
(78.208)	Mobilezone Holding AG Reg	Morgan Stanley	(16.696)
(764)	Mobilezone Holding AG Reg	Goldman Sachs	(163)
(17)	Mobimo Holding AG Reg	HSBC	(13)
(10.506)	Nestle SA Reg	Barclays Bank	(2.592)
(19.459)	Nestle SA Reg	HSBC	(1.662)
(6.208)	Newron Pharmaceuticals SpA	Barclays Bank	2.916
(2.198)	Newron Pharmaceuticals SpA	JP Morgan	2.815
(17.777)	Newron Pharmaceuticals SpA	Morgan Stanley	19.734
(12.301)	Newron Pharmaceuticals SpA	HSBC	15.756
(16.622)	Novartis AG Reg	HSBC	(20.559)
(38)	Novartis AG Reg	Barclays Bank	(28)
(48.923)	Novartis AG Reg	Goldman Sachs	(87.729)
30.942	OC Oerlikon Corp AG Reg	Goldman Sachs	14.875
50.206	OC Oerlikon Corp AG Reg	HSBC	15.440
22.778	OC Oerlikon Corp AG Reg	JP Morgan	6.780
19.092	OC Oerlikon Corp AG Reg	Barclays Bank	3.221
2.307	OC Oerlikon Corp AG Reg	Morgan Stanley	987
6.962	OC Oerlikon Corp AG Reg	Citibank	1.051
3.182	Orior AG	HSBC	(9.782)
1.586	Orior AG	JP Morgan	(4.875)
385	Orior AG	Barclays Bank	(115)
10.947	Orior AG	Goldman Sachs	(467)
4.286	Orior AG	Morgan Stanley	(10.797)
(35.974)	Panalpina Welttransport Holding AG Reg	Goldman Sachs	(205.814)
(1.175)	Panalpina Welttransport Holding AG Reg	HSBC	(5.819)
3.568	Panalpina Welttransport Holding AG Reg	Barclays Bank	16.757
578	Panalpina Welttransport Holding AG Reg	Citibank	2.715
3.749	Panalpina Welttransport Holding AG Reg	Goldman Sachs	20.521
4.528	Panalpina Welttransport Holding AG Reg	HSBC	23.738
2.952	Panalpina Welttransport Holding AG Reg	JP Morgan	14.341
1.315	Panalpina Welttransport Holding AG Reg	Morgan Stanley	7.973
160	Partners Group Holding AG	HSBC	205
1.138	Partners Group Holding AG	Barclays Bank	3.887
5.394	Partners Group Holding AG	Goldman Sachs	85.211
2.695	Partners Group Holding AG	JP Morgan	3.452

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Suisse *suite*		
(3.948)	PSP Swiss Property AG Reg	HSBC	3.895
(3.713)	PSP Swiss Property AG Reg	Goldman Sachs	367
9.758	Rieter Holding AG Reg	Goldman Sachs	24.164
46.217	Roche Holding AG	Goldman Sachs	809.035
(11.125)	Roche Holding AG	Goldman Sachs	(14.064)
(3.018)	Roche Holding AG	HSBC	(5.031)
239	Schindler Holding AG	Citibank	449
2.443	Schindler Holding AG	JP Morgan	1.974
5.626	Schindler Holding AG	Barclays Bank	10.569
3.850	Schindler Holding AG	Goldman Sachs	6.936
880	Schindler Holding AG	Morgan Stanley	1.503
5.549	Schindler Holding AG	HSBC	4.127
243	Schweiter Technologies AG	HSBC	5.416
77	Schweiter Technologies AG	JP Morgan	1.775
284	Schweiter Technologies AG	Barclays Bank	2.668
224	Schweiter Technologies AG	Goldman Sachs	13.772
163	Schweiter Technologies AG	Morgan Stanley	4.872
13.324	SFS Group AG	Goldman Sachs	(45.510)
323	SGS SA Reg	Barclays Bank	4.413
704	SGS SA Reg	HSBC	8.077
310	SGS SA Reg	Morgan Stanley	(529)
88	SGS SA Reg	Citibank	1.202
49	SGS SA Reg	JP Morgan	(1.189)
474	SGS SA Reg	Goldman Sachs	5.247
679	Siegfried Holding AG Reg	Barclays Bank	(3.334)
1.056	Siegfried Holding AG Reg	Goldman Sachs	2.254
11	Siegfried Holding AG Reg	HSBC	(139)
83	Siegfried Holding AG Reg	JP Morgan	(1.045)
684	Siegfried Holding AG Reg	Morgan Stanley	(1.606)
(35)	Sika AG	Barclays Bank	(3.135)
(30)	Sika AG	Goldman Sachs	(518)
84	Sonova Holding AG Reg	JP Morgan	(1.607)
4.368	Sonova Holding AG Reg	HSBC	(23.678)
2.571	Sonova Holding AG Reg	Barclays Bank	(9.212)
21.595	Sonova Holding AG Reg	Goldman Sachs	(116.178)
146	St Galler Kantonalbank AG Reg	Goldman Sachs	577
95	St Galler Kantonalbank AG Reg	HSBC	649
256	St Galler Kantonalbank AG Reg	JP Morgan	2.033
153	St Galler Kantonalbank AG Reg	Morgan Stanley	1.209
146	St Galler Kantonalbank AG Reg	Barclays Bank	1.060
1.229	Straumann Holding AG Reg	Goldman Sachs	40.929
369	Straumann Holding AG Reg	Morgan Stanley	12.761
147	Straumann Holding AG Reg	Citibank	1.506
291	Straumann Holding AG Reg	HSBC	6.585
(1.035)	Straumann Holding AG Reg	Goldman Sachs	(5.180)
(529)	Straumann Holding AG Reg	Barclays Bank	(2.607)
(563)	Straumann Holding AG Reg	HSBC	(1.112)
3.356	Sulzer AG Reg	Barclays Bank	(12.036)
19	Sulzer AG Reg	Citibank	(68)
8.283	Sulzer AG Reg	Goldman Sachs	(22.633)
2.832	Sulzer AG Reg	HSBC	(6.722)
18.427	Sulzer AG Reg	JP Morgan	(109.715)
495	Sulzer AG Reg	Morgan Stanley	(2.621)
2.660	Sunrise Communications Group AG	HSBC	2.638
310	Sunrise Communications Group AG	JP Morgan	915
9.233	Sunrise Communications Group AG	Goldman Sachs	19.660
4.590	Swatch Group AG/The	Barclays Bank	(25.753)
5.382	Swatch Group AG/The	Goldman Sachs	(107)
1.878	Swatch Group AG/The	JP Morgan	(31.592)
31	Swiss Life Holding AG Reg	Barclays Bank	(69)
1.255	Swiss Life Holding AG Reg	Goldman Sachs	(5.465)
1.903	Swiss Life Holding AG Reg	HSBC	(10.138)
1.556	Swiss Life Holding AG Reg	JP Morgan	(8.048)
(18.549)	Swiss Re AG	HSBC	12.671
(26.164)	Swiss Re AG	Goldman Sachs	(22.739)
(42)	Swiss Re AG	Barclays Bank	(30)
915	Swisscom AG Reg	Goldman Sachs	3.938
(1.712)	Swisscom AG Reg	Goldman Sachs	(8.129)
	Suisse *suite*		
(231)	Swisscom AG Reg	HSBC	(1.233)
377	Swisscom AG Reg	JP Morgan	2.283
2.658	Swisscom AG Reg	HSBC	13.169
14.327	Tecan Group AG Reg	Goldman Sachs	13.457
(8.912)	Temenos Group AG Reg	HSBC	14.459
(238)	Temenos Group AG Reg	Barclays Bank	650
(6.437)	Temenos Group AG Reg	Goldman Sachs	(2.199)
(15.989)	u-blox Holding AG	HSBC	(9.557)
(120)	u-blox Holding AG	Barclays Bank	(266)
(3.428)	u-blox Holding AG	Goldman Sachs	(21.954)
19.857	UBS Group AG Reg	Goldman Sachs	3.730
257	UBS Group AG Reg	HSBC	1
(124)	Valora Holding AG Reg	Goldman Sachs	(122)
4.917	VAT Group AG '144A'	HSBC	(5.850)
1.340	VAT Group AG '144A'	JP Morgan	(2.139)
1.087	VAT Group AG '144A'	Barclays Bank	(685)
1.790	VAT Group AG '144A'	Goldman Sachs	2.324
(1.048)	Vifor Pharma AG	Barclays Bank	2.764
(12.657)	Vifor Pharma AG	Goldman Sachs	10.425
(18.094)	Vifor Pharma AG	HSBC	87.569
9.343	Vontobel Holding AG Reg	Goldman Sachs	8.776
7.279	Vontobel Holding AG Reg	Morgan Stanley	(2.486)
1.548	Vontobel Holding AG Reg	Barclays Bank	(132)
(2.097)	VZ Holding AG	Barclays Bank	(13.430)
(924)	VZ Holding AG	Morgan Stanley	(5.129)
(46.739)	Zehnder Group AG	Goldman Sachs	(95.786)
(2.857)	Zehnder Group AG	HSBC	(7.319)
(655)	Zur Rose Group AG	Goldman Sachs	2.277
(3.230)	Zurich Insurance Group AG	HSBC	(5.694)
(4.968)	Zurich Insurance Group AG	Barclays Bank	(2.413)
(1.572)	Zurich Insurance Group AG	Goldman Sachs	(2.557)
			107.038
	Royaume-Uni		
5.568	A.G. Barr Plc	Goldman Sachs	611
2.910	A.G. Barr Plc	HSBC	(132)
4.285	A.G. Barr Plc	JP Morgan	257
2.307	A.G. Barr Plc	Morgan Stanley	7
2.506	A.G. Barr Plc	Barclays Bank	440
(24.417)	AA Plc	Barclays Bank	1.961
(38.982)	AA Plc	Goldman Sachs	2.512
(23.496)	AA Plc	HSBC	4.129
(515.138)	AA Plc	JP Morgan	71.399
(95.056)	Acacia Mining Plc	JP Morgan	(2.694)
(33.012)	Acacia Mining Plc	HSBC	(936)
(38.141)	Acacia Mining Plc	Barclays Bank	10.205
(240.440)	Acacia Mining Plc	Goldman Sachs	4.634
(7.691)	Accesso Technology Group Plc	Morgan Stanley	943
17.897	Admiral Group Plc	Barclays Bank	6.493
6.587	Admiral Group Plc	Goldman Sachs	4.182
200	Admiral Group Plc	Citibank	73
392	Admiral Group Plc	HSBC	165
26	Admiral Group Plc	JP Morgan	12
18.653	Advanced Medical Solutions Group Plc	Barclays Bank	(211)
7.073	Advanced Medical Solutions Group Plc	HSBC	(1.965)
52.867	Advanced Medical Solutions Group Plc	Goldman Sachs	(4.163)
45.125	Advanced Medical Solutions Group Plc	JP Morgan	5.567
25.844	Advanced Medical Solutions Group Plc	Morgan Stanley	(6.885)
(400.956)	Aggreko Plc	JP Morgan	536.375
(147.324)	Alfa Financial Software Holdings Plc '144A'	Goldman Sachs	25.053
(13.015)	Alfa Financial Software Holdings Plc '144A'	JP Morgan	620
(23.735)	Alfa Financial Software Holdings Plc '144A'	Morgan Stanley	2.691
(1.168.528)	Amerisur Resources Plc	JP Morgan	36.430

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
13.702	Anglo American Plc	HSBC	(11.950)
18.111	Anglo American Plc	JP Morgan	(22.644)
(43.695)	Anglo American Plc	JP Morgan	41.053
28.101	Anglo American Plc	Barclays Bank	(22.141)
19.075	Antofagasta Plc	Barclays Bank	(5.746)
5.699	Antofagasta Plc	JP Morgan	(1.021)
1.448	AO World Plc	HSBC	(9)
(40.820)	Arrow Global Group Plc	Goldman Sachs	2.923
(37.728)	Arrow Global Group Plc	JP Morgan	19.830
(12.232)	Arrow Global Group Plc	HSBC	1.999
(62.848)	Ascential Plc	Goldman Sachs	(3.370)
(3.046)	Ascential Plc	JP Morgan	294
(11.219)	Ascential Plc	HSBC	1.712
(1.826)	Ascential Plc	Barclays Bank	(39)
(67.446)	Ashmore Group Plc	Goldman Sachs	(11.928)
(1.556)	Ashmore Group Plc	HSBC	(115)
(403.291)	Ashmore Group Plc	JP Morgan	(33.367)
(58.729)	Ashmore Group Plc	Barclays Bank	(3.995)
120.244	Ashtead Group Plc	Barclays Bank	(10.905)
92.405	Ashtead Group Plc	Goldman Sachs	11.523
54.854	Ashtead Group Plc	HSBC	(46.640)
1.469	ASOS Plc	Barclays Bank	3.281
14.263	ASOS Plc	HSBC	33.015
1.704	ASOS Plc	JP Morgan	7.588
1.760	ASOS Plc	Citibank	4.482
9.012	ASOS Plc	Goldman Sachs	39.462
31.082	Associated British Foods Plc	JP Morgan	(72.724)
46.138	Associated British Foods Plc	HSBC	(81.398)
78.419	Associated British Foods Plc	Barclays Bank	(106.682)
133.897	Associated British Foods Plc	Goldman Sachs	(165.458)
8.865	Assura Plc (Reit)	Morgan Stanley	(171)
43.732	Assura Plc (Reit)	Barclays Bank	137
888.154	Assura Plc (Reit)	Goldman Sachs	6.596
18.856	Assura Plc (Reit)	JP Morgan	253
(4.343)	AstraZeneca Plc	JP Morgan	9.435
(19.024)	AstraZeneca Plc	HSBC	45.183
(18.586)	AstraZeneca Plc	Goldman Sachs	43.616
83.940	Auto Trader Group Plc '144A'	Barclays Bank	5.649
17.974	Auto Trader Group Plc '144A'	Citibank	1.019
822	Auto Trader Group Plc '144A'	HSBC	156
263.682	Auto Trader Group Plc '144A'	JP Morgan	(44.835)
(62.027)	Aviva Plc	JP Morgan	(8.092)
(107.377)	Aviva Plc	Goldman Sachs	(11.474)
(92.965)	B&M European Value Retail SA	JP Morgan	3.843
561.104	B&M European Value Retail SA	Goldman Sachs	3.817
304	B&M European Value Retail SA	HSBC	(35)
146.813	Babcock International Group Plc	JP Morgan	(191.009)
(4.115)	Babcock International Group Plc	JP Morgan	(1.424)
(12.744)	Babcock International Group Plc	HSBC	(724)
1.003	Babcock International Group Plc	Barclays Bank	283
294.843	Babcock International Group Plc	Goldman Sachs	(133.703)
(13.068)	Babcock International Group Plc	Barclays Bank	(2.957)
225.681	BAE Systems Plc	Goldman Sachs	48.079
(405.523)	Balfour Beatty Plc	HSBC	74.017
(367.214)	Balfour Beatty Plc	JP Morgan	13.004
(597.915)	Balfour Beatty Plc	Barclays Bank	7.456
(1.197.592)	Balfour Beatty Plc	Goldman Sachs	(1.358)
(808.220)	Barclays Plc	JP Morgan	(88.156)
(52.505)	Barclays Plc	HSBC	(4.526)
(467.020)	Barclays Plc	Goldman Sachs	(55.418)
58.648	Barratt Developments Plc	Barclays Bank	(4.322)
44.012	Barratt Developments Plc	Goldman Sachs	(12.509)
18.772	Barratt Developments Plc	Citibank	(1.383)
27.467	Barratt Developments Plc	JP Morgan	(3.888)
66.591	Barratt Developments Plc	HSBC	(22.093)
	Royaume-Uni *suite*		
(325.504)	BBA Aviation Plc	JP Morgan	(32.401)
(470.653)	BBA Aviation Plc	Barclays Bank	5.869
(1.858.717)	BBA Aviation Plc	Goldman Sachs	(126.431)
18.411	BCA Marketplace Plc	Barclays Bank	3.183
1.183	BCA Marketplace Plc	Morgan Stanley	335
21.813	BCA Marketplace Plc	Goldman Sachs	5.440
33.128	BCA Marketplace Plc	HSBC	7.037
15.094	BCA Marketplace Plc	JP Morgan	3.166
(193.582)	Beazley Plc	Barclays Bank	35.772
(337.512)	Beazley Plc	Goldman Sachs	38.646
(159.920)	Beazley Plc	JP Morgan	25.926
11.691	Beazley Plc	Barclays Bank	(1.026)
12.440	Beazley Plc	Goldman Sachs	(1.274)
12.202	Beazley Plc	HSBC	(1.579)
61.703	Beazley Plc	JP Morgan	(7.041)
(9.744)	Bellway Plc	HSBC	10.520
(19.107)	Bellway Plc	JP Morgan	16.413
(2.870)	Bellway Plc	Barclays Bank	417
(8.038)	Bellway Plc	Goldman Sachs	4.768
(37.226)	Berkeley Group Holdings Plc	Goldman Sachs	(62.881)
(37.717)	Berkeley Group Holdings Plc	JP Morgan	(57.456)
(226)	Berkeley Group Holdings Plc	Barclays Bank	(364)
(579)	BGEO Group Plc	HSBC	253
(1.140)	BGEO Group Plc	Barclays Bank	181
(7.963)	BGEO Group Plc	Goldman Sachs	4.695
(6.917)	BGEO Group Plc	JP Morgan	20.740
(75.302)	BHP Billiton Plc	Goldman Sachs	16.647
1.878	Biffa Plc '144A'	JP Morgan	16
47.486	Biffa Plc '144A'	Goldman Sachs	3.594
2.887	Biffa Plc '144A'	Barclays Bank	40
7.768	Biffa Plc '144A'	Morgan Stanley	176
(12.464)	Big Yellow Group Plc (Reit)	Goldman Sachs	(10.739)
248.822	Bodycote Plc	Goldman Sachs	(25.417)
19.049	Bodycote Plc	Morgan Stanley	(3.640)
185.169	Bodycote Plc	Barclays Bank	(29.400)
154.242	Bodycote Plc	JP Morgan	(59.450)
68.037	Bodycote Plc	HSBC	(29.492)
14.646	Bodycote Plc	Citibank	(2.242)
(43.790)	boohoo.com Plc	Goldman Sachs	1.738
128	boohoo.com Plc	Barclays Bank	(2)
132.855	boohoo.com Plc	Goldman Sachs	(5.272)
58.386	boohoo.com Plc	HSBC	(2.401)
728.194	boohoo.com Plc	JP Morgan	(146.349)
6.539	Bovis Homes Group Plc	Barclays Bank	350
2.972	Bovis Homes Group Plc	Citibank	306
22.464	Bovis Homes Group Plc	Goldman Sachs	949
24.603	Bovis Homes Group Plc	JP Morgan	2.585
(13.689)	Bovis Homes Group Plc	HSBC	2.791
(71.537)	Bovis Homes Group Plc	JP Morgan	13.882
(35.320)	Bovis Homes Group Plc	Barclays Bank	(400)
(39.425)	Bovis Homes Group Plc	Goldman Sachs	3.429
16.977	Bovis Homes Group Plc	HSBC	(1.836)
2.584	Bovis Homes Group Plc	Morgan Stanley	(486)
(22.698)	BP Plc	HSBC	9
(117.763)	BP Plc	JP Morgan	1.785
(1.123.621)	Breedon Group Plc	Goldman Sachs	(5.881)
(387.387)	Breedon Group Plc	JP Morgan	4.392
(36.288)	Breedon Group Plc	HSBC	411
168	Brewin Dolphin Holdings Plc	Barclays Bank	27
180.781	Brewin Dolphin Holdings Plc	Goldman Sachs	47.548
84.570	Brewin Dolphin Holdings Plc	Morgan Stanley	12.847
501	Brewin Dolphin Holdings Plc	JP Morgan	68
6.167	Brewin Dolphin Holdings Plc	HSBC	825
(3.572)	British American Tobacco Plc	HSBC	12.745
5.537	British Land Co Plc/The (Reit)	Barclays Bank	534
10.788	British Land Co Plc/The (Reit)	Citibank	1.040
15.371	British Land Co Plc/The (Reit)	Goldman Sachs	323
66.275	British Land Co Plc/The (Reit)	HSBC	18.785
34.202	British Land Co Plc/The (Reit)	JP Morgan	1.623
(1.055)	Britvic Plc	HSBC	(457)
(15.140)	Britvic Plc	Barclays Bank	(6.522)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
(200.558)	Britvic Plc	JP Morgan	(78.878)
(128.012)	BT Group Plc	Barclays Bank	(14.948)
234.949	BT Group Plc	HSBC	23.573
(1.330.488)	BT Group Plc	Goldman Sachs	(201.921)
(199.049)	BT Group Plc	HSBC	(27.020)
(255.170)	BT Group Plc	JP Morgan	(40.310)
(41.095)	BTG Plc	JP Morgan	(6.987)
(55.946)	BTG Plc	Barclays Bank	7.928
(42.289)	BTG Plc	Goldman Sachs	(7.671)
1.301	Bunzl Plc	Citibank	(219)
24.088	Bunzl Plc	HSBC	(6.769)
13.782	Bunzl Plc	Barclays Bank	(3.739)
11.398	Bunzl Plc	Goldman Sachs	569
437	Bunzl Plc	Morgan Stanley	(177)
35.167	Bunzl Plc	JP Morgan	(6.207)
(86.635)	Burberry Group Plc	JP Morgan	233.524
21.934	Burberry Group Plc	HSBC	(3.454)
5.613	Burberry Group Plc	JP Morgan	(1.627)
(12.410)	Burberry Group Plc	HSBC	37.423
6.152	Burberry Group Plc	Barclays Bank	(1.808)
48.866	Burberry Group Plc	Goldman Sachs	(3.091)
(61.341)	Cairn Energy Plc	Goldman Sachs	(8.693)
(171.601)	Cairn Energy Plc	JP Morgan	8.797
28.304	Cairn Homes Plc	Goldman Sachs	(186)
23.143	Cairn Homes Plc	Morgan Stanley	(507)
42.055	Cairn Homes Plc	HSBC	(1.313)
(5.812)	Capita Plc	JP Morgan	1.392
(207.571)	Capita Plc	Goldman Sachs	(6.354)
44.023	Capital & Counties Properties Plc	Barclays Bank	(649)
341.725	Capital & Counties Properties Plc	Goldman Sachs	15.109
2.125	Capital & Counties Properties Plc	HSBC	55
663.125	Capital & Counties Properties Plc	JP Morgan	7.518
335.021	Card Factory Plc	Barclays Bank	10.635
758.020	Card Factory Plc	Goldman Sachs	(46.405)
109.800	Card Factory Plc	HSBC	(39.211)
160.960	Card Factory Plc	Morgan Stanley	(16.788)
988	Carnival Plc	HSBC	(1.859)
1.690	Carnival Plc	JP Morgan	(2.933)
30.225	Carnival Plc	Goldman Sachs	(49.010)
4.889	Centamin Plc	Barclays Bank	(188)
2.819	Centamin Plc	Morgan Stanley	176
17.484	Centamin Plc	HSBC	1.229
(165.703)	Centamin Plc	JP Morgan	(8.184)
21.023	Centamin Plc	JP Morgan	1.196
(34.210)	Centamin Plc	HSBC	(2.405)
35.234	Centamin Plc	Goldman Sachs	1.438
1.767	Central Asia Metals Plc	JP Morgan	90
4.124	Central Asia Metals Plc	Barclays Bank	(760)
3.622	Central Asia Metals Plc	Goldman Sachs	(173)
1.736	Central Asia Metals Plc	Morgan Stanley	(95)
991.910	Centrica Plc	Goldman Sachs	(81.238)
646	Centrica Plc	HSBC	64
284.144	Centrica Plc	JP Morgan	(15.700)
223.530	Centrica Plc	Barclays Bank	(46.121)
479.501	Chemring Group Plc	Goldman Sachs	43.488
188.350	Chemring Group Plc	HSBC	14.413
135.235	Chemring Group Plc	Morgan Stanley	10.732
(9.186)	Cineworld Group Plc	Barclays Bank	12.809
(259.106)	Cineworld Group Plc	Goldman Sachs	257.025
(41.090)	Clarkson Plc	Goldman Sachs	42.856
15.927	Close Brothers Group Plc	JP Morgan	13.450
1.303	Close Brothers Group Plc	Citibank	138
20.374	Close Brothers Group Plc	HSBC	15.215
48.497	Close Brothers Group Plc	Barclays Bank	11.681
23.805	Close Brothers Group Plc	Goldman Sachs	17.907
(9.067)	CMC Markets Plc '144A'	Barclays Bank	(463)
(3.002)	CMC Markets Plc '144A'	HSBC	(209)
	Royaume-Uni *suite*		
(13.376)	CMC Markets Plc '144A'	JP Morgan	(1.213)
(11.857)	CMC Markets Plc '144A'	Goldman Sachs	(807)
(1.572.729)	Coats Group Plc	Goldman Sachs	78.451
(42.213)	Coats Group Plc	JP Morgan	1.484
(781.472)	Cobham Plc	JP Morgan	27.903
11.739	Coca-Cola HBC AG	Goldman Sachs	(10.380)
198	Coca-Cola HBC AG	Barclays Bank	(136)
151.824	Compass Group Plc	Goldman Sachs	(163.033)
5.776	Compass Group Plc	JP Morgan	(1.100)
6.972	Computacenter Plc	Barclays Bank	–
294.712	Computacenter Plc	Goldman Sachs	247.240
(33.231)	ConvaTec Group Plc '144A'	Barclays Bank	1.808
(1.049.287)	ConvaTec Group Plc '144A'	Goldman Sachs	(6.695)
(186.314)	ConvaTec Group Plc '144A'	HSBC	(3.820)
(702.633)	ConvaTec Group Plc '144A'	JP Morgan	28.901
406.555	Costain Group Plc	Goldman Sachs	6.914
(519.150)	Countryside Properties Plc '144A'	Goldman Sachs	(175.388)
(507.499)	Countrywide Plc	Barclays Bank	38.835
(106.736)	Countrywide Plc	Goldman Sachs	15.731
(941.218)	Countrywide Plc	Morgan Stanley	138.715
(366.027)	Countrywide Plc	HSBC	90.253
(108.061)	Countrywide Plc	JP Morgan	26.402
229	Cranswick Plc	HSBC	138
350	Cranswick Plc	JP Morgan	374
1.167	Cranswick Plc	Barclays Bank	(1.001)
3.096	Cranswick Plc	Morgan Stanley	3.568
426	Cranswick Plc	Goldman Sachs	1.102
71.946	Crest Nicholson Holdings Plc	JP Morgan	(25.990)
3.393	Crest Nicholson Holdings Plc	Citibank	(5)
85.081	Crest Nicholson Holdings Plc	HSBC	(26.061)
8.060	Crest Nicholson Holdings Plc	Morgan Stanley	1.794
(193.129)	Crest Nicholson Holdings Plc	JP Morgan	81.675
(126.769)	Crest Nicholson Holdings Plc	HSBC	19.442
40.550	Crest Nicholson Holdings Plc	Barclays Bank	(3.448)
69.079	Crest Nicholson Holdings Plc	Goldman Sachs	6.500
(148.627)	Crest Nicholson Holdings Plc	Barclays Bank	12.067
(474.351)	Crest Nicholson Holdings Plc	Goldman Sachs	(22.954)
90.408	CRH Plc	Barclays Bank	(48.007)
88.600	CRH Plc	Goldman Sachs	(60.427)
579	CRH Plc	Morgan Stanley	(462)
35.897	CRH Plc	HSBC	(33.995)
7.955	CRH Plc	JP Morgan	(3.611)
(8.478)	Croda International Plc	Barclays Bank	109
(16.237)	Croda International Plc	JP Morgan	8.180
(400)	Croda International Plc	HSBC	71
6.526	CVS Group Plc	Barclays Bank	(25.228)
6.664	CVS Group Plc	Goldman Sachs	(21.197)
4.132	CVS Group Plc	HSBC	(17.981)
14.356	CVS Group Plc	Morgan Stanley	(60.706)
6.406	CVS Group Plc	JP Morgan	(22.969)
17.085	CYBG Plc	Morgan Stanley	706
209.453	CYBG Plc	Barclays Bank	(5.870)
34.961	CYBG Plc	Citibank	(1.104)
99.929	CYBG Plc	Goldman Sachs	(41)
23.345	CYBG Plc	HSBC	(401)
160.423	CYBG Plc	JP Morgan	(1.833)
(936.882)	Daily Mail & General Trust Plc 'A'	JP Morgan	1.258.734
(443.244)	Daily Mail & General Trust Plc 'A'	Barclays Bank	801.481
(202.881)	Daily Mail & General Trust Plc 'A'	Goldman Sachs	295.552
(216.554)	Dairy Crest Group Plc	Goldman Sachs	(1.228)
(35.710)	Dairy Crest Group Plc	Morgan Stanley	2.631
(9.561)	Dairy Crest Group Plc	JP Morgan	5.040
(90.310)	Dart Group Plc	Goldman Sachs	(100.098)
11.936	DCC Plc	HSBC	(15.482)
38	DCC Plc	Citibank	39
2.466	DCC Plc	JP Morgan	943
19.410	DCC Plc	Barclays Bank	19.804

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

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«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
61.105	DCC Plc	Goldman Sachs	38.184
20.385	De La Rue Plc	HSBC	(11.324)
1.375	De La Rue Plc	JP Morgan	(764)
15.697	De La Rue Plc	Barclays Bank	(2.669)
6.886	De La Rue Plc	Goldman Sachs	(1.717)
4.540	De La Rue Plc	Morgan Stanley	(1.827)
717.968	Debenhams Plc	Goldman Sachs	(6.105)
1.228.714	Debenhams Plc	Barclays Bank	–
(14.330)	Dechra Pharmaceuticals Plc	Goldman Sachs	(11.431)
(11.325)	Dechra Pharmaceuticals Plc	Barclays Bank	(5.948)
(3.237)	Dechra Pharmaceuticals Plc	HSBC	(3.372)
12.142	Derwent London Plc (Reit)	Barclays Bank	1.440
7.852	Derwent London Plc (Reit)	Goldman Sachs	7.648
7.314	Derwent London Plc (Reit)	HSBC	5.769
11.054	Derwent London Plc (Reit)	JP Morgan	5.922
340	Derwent London Plc (Reit)	Morgan Stanley	184
(42.805)	Derwent London Plc (Reit)	JP Morgan	(16.118)
(144.532)	Devro Plc	Barclays Bank	(7.783)
(415.537)	Devro Plc	Goldman Sachs	20.021
(48.548)	Devro Plc	HSBC	6.054
(78.438)	Devro Plc	JP Morgan	4.668
(23.343)	DFS Furniture Plc	Barclays Bank	66
(21.046)	DFS Furniture Plc	Goldman Sachs	(1.372)
(12.511)	DFS Furniture Plc	JP Morgan	(640)
(15.348)	Diageo Plc	JP Morgan	6.028
(48.694)	Diageo Plc	HSBC	(3.864)
(46.011)	Diageo Plc	Goldman Sachs	(6.662)
(610)	Dignity Plc	JP Morgan	459
(4.045)	Dignity Plc	HSBC	21.039
(2.086)	Dignity Plc	Barclays Bank	1.916
(4.021)	Dignity Plc	Goldman Sachs	15.678
471	Diploma Plc	Goldman Sachs	(380)
1.642	Diploma Plc	HSBC	(994)
1.727	Diploma Plc	JP Morgan	(1.098)
255.477	Dixons Carphone Plc	JP Morgan	20.480
(20.650)	Dixons Carphone Plc	JP Morgan	(1.801)
1.079	Dixons Carphone Plc	Barclays Bank	38
111.523	Dixons Carphone Plc	Goldman Sachs	13.528
(337.401)	Domino's Pizza Group Plc	Goldman Sachs	(2.389)
(8.402)	Domino's Pizza Group Plc	HSBC	563
(554.812)	Domino's Pizza Group Plc	JP Morgan	58.467
84.991	Drax Group Plc	Citibank	2.216
141.831	Drax Group Plc	HSBC	(24.337)
220.097	Drax Group Plc	JP Morgan	5.739
181.372	Drax Group Plc	Morgan Stanley	(26.319)
450.925	Drax Group Plc	Goldman Sachs	11.758
498.133	Drax Group Plc	Barclays Bank	(7.341)
(22.182)	Drax Group Plc	Morgan Stanley	(1.905)
(141.831)	Drax Group Plc	HSBC	(7.475)
91.194	DS Smith Plc	HSBC	(5.347)
9.708	DS Smith Plc	JP Morgan	4.127
643.330	DS Smith Plc	Goldman Sachs	207.859
2.655	Dunelm Group Plc	HSBC	445
2.858	Dunelm Group Plc	JP Morgan	524
3.051	Dunelm Group Plc	Barclays Bank	(467)
12.949	Dunelm Group Plc	Goldman Sachs	558
6.029	easyJet Plc	Goldman Sachs	4.459
3.021	easyJet Plc	HSBC	(308)
1.434	easyJet Plc	Barclays Bank	959
83.433	easyJet Plc	JP Morgan	134.124
312.397	EI Group Plc	HSBC	58.436
272.406	EI Group Plc	Barclays Bank	23.162
36.602	Electrocomponents Plc	Barclays Bank	(11.619)
233.060	Electrocomponents Plc	JP Morgan	(188.581)
859.488	Electrocomponents Plc	Goldman Sachs	(272.827)
54.129	Elementis Plc	HSBC	(6.750)
52.051	Elementis Plc	JP Morgan	(4.211)
28.997	Elementis Plc	Goldman Sachs	3.287
42.279	Elementis Plc	Barclays Bank	1.773
44.681	Elementis Plc	Morgan Stanley	912
14.389	EMIS Group Plc	Barclays Bank	(408)
	Royaume-Uni *suite*		
41.061	EMIS Group Plc	Goldman Sachs	2.328
4.660	EMIS Group Plc	HSBC	608
20.191	EMIS Group Plc	JP Morgan	2.632
19.425	EMIS Group Plc	Morgan Stanley	4.404
(1.032.035)	Empiric Student Property Plc (Reit)	Goldman Sachs	111.150
(15.574)	Empiric Student Property Plc (Reit)	Barclays Bank	1.677
(165.868)	Empiric Student Property Plc (Reit)	JP Morgan	18.334
(2.019.320)	EnQuest Plc	Morgan Stanley	(8.705)
(2.616.695)	EnQuest Plc	HSBC	7.416
107.247	Entertainment One Ltd	Morgan Stanley	15.927
52.838	Entertainment One Ltd	HSBC	9.321
140.391	Entertainment One Ltd	Goldman Sachs	30.248
52.471	Equiniti Group Plc '144A'	HSBC	(4.937)
30.540	Equiniti Group Plc '144A'	Morgan Stanley	(1.143)
(186.283)	Essentra Plc	JP Morgan	23.230
26.506	esure Group Plc	Goldman Sachs	3.125
121.802	Evraz Plc	JP Morgan	(3.176)
2.510	Evraz Plc	Barclays Bank	(216)
(32.848)	Experian Plc	Goldman Sachs	16.385
(26.145)	Experian Plc	HSBC	15.605
(42.792)	Experian Plc	JP Morgan	18.956
77.364	Faroe Petroleum Plc	Goldman Sachs	4.174
3.872	Faroe Petroleum Plc	Barclays Bank	35
14.764	Faroe Petroleum Plc	HSBC	(293)
36.294	Faroe Petroleum Plc	JP Morgan	(720)
44.077	Faroe Petroleum Plc	Morgan Stanley	(1.499)
30.469	FDM Group Holdings Plc	Goldman Sachs	(1.379)
12.316	FDM Group Holdings Plc	HSBC	(3.700)
9.777	FDM Group Holdings Plc	JP Morgan	(2.937)
20.436	FDM Group Holdings Plc	Morgan Stanley	(3.244)
203.209	Fenner Plc	Barclays Bank	(42.619)
396.630	Fenner Plc	Goldman Sachs	92.178
75.743	Fenner Plc	HSBC	35.206
13.860	Ferguson Plc	Barclays Bank	7.966
31.499	Ferguson Plc	JP Morgan	5.632
5	Ferguson Plc	Citibank	3
12.495	Ferguson Plc	Goldman Sachs	21.460
4.681	Ferrexpo Plc	JP Morgan	(653)
7.991	Ferrexpo Plc	Goldman Sachs	(214)
3.043	Ferrexpo Plc	Citibank	(518)
1.269	Fevertree Drinks Plc	HSBC	(1.195)
822	Fevertree Drinks Plc	Goldman Sachs	(588)
5.539	Fevertree Drinks Plc	Barclays Bank	(3.566)
247	Fevertree Drinks Plc	Morgan Stanley	(115)
35.261	Fidessa Group Plc	Goldman Sachs	52.767
7.762	Firstgroup Plc	Barclays Bank	(11)
107.944	Firstgroup Plc	Goldman Sachs	10.279
31.442	Firstgroup Plc	HSBC	1.019
49.920	Firstgroup Plc	JP Morgan	2.350
65.142	Forterra Plc '144A'	HSBC	(9.970)
100.827	Forterra Plc '144A'	JP Morgan	(15.431)
159.858	Forterra Plc '144A'	Barclays Bank	(4.531)
116.007	Forterra Plc '144A'	Goldman Sachs	12.165
86.115	Forterra Plc '144A'	Morgan Stanley	2.929
38.220	Fresnillo Plc	HSBC	(1.573)
33.485	Fresnillo Plc	Barclays Bank	(18.458)
4.989	Fresnillo Plc	Citibank	(2.715)
22.858	Fresnillo Plc	Goldman Sachs	(7.087)
45.001	Fresnillo Plc	JP Morgan	(875)
201.663	G4S Plc	Barclays Bank	(10.517)
342.952	G4S Plc	Goldman Sachs	8.381
550.894	G4S Plc	JP Morgan	(26.658)
35.726	G4S Plc	HSBC	(354)
295	Galliford Try Plc	Citibank	57
10.332	Galliford Try Plc	HSBC	(1.943)
16.462	Galliford Try Plc	JP Morgan	(3.359)
7.430	Galliford Try Plc	Barclays Bank	1.600
18.412	Galliford Try Plc	Goldman Sachs	8.141

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

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***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
371	Galliford Try Plc	Morgan Stanley	137
(183.896)	GAME Digital Plc	Morgan Stanley	(30.229)
8.142	Games Workshop Group Plc	Barclays Bank	(20.030)
71.113	Games Workshop Group Plc	Goldman Sachs	(74.170)
4.195	Games Workshop Group Plc	HSBC	(6.896)
(210.284)	GB Group Plc	Goldman Sachs	(95.954)
(146.904)	GB Group Plc	HSBC	17.903
(184.496)	GCP Student Living Plc (Reit)	Goldman Sachs	(3.137)
(8.233)	GCP Student Living Plc (Reit)	JP Morgan	(20)
(748.935)	GKN Plc	JP Morgan	91.663
39.586	GlaxoSmithKline Plc	HSBC	(7.107)
(107.138)	Glencore Plc	JP Morgan	22.119
(43.342)	Glencore Plc	Barclays Bank	8.376
(15.962)	Glencore Plc	Goldman Sachs	1.475
248	Go-Ahead Group Plc	JP Morgan	(182)
215	Go-Ahead Group Plc	HSBC	(138)
449	Go-Ahead Group Plc	Barclays Bank	(219)
395	Go-Ahead Group Plc	Goldman Sachs	(218)
1.125	Go-Ahead Group Plc	Morgan Stanley	(1.569)
1.634.620	Gocompare.Com Group Plc	Goldman Sachs	(46.328)
92.468	Gocompare.Com Group Plc	HSBC	9.435
116.633	Gocompare.Com Group Plc	Morgan Stanley	11.900
131.089	Grafton Group Plc (Unit)	Goldman Sachs	47.556
(16.712)	Great Portland Estates Plc (Reit)	Goldman Sachs	1.705
(528.024)	Great Portland Estates Plc (Reit)	JP Morgan	19.492
43.445	Greencore Group Plc	HSBC	11.082
52.640	Greencore Group Plc	JP Morgan	14.306
(17.876)	Greencore Group Plc	JP Morgan	(3.833)
(324.209)	Greencore Group Plc	Barclays Bank	(58.808)
(1.714.289)	Greencore Group Plc	Goldman Sachs	(369.256)
552.489	Greencore Group Plc	Goldman Sachs	119.006
(138.733)	Greene King Plc	Barclays Bank	(11.488)
(29.230)	Greene King Plc	HSBC	3.645
(723.362)	Greene King Plc	JP Morgan	93.487
(936.862)	Greene King Plc	Goldman Sachs	63.726
51.196	Greggs Plc	Barclays Bank	(17.412)
233.198	Greggs Plc	Goldman Sachs	21.150
(12.587)	GVC Holdings Plc	HSBC	3.629
(81.728)	GVC Holdings Plc	JP Morgan	25.993
(9.889)	GVC Holdings Plc	Goldman Sachs	2.788
(1.488)	Halfords Group Plc	JP Morgan	(118)
(611.218)	Halfords Group Plc	Goldman Sachs	(47.119)
(93.113)	Halfords Group Plc	Barclays Bank	(2.111)
(40.175)	Halma Plc	HSBC	(16.396)
(277.716)	Halma Plc	JP Morgan	(308.508)
(48.259)	Halma Plc	Barclays Bank	12.036
(51.581)	Halma Plc	Goldman Sachs	(17.543)
129.432	Hammerson Plc (Reit)	HSBC	(6.603)
166.943	Hammerson Plc (Reit)	JP Morgan	(10.403)
647.188	Hammerson Plc (Reit)	Goldman Sachs	(80.217)
194.670	Hammerson Plc (Reit)	Barclays Bank	(9.597)
62.530	Hansteen Holdings Plc (Reit)	Barclays Bank	(3.474)
(296.951)	Hargreaves Lansdown Plc	JP Morgan	(33.028)
(47.546)	Hargreaves Lansdown Plc	Barclays Bank	(4.312)
(35.775)	Hargreaves Lansdown Plc	Goldman Sachs	(21.090)
103.797	Hastings Group Holdings Ltd ‘144A’	HSBC	(5.648)
40.015	Hastings Group Holdings Ltd ‘144A’	Morgan Stanley	(1.270)
28.045	Hastings Group Holdings Ltd ‘144A’	Barclays Bank	1.844
101.154	Hastings Group Holdings Ltd ‘144A’	JP Morgan	(5.504)
13.492	Hays Plc	Barclays Bank	(211)
(96.816)	Helical Plc	Goldman Sachs	3.293
(39.725)	Helical Plc	HSBC	7.769
(48.524)	Helical Plc	JP Morgan	9.489
(51.449)	Helical Plc	Barclays Bank	–
(19.646)	Hikma Pharmaceuticals Plc	Morgan Stanley	(4.900)
	Royaume-Uni *suite*		
(21.184)	Hikma Pharmaceuticals Plc	Citibank	12.008
(27.268)	Hikma Pharmaceuticals Plc	HSBC	20.192
(2.527)	Hikma Pharmaceuticals Plc	Goldman Sachs	1.266
(485)	Hill & Smith Holdings Plc	JP Morgan	(194)
(30.947)	Hill & Smith Holdings Plc	Goldman Sachs	702
(236.227)	Hiscox Ltd	JP Morgan	128.188
(554.121)	Hochschild Mining Plc	JP Morgan	19.174
(78.996)	Hochschild Mining Plc	Barclays Bank	19.255
(77.627)	Hochschild Mining Plc	Goldman Sachs	176
644.434	HomeServe Plc	Goldman Sachs	(243.919)
118.649	Howden Joinery Group Plc	Barclays Bank	6.322
170.839	Howden Joinery Group Plc	Goldman Sachs	3.486
(250.032)	Howden Joinery Group Plc	JP Morgan	31.698
24.740	Howden Joinery Group Plc	HSBC	(4.572)
116.517	Howden Joinery Group Plc	JP Morgan	21.382
(177.225)	HSBC Holdings Plc	JP Morgan	(8.025)
(36.646)	HSBC Holdings Plc	Barclays Bank	297
(33.580)	HSBC Holdings Plc	Goldman Sachs	(3.772)
(38.192)	Hunting Plc	Goldman Sachs	(2.048)
210.635	Ibstock Plc ‘144A’	Goldman Sachs	25.312
70.000	Ibstock Plc ‘144A’	Barclays Bank	6.745
(169.825)	IG Group Holdings Plc	JP Morgan	54.870
1.609	IMI Plc	Citibank	55
39.591	IMI Plc	HSBC	7.519
36.788	IMI Plc	JP Morgan	3.203
13.595	IMI Plc	Morgan Stanley	328
21.965	IMI Plc	Barclays Bank	1.867
107.976	IMI Plc	Goldman Sachs	29.791
43.035	Imperial Brands Plc	Goldman Sachs	378
5.993	Imperial Brands Plc	JP Morgan	(2.245)
50.973	Imperial Brands Plc	HSBC	(38.781)
(97.309)	Inchcape Plc	JP Morgan	(13.205)
30.195	Inchcape Plc	Barclays Bank	7.702
(16.616)	Inchcape Plc	Goldman Sachs	(4.393)
512.158	Inchcape Plc	Goldman Sachs	136.446
18.188	Indivior Plc	Morgan Stanley	(1.216)
7.151	Indivior Plc	Citibank	(55)
81.944	Indivior Plc	JP Morgan	1.246
69.456	Indivior Plc	HSBC	826
103.697	Indivior Plc	Barclays Bank	(872)
753.699	Indivior Plc	Goldman Sachs	(29.433)
17.976	Informa Plc	Citibank	815
17.782	Informa Plc	JP Morgan	175
126.470	Informa Plc	HSBC	9.895
(15.179)	Informa Plc	Goldman Sachs	(2.409)
9.794	Informa Plc	Barclays Bank	444
105.528	Informa Plc	Goldman Sachs	15.505
2.741	Informa Plc	Morgan Stanley	518
141.684	Inmarsat Plc	JP Morgan	(88.329)
3.436	Inmarsat Plc	Citibank	(257)
175.616	Inmarsat Plc	HSBC	(125.229)
47.932	Inmarsat Plc	Barclays Bank	(1.464)
271.616	Inmarsat Plc	Goldman Sachs	(48.344)
1.899	InterContinental Hotels Group Plc	Morgan Stanley	(479)
(5.660)	InterContinental Hotels Group Plc	JP Morgan	63
2.830	InterContinental Hotels Group Plc	Barclays Bank	(2.501)
4.259	InterContinental Hotels Group Plc	Goldman Sachs	(2.845)
(9.198)	InterContinental Hotels Group Plc	Barclays Bank	(1.251)
(9.799)	InterContinental Hotels Group Plc	Goldman Sachs	(12.997)
(20.762)	InterContinental Hotels Group Plc	HSBC	706
289.412	International Consolidated Airlines Group SA	HSBC	38.702
127.933	International Consolidated Airlines Group SA	JP Morgan	14.503

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

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«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
52.908	International Consolidated Airlines Group SA	Barclays Bank	6.916
299.316	International Consolidated Airlines Group SA	Goldman Sachs	79.742
(6.946)	International Personal Finance Plc	HSBC	(10)
(18.985)	International Personal Finance Plc	Goldman Sachs	(161)
(19.768)	International Personal Finance Plc	JP Morgan	695
(3.936)	International Personal Finance Plc	Barclays Bank	329
(2.672)	Intertek Group Plc	JP Morgan	883
780	Intertek Group Plc	Morgan Stanley	(301)
(29.045)	Intertek Group Plc	Goldman Sachs	34.574
2.463	Intertek Group Plc	Barclays Bank	977
88.370	Intertek Group Plc	Goldman Sachs	(91.257)
11.112	Intertek Group Plc	HSBC	(10.966)
446.512	Intu Properties Plc (Reit)	JP Morgan	(151.658)
525	Intu Properties Plc (Reit)	Citibank	(28)
3.812	Intu Properties Plc (Reit)	HSBC	(369)
276.920	Intu Properties Plc (Reit)	Barclays Bank	(14.755)
610.212	Intu Properties Plc (Reit)	Goldman Sachs	(56.035)
103.996	Investec Plc	Barclays Bank	16.205
62.052	Investec Plc	HSBC	12.654
11.396	Investec Plc	Morgan Stanley	1.713
12.373	Investec Plc	Citibank	2.169
10.959	Investec Plc	JP Morgan	369
(108.498)	IQE Plc	HSBC	8.924
25.142	IQE Plc	HSBC	(1.635)
(504.068)	ITE Group Plc	Barclays Bank	(11.429)
41.485	ITV Plc	Citibank	5.220
284.475	ITV Plc	HSBC	(4.838)
995.028	ITV Plc	JP Morgan	(2.075)
826.695	ITV Plc	Barclays Bank	100.474
1.220.327	ITV Plc	Goldman Sachs	142.462
451.287	IWG Plc	Goldman Sachs	13.617
379.376	IWG Plc	HSBC	(19.108)
519.330	IWG Plc	JP Morgan	(46.736)
52.385	IWG Plc	Citibank	1.366
50.709	IWG Plc	Morgan Stanley	1.223
280.820	IWG Plc	Barclays Bank	5.205
8.176	J D Wetherspoon Plc	HSBC	(487)
1.615	J D Wetherspoon Plc	JP Morgan	(494)
8.575	J D Wetherspoon Plc	Barclays Bank	(1.167)
9.833	J D Wetherspoon Plc	Goldman Sachs	125
5.609	J D Wetherspoon Plc	Morgan Stanley	(898)
(1.679)	J Sainsbury Plc	Barclays Bank	(80)
22.133	J Sainsbury Plc	JP Morgan	1.436
(215.527)	J Sainsbury Plc	JP Morgan	(9.478)
(492.597)	J Sainsbury Plc	Goldman Sachs	(41.022)
45.970	J Sainsbury Plc	Barclays Bank	2.189
275.758	J Sainsbury Plc	Goldman Sachs	23.195
91.135	J Sainsbury Plc	HSBC	5.902
35.427	J Sainsbury Plc	Morgan Stanley	3.793
2.800	Jardine Lloyd Thompson Group Plc	JP Morgan	606
10.064	Jardine Lloyd Thompson Group Plc	Goldman Sachs	5.694
3.355	Jardine Lloyd Thompson Group Plc	HSBC	1.757
2.020	Jardine Lloyd Thompson Group Plc	Morgan Stanley	544
6.581	Jardine Lloyd Thompson Group Plc	Barclays Bank	2.462
259.940	JD Sports Fashion Plc	HSBC	(62.475)
123.276	JD Sports Fashion Plc	Barclays Bank	(11.840)
1.912	JD Sports Fashion Plc	Citibank	(42)
624.893	JD Sports Fashion Plc	Goldman Sachs	(49.049)
142.290	JD Sports Fashion Plc	JP Morgan	(32.106)
(2.136)	John Menzies Plc	Goldman Sachs	(35)
	Royaume-Uni *suite*		
(2.093)	John Menzies Plc	JP Morgan	236
(1.373)	John Menzies Plc	Barclays Bank	(47)
(91.504)	John Wood Group Plc	JP Morgan	(7.759)
(108.238)	John Wood Group Plc	Goldman Sachs	(55.218)
13.681	Johnson Matthey Plc	Barclays Bank	(12.160)
12.467	Johnson Matthey Plc	Citibank	(12.489)
28.082	Johnson Matthey Plc	HSBC	(62.528)
10.869	Johnson Matthey Plc	JP Morgan	(10.201)
85.190	Johnson Matthey Plc	Goldman Sachs	(217.473)
120.749	Johnson Service Group Plc	Morgan Stanley	(8.556)
336.252	Johnson Service Group Plc	Goldman Sachs	17.154
304.389	Johnson Service Group Plc	HSBC	(18.979)
157.297	Johnson Service Group Plc	JP Morgan	(12.305)
121.315	Johnson Service Group Plc	Barclays Bank	3.438
8.432	Jupiter Fund Management Plc	Citibank	574
(106.964)	Jupiter Fund Management Plc	JP Morgan	(9.131)
(63.018)	Jupiter Fund Management Plc	HSBC	5.432
19.951	Jupiter Fund Management Plc	HSBC	(2.036)
30.874	Jupiter Fund Management Plc	JP Morgan	(168)
15.572	Jupiter Fund Management Plc	Goldman Sachs	2.207
4.892	Jupiter Fund Management Plc	Morgan Stanley	166
(45.916)	Jupiter Fund Management Plc	Barclays Bank	(4.073)
(105.848)	Just Eat Plc	Barclays Bank	25.199
(35.039)	Just Eat Plc	Goldman Sachs	2.799
(53.053)	Just Eat Plc	JP Morgan	9.258
6.090	Just Group Plc	Barclays Bank	210
5.318	Just Group Plc	HSBC	(36)
(95.186)	KAZ Minerals Plc	Goldman Sachs	35.071
96.966	KAZ Minerals Plc	Goldman Sachs	(35.727)
6.182	KAZ Minerals Plc	HSBC	(3.507)
(1.673.267)	KCOM Group Plc	Goldman Sachs	18.969
(395)	Keywords Studios Plc	HSBC	84
(1.906)	Keywords Studios Plc	Barclays Bank	3.263
(29.368)	Keywords Studios Plc	Goldman Sachs	8.062
(5.365)	Keywords Studios Plc	JP Morgan	4.995
(7.184)	Kier Group Plc	Goldman Sachs	(2.199)
(353.810)	Kingfisher Plc	JP Morgan	(110.089)
(417.958)	Kingfisher Plc	HSBC	(112.715)
(8.213)	Kingfisher Plc	Barclays Bank	(1.015)
(641.362)	Kingfisher Plc	Goldman Sachs	(173.476)
(40.802)	Ladbrokes Coral Group Plc	JP Morgan	337
(186.770)	Ladbrokes Coral Group Plc	Barclays Bank	1.565
(1.084.687)	Ladbrokes Coral Group Plc	Goldman Sachs	2.171
470.429	Ladbrokes Coral Group Plc	HSBC	(2.664)
190.062	Ladbrokes Coral Group Plc	Barclays Bank	(1.797)
316.969	Ladbrokes Coral Group Plc	Goldman Sachs	(2.973)
160.471	Ladbrokes Coral Group Plc	JP Morgan	(320)
34.185	Laird Plc	Barclays Bank	(3.682)
2.706	Laird Plc	Goldman Sachs	(255)
17.580	Laird Plc	HSBC	(4.335)
(164.308)	Lancashire Holdings Ltd	Goldman Sachs	22.353
5.576	Land Securities Group Plc (Reit)	Morgan Stanley	377
21.583	Land Securities Group Plc (Reit)	Barclays Bank	2.060
79.460	Land Securities Group Plc (Reit)	Goldman Sachs	3.135
40.145	Land Securities Group Plc (Reit)	HSBC	3.849
2.925	Land Securities Group Plc (Reit)	Citibank	322
14.945	Land Securities Group Plc (Reit)	JP Morgan	1.243
(365.672)	Legal & General Group Plc	JP Morgan	(4.917)
(17.316)	Legal & General Group Plc	HSBC	(481)
(39.895)	Legal & General Group Plc	Goldman Sachs	(588)
703.616	Lloyds Banking Group Plc	Goldman Sachs	8.301
180.966	Lloyds Banking Group Plc	Citibank	1.046
730.848	Lloyds Banking Group Plc	Barclays Bank	2.260
722.976	Lloyds Banking Group Plc	HSBC	3.386
335.863	Lloyds Banking Group Plc	JP Morgan	650

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
254.977	London Metric Property Plc (Reit)	Goldman Sachs	10.117
(1.107)	London Stock Exchange Group Plc	HSBC	932
(463)	London Stock Exchange Group Plc	Barclays Bank	178
(29.982)	London Stock Exchange Group Plc	JP Morgan	10.124
949.133	Lookers Plc	Goldman Sachs	(5.380)
29.307	Majestic Wine Plc	Barclays Bank	17.660
15.939	Majestic Wine Plc	Goldman Sachs	10.118
30.637	Majestic Wine Plc	HSBC	31.433
13.999	Majestic Wine Plc	JP Morgan	7.031
(1.438.992)	Man Group Plc	JP Morgan	(84.675)
(269.949)	Man Group Plc	Barclays Bank	(8.263)
(517.606)	Man Group Plc	Goldman Sachs	(45.770)
(38.516)	Marks & Spencer Group Plc	Barclays Bank	(6.462)
(90.750)	Marks & Spencer Group Plc	Goldman Sachs	(4.733)
(98.816)	Marks & Spencer Group Plc	JP Morgan	(13.973)
(16.510)	Marks & Spencer Group Plc	HSBC	(555)
30.836	Marshalls Plc	HSBC	(9.858)
30.638	Marshalls Plc	JP Morgan	(9.795)
21.620	Marshalls Plc	Morgan Stanley	(5.809)
44.481	Marshalls Plc	Barclays Bank	(13.716)
54.474	Marshalls Plc	Goldman Sachs	(10.560)
(11.612)	Marston’s Plc	JP Morgan	(632)
(26.244)	Marston’s Plc	Barclays Bank	(2.886)
(797.301)	Marston’s Plc	Goldman Sachs	(89.484)
(1.275.142)	McCarthy & Stone Plc ‘144A’	Goldman Sachs	(106.974)
(90.219)	Medica Group Plc	Goldman Sachs	(8.182)
206	Mediclinic International Plc	Goldman Sachs	(1)
(81.537)	Mediclinic International Plc	Morgan Stanley	42.521
(40.845)	Mediclinic International Plc	Goldman Sachs	17.133
(5.695)	Mediclinic International Plc	Citibank	(3.164)
(34.439)	Mediclinic International Plc	HSBC	11.533
(396.129)	Meggitt Plc	JP Morgan	99.599
(24.896)	Merlin Entertainments Plc ‘144A’	HSBC	3.271
(215.251)	Merlin Entertainments Plc ‘144A’	JP Morgan	56.655
(49.800)	Merlin Entertainments Plc ‘144A’	Barclays Bank	1.694
(68.590)	Merlin Entertainments Plc ‘144A’	Goldman Sachs	15.213
569	Metro Bank Plc	HSBC	(972)
153	Metro Bank Plc	JP Morgan	41
980	Metro Bank Plc	Barclays Bank	(278)
1.065	Metro Bank Plc	Goldman Sachs	(1.364)
3.262	Metro Bank Plc	Morgan Stanley	(6.605)
48.490	Micro Focus International Plc	HSBC	(49.317)
6.336	Micro Focus International Plc	Goldman Sachs	(6.897)
(85.184)	Micro Focus International Plc	Goldman Sachs	162.240
(88.169)	Mitchells & Butlers Plc	Goldman Sachs	(8.696)
(89.950)	Mitchells & Butlers Plc	JP Morgan	(2.449)
70.640	Mitie Group Plc	Barclays Bank	(11.612)
547.826	Mitie Group Plc	Goldman Sachs	(185.075)
23.696	Mitie Group Plc	JP Morgan	(15.876)
12.600	Mondi Plc	HSBC	(492)
18.280	Mondi Plc	Citibank	1.646
44.634	Mondi Plc	JP Morgan	(5.118)
19.688	Mondi Plc	Barclays Bank	5.111
40.035	Mondi Plc	Goldman Sachs	12.502
76.239	Moneysupermarket.com Group Plc	Morgan Stanley	2.873
27.080	Moneysupermarket.com Group Plc	Citibank	(1.044)
74.411	Moneysupermarket.com Group Plc	HSBC	(1.687)
147.166	Moneysupermarket.com Group Plc	JP Morgan	(2.804)
	Royaume-Uni *suite*		
108.096	Moneysupermarket.com Group Plc	Barclays Bank	(3.702)
67.641	Moneysupermarket.com Group Plc	Goldman Sachs	1.639
91.958	Morgan Advanced Materials Plc	Barclays Bank	(10.425)
35.067	Morgan Advanced Materials Plc	Goldman Sachs	(1.391)
70.698	Morgan Advanced Materials Plc	HSBC	(6.011)
107.603	Morgan Advanced Materials Plc	JP Morgan	12.931
43.276	Morgan Advanced Materials Plc	Morgan Stanley	(785)
101.606	Morgan Sindall Group Plc	Goldman Sachs	1.152
656	Morgan Sindall Group Plc	JP Morgan	(312)
6.455	Morgan Sindall Group Plc	Morgan Stanley	(1.610)
562	Morgan Sindall Group Plc	HSBC	(586)
1.713	Mothercare Plc	HSBC	(587)
(22.870)	N Brown Group Plc	Goldman Sachs	(3.149)
2.544	National Express Group Plc	JP Morgan	(14)
218.406	National Express Group Plc	Barclays Bank	6.933
358.049	National Express Group Plc	Goldman Sachs	15.425
2.963	National Express Group Plc	Morgan Stanley	(252)
(136.720)	National Grid Plc	Goldman Sachs	(17.488)
(205.384)	National Grid Plc	JP Morgan	817
(17.866)	National Grid Plc	Barclays Bank	(684)
(23.281)	National Grid Plc	HSBC	(5.920)
(570.275)	NCC Group Plc	Goldman Sachs	6.465
(15.244)	NewRiver Plc (Reit)	HSBC	2.589
(40.063)	NewRiver Plc (Reit)	JP Morgan	4.619
59.525	NEX Group Plc	Barclays Bank	9.204
14.766	NEX Group Plc	Citibank	2.244
133.361	NEX Group Plc	Goldman Sachs	25.435
9.862	NEX Group Plc	HSBC	2.306
32.067	NEX Group Plc	JP Morgan	6.570
(5.093)	Next Plc	HSBC	(10.773)
(19.340)	Next Plc	JP Morgan	(33.546)
(1.522)	Next Plc	Barclays Bank	(2.709)
(57.829)	Next Plc	Goldman Sachs	(143.636)
28.928	NMC Health Plc	HSBC	(66.435)
50.027	NMC Health Plc	JP Morgan	(43.409)
3.022	NMC Health Plc	Barclays Bank	(1.336)
238	NMC Health Plc	Citibank	(105)
4.457	NMC Health Plc	Goldman Sachs	4.598
(1.183)	NMC Health Plc	JP Morgan	2.924
(39.530)	NMC Health Plc	Barclays Bank	17.478
(116.798)	NMC Health Plc	Goldman Sachs	(120.494)
21.441	Northgate Plc	JP Morgan	(8.021)
4.195	Northgate Plc	HSBC	(1.569)
14.120	Northgate Plc	Barclays Bank	(1.481)
9.777	Northgate Plc	Goldman Sachs	(720)
16.303	Northgate Plc	Morgan Stanley	(5.175)
223.375	Ocado Group Plc	HSBC	273.017
186.226	Ocado Group Plc	Citibank	254.611
495.587	Ocado Group Plc	Goldman Sachs	654.705
70.003	Ocado Group Plc	Barclays Bank	95.685
(43.608)	Old Mutual Plc	HSBC	(3.717)
(510.383)	Old Mutual Plc	JP Morgan	(32.713)
(213.311)	Old Mutual Plc	Barclays Bank	(8.601)
(205.287)	Old Mutual Plc	Goldman Sachs	(6.348)
(211.800)	On the Beach Group Plc ‘144A’	Goldman Sachs	(85.840)
(450)	On the Beach Group Plc ‘144A’	HSBC	(108)
(612)	On the Beach Group Plc ‘144A’	JP Morgan	(147)
134.843	OneSavings Bank Plc	Goldman Sachs	23.389
(216.462)	Ophir Energy Plc	Goldman Sachs	(4.294)
(215.409)	Ophir Energy Plc	JP Morgan	3.053
(21.669)	Oxford Instruments Plc	Barclays Bank	22.600
(64.237)	Oxford Instruments Plc	Goldman Sachs	31.314
(6.794)	Oxford Instruments Plc	HSBC	4.121
(20.224)	Oxford Instruments Plc	JP Morgan	13.642
(132.799)	Pagegroup Plc	JP Morgan	(5.126)
(2.762)	Pagegroup Plc	HSBC	(279)
(1.675)	Pagegroup Plc	Barclays Bank	(11)
(57.563)	Pagegroup Plc	Goldman Sachs	(3.172)
(793.750)	Pan African Resources Plc	Goldman Sachs	–

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
(390.427)	Pan African Resources Plc	JP Morgan	(9.959)
(11.600)	Pan African Resources Plc	HSBC	(132)
(109.928)	Pan African Resources Plc	Morgan Stanley	(1.246)
(160.359)	Paragon Banking Group Plc	Barclays Bank	(40.177)
(261.559)	Paragon Banking Group Plc	Goldman Sachs	(110.603)
(243.956)	Paragon Banking Group Plc	JP Morgan	(40.997)
(138.971)	Patisserie Holdings Plc	Barclays Bank	(107.921)
(11.671)	Patisserie Holdings Plc	Citibank	(9.063)
(53.495)	Patisserie Holdings Plc	JP Morgan	(21.984)
(206.257)	Patisserie Holdings Plc	Goldman Sachs	(136.790)
15.546	PayPoint Plc	HSBC	1.874
20.456	PayPoint Plc	JP Morgan	2.046
25.656	PayPoint Plc	Barclays Bank	(5.318)
34.998	PayPoint Plc	Goldman Sachs	2.381
35.818	PayPoint Plc	Morgan Stanley	812
69.423	Pearson Plc	JP Morgan	9.698
60.221	Pearson Plc	Barclays Bank	4.096
92.562	Pearson Plc	Goldman Sachs	17.123
9.494	Pearson Plc	HSBC	325
(685.941)	Pearson Plc	JP Morgan	(586.519)
(85.885)	Pendragon Plc	HSBC	436
(136.520)	Pendragon Plc	Barclays Bank	(257)
(135.907)	Pendragon Plc	Goldman Sachs	(567)
(93.917)	Pennon Group Plc	JP Morgan	(4.044)
(32.701)	Pennon Group Plc	Goldman Sachs	(4.296)
1.453	Persimmon Plc	Citibank	(1.746)
15.708	Persimmon Plc	HSBC	(28.240)
34.141	Persimmon Plc	JP Morgan	(102.599)
11.719	Persimmon Plc	Barclays Bank	(12.348)
182.443	Persimmon Plc	Goldman Sachs	(306.280)
(2.109.905)	Petra Diamonds Ltd	Goldman Sachs	71.759
(536.508)	Petra Diamonds Ltd	JP Morgan	78.995
(328.587)	Petra Diamonds Ltd	Barclays Bank	12.107
110.784	Petrofac Ltd	HSBC	26.634
33.080	Petrofac Ltd	JP Morgan	(5.380)
20.984	Petrofac Ltd	Barclays Bank	(4.496)
74.778	Petrofac Ltd	Goldman Sachs	18.256
33.410	Petrofac Ltd	Morgan Stanley	5.443
102.032	Pets at Home Group Plc	Barclays Bank	(8.907)
101.903	Pets at Home Group Plc	Goldman Sachs	(1.271)
4.685	Pets at Home Group Plc	HSBC	(140)
28.754	Pets at Home Group Plc	Morgan Stanley	(1.858)
111.228	Phoenix Group Holdings	HSBC	4.295
48.258	Phoenix Group Holdings	JP Morgan	(1.913)
(52.479)	Phoenix Group Holdings	JP Morgan	2.975
14.224	Phoenix Group Holdings	Barclays Bank	684
41.555	Phoenix Group Holdings	Goldman Sachs	861
(13.387)	Phoenix Group Holdings	Barclays Bank	(759)
166.841	Picton Property Income Ltd/The	JP Morgan	(1.891)
80.195	Picton Property Income Ltd/The	Barclays Bank	–
66.189	Picton Property Income Ltd/The	HSBC	(750)
80.717	Picton Property Income Ltd/The	Morgan Stanley	(1.373)
84.502	Picton Property Income Ltd/The	Goldman Sachs	(958)
(54.488)	Playtech Plc	Barclays Bank	5.370
(3.063)	Playtech Plc	Goldman Sachs	(12)
84.997	Playtech Plc	JP Morgan	26.499
(47.024)	Playtech Plc	JP Morgan	(628)
68.096	Playtech Plc	Barclays Bank	(7.720)
14.243	Playtech Plc	Goldman Sachs	(728)
15.763	Playtech Plc	HSBC	(1.256)
97.519	Polypipe Group Plc	Goldman Sachs	(9.508)
58.682	Polypipe Group Plc	Morgan Stanley	(16.166)
30.215	Polypipe Group Plc	HSBC	(13.325)
(7.450)	Provident Financial Plc	HSBC	5.690
(147.138)	Provident Financial Plc	Citibank	123.437
(2.895)	Provident Financial Plc	Barclays Bank	2.429
(25.245)	Provident Financial Plc	Goldman Sachs	17.955
2.912	Prudential Plc	HSBC	753
22.244	Prudential Plc	JP Morgan	2.232
(62.208)	Prudential Plc	Goldman Sachs	(5.289)
(23.122)	PZ Cussons Plc	JP Morgan	1.337
	Royaume-Uni *suite*		
(275.414)	PZ Cussons Plc	Barclays Bank	(3.415)
(364.303)	PZ Cussons Plc	Goldman Sachs	(77.833)
(496.724)	QinetiQ Group Plc	Goldman Sachs	(16)
(119.438)	QinetiQ Group Plc	Barclays Bank	(2.151)
(165.983)	QinetiQ Group Plc	JP Morgan	(2.975)
6.020	Randgold Resources Ltd	JP Morgan	(8.190)
298	Randgold Resources Ltd	Citibank	(1.284)
1.991	Randgold Resources Ltd	HSBC	(2.709)
4.950	Randgold Resources Ltd	Goldman Sachs	(8.979)
5.456	Rathbone Brothers Plc	Morgan Stanley	3.402
20.663	Rathbone Brothers Plc	Goldman Sachs	22.488
14.818	Reckitt Benckiser Group Plc	Goldman Sachs	1.174
(17.279)	Reckitt Benckiser Group Plc	JP Morgan	(9.542)
(5.709)	Reckitt Benckiser Group Plc	Barclays Bank	1.489
(25.960)	Reckitt Benckiser Group Plc	Goldman Sachs	(23.164)
(261.033)	Redde Plc	Goldman Sachs	3.699
(9.563)	Redde Plc	HSBC	54
(115.355)	Redde Plc	JP Morgan	654
(152.531)	Redde Plc	Morgan Stanley	(432)
(2.197.039)	Redefine International Plc (Reit)	JP Morgan	70.239
(344.122)	Redefine International Plc (Reit)	Goldman Sachs	6.125
216.185	Redrow Plc	Goldman Sachs	24.900
(27.109)	Redrow Plc	JP Morgan	(1.758)
8.180	Redrow Plc	Barclays Bank	800
95.691	Redrow Plc	HSBC	(47.360)
121.343	Redrow Plc	JP Morgan	(14.804)
4.407	Redrow Plc	Morgan Stanley	495
(1.903.578)	Renewables Infrastructure Group Ltd/The	Morgan Stanley	79.848
(691.533)	Renewi Plc	Goldman Sachs	(16.464)
(420)	Renishaw Plc	JP Morgan	17
(3.014)	Renishaw Plc	Barclays Bank	5.250
4.095	Rentokil Initial Plc	JP Morgan	(583)
58.442	Rentokil Initial Plc	Barclays Bank	(5.465)
535.110	Rentokil Initial Plc	Goldman Sachs	(53.981)
(386.531)	Restaurant Group Plc/The	Goldman Sachs	(55.652)
(192.599)	Restore Plc	Morgan Stanley	(38.210)
354	Rightmove Plc	JP Morgan	192
(10.511)	Rightmove Plc	JP Morgan	6.077
64.422	Rightmove Plc	Goldman Sachs	81.068
(11.689)	Rightmove Plc	Goldman Sachs	(14.709)
10.593	Rio Tinto Plc	Barclays Bank	(15.252)
2.594	Rio Tinto Plc	Goldman Sachs	(4.297)
11.393	Rio Tinto Plc	HSBC	(17.303)
22.825	Rio Tinto Plc	JP Morgan	(24.316)
(3.797.944)	Rolls Royce Holdings Plc	HSBC	(4.306)
(5.924.800)	Rolls Royce Holdings Plc	JP Morgan	(6.717)
43.529	Rolls Royce Holdings Plc	Barclays Bank	(17.079)
1.417	Rolls Royce Holdings Plc	Goldman Sachs	(556)
24.361	Rolls Royce Holdings Plc	HSBC	(10.614)
(172.452)	Rolls-Royce Group Plc ‘C’ (Pref)	Citibank	(195)
(263.110)	Rolls-Royce Group Plc ‘C’ (Pref)	Goldman Sachs	–
(107.858)	Rotork Plc	Goldman Sachs	(6.725)
(642.953)	Rotork Plc	JP Morgan	47.767
255.561	Royal Bank of Scotland Group Plc	JP Morgan	22.963
51.373	Royal Bank of Scotland Group Plc	HSBC	4.403
1.613	Royal Bank of Scotland Group Plc	Barclays Bank	93
112.180	Royal Bank of Scotland Group Plc	Goldman Sachs	10.236
3.852	Royal Bank of Scotland Group Plc	Morgan Stanley	262
(47.765)	Royal Dutch Shell Plc ‘B’	JP Morgan	(3.508)
(165.434)	Royal Mail Plc	Barclays Bank	(45.387)
(191.467)	Royal Mail Plc	Goldman Sachs	(101.151)
379.633	Royal Mail Plc	Barclays Bank	104.152
631.759	Royal Mail Plc	Goldman Sachs	333.755

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

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«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
(703.927)	Royal Mail Plc	JP Morgan	(365.758)
124.407	Royal Mail Plc	JP Morgan	81.520
(274.084)	Royal Mail Plc	HSBC	(169.078)
29.590	RPC Group Plc	JP Morgan	(3.103)
59	RPC Group Plc	Barclays Bank	9
(721)	RPC Group Plc	JP Morgan	(51)
82.043	RPS Group Plc	HSBC	(21.392)
58.830	RPS Group Plc	JP Morgan	(19.498)
42.163	RPS Group Plc	Barclays Bank	956
148.397	RPS Group Plc	Goldman Sachs	9.673
34.902	RPS Group Plc	Morgan Stanley	(3.957)
21.844	RSA Insurance Group Plc	Barclays Bank	(619)
177.853	RSA Insurance Group Plc	Goldman Sachs	(1.856)
908	RSA Insurance Group Plc	HSBC	(2)
190.059	RSA Insurance Group Plc	JP Morgan	(6.354)
(9.433)	RWS Holdings Plc	Goldman Sachs	(2.373)
10.171	Safestore Holdings Plc (Reit)	Morgan Stanley	(334)
26.729	Safestore Holdings Plc (Reit)	HSBC	(1.727)
20.329	Safestore Holdings Plc (Reit)	JP Morgan	(1.314)
8.120	Safestore Holdings Plc (Reit)	Barclays Bank	(267)
172.932	Safestore Holdings Plc (Reit)	Goldman Sachs	(12.743)
(440.849)	Saga Plc	Barclays Bank	(8.496)
(253.840)	Saga Plc	HSBC	13.813
417.664	Saga Plc	HSBC	(22.124)
536.876	Saga Plc	JP Morgan	(23.922)
(964.854)	Saga Plc	Goldman Sachs	24.064
207.404	Saga Plc	Goldman Sachs	(4.906)
(9.694)	Sage Group Plc/The	HSBC	2.853
(208.573)	Sage Group Plc/The	JP Morgan	72.113
3.781	Sanne Group Plc	Barclays Bank	(214)
2.873	Sanne Group Plc	HSBC	(489)
1.286	Sanne Group Plc	JP Morgan	(219)
514	Sanne Group Plc	Goldman Sachs	137
22.080	Savills Plc	Goldman Sachs	(298)
10.525	Savills Plc	HSBC	(1.907)
22.076	Savills Plc	JP Morgan	(4.129)
13.836	Savills Plc	Morgan Stanley	(2.498)
9.552	Savills Plc	Barclays Bank	(920)
(141.121)	Scapa Group Plc	Goldman Sachs	(74.393)
31.363	Schroders Plc	Goldman Sachs	(3.839)
19.045	Schroders Plc	JP Morgan	247
(43.243)	Segro Plc (Reit)	Barclays Bank	5.638
(60.392)	Segro Plc (Reit)	Goldman Sachs	6.737
(130.845)	Segro Plc (Reit)	JP Morgan	11.364
63.174	Senior Plc	Morgan Stanley	(5.730)
126.850	Senior Plc	Barclays Bank	(7.190)
66.814	Senior Plc	HSBC	(12.498)
(308.083)	Serco Group Plc	JP Morgan	77.887
(11.380)	Serco Group Plc	Barclays Bank	111
(307.387)	Serco Group Plc	Goldman Sachs	15.333
10.706	Severn Trent Plc	Goldman Sachs	(3.657)
1.547	Severn Trent Plc	Citibank	(210)
5.343	Severn Trent Plc	Morgan Stanley	27
56.466	Severn Trent Plc	HSBC	(35.114)
59.412	Severn Trent Plc	JP Morgan	(40.947)
23.360	Severn Trent Plc	Barclays Bank	(3.581)
(110.300)	Shaftesbury Plc (Reit)	HSBC	(3.126)
(20.033)	Shaftesbury Plc (Reit)	JP Morgan	2.038
(621)	Shire Plc	JP Morgan	(699)
43.202	SIG Plc	Goldman Sachs	5.017
38.333	SIG Plc	HSBC	(439)
13.532	SIG Plc	JP Morgan	(585)
29.475	SIG Plc	Morgan Stanley	2.784
34.778	SIG Plc	Barclays Bank	2.484
27.589	Sirius Minerals Plc	Citibank	(272)
1.781.425	Sirius Minerals Plc	Goldman Sachs	988
869.541	Sirius Minerals Plc	HSBC	(18.533)
186.078	Sirius Minerals Plc	Barclays Bank	(1.835)
410.844	Sirius Minerals Plc	JP Morgan	(4.469)
(187.914)	Smart Metering Systems Plc	Goldman Sachs	(111.843)
2.514	Smith & Nephew Plc	Citibank	(431)
4.480	Smith & Nephew Plc	HSBC	(655)
	Royaume-Uni *suite*		
105.643	Smith & Nephew Plc	JP Morgan	(30.397)
237.592	Smith & Nephew Plc	Barclays Bank	(30.584)
101.451	Smith & Nephew Plc	Goldman Sachs	(16.102)
6.401	Smiths Group Plc	HSBC	7
58.962	Smiths Group Plc	JP Morgan	(25.938)
25.483	Smiths Group Plc	Barclays Bank	(5.953)
57.682	Smiths Group Plc	Goldman Sachs	(9.429)
23.425	Softcat Plc	JP Morgan	(7.293)
8.217	Softcat Plc	HSBC	(2.375)
44.257	Softcat Plc	Barclays Bank	(12.794)
155.118	Softcat Plc	Goldman Sachs	(45.920)
76.087	Softcat Plc	Morgan Stanley	(22.896)
82.977	Sophos Group Plc '144A'	Barclays Bank	(50.466)
7.277	Sophos Group Plc '144A'	Citibank	(4.414)
11.548	Sophos Group Plc '144A'	Goldman Sachs	(6.101)
51.675	Sophos Group Plc '144A'	HSBC	(21.581)
165.669	Sophos Group Plc '144A'	JP Morgan	(52.561)
(27.021)	Sophos Group Plc '144A'	Barclays Bank	16.389
6.890	Sophos Group Plc '144A'	Morgan Stanley	(4.758)
(72.043)	Sophos Group Plc '144A'	JP Morgan	39.203
(33.257)	Sophos Group Plc '144A'	HSBC	18.097
(116.574)	Sophos Group Plc '144A'	Goldman Sachs	23.788
11.908	Spectris Plc	Barclays Bank	(13.031)
10.681	Spectris Plc	Citibank	(11.852)
8.307	Spectris Plc	HSBC	(4.691)
14.340	Spectris Plc	JP Morgan	(17.032)
7.582	Spectris Plc	Goldman Sachs	(5.047)
110	Spirax-Sarco Engineering Plc	Goldman Sachs	94
11.703	Spirax-Sarco Engineering Plc	HSBC	4.694
243	Spirax-Sarco Engineering Plc	Morgan Stanley	29
5.306	Spirax-Sarco Engineering Plc	Barclays Bank	(5.715)
74.501	Spire Healthcare Group Plc '144A'	Barclays Bank	9.122
11.284	Spire Healthcare Group Plc '144A'	Goldman Sachs	(90)
19.198	Spire Healthcare Group Plc '144A'	Morgan Stanley	(11.332)
571.832	Spirent Communications Plc	Goldman Sachs	21.069
350.458	Spirent Communications Plc	JP Morgan	57.609
171.391	Spirent Communications Plc	Morgan Stanley	4.372
38.835	Spirent Communications Plc	HSBC	5.503
13.469	Sports Direct International Plc	Citibank	(1.008)
25.018	Sports Direct International Plc	JP Morgan	(739)
38.911	Sports Direct International Plc	Barclays Bank	(2.911)
2.763	Sports Direct International Plc	Morgan Stanley	(17)
88.195	Sports Direct International Plc	Goldman Sachs	(803)
26.084	Sports Direct International Plc	HSBC	(3.815)
(21.770)	SSE Plc	Goldman Sachs	(2.467)
145.239	SSP Group Plc	JP Morgan	85.620
(15.334)	SSP Group Plc	HSBC	270
(5.072)	SSP Group Plc	JP Morgan	891
37.638	SSP Group Plc	Barclays Bank	(6.187)
884.964	SSP Group Plc	Goldman Sachs	481.567
111.365	St James's Place Plc	HSBC	59.774
51.942	St James's Place Plc	Goldman Sachs	37.416
6.836	Staffline Group Plc	Goldman Sachs	2.635
4.105	Staffline Group Plc	HSBC	(5.491)
27.952	Staffline Group Plc	JP Morgan	(37.393)
3.850	Staffline Group Plc	Morgan Stanley	(3.928)
5.909	Staffline Group Plc	Barclays Bank	134
(1.000.660)	Stagecoach Group Plc	Goldman Sachs	(258.649)
(70.610)	Standard Chartered Plc	HSBC	(2.023)
(37.837)	Standard Chartered Plc	JP Morgan	(4.279)
(71.261)	Standard Chartered Plc	Goldman Sachs	1.921
(10.866)	Standard Life Plc	Barclays Bank	(678)
(138.593)	Standard Life Plc	HSBC	(5.185)
(446.482)	Standard Life Plc	JP Morgan	(11.280)
(122.932)	Stobart Group Ltd	HSBC	4.320
(141.708)	Stobart Group Ltd	JP Morgan	4.980
140.168	Stock Spirits Group Plc	Barclays Bank	15.493
395.831	Stock Spirits Group Plc	Goldman Sachs	70.677
122.280	Stock Spirits Group Plc	Morgan Stanley	3.119

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
88.669	Stock Spirits Group Plc	HSBC	(4.523)
177.644	Stock Spirits Group Plc	JP Morgan	(9.063)
56.170	Strix Group Plc	Barclays Bank	(478)
279.152	Strix Group Plc	Goldman Sachs	(11.868)
197.235	Strix Group Plc	HSBC	(3.354)
58.814	Strix Group Plc	JP Morgan	(1.000)
16.779	Strix Group Plc	Morgan Stanley	(333)
(3.198)	SuperGroup Plc	Barclays Bank	(1.103)
(23.062)	SuperGroup Plc	Goldman Sachs	(11.717)
(3.843)	SuperGroup Plc	HSBC	(4.577)
985	Synthomer Plc	Goldman Sachs	18
1.061	Synthomer Plc	HSBC	13
(109.623)	TalkTalk Telecom Group Plc	Goldman Sachs	1.367
(159.025)	TalkTalk Telecom Group Plc	Citibank	(5.154)
(173.258)	TalkTalk Telecom Group Plc	HSBC	108.030
89.589	Tate & Lyle Plc	Barclays Bank	(23.868)
69.865	Tate & Lyle Plc	Morgan Stanley	(29.982)
148.628	Tate & Lyle Plc	Goldman Sachs	(34.542)
(240.632)	Tate & Lyle Plc	JP Morgan	57.173
5.193	Tate & Lyle Plc	JP Morgan	(1.666)
64.007	Tate & Lyle Plc	HSBC	(23.831)
579.458	Taylor Wimpey Plc	HSBC	(15.862)
118.371	Taylor Wimpey Plc	Barclays Bank	1.074
5.587	Taylor Wimpey Plc	Morgan Stanley	(168)
1.944	Taylor Wimpey Plc	Citibank	18
2.868.078	Taylor Wimpey Plc	Goldman Sachs	60.196
(1.945)	TBC Bank Group Plc	Barclays Bank	1.264
(2.518)	TBC Bank Group Plc	HSBC	1.994
(2.633)	TBC Bank Group Plc	Goldman Sachs	3.213
(6.447)	TBC Bank Group Plc	JP Morgan	10.628
(84.281)	Ted Baker Plc	Goldman Sachs	(63.061)
(30.902)	Ted Baker Plc	Barclays Bank	3.503
(42.396)	Telecom Plus Plc	Goldman Sachs	31.082
(174.469)	Telecom Plus Plc	Barclays Bank	162.189
30.326	Telford Homes Plc	Goldman Sachs	3.610
41.326	Telford Homes Plc	Barclays Bank	234
47.920	Telford Homes Plc	Morgan Stanley	6.247
16.040	Telford Homes Plc	HSBC	818
13.956	Telford Homes Plc	JP Morgan	712
(339.432)	Tesco Plc	HSBC	(36.335)
(795.898)	Tesco Plc	JP Morgan	(118.019)
(49.395)	Tesco Plc	Barclays Bank	(1.064)
(476.052)	Tesco Plc	Goldman Sachs	(65.667)
(996.776)	Thomas Cook Group Plc	JP Morgan	1.188
392.452	Thomas Cook Group Plc	Barclays Bank	29.809
6.369.349	Thomas Cook Group Plc	Goldman Sachs	375.481
13.026	Topps Tiles Plc	JP Morgan	923
21.107	Topps Tiles Plc	Morgan Stanley	3.261
(330.163)	TP ICAP Plc	JP Morgan	(38.815)
(81.275)	TP ICAP Plc	Goldman Sachs	(18.704)
(112.490)	Travis Perkins Plc	JP Morgan	(86.524)
(12.036)	Travis Perkins Plc	Barclays Bank	(4.478)
(40.737)	Travis Perkins Plc	Goldman Sachs	(34.253)
(3.385)	Tritax Big Box Plc (Reit)	JP Morgan	77
(363.803)	Tritax Big Box Plc (Reit)	Goldman Sachs	7.011
8.465	TUI AG	HSBC	2.944
25.762	TUI AG	Barclays Bank	5.257
32	TUI AG	Goldman Sachs	9
412.982	Tullow Oil Plc	HSBC	57.270
132.006	Tullow Oil Plc	JP Morgan	17.597
13.439	Tullow Oil Plc	Citibank	1.295
(1.888)	Tullow Oil Plc	JP Morgan	14
67.847	Tullow Oil Plc	Barclays Bank	9.464
179.534	Tullow Oil Plc	Goldman Sachs	16.499
(3.262)	Tyman Plc	HSBC	(306)
(77.985)	UBM Plc	Goldman Sachs	(13.704)
29.777	UBM Plc	Barclays Bank	2.166
15.036	UBM Plc	Goldman Sachs	2.136
18.699	UBM Plc	JP Morgan	680
(181.036)	UDG Healthcare Plc	JP Morgan	231.623
(91.109)	UK Commercial Property Trust Ltd/Fund	HSBC	(1.085)
	Royaume-Uni *suite*		
(93.282)	UK Commercial Property Trust Ltd/Fund	Goldman Sachs	(3.067)
(318)	Ultra Electronics Holdings Plc	HSBC	(404)
(124.548)	Ultra Electronics Holdings Plc	JP Morgan	278.345
(39.634)	Ultra Electronics Holdings Plc	Barclays Bank	(32.992)
(28.784)	Ultra Electronics Holdings Plc	Goldman Sachs	(25.453)
(114.906)	UNITE Group Plc/The (Reit)	JP Morgan	(12.031)
148.911	United Utilities Group Plc	Goldman Sachs	(21.946)
(581.869)	Vectura Group Plc	Goldman Sachs	(34.405)
(123.667)	Vectura Group Plc	JP Morgan	561
(205.742)	Vectura Group Plc	Barclays Bank	(7.324)
(6.747)	Vectura Group Plc	HSBC	(127)
(85.659)	Vedanta Resources Plc	Goldman Sachs	68.948
(112.582)	Vedanta Resources Plc	JP Morgan	223.648
895.029	Vertu Motors Plc	Barclays Bank	17.757
1.928.692	Vertu Motors Plc	Goldman Sachs	54.663
712.006	Vertu Motors Plc	Morgan Stanley	20.180
12.361	Vesuvius Plc	Barclays Bank	(3.573)
12.307	Vesuvius Plc	Goldman Sachs	(3.472)
669	Vesuvius Plc	HSBC	(110)
10.146	Vesuvius Plc	JP Morgan	(3.115)
3.700	Victoria Plc	JP Morgan	818
1.389	Victoria Plc	HSBC	(57)
10.902	Victoria Plc	Morgan Stanley	(3.628)
548	Victrex Plc	Citibank	(721)
(10.400)	Victrex Plc	Goldman Sachs	9.873
(47.415)	Victrex Plc	JP Morgan	5.549
3.063	Victrex Plc	HSBC	(1.239)
5.210	Victrex Plc	Goldman Sachs	(1.477)
25.846	Virgin Money Holdings UK Plc	HSBC	3.298
28.864	Virgin Money Holdings UK Plc	JP Morgan	3.195
1.837	Virgin Money Holdings UK Plc	Barclays Bank	(104)
190.387	Virgin Money Holdings UK Plc	Goldman Sachs	17.233
(414.157)	Vodafone Group Plc	Barclays Bank	18.077
(72.998)	Vodafone Group Plc	HSBC	535
(380.802)	Vodafone Group Plc	JP Morgan	14.370
856.858	Vodafone Group Plc	Goldman Sachs	(33.513)
(104.952)	Weir Group Plc/The	JP Morgan	24.502
(13.547)	Weir Group Plc/The	HSBC	4.548
(11.546)	Weir Group Plc/The	Barclays Bank	9.832
(35.979)	Weir Group Plc/The	Goldman Sachs	6.435
(44.959)	WH Smith Plc	JP Morgan	(24.634)
(2.492)	WH Smith Plc	Barclays Bank	(1.328)
(6.443)	WH Smith Plc	HSBC	(3.084)
(9.037)	Whitbread Plc	HSBC	(1.921)
(75.955)	Whitbread Plc	JP Morgan	16.008
(9.282)	Whitbread Plc	Barclays Bank	842
(13.373)	Whitbread Plc	Goldman Sachs	(1.503)
(17.579)	William Hill Plc	JP Morgan	(249)
(37.985)	William Hill Plc	Goldman Sachs	1.915
28.791	Wizz Air Holdings Plc '144A'	HSBC	101.183
60.928	Wizz Air Holdings Plc '144A'	JP Morgan	214.126
23.117	Wizz Air Holdings Plc '144A'	Barclays Bank	27.780
38.915	Wizz Air Holdings Plc '144A'	Goldman Sachs	80.293
554.563	Wm Morrison Supermarkets Plc	Goldman Sachs	66.013
91.680	Wm Morrison Supermarkets Plc	JP Morgan	9.311
15.829	Workspace Group Plc (Reit)	HSBC	(4.666)
241	Workspace Group Plc (Reit)	JP Morgan	(71)
32.626	Workspace Group Plc (Reit)	Barclays Bank	(5.178)
43.363	Workspace Group Plc (Reit)	Goldman Sachs	3.687
4.557	Workspace Group Plc (Reit)	Morgan Stanley	439
595	WPP Plc	JP Morgan	362
53.310	WPP Plc	Goldman Sachs	40.492
(167.298)	ZPG Plc '144A'	Goldman Sachs	17.070
(3.772)	ZPG Plc '144A'	JP Morgan	409
			1.788.435
Total			(7.951.259)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Diversified Equity Absolute Return Fund

suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
Catégorie d'Actions couverte en francs suisses						
CHF	298.936	EUR	258.322	State Street Bank & Trust Company	15/12/2017	(3.011)
EUR	4.531	CHF	5.279	State Street Bank & Trust Company	15/12/2017	21
						(2.990)
Catégorie d'Actions couverte en livres sterling						
EUR	97.175	GBP	86.510	State Street Bank & Trust Company	15/12/2017	(869)
GBP	7.473.877	EUR	8.443.177	State Street Bank & Trust Company	15/12/2017	27.235
						26.366
Catégorie d'Actions couverte en yens japonais						
EUR	10.020.324	SEK	98.307.059	State Street Bank & Trust Company	15/12/2017	109.280
SEK	1.554.890.758	EUR	159.633.699	State Street Bank & Trust Company	15/12/2017	(2.873.937)
						(2.764.657)
Catégorie d'Actions couverte en dollars US						
EUR	78.002	USD	92.894	State Street Bank & Trust Company	15/12/2017	28
USD	7.926.791	EUR	6.798.454	State Street Bank & Trust Company	15/12/2017	(144.824)
						(144.796)
Total						(2.886.077)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	84,87
Organismes de placement collectif	5,17
Biens de consommation cyclique	4,38
Valeurs industrielles	3,35
Portefeuille de titres à la valeur de marché	97,77
Autres éléments de l'actif net	2,23
	100,00

BlackRock European Opportunities Extension Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
ACTIONS ORDINAIRES			
	Belgique		
243.192	KBC Group NV	16.714.586	1,46
685.190	Kinepolis Group NV*	41.275.846	3,60
163.307	Telenet Group Holding NV*	9.515.899	0,83
		67.506.331	5,89
	Danemark		
153.256	Ambu A/S 'B'*	10.657.664	0,93
427.158	Danske Bank A/S	13.489.336	1,18
589.869	DSV A/S	37.865.612	3,31
155.774	Genmab A/S	25.538.123	2,23
1.447.699	Nets A/S '144A'	31.788.094	2,77
912.329	Novo Nordisk A/S 'B'	39.574.840	3,46
502.920	Royal Unibrew A/S	23.951.173	2,09
		182.864.842	15,97
	Finlande		
534.586	Konecranes OYJ	20.041.629	1,75
417.262	Wartsila OYJ Abp	23.199.767	2,03
		43.241.396	3,78
	France		
313.268	Alten SA*	22.010.210	1,92
93.741	Ipsen SA	9.603.765	0,84
38.160	Teleperformance	4.722.300	0,41
108.986	Thales SA	9.316.123	0,82
		45.652.398	3,99
	Allemagne		
317.441	Aumann AG*	22.316.102	1,95
99.923	Continental AG	22.272.837	1,95
218.208	SAP SE	20.771.220	1,81
		65.360.159	5,71
	Irlande		
1.184.849	Bank of Ireland Group Plc	7.793.937	0,68
160.136	DCC Plc	12.980.305	1,13
3.550.937	Irish Continental Group Plc (Unit)	20.282.952	1,77
162.730	Origin Enterprises Plc	1.084.758	0,10
		42.141.952	3,68
	Luxembourg		
498.578	Stabilus SA	36.176.820	3,16
		36.176.820	3,16
	Pays-Bas		
63.302	ASML Holding NV	9.327.550	0,81
126.626	IMCD Group NV	6.583.286	0,58
138.902	Koninklijke DSM NV	10.963.535	0,96
1.333.483	RELX NV	25.789.561	2,25
460.208	TKH Group NV	25.628.983	2,24
		78.292.915	6,84
	Suède		
372.570	AddLife AB*	6.497.428	0,57
1.245.157	AddTech AB 'B'	22.970.091	2,01
728.614	Alimak Group AB '144A'	9.842.146	0,86
1.556.505	Assa Abloy AB 'B'	26.705.307	2,33
199.169	Avanza Bank Holding AB*	7.127.506	0,62
543.006	Hexagon AB 'B'	22.502.958	1,96
332.599	Intrum Justitia AB*	9.646.023	0,84
884.081	Loomis AB 'B'	30.675.414	2,68
811.752	Thule Group AB/The '144A'	14.958.466	1,31
295.271	Troax Group AB	8.899.784	0,78
		159.825.123	13,96

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Suisse		
392.971	Cie Financiere Richemont SA Reg	28.505.961	2,49
455.498	Julius Baer Group Ltd	22.520.438	1,97
222.176	Kuehne + Nagel International AG Reg*	32.764.330	2,86
179.918	Lonza Group AG Reg	39.253.404	3,43
45.944	Partners Group Holding AG	26.324.682	2,30
37.828	Schindler Holding AG	7.183.895	0,63
30.404	Schindler Holding AG Reg	5.657.177	0,49
3.338	Sika AG - BR	21.676.909	1,89
65.830	Straumann Holding AG Reg	41.288.343	3,61
107.409	Tecan Group AG Reg	18.554.462	1,62
		243.729.601	21,29
	Royaume-Uni		
2.665.270	Shield Therapeutics Plc	3.505.008	0,30
		3.505.008	0,30
Total des actions ordinaires		968.296.545	84,57
OBLIGATIONS			
	Pays-Bas		
EUR 7.500.000	Cooperatieve Rabobank UA FRN 19/2/2018	7.510.125	0,65
		7.510.125	0,65
Total des obligations		7.510.125	0,65
CERTIFICATS DE DÉPÔT			
	Belgique		
EUR 5.500.000	KBC BANK NV 15/1/2018 (Zero Coupon)	5.502.283	0,48
		5.502.283	0,48
	Suisse		
EUR 3.000.000	UBS AG/London RegS 15/3/2018 (Zero Coupon)	3.003.540	0,26
		3.003.540	0,26
	Royaume-Uni		
EUR 4.000.000	Mizuho Corporate Bank 7/12/2017 (Zero Coupon)	4.000.080	0,35
EUR 5.000.000	Norinchukin Bank 11/1/2018 (Zero Coupon)	5.001.900	0,44
EUR 3.500.000	Sumitomo Mitsui Trust and Banking 12/2/2018 (Zero Coupon)	3.501.802	0,31
EUR 10.000.000	UBS AG/London 13/3/2018 (Zero Coupon)	10.008.850	0,87
		22.512.632	1,97
Total des certificats de dépôt		31.018.455	2,71
BILLET DE TRÉSORERIE			
	France		
EUR 4.000.000	Matchpoint Finance Public Ltd 12/2/2018 (Zero Coupon)	4.002.355	0,35
		4.002.355	0,35
	Luxembourg		
EUR 4.000.000	Banque Federative du Credit Mutuel SA 20/3/2018 (Zero Coupon)	4.004.307	0,35
EUR 4.000.000	Banque Federative du Credit Mutuel SA RegS 1/2/2018 (Zero Coupon)	4.002.484	0,35
EUR 5.000.000	Credit Suisse Group AG 14/3/2018 (Zero Coupon)	5.005.734	0,44

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg *suite*		
EUR 5.000.000	Honeywell International Inc 5/2/2018 (Zero Coupon)	5.003.578	0,43
EUR 8.000.000	Nordea Bank AB 12/3/2018 (Zero Coupon)	8.008.996	0,70
EUR 8.000.000	Procter & Gamble Co/The 4/12/2017 (Zero Coupon)	8.000.247	0,70
EUR 8.000.000	Svenska Handelsbanken AB 29/3/2018 (Zero Coupon)	8.010.115	0,70
		42.035.461	3,67
Total des billets de trésorerie		46.037.816	4,02
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		1.052.862.941	91,95

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Irlande		
104.604.464	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund Agency Dis[1]	104.604.464	9,14
		104.604.464	9,14
Total des organismes de placement collectif		104.604.464	9,14
Portefeuille de titres à la valeur de marché		1.157.467.405	101,09
Autres éléments du passif net		(12.536.556)	(1,09)
Total de l'actif net (EUR)		1.144.930.849	100,00

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

* Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Danemark		
(32.333)	Coloplast A/S ‘B’	Citibank	62.132
(118.225)	H Lundbeck A/S	Citibank	554.459
(101.637)	Novozymes A/S ‘B’	Bank of America Merrill Lynch	32.779
(56.328)	Pandora A/S	Citibank	(397.391)
			251.979
	France		
(237.905)	Air France-KLM	Deutsche Bank	(151.070)
(51.811)	Air Liquide SA	Citibank	20.724
199.177	Alten SA	Deutsche Bank	(87.638)
(211.688)	Bureau Veritas SA	Bank of America Merrill Lynch	(81.500)
(154.350)	Carrefour SA	JP Morgan	(16.978)
(88.480)	Casino Guichard Perrachon SA	JP Morgan	(215.006)
(48.762)	Ingenico Group SA	JP Morgan	(298.423)
46.465	Kering	Bank of America Merrill Lynch	(390.306)
(198.980)	Korian SA	JP Morgan	(232.807)
(52.306)	Naturex	Citibank	2.092
(239.553)	Peugot SA	Bank of America Merrill Lynch	342.561
(276.993)	TechnipFMC Plc	Bank of America Merrill Lynch	(432.109)
135.480	Teleperformance	JP Morgan	264.186
29.042	Thales SA	Bank of America Merrill Lynch	(106.294)
(81.026)	Valeo SA	Citibank	(138.554)
284.269	Vinci SA	Deutsche Bank	696.459
			(824.663)
	Allemagne		
(597.918)	ADVA Optical Networking SE	Bank of America Merrill Lynch	(765.335)
(109.330)	Bayerische Motoren Werke AG	Deutsche Bank	56.852
(271.719)	Deutsche Bank AG Reg	JP Morgan	(326.063)
(144.268)	Deutsche EuroShop AG	Citibank	35.346
(112.403)	Deutsche Lufthansa AG Reg	JP Morgan	(223.120)
(339.544)	ElringKlinger AG	Citibank	(578.923)
(301.949)	Gerry Weber International AG	Deutsche Bank	193.851
(112.575)	Hamburger Hafen und Logistik AG	Citibank	2.252
(321.716)	Metro AG	Bank of America Merrill Lynch	22.520
(166.365)	Rocket Internet SE ‘144A’	Deutsche Bank	57.396
(52.051)	Sartorius AG (Pref)	JP Morgan	(83.282)
(102.215)	Software AG	JP Morgan	(193.186)
(223.029)	Suedzucker AG	Citibank	(80.290)
(32.829)	Volkswagen AG (Pref)	Bank of America Merrill Lynch	(771.482)
(99.709)	Vonovia SE	Bank of America Merrill Lynch	(27.919)
(18.705)	zooplus AG	JP Morgan	3.741
			(2.677.642)
	Grèce		
(68.857)	FF Group	Deutsche Bank	42.003
			42.003
	Irlande		
1.656.404	Irish Continental Group Plc (Unit)	Citibank	322.999
			322.999
	Italie		
(242.703)	Fiat Chrysler Automobiles NV	JP Morgan	150.476
397.845	Tenaris SA	Citibank	(35.806)
			114.670
	Pays-Bas		
(262.948)	Brunel International NV	Deutsche Bank	2.629
(186.156)	Koninklijke Vopak NV	JP Morgan	110.763
(7.241)	SNS REAAL NV	Deutsche Bank	–
			113.392
	Norvège		
(121.002)	Norwegian Air Shuttle ASA	Deutsche Bank	90.818
			90.818
	Espagne		
(1.135.318)	Distribuidora Internacional de Alimentacion SA	Deutsche Bank	65.848
1.391.328	Industria de Diseno Textil SA	Deutsche Bank	994.800
(323.382)	Mediaset Espana Comunicacion SA	Citibank	(209.875)
			850.773
	Suède		
(54.180)	Autoliv Inc SDR	Bank of America Merrill Lynch	(256.699)
(407.278)	Getinge AB ‘B’	Citibank	98.535
(142.576)	Millicom International Cellular SA SDR	Citibank	(208.402)
(211.788)	Recipharm AB ‘B’	Citibank	96.073
(780.189)	Telefonaktiebolaget LM Ericsson ‘B’	Bank of America Merrill Lynch	(246.168)
(1.408.227)	Telia Co AB	JP Morgan	134.860
			(381.801)
	Suisse		
(208.673)	ABB Ltd Reg	Bank of America Merrill Lynch	(71.275)
(70.964)	BB Biotech AG Reg	JP Morgan	(42.418)
(2.303)	Givaudan SA Reg	JP Morgan	70.796
(74.465)	Swiss Prime Site AG Reg	Bank of America Merrill Lynch	(6.358)
(45.020)	Vifor Pharma AG	JP Morgan	234.502
			185.247
	Royaume-Uni		
(175.214)	4d pharma Plc	Bank of America Merrill Lynch	68.530
(70.120)	Aggreko Plc	Bank of America Merrill Lynch	36.850
777.082	Associated British Foods Plc	Bank of America Merrill Lynch	(960.248)
3.207.163	Auto Trader Group Plc ‘144A’	JP Morgan	(585.379)
1.929.503	Beazley Plc	Citibank	(356.552)
1.403	BP Plc	Bank of America Merrill Lynch	(293)
970.008	British American Tobacco Plc	JP Morgan	(483.858)
6.170.708	Cairn Homes Plc	Bank of America Merrill Lynch	(77.134)
(4.342.748)	Cobham Plc	Deutsche Bank	108.312
(2.143.478)	ConvaTec Group Plc ‘144A’	JP Morgan	(85.051)
291.018	DCC Plc	JP Morgan	(610.354)
(11.568.723)	Debenhams Plc	Citibank	–
3.607.667	Domino’s Pizza Group Plc	JP Morgan	(392.634)

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Royaume-Uni *suite*		
3.476.926	Elementis Plc	Citibank	145.844
(2.224.929)	Flybe Group Plc	JP Morgan	63.059
939.114	Hargreaves Lansdown Plc	Deutsche Bank	553.620
(827.568)	Howden Joinery Group Plc	Bank of America Merrill Lynch	(16.888)
(422.736)	Inchcape Plc	Citibank	(107.830)
(528.808)	Inmarsat Plc	Bank of America Merrill Lynch	94.121
(2.470.667)	J Sainsbury Plc	Deutsche Bank	(210.071)
(139.599)	Johnson Matthey Plc	Citibank	142.434
(1.753.603)	Kingfisher Plc	Bank of America Merrill Lynch	(646.107)
639.945	London Stock Exchange Group Plc	JP Morgan	(7.255)
(1.362.823)	Meggitt Plc	Bank of America Merrill Lynch	(117.420)
6.018.296	Melrose Industries Plc	Deutsche Bank	(798.269)
(1.456.222)	Mitie Group Plc	JP Morgan	975.674
(1.076.586)	N Brown Group Plc	Deutsche Bank	(142.799)
(1.725.480)	Ocado Group Plc	JP Morgan	(1.975.701)
	Royaume-Uni *suite*		
(655.813)	Pearson Plc	Deutsche Bank	(122.674)
(171.660)	Persimmon Plc	Citibank	206.284
276.243	Rightmove Plc	Deutsche Bank	347.620
(25.752.502)	Rolls Royce Holdings Plc	Citibank	(29.192)
(289.734)	Rolls-Royce Group Plc 'C' (Pref)	Citibank	(328)
(559.837)	Rolls-Royce Holdings Plc	Citibank	215.790
659.422	Ryanair Holdings Plc	Deutsche Bank	514.349
331.874	Shire Plc	JP Morgan	276.535
236.157	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	200.795
(2.312.576)	TalkTalk Telecom Group Plc	Bank of America Merrill Lynch	739.324
(1.849.114)	Vodafone Group Plc	JP Morgan	(188.667)
720.610	Weir Group Plc/The	JP Morgan	(228.743)
(1.704.977)	Wm Morrison Supermarkets Plc	JP Morgan	286.069
			(3.168.237)
Total			(5.080.462)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Opportunities Extension Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
GBP	233.993.288	EUR	262.356.667	State Street Bank & Trust Company	15/12/2017	2.836.291
NOK	56.112.980	EUR	5.893.620	State Street Bank & Trust Company	15/12/2017	(204.239)
Total						2.632.052

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Valeurs industrielles	30,75
Biens de consommation non cyclique	26,88
Finance	16,43
Biens de consommation cyclique	11,36
Organismes de placement collectif	9,14
Technologie	3,03
Matériaux de base	1,54
Énergie	1,13
Communications	0,83
Portefeuille de titres à la valeur de marché	101,09
Autres éléments du passif net	(1,09)
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
ACTIONS ORDINAIRES			
	Belgique		
14.437	Solvay SA	1.710.785	0,38
		1.710.785	0,38
	Danemark		
110.564	Danske Bank A/S	3.491.530	0,77
67.975	Novo Nordisk A/S 'B'	2.948.607	0,65
		6.440.137	1,42
	Finlande		
53.822	Kone OYJ 'B'	2.329.416	0,51
40.411	Wartsila OYJ Abp	2.246.852	0,50
		4.576.268	1,01
	France		
61.920	Bouygues SA	2.678.350	0,59
171.994	Engie SA	2.537.771	0,56
13.245	Renault SA	1.130.990	0,25
61.483	Sanofi	4.723.739	1,04
23.634	Societe Generale SA	1.004.327	0,22
70.785	SPIE SA	1.633.718	0,36
20.468	Vinci SA	1.765.979	0,39
		15.474.874	3,41
	Allemagne		
9.210	adidas AG	1.626.486	0,36
24.009	Allianz SE Reg	4.782.593	1,05
30.216	Deutsche Boerse AG	2.877.470	0,63
99.735	Deutsche Post AG Reg	3.988.402	0,88
35.634	Fresenius Medical Care AG & Co KGaA	2.980.071	0,66
28.078	LEG Immobilien AG	2.515.789	0,55
11.900	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	2.246.720	0,50
		21.017.531	4,63
	Israël		
14.500	Teva Pharmaceutical Industries Ltd ADR	180.131	0,04
		180.131	0,04
	Italie		
132.433	Atlantia SpA[a]	3.709.448	0,81
503.273	Enel SpA	2.760.453	0,61
333.426	FinecoBank Banca Fineco SpA[a]	2.812.448	0,62
		9.282.349	2,04
	Jersey		
50.955	WPP Plc	762.519	0,17
		762.519	0,17
	Pays-Bas		
67.846	ABN AMRO Group NV - CVA '144A'	1.695.472	0,37
17.472	Koninklijke DSM NV	1.379.065	0,30
571.785	Koninklijke KPN NV	1.759.382	0,39
60.687	RELX NV	1.173.687	0,26
		6.007.606	1,32
	Norvège		
111.399	Marine Harvest ASA	1.648.486	0,36
		1.648.486	0,36

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Espagne		
85.473	Cia de Distribucion Integral Logista Holdings SA	1.713.734	0,38
71.604	Industria de Diseno Textil SA	2.140.959	0,47
550.137	Telefonica SA	4.767.487	1,05
		8.622.180	1,90
	Suède		
39.658	Atlas Copco AB 'A'	1.443.196	0,32
41.857	Hexagon AB 'B'[a]	1.734.615	0,38
75.545	Loomis AB 'B'	2.621.224	0,58
76.912	Volvo AB 'B'	1.231.210	0,27
		7.030.245	1,55
	Suisse		
39.220	Galenica AG '144A'	1.629.304	0,36
30.839	Nestle SA Reg	2.230.466	0,49
18.904	Zurich Insurance Group AG	4.805.564	1,06
		8.665.334	1,91
	Royaume-Uni		
53.672	AstraZeneca Plc	2.911.215	0,64
89.100	British American Tobacco Plc	4.823.768	1,06
125.566	Diageo Plc	3.669.109	0,81
197.651	Direct Line Insurance Group Plc	813.160	0,18
475.799	DS Smith Plc	2.912.776	0,64
250.095	IG Group Holdings Plc[a]	1.833.004	0,40
214.298	John Wood Group Plc[a]	1.768.640	0,39
32.582	London Stock Exchange Group Plc	1.392.175	0,31
26.901	Spirax-Sarco Engineering Plc	1.752.057	0,39
214.130	TP ICAP Plc	1.216.200	0,27
101.987	Unilever Plc	4.849.122	1,07
		27.941.226	6,16
Total des actions ordinaires		119.359.671	26,30
OBLIGATIONS			
	Argentine		
USD 308.000	Argentina Bonar Bonds 7,625% 18/4/2037	288.689	0,07
EUR 100.000	Argentine Republic Government International Bond 3,375% 15/1/2023	101.400	0,02
EUR 185.000	Argentine Republic Government International Bond 5,25% 15/1/2028	189.903	0,04
EUR 611.000	Argentine Republic Government International Bond RegS 5,00% 15/1/2027[a]	625.358	0,14
USD 380.000	Argentine Republic Government International Bond RegS 7,125% 28/6/2117	329.394	0,07
		1.534.744	0,34
	Australie		
AUD 632.000	Australia Government Bond RegS 0,75% 21/11/2027	408.357	0,09
EUR 300.000	Telstra Corp Ltd RegS 3,75% 16/5/2022	346.595	0,08
EUR 100.000	Westpac Banking Corp RegS 0,75% 22/7/2021	102.899	0,02
EUR 425.000	Westpac Banking Corp RegS 0,50% 17/5/2024	428.022	0,09
		1.285.873	0,28

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[a] Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Autriche		
EUR 100.000	Erste Group Bank AG RegS 0,625% 19/1/2023	102.595	0,02
GBP 100.000	Oesterreichische Kontrollbank AG RegS 0,75% 7/3/2022	111.734	0,03
EUR 2.540.000	Republic of Austria Government Bond RegS '144A' 0,50% 20/4/2027	2.538.908	0,56
EUR 90.000	Republic of Austria Government Bond RegS '144A' 1,50% 20/2/2047	91.071	0,02
EUR 86.000	Republic of Austria Government Bond RegS '144A' 3,80% 26/1/2062	146.176	0,03
EUR 374.000	Republic of Austria Government Bond RegS '144A' 2,10% 20/9/2117	402.854	0,09
		3.393.338	0,75
	Belgique		
GBP 700.000	Anheuser-Busch InBev SA/NV RegS 1,75% 7/3/2025	778.096	0,17
EUR 600.000	Belfius Bank SA/NV RegS 0,75% 12/9/2022	604.896	0,13
EUR 300.000	BNP Paribas Fortis SA RegS 24/10/2023 (Zero Coupon)	295.996	0,07
EUR 400.000	Fluxys Belgium SA RegS 1,75% 5/10/2027	403.228	0,09
EUR 100.000	KBC Group NV RegS 0,75% 1/3/2022	101.518	0,02
EUR 100.000	KBC Group NV RegS FRN 24/11/2022	101.197	0,02
EUR 400.000	KBC Group NV RegS 0,75% 18/10/2023	402.374	0,09
EUR 710.000	KBC Group NV RegS FRN (Perpetual)	742.660	0,17
EUR 1.000.000	Kingdom of Belgium Government Bond RegS '144A' 4,25% 28/9/2021	1.180.150	0,26
EUR 610.000	Kingdom of Belgium Government Bond RegS 2,25% 22/6/2023	691.115	0,15
EUR 73.000	Kingdom of Belgium Government Bond RegS '144A' 0,50% 22/10/2024	74.820	0,02
EUR 2.796.758	Kingdom of Belgium Government Bond RegS '144A' 0,80% 22/6/2027[a]	2.857.532	0,63
EUR 174.000	Kingdom of Belgium Government Bond RegS '144A' 1,90% 22/6/2038	192.825	0,04
EUR 780.000	Kingdom of Belgium Government Bond RegS '144A' 1,60% 22/6/2047	780.000	0,17
		9.206.407	2,03
	Canada		
EUR 514.000	CPPIB Capital Inc RegS 0,375% 20/6/2024	513.504	0,11
EUR 205.000	Province of Quebec Canada RegS 0,875% 15/1/2025	211.010	0,05
EUR 125.000	Toronto-Dominion Bank/The RegS 0,375% 12/1/2021	127.056	0,03
EUR 342.000	Toronto-Dominion Bank/The RegS 0,375% 27/4/2023	345.461	0,07
		1.197.031	0,26
	Chypre		
EUR 460.000	Cyprus Government International Bond RegS 2,75% 27/6/2024	502.375	0,11
		502.375	0,11

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Danemark		
EUR 100.000	Danske Bank A/S RegS FRN (Perpetual)	108.249	0,03
DKK 599.000	Denmark Government Bond 4,00% 15/11/2019	87.829	0,02
DKK 6.724.000	Denmark Government Bond 1,75% 15/11/2025	1.018.676	0,23
EUR 100.000	Kommunekredit RegS 0,875% 3/11/2036	91.750	0,02
DKK 6.900.000	Nordea Kredit Realkreditaktieselskab 1,00% 1/4/2022	966.164	0,21
DKK 4.898.358	Nordea Kredit Realkreditaktieselskab 2,00% 1/10/2047	658.096	0,15
DKK 366.000	Nykredit Realkredit A/S 1,00% 1/10/2020	50.928	0,01
DKK 2.947.000	Nykredit Realkredit A/S 1,00% 1/1/2021	410.795	0,09
DKK 9.054.000	Nykredit Realkredit A/S 1,00% 1/1/2022	1.267.186	0,28
DKK 4.435.545	Nykredit Realkredit A/S 1,50% 1/10/2047	589.697	0,13
DKK 8.069.397	Nykredit Realkredit A/S 2,00% 1/10/2047	1.094.709	0,24
DKK 7.100.000	Nykredit Realkredit A/S RegS 2,00% 1/10/2050	951.483	0,21
EUR 600.000	Orsted A/S RegS 1,50% 26/11/2029	597.903	0,13
GBP 300.000	Orsted A/S RegS 4,875% 12/1/2032	421.657	0,09
EUR 350.000	Orsted A/S RegS FRN 24/11/3017	352.282	0,08
DKK 7.500.000	Realkredit Danmark A/S 1,00% 1/1/2021	1.045.512	0,23
DKK 7.208.000	Realkredit Danmark A/S 1,00% 1/4/2022	1.009.214	0,22
DKK 16.493.964	Realkredit Danmark A/S 2,00% 1/10/2047	2.237.590	0,49
		12.959.720	2,86
	Ecuador		
USD 20.000	Ecuador Government International Bond RegS 8,875% 23/10/2027	17.869	0,00
		17.869	0,00
	Finlande		
EUR 805.000	Finland Government Bond RegS '144A' 0,50% 15/9/2027	803.189	0,18
EUR 60.000	Finland Government Bond RegS '144A' 1,375% 15/4/2047	61.591	0,01
		864.780	0,19
	France		
EUR 600.000	Agence Francaise de Developpement RegS 0,125% 15/11/2023	599.694	0,13
EUR 600.000	Agence Francaise de Developpement RegS 0,25% 21/7/2026	581.244	0,13
EUR 800.000	Agence Francaise de Developpement RegS 1,375% 5/7/2032	813.704	0,18
EUR 200.000	Air Liquide Finance SA RegS 0,125% 13/6/2020	201.138	0,04
EUR 200.000	Arkema SA RegS 1,50% 20/4/2027	205.940	0,05
EUR 500.000	Arkema SA RegS FRN (Perpetual)	547.140	0,12
EUR 100.000	Autoroutes du Sud de la France SA RegS 1,00% 13/5/2026	101.158	0,02
EUR 300.000	AXA Bank Europe SCF RegS 0,125% 14/3/2022	302.092	0,07
EUR 50.000	AXA SA RegS FRN 16/4/2040	55.727	0,01
EUR 300.000	Banque Federative du Credit Mutuel SA RegS FRN 3/6/2020	303.198	0,07

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[a] Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	France *suite*		
GBP 800.000	Banque Federative du Credit Mutuel SA RegS 0,875% 8/6/2020	900.440	0,20
EUR 300.000	Banque Federative du Credit Mutuel SA RegS 0,375% 13/1/2022	302.112	0,07
EUR 600.000	Banque Federative du Credit Mutuel SA RegS 2,625% 18/3/2024	675.735	0,15
EUR 100.000	Banque Federative du Credit Mutuel SA RegS 1,625% 19/1/2026	106.324	0,02
GBP 495.000	BNP Paribas SA RegS 1,125% 16/8/2022	553.197	0,12
EUR 1.031.000	BNP Paribas SA RegS 1,125% 15/1/2023	1.072.328	0,24
EUR 100.000	BNP Paribas SA RegS 2,875% 1/10/2026	111.377	0,02
GBP 200.000	Bouygues SA RegS 5,50% 6/10/2026	282.631	0,06
EUR 300.000	BPCE SA RegS 0,375% 5/10/2023	298.644	0,07
EUR 100.000	BPCE SFH SA RegS 0,50% 11/10/2022	102.308	0,02
EUR 700.000	BPCE SFH SA RegS 0,375% 21/2/2024	705.862	0,16
EUR 200.000	Caisse Francaise de Financement Local RegS 0,625% 26/1/2023	205.774	0,05
EUR 1.400.000	Caisse Francaise de Financement Local RegS 0,375% 11/5/2024	1.410.332	0,31
EUR 200.000	Caisse Francaise de Financement Local RegS 1,125% 9/9/2025	210.502	0,05
EUR 83.335	Cars Alliance Auto Loans Germany V ‘2016-1 A’ RegS FRN 18/5/2027	83.597	0,02
EUR 200.000	Cie de Financement Foncier SA RegS 0,25% 16/3/2022	203.000	0,04
EUR 300.000	Cie de Saint-Gobain RegS 27/3/2020 (Zero Coupon)	300.231	0,07
EUR 200.000	Coentreprise de Transport d’Electricite SA RegS 2,125% 29/7/2032	208.995	0,05
EUR 100.000	Credit Agricole Assurances SA RegS FRN 27/9/2048	119.212	0,03
EUR 130.000	Credit Agricole Home Loan SFH SA RegS 0,625% 11/9/2023	133.650	0,03
EUR 100.000	Credit Agricole Home Loan SFH SA RegS 0,25% 23/2/2024	100.230	0,02
EUR 300.000	Credit Agricole Home Loan SFH SA RegS 1,375% 3/2/2032	310.785	0,07
EUR 100.000	Credit Agricole SA/London RegS 0,875% 19/1/2022	102.861	0,02
EUR 400.000	Credit Agricole SA/London RegS 1,375% 3/5/2027	413.944	0,09
EUR 100.000	Credit Mutuel Arkea SA FRN 25/10/2029	101.185	0,02
EUR 300.000	Danone SA RegS 0,167% 3/11/2020	301.971	0,07
GBP 200.000	Dexia Credit Local SA RegS 2,00% 17/6/2020	232.259	0,05
GBP 500.000	Dexia Credit Local SA RegS 0,875% 7/9/2021	560.309	0,12
EUR 100.000	Dexia Credit Local SA RegS 0,625% 21/1/2022	102.781	0,02
GBP 2.000.000	Dexia Credit Local SA RegS 1,125% 15/6/2022	2.254.251	0,50
EUR 100.000	Electricite de France SA RegS 1,875% 13/10/2036	93.799	0,02
EUR 600.000	Electricite de France SA RegS FRN (Perpetual)	636.234	0,14
EUR 300.000	Engie SA RegS 0,875% 27/3/2024	305.640	0,07
EUR 100.000	Engie SA RegS 2,375% 19/5/2026	111.785	0,02
GBP 300.000	Engie SA RegS FRN (Perpetual)	352.354	0,08
EUR 100.000	Engie SA RegS FRN (Perpetual)	103.602	0,02
EUR 3.735.000	French Republic Government Bond OAT RegS 1,00% 25/5/2019	3.828.487	0,84
	France *suite*		
EUR 190.000	French Republic Government Bond OAT RegS 25/2/2020 (Zero Coupon)	192.468	0,04
EUR 381.000	French Republic Government Bond OAT RegS 3,50% 25/4/2020	418.477	0,09
EUR 1.084.830	French Republic Government Bond OAT RegS 0,10% 1/3/2021	1.148.293	0,25
EUR 710.698	French Republic Government Bond OAT RegS 3,00% 25/4/2022	814.389	0,18
EUR 1.524.000	French Republic Government Bond OAT RegS 25/5/2022 (Zero Coupon)	1.541.130	0,34
EUR 2.932.000	French Republic Government Bond OAT RegS 25/3/2023 (Zero Coupon)	2.946.880	0,65
EUR 740.000	French Republic Government Bond OAT RegS 2,75% 25/10/2027	896.369	0,20
EUR 14.873	French Republic Government Bond OAT RegS 5,75% 25/10/2032	24.763	0,01
EUR 32.168	French Republic Government Bond OAT RegS 4,75% 25/4/2035	50.723	0,01
EUR 640.000	French Republic Government Bond OAT RegS ‘144A’ 1,25% 25/5/2036	639.168	0,14
EUR 1.087.000	French Republic Government Bond OAT RegS ‘144A’ 1,75% 25/6/2039[b]	1.166.601	0,26
EUR 338.967	French Republic Government Bond OAT RegS 3,25% 25/5/2045	468.771	0,10
EUR 2.558.695	French Republic Government Bond OAT RegS ‘144A’ 2,00% 25/5/2048	2.775.225	0,61
EUR 217.000	French Republic Government Bond OAT RegS 4,00% 25/4/2055	353.378	0,08
EUR 700.000	Imerys SA RegS 2,50% 26/11/2020	746.886	0,16
GBP 130.000	Orange SA RegS 8,125% 20/11/2028	223.770	0,05
EUR 200.000	Orange SA RegS FRN (Perpetual)	220.286	0,05
EUR 200.000	Orange SA RegS FRN (Perpetual)	235.306	0,05
GBP 47.000	RCI Banque SA RegS 3,00% 9/5/2019	54.735	0,01
EUR 75.000	RCI Banque SA RegS FRN 8/7/2020	75.383	0,02
EUR 200.000	RCI Banque SA RegS FRN 14/3/2022	202.647	0,04
GBP 375.000	RCI Banque SA RegS 1,875% 8/11/2022	426.804	0,09
EUR 300.000	RTE Reseau de Transport d’Electricite SA RegS 1,625% 8/10/2024	320.025	0,07
EUR 200.000	RTE Reseau de Transport d’Electricite SA RegS 1,625% 27/11/2025	212.478	0,05
EUR 300.000	RTE Reseau de Transport d’Electricite SA RegS 1,875% 23/10/2037	304.864	0,07
EUR 81.564	SapphireOne Mortgages FCT ‘2016-3A’ RegS FRN 27/6/2061	82.284	0,02
EUR 300.000	SNCF Reseau RegS 1,875% 30/3/2034	324.585	0,07
EUR 200.000	SNCF Reseau RegS 2,25% 20/12/2047	216.609	0,05
EUR 200.000	Societe Generale SA RegS 0,50% 13/1/2023	199.456	0,04
EUR 200.000	Societe Generale SA RegS 0,75% 26/5/2023	203.754	0,04
EUR 800.000	Societe Generale SFH SA RegS 0,50% 2/6/2025	808.704	0,18
EUR 300.000	Suez RegS 1,00% 3/4/2025	306.801	0,07

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[b] Une partie de ces titres ont été mis en gage ou donnés en garantie, pour plus d’informations voir les informations supplémentaires.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	France *suite*		
EUR 300.000	Total SA RegS FRN (Perpetual)	312.795	0,07
EUR 2.000.000	UNEDIC ASSEO 0,125% 25/11/2024	1.983.340	0,44
EUR 700.000	Veolia Environnement SA RegS 0,314% 4/10/2023	691.124	0,15
EUR 100.000	Veolia Environnement SA RegS FRN (Perpetual)	101.582	0,02
		43.300.616	9,54
	Allemagne		
EUR 150.000	BASF SE RegS 0,875% 15/11/2027	148.668	0,03
EUR 1.000.000	Bundesrepublik Deutschland RegS 3,25% 4/7/2021	1.136.905	0,25
EUR 883.382	Bundesrepublik Deutschland RegS 1,50% 15/5/2024	973.973	0,21
EUR 479.000	Bundesrepublik Deutschland RegS 0,25% 15/2/2027	477.357	0,10
EUR 543.296	Bundesrepublik Deutschland RegS 5,50% 4/1/2031	878.520	0,19
EUR 404	Bundesrepublik Deutschland RegS 4,00% 4/1/2037	625	0,00
EUR 161.000	Bundesrepublik Deutschland RegS 4,75% 4/7/2040	284.553	0,06
EUR 602.000	Bundesrepublik Deutschland RegS 2,50% 4/7/2044	795.570	0,18
EUR 1.200.000	Bundesschatzanweisungen RegS 14/6/2019 (Zero Coupon)	1.214.268	0,27
EUR 95.000	Commerzbank AG 0,50% 9/6/2026	94.962	0,02
EUR 295.000	Commerzbank AG RegS 0,125% 23/2/2023	295.987	0,07
EUR 300.000	Deutsche Bank AG FRN 16/5/2022	305.484	0,07
EUR 300.000	Eurogrid GmbH RegS 1,625% 3/11/2023	318.003	0,07
GBP 300.000	FMS Wertmanagement AoeR RegS 1,25% 8/3/2019	342.729	0,08
EUR 2.800.000	FMS Wertmanagement AoeR RegS 18/9/2020 (Zero Coupon)	2.828.980	0,62
EUR 1.346.000	Gemeinsame Deutsche Bundeslaender RegS 0,625% 25/10/2027	1.344.499	0,30
EUR 100.000	IHO Verwaltungs GmbH RegS (Pay-in-kind) 2,75% 15/9/2021	103.009	0,02
EUR 200.000	ING-DiBa AG RegS 0,25% 16/11/2026	195.268	0,04
EUR 2.478.000	Kreditanstalt fuer Wiederaufbau 15/12/2022 (Zero Coupon)	2.495.371	0,55
EUR 3.891.000	Kreditanstalt fuer Wiederaufbau 0,125% 4/10/2024	3.885.728	0,86
EUR 1.000.000	Kreditanstalt fuer Wiederaufbau 0,50% 15/9/2027	995.830	0,22
EUR 213.000	Landesbank Baden-Wuerttemberg RegS 0,05% 11/11/2021	214.501	0,05
EUR 175.000	Landesbank Baden-Wuerttemberg RegS 0,20% 10/1/2024	175.824	0,04
EUR 400.000	Landesbank Hessen-Thueringen Girozentrale RegS 12/1/2022 (Zero Coupon)	401.952	0,09
GBP 100.000	NRW Bank RegS 1,00% 15/6/2022	112.754	0,02
EUR 31.000	State of Hesse 0,375% 6/7/2026	30.721	0,01
EUR 924.000	State of Lower Saxony RegS 1/3/2021 (Zero Coupon)	932.561	0,21
EUR 81.000	State of North Rhine-Westphalia RegS 0,625% 17/11/2023	83.409	0,02
EUR 10.000	State of North Rhine-Westphalia RegS 1,625% 24/10/2030	10.701	0,00
EUR 200.000	TLG Immobilien AG RegS 1,375% 27/11/2024	200.808	0,04
		21.279.520	4,69

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Grèce		
EUR 670.000	Hellenic Republic Government Bond RegS '144A' 4,375% 1/8/2022	676.867	0,15
EUR 1.000.000	National Bank of Greece SA RegS 2,75% 19/10/2020	1.007.030	0,22
		1.683.897	0,37
	Islande		
EUR 275.000	Landsbankinn HF RegS 1,00% 30/5/2023	274.313	0,06
		274.313	0,06
	Irlande		
GBP 275.000	Bank of Ireland Group Plc RegS FRN 19/9/2027	309.557	0,07
SEK 1.990.000	Bluestep Mortgage Securities No 4 DAC 'B' RegS FRN 10/8/2066	201.025	0,04
EUR 100.000	ESB Finance DAC RegS 2,125% 8/6/2027	109.141	0,02
EUR 250.000	GAS Networks Ireland RegS 1,375% 5/12/2026	258.600	0,06
EUR 209.878	Ireland Government Bond 5,40% 13/3/2025	285.287	0,06
EUR 630.585	Ireland Government Bond RegS 0,80% 15/3/2022	658.552	0,15
EUR 2.591.000	Ireland Government Bond RegS 18/10/2022 (Zero Coupon)	2.601.286	0,57
EUR 768.699	Ireland Government Bond RegS 1,00% 15/5/2026	795.461	0,18
EUR 253.000	Ireland Government Bond RegS 2,40% 15/5/2030	293.128	0,06
EUR 2.451.523	Ireland Government Bond RegS 1,70% 15/5/2037	2.540.857	0,56
EUR 594.520	Ireland Government Bond RegS 2,00% 18/2/2045	629.656	0,14
GBP 100.000	Taurus 2017-2 UK DAC 'A' RegS FRN 17/11/2027	113.425	0,03
EUR 100.000	Taurus Ltd '2015-DE2 E' RegS FRN 1/2/2026	100.760	0,02
		8.896.735	1,96
	Italie		
EUR 100.000	Assicurazioni Generali SpA RegS 2,875% 14/1/2020	106.315	0,02
EUR 500.000	Assicurazioni Generali SpA RegS FRN 12/12/2042	647.907	0,14
EUR 100.000	Assicurazioni Generali SpA RegS FRN 8/6/2048	116.732	0,03
EUR 200.000	Banca Monte dei Paschi di Siena SpA RegS 1,25% 20/1/2022	207.340	0,05
EUR 105.000	Banca Monte dei Paschi di Siena SpA RegS 2,125% 26/11/2025	113.270	0,02
EUR 350.000	Banca Popolare di Milano Scarl RegS 0,625% 8/6/2023	350.586	0,08
EUR 300.000	Buzzi Unicem SpA RegS 2,125% 28/4/2023	317.494	0,07
EUR 200.000	Intesa Sanpaolo SpA RegS 2,00% 18/6/2021	211.754	0,05
EUR 600.000	Intesa Sanpaolo SpA RegS 1,125% 4/3/2022	615.576	0,14
EUR 425.000	Intesa Sanpaolo SpA RegS 0,875% 27/6/2022	431.906	0,10
EUR 500.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	556.735	0,12
EUR 850.000	Iren SpA RegS 1,50% 24/10/2027	838.589	0,18
EUR 236.774	Italy Buoni Poliennali Del Tesoro 1,70% 15/9/2018	243.005	0,05

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Italie *suite*		
EUR 941.000	Italy Buoni Poliennali Del Tesoro 0,30% 15/10/2018	947.361	0,21
EUR 701.000	Italy Buoni Poliennali Del Tesoro 0,70% 1/5/2020	715.504	0,16
EUR 1.734.000	Italy Buoni Poliennali Del Tesoro 3,75% 1/5/2021	1.948.565	0,43
EUR 285.000	Italy Buoni Poliennali Del Tesoro 4,75% 1/9/2021	333.459	0,07
EUR 768.000	Italy Buoni Poliennali Del Tesoro 1,45% 15/9/2022	802.007	0,18
EUR 1.082.000	Italy Buoni Poliennali Del Tesoro 4,50% 1/5/2023	1.298.530	0,29
EUR 998.000	Italy Buoni Poliennali Del Tesoro 0,65% 15/10/2023	986.743	0,22
EUR 285.000	Italy Buoni Poliennali Del Tesoro 3,75% 1/9/2024	333.585	0,07
EUR 470.000	Italy Buoni Poliennali Del Tesoro 1,45% 15/11/2024	478.295	0,11
EUR 390.000	Italy Buoni Poliennali Del Tesoro 2,05% 1/8/2027	400.774	0,09
EUR 422.711	Italy Buoni Poliennali Del Tesoro RegS 2,35% 15/9/2019	451.688	0,10
EUR 3.312.293	Italy Buoni Poliennali Del Tesoro RegS 1,65% 23/4/2020	3.511.262	0,77
EUR 427.045	Italy Buoni Poliennali Del Tesoro RegS 1,25% 27/10/2020	452.916	0,10
EUR 728.132	Italy Buoni Poliennali Del Tesoro RegS 2,10% 15/9/2021	810.789	0,18
EUR 698.034	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,10% 15/5/2022	718.088	0,16
EUR 2.463.053	Italy Buoni Poliennali Del Tesoro RegS 0,45% 22/5/2023	2.512.461	0,55
EUR 205.000	Italy Buoni Poliennali Del Tesoro RegS 0,25% 20/11/2023	207.071	0,05
EUR 590.467	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,35% 15/9/2024	681.975	0,15
EUR 300.000	Italy Buoni Poliennali Del Tesoro RegS 4,50% 1/3/2026	370.872	0,08
EUR 2.043.012	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028[a]	2.169.260	0,48
EUR 630.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4,75% 1/9/2028	806.734	0,18
EUR 4.729.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 1/3/2032	4.432.823	0,98
EUR 65.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,45% 1/9/2033	65.951	0,01
EUR 660.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,25% 1/9/2036	636.405	0,14
EUR 150.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,70% 1/3/2047	143.933	0,03
EUR 2.337.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,45% 1/3/2048	2.549.036	0,56
EUR 65.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,80% 1/3/2067	59.229	0,01
EUR 350.000	Mediobanca SpA RegS 0,625% 27/9/2022	348.962	0,08
EUR 825.000	Mediobanca SpA RegS 1,25% 24/11/2029	824.592	0,18
EUR 62.669	Sunrise SPV '2016-1 A1' RegS FRN 31/7/2040	62.846	0,01
EUR 200.000	Sunrise SPV '2017-1 A1' RegS FRN 27/4/2041	200.682	0,04
EUR 300.000	Telecom Italia SpA/Milano RegS 3,25% 16/1/2023	332.769	0,07
EUR 1.157.000	Telecom Italia SpA/Milano RegS 2,375% 12/10/2027	1.172.105	0,26
EUR 300.000	UniCredit SpA RegS FRN 28/10/2025	336.316	0,07
	Italie *suite*		
EUR 400.000	UniCredit SpA RegS FRN (Perpetual)	438.496	0,10
EUR 500.000	Unione di Banche Italiane SpA RegS 1,125% 4/10/2027	508.260	0,11
		37.807.553	8,33
	Japon		
EUR 700.000	Sumitomo Mitsui Financial Group Inc RegS 0,934% 11/10/2024	703.171	0,16
		703.171	0,16
	Jersey		
EUR 200.000	Glencore Finance Europe Ltd RegS 1,75% 17/3/2025	203.560	0,04
GBP 200.000	Heathrow Funding Ltd RegS 2,75% 9/8/2049	208.783	0,05
GBP 200.000	HSBC Bank Capital Funding Sterling 1 LP RegS FRN (Perpetual)	299.358	0,07
		711.701	0,16
	Lituanie		
EUR 83.000	Lithuania Government International Bond RegS 0,95% 26/5/2027	84.088	0,02
		84.088	0,02
	Luxembourg		
EUR 200.000	ADO Properties SA RegS 1,50% 26/7/2024	202.979	0,05
EUR 400.000	Allergan Funding SCS 0,50% 1/6/2021	401.734	0,09
EUR 100.000	Allergan Funding SCS 1,25% 1/6/2024	100.471	0,02
EUR 430.000	CNH Industrial Finance Europe SA RegS 1,75% 12/9/2025	444.052	0,10
GBP 200.000	Compartment Driver UK Four 'B' RegS FRN 25/3/2025	228.347	0,05
EUR 21.408	Compartment VCL 22 'A' RegS FRN 21/8/2021	21.448	0,01
EUR 116.483	Compartment VCL 24 'A' RegS FRN 21/8/2022	116.737	0,03
EUR 100.000	Compartment VCL 24 'B' RegS FRN 21/8/2022	100.408	0,02
EUR 128.000	European Financial Stability Facility RegS 1,50% 22/1/2020	133.450	0,03
EUR 181.000	European Financial Stability Facility RegS 1,75% 29/10/2020	192.322	0,04
EUR 80.000	European Financial Stability Facility RegS 3,375% 5/7/2021	90.696	0,02
EUR 1.295.000	European Financial Stability Facility RegS 0,125% 17/10/2023	1.302.252	0,29
EUR 240.000	European Financial Stability Facility RegS 0,20% 28/4/2025	238.517	0,05
EUR 2.015.000	European Financial Stability Facility RegS 0,40% 31/5/2026	2.011.837	0,44
EUR 2.710.000	European Financial Stability Facility RegS 0,75% 3/5/2027	2.761.368	0,61
EUR 4.340.000	European Financial Stability Facility RegS 0,875% 26/7/2027	4.467.683	0,98
EUR 1.694.000	European Financial Stability Facility RegS 1,25% 24/5/2033	1.741.313	0,38
EUR 231.000	European Financial Stability Facility RegS 1,70% 13/2/2043	247.454	0,05
EUR 600.000	GELF Bond Issuer I SA RegS 1,625% 20/10/2026	610.638	0,14

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[a] Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg *suite*		
EUR 200.000	Holcim Finance Luxembourg SA RegS 1,75% 29/8/2029	200.446	0,04
EUR 100.000	SELP Finance Sarl RegS 1,25% 25/10/2023	100.716	0,02
EUR 1.389.000	SES SA RegS FRN (Perpetual)	1.490.994	0,33
		17.205.862	3,79
	Mexique		
MXN 10.000.000	Mexican Bonos 5,75% 5/3/2026	413.298	0,09
MXN 5.582.500	Mexican Bonos 7,50% 3/6/2027	257.245	0,06
		670.543	0,15
	Pays-Bas		
EUR 400.000	ABN AMRO Bank NV RegS FRN 30/6/2025	424.872	0,09
EUR 500.000	ABN AMRO Bank NV RegS FRN (Perpetual)	547.940	0,12
EUR 400.000	Aegon Bank NV RegS 0,375% 21/11/2024	399.102	0,09
EUR 167.000	Airbus Group Finance BV RegS 0,875% 13/5/2026	167.468	0,04
EUR 100.000	ASML Holding NV RegS 3,375% 19/9/2023	116.834	0,03
EUR 300.000	Brenntag Finance BV RegS 5,50% 19/7/2018	310.476	0,07
EUR 300.000	Compass Group International BV RegS 0,625% 3/7/2024	299.100	0,07
EUR 405.000	Cooperatieve Rabobank UA RegS FRN (Perpetual)	439.992	0,10
EUR 100.000	CRH Finance BV RegS 5,00% 25/1/2019	105.897	0,02
EUR 125.000	de Volksbank NV RegS 0,125% 28/9/2020	125.303	0,03
EUR 200.000	de Volksbank NV RegS 0,75% 18/5/2027	200.252	0,04
GBP 200.000	Deutsche Telekom International Finance BV 8,875% 27/11/2028	362.734	0,08
EUR 192.000	Deutsche Telekom International Finance BV RegS 0,625% 3/4/2023	194.802	0,04
GBP 570.000	Enel Finance International NV RegS 5,625% 14/8/2024	782.263	0,17
EUR 600.000	Enexis Holding NV RegS 0,875% 28/4/2026	601.449	0,13
EUR 225.000	Ferrari NV RegS 0,25% 16/1/2021	224.046	0,05
EUR 500.000	Gas Natural Fenosa Finance BV RegS FRN (Perpetual)	546.420	0,12
EUR 100.000	Gas Natural Fenosa Finance BV RegS FRN (Perpetual)	105.269	0,02
EUR 200.000	Iberdrola International BV RegS 1,125% 21/4/2026	201.816	0,04
EUR 500.000	ING Groep NV RegS 1,375% 11/1/2028	500.900	0,11
EUR 125.000	Koninklijke Ahold Delhaize NV RegS 0,875% 19/9/2024	125.877	0,03
GBP 125.000	LafargeHolcim Sterling Finance Netherlands BV RegS 3,00% 12/5/2032	138.475	0,03
EUR 300.000	Nationale-Nederlanden Bank NV/The Netherlands RegS 0,50% 10/10/2024	302.181	0,07
EUR 1.081.000	Netherlands Government Bond RegS '144A' 15/1/2022 (Zero Coupon)	1.097.626	0,24
EUR 443.000	Netherlands Government Bond RegS '144A' 15/1/2024 (Zero Coupon)	443.791	0,10

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Pays-Bas *suite*		
EUR 468.000	Netherlands Government Bond RegS '144A' 0,50% 15/7/2026	475.759	0,10
EUR 1.142.000	Netherlands Government Bond RegS '144A' 2,75% 15/1/2047	1.578.529	0,35
EUR 200.000	NN Group NV RegS 1,00% 18/3/2022	206.390	0,05
EUR 100.000	NN Group NV RegS 0,875% 13/1/2023	102.225	0,02
EUR 700.000	NN Group NV RegS 1,625% 1/6/2027	721.444	0,16
EUR 125.000	RELX Finance BV RegS 0,375% 22/3/2021	125.895	0,03
EUR 205.000	Schaeffler Finance BV RegS 3,25% 15/5/2025	221.043	0,05
EUR 300.000	Stichting AK Rabobank Certificaten RegS 6,50% (Perpetual)	374.625	0,08
GBP 600.000	Telefonica Europe BV RegS FRN (Perpetual)	752.911	0,17
EUR 200.000	Telefonica Europe BV RegS FRN (Perpetual)	211.234	0,05
EUR 500.000	Telefonica Europe BV RegS FRN (Perpetual)	499.375	0,11
EUR 275.000	TenneT Holding BV RegS FRN (Perpetual)	285.216	0,06
EUR 100.000	Teva Pharmaceutical Finance Netherlands II BV RegS 1,125% 15/10/2024	88.015	0,02
USD 400.000	VIVAT NV RegS FRN (Perpetual)	336.312	0,07
GBP 200.000	Volkswagen Financial Services NV RegS 2,25% 12/4/2025	225.458	0,05
EUR 100.000	Volkswagen International Finance NV RegS 1,875% 30/3/2027	104.545	0,02
EUR 300.000	Volkswagen International Finance NV RegS FRN (Perpetual)	309.867	0,07
		15.383.728	3,39
	Nouvelle-Zélande		
EUR 400.000	ANZ New Zealand Int'l Ltd/London RegS 0,125% 22/9/2023	395.312	0,09
EUR 300.000	ASB Finance Ltd/London RegS 0,625% 18/10/2024	302.229	0,07
EUR 500.000	Chorus Ltd RegS 1,125% 18/10/2023	506.530	0,11
NZD 1.158.000	New Zealand Government Bond 2,50% 20/9/2040	733.078	0,16
EUR 325.000	Westpac Securities NZ Ltd/London RegS 0,125% 16/6/2021	326.606	0,07
		2.263.755	0,50
	Nigeria		
USD 345.000	Nigeria Government International Bond RegS 6,50% 28/11/2027	296.302	0,06
USD 200.000	Nigeria Government International Bond RegS 7,625% 28/11/2047	173.239	0,04
		469.541	0,10
	Norvège		
NOK 2.833.000	Norway Government Bond RegS '144A' 1,75% 13/3/2025	296.191	0,07
		296.191	0,07
	Pologne		
PLN 1.870.000	Republic of Poland Government Bond 1,75% 25/7/2021	435.888	0,10
PLN 3.195.000	Republic of Poland Government Bond 2,25% 25/4/2022	751.700	0,17

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Pologne *suite*		
PLN 1.234.000	Republic of Poland Government Bond 3,25% 25/7/2025	295.492	0,06
EUR 275.000	Republic of Poland Government International Bond RegS 0,50% 20/12/2021	279.232	0,06
EUR 171.000	Republic of Poland Government International Bond RegS 1,00% 25/10/2028	166.629	0,04
		1.928.941	0,43
	Portugal		
EUR 400.000	Banco Comercial Portugues SA RegS 0,75% 31/5/2022	405.702	0,09
EUR 200.000	Banco Santander Totta SA RegS 1,25% 26/9/2027	203.030	0,05
EUR 300.000	Caixa Economica Montepio Geral RegS 0,875% 17/10/2022	302.871	0,07
USD 766.000	Portugal Government International Bond RegS 5,125% 15/10/2024	687.508	0,15
EUR 1.395.000	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 3,85% 15/4/2021	1.571.433	0,35
EUR 55.000	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 2,20% 17/10/2022	59.526	0,01
EUR 453.343	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 2,875% 15/10/2025	498.317	0,11
EUR 67	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 2,875% 21/7/2026	73	0,00
EUR 1.139.628	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 4,125% 14/4/2027	1.358.129	0,30
EUR 75.800	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 4,10% 15/2/2045	87.970	0,02
EUR 404.049	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta IV RegS 2,423% 12/2/2021	416.473	0,09
EUR 200.000	TAGUS-Sociedade de Titularizacao de Creditos SA/Volta V RegS 0,85% 12/2/2022	200.250	0,04
		5.791.282	1,28
	Russie		
RUB 172.995.000	Russian Federal Bond - OFZ 7,50% 18/8/2021	2.512.420	0,55
RUB 25.690.000	Russian Federal Bond - OFZ 7,75% 16/9/2026	376.838	0,08
RUB 31.875.000	Russian Federal Bond - OFZ 8,15% 3/2/2027	480.340	0,11
		3.369.598	0,74
	Slovaquie		
EUR 320.000	Slovakia Government Bond RegS 1,375% 21/1/2027	338.774	0,07
EUR 350.000	Slovakia Government Bond RegS 2,00% 17/10/2047	359.975	0,08
		698.749	0,15
	Slovénie		
EUR 285.000	Slovenia Government Bond RegS 1,75% 3/11/2040	278.519	0,06
		278.519	0,06
	Espagne		
EUR 400.000	Amadeus Capital Markets SAU RegS 1,625% 17/11/2021	421.426	0,09
EUR 200.000	Auto ABS Spanish Loans FT ‘2016-1 A’ RegS FRN 31/12/2032	200.884	0,04
EUR 700.000	Banco de Sabadell SA 0,875% 5/3/2023	697.301	0,15

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Espagne *suite*		
EUR 200.000	Banco de Sabadell SA RegS 1,00% 26/4/2027	201.144	0,05
EUR 100.000	Banco Popular Espanol SA RegS 1,00% 7/4/2025	102.504	0,02
EUR 300.000	Bankia SA RegS 1,00% 14/3/2023	311.070	0,07
EUR 1.200.000	Bankia SA RegS FRN 22/5/2024	1.252.014	0,28
EUR 400.000	Bankia SA RegS FRN (Perpetual)	418.284	0,09
EUR 1.000.000	CaixaBank SA RegS 1,125% 17/5/2024	1.006.160	0,22
EUR 400.000	Caja Rural de Navarra SCC RegS 0,625% 1/12/2023	402.136	0,09
EUR 170.649	Driver Espana Four FT ‘A’ RegS FRN 21/4/2028	171.121	0,04
EUR 200.000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 0,85% 17/9/2019	203.894	0,05
EUR 800.000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 0,031% 17/6/2020	802.776	0,18
EUR 94.303	Fondo de Titulizacion SRF ‘2017-1 A’ RegS FRN 26/4/2063	95.036	0,02
EUR 200.000	Ibercaja Banco SA RegS 0,25% 18/10/2023	198.598	0,04
EUR 600.000	Iberdrola Finanzas SA RegS 1,00% 7/3/2025	606.858	0,13
EUR 200.000	Merlin Properties Socimi SA RegS 1,875% 2/11/2026	201.218	0,05
EUR 100.000	NorteGas Energia Distribucion SAU RegS 0,918% 28/9/2022	101.004	0,02
EUR 325.000	NorteGas Energia Distribucion SAU RegS 2,065% 28/9/2027	332.183	0,07
EUR 100.000	Santander Consumer Finance SA RegS 1,50% 12/11/2020	104.022	0,02
EUR 200.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	201.337	0,05
EUR 4.240.000	Spain Government Bond 1,15% 30/7/2020	4.388.061	0,97
EUR 3.032.000	Spain Government Bond 0,40% 30/4/2022	3.058.606	0,67
EUR 740.000	Spain Government Bond RegS ‘144A’ 4,40% 31/10/2023	904.406	0,20
EUR 139.000	Spain Government Bond RegS ‘144A’ 4,80% 31/1/2024	173.913	0,04
EUR 190.000	Spain Government Bond RegS ‘144A’ 1,30% 31/10/2026	191.071	0,04
EUR 858.000	Spain Government Bond RegS ‘144A’ 1,50% 30/4/2027	869.699	0,19
EUR 3.926.000	Spain Government Bond RegS ‘144A’ 1,45% 31/10/2027	3.927.943	0,87
EUR 1.892.000	Spain Government Bond RegS ‘144A’ 2,35% 30/7/2033	1.954.644	0,43
EUR 380.000	Spain Government Bond RegS ‘144A’ 4,70% 30/7/2041	531.502	0,12
EUR 127.000	Spain Government Bond RegS ‘144A’ 5,15% 31/10/2044	188.286	0,04
EUR 1.228.000	Spain Government Bond RegS ‘144A’ 2,90% 31/10/2046	1.276.285	0,28
EUR 549.000	Spain Government Bond RegS ‘144A’ 3,45% 30/7/2066	604.715	0,13
EUR 1.967.944	Spain Government Inflation Linked Bond RegS ‘144A’ 0,55% 30/11/2019	2.050.204	0,45
EUR 341.010	Spain Government Inflation Linked Bond RegS ‘144A’ 0,65% 30/11/2027	356.816	0,08
GBP 300.000	Telefonica Emisiones SAU RegS 5,375% 2/2/2026	407.027	0,09
		28.914.148	6,37

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
Nombre	Description	Valeur de marché EUR	% de l'actif net
	Supranational		
GBP 235.000	Council Of Europe Development Bank RegS 0,625% 15/6/2022	261.222	0,06
EUR 44.000	European Investment Bank 2,625% 15/3/2035	55.606	0,01
GBP 239.000	European Investment Bank 3,875% 8/6/2037	349.398	0,08
EUR 525.000	European Investment Bank 1,50% 15/11/2047	543.806	0,12
EUR 356.000	European Investment Bank RegS 0,50% 15/11/2023	366.942	0,08
GBP 230.000	European Investment Bank RegS 0,875% 15/12/2023	255.050	0,06
EUR 307.000	European Stability Mechanism RegS 0,125% 22/4/2024	307.368	0,07
EUR 1.774.000	European Stability Mechanism RegS 1,00% 23/9/2025	1.867.206	0,41
EUR 270.113	European Stability Mechanism RegS 1,80% 2/11/2046	299.277	0,07
EUR 390.000	European Union RegS 0,75% 4/4/2031	387.750	0,08
GBP 700.000	International Bank for Reconstruction & Development 0,75% 7/12/2021	787.389	0,17
		5.481.014	1,21
	Suède		
GBP 720.000	Skandinaviska Enskilda Banken AB RegS 1,25% 5/8/2022	807.780	0,18
EUR 145.000	Skandinaviska Enskilda Banken AB RegS 0,625% 30/1/2023	148.944	0,03
SEK 14.000.000	Stadshypotek AB 4,50% 21/9/2022	1.672.432	0,37
EUR 400.000	Stadshypotek AB RegS 0,05% 20/6/2022	400.516	0,09
EUR 450.000	Svenska Handelsbanken AB RegS 0,25% 28/2/2022	451.683	0,10
EUR 100.000	Svenska Handelsbanken AB RegS 1,125% 14/12/2022	104.269	0,02
SEK 15.800.000	Swedbank Hypotek AB RegS 1,00% 15/6/2022	1.628.456	0,36
SEK 4.770.000	Sweden Government Bond 5,00% 1/12/2020	560.786	0,12
SEK 8.825.000	Sweden Government Bond 2,50% 12/5/2025	1.035.152	0,23
SEK 575.000	Sweden Government Bond 3,50% 30/3/2039	79.962	0,02
SEK 7.000.000	Volvo Treasury AB RegS FRN 24/8/2018	707.740	0,15
		7.597.720	1,67
	Suisse		
EUR 100.000	Credit Suisse AG RegS FRN 18/9/2025	113.783	0,03
EUR 600.000	Credit Suisse AG/London RegS 1,125% 15/9/2020	618.750	0,14
EUR 100.000	Credit Suisse AG/London RegS 1,00% 7/6/2023	102.829	0,02
EUR 925.000	Credit Suisse Group AG RegS FRN 17/7/2025	938.880	0,21
CHF 1.303.000	Swiss Confederation Government Bond RegS 1,50% 24/7/2025	1.266.467	0,28
CHF 293.000	Swiss Confederation Government Bond RegS 1,25% 28/5/2026	282.327	0,06
CHF 721.000	Swiss Confederation Government Bond RegS 1,50% 30/4/2042	782.324	0,17
EUR 610.000	UBS AG RegS FRN 12/2/2026	684.688	0,15
EUR 500.000	UBS Group Funding Switzerland AG RegS 1,50% 30/11/2024	522.430	0,11
EUR 400.000	Zuercher Kantonalbank RegS FRN 15/6/2027	422.556	0,09
		5.735.034	1,26

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
Nombre	Description	Valeur de marché EUR	% de l'actif net
	Turquie		
USD 530.000	Turkey Government International Bond 5,75% 11/5/2047	421.801	0,09
		421.801	0,09
	Royaume-Uni		
EUR 100.000	Aon Plc 2,875% 14/5/2026	112.234	0,02
EUR 225.000	Barclays Bank Plc RegS 6,00% 14/1/2021	261.903	0,06
GBP 100.000	Barclays Bank Plc RegS 10,00% 21/5/2021	142.400	0,03
EUR 650.000	Barclays Bank Plc RegS 6,625% 30/3/2022	804.872	0,18
EUR 600.000	Barclays Plc FRN (Perpetual)	643.380	0,14
GBP 675.000	Barclays Plc RegS FRN 6/10/2023	769.553	0,17
EUR 269.000	BAT International Finance Plc RegS 2,75% 25/3/2025	301.907	0,07
GBP 386.000	BAT International Finance Plc RegS 4,00% 4/9/2026	489.143	0,11
GBP 100.000	Bavarian Sky UK Plc '1 A' RegS FRN 20/11/2025	113.374	0,02
EUR 100.000	BP Capital Markets Plc RegS 1,109% 16/2/2023	103.838	0,02
GBP 200.000	BP Capital Markets Plc RegS 2,03% 14/2/2025	227.307	0,05
EUR 200.000	British Telecommunications Plc RegS 1,00% 23/6/2024	200.986	0,04
EUR 350.000	British Telecommunications Plc RegS 1,00% 21/11/2024	349.114	0,08
GBP 430.000	British Telecommunications Plc Regs 5,75% 7/12/2028	618.722	0,14
GBP 425.000	British Telecommunications Plc RegS 3,125% 21/11/2031	483.933	0,11
GBP 400.000	BUPA Finance Plc RegS 5,00% 8/12/2026	521.977	0,11
GBP 525.000	Cadent Finance Plc RegS 1,125% 22/9/2021	590.444	0,13
GBP 400.000	Cadent Finance Plc RegS 2,75% 22/9/2046	426.921	0,09
GBP 181.328	Castell Plc '2017-1 A' RegS FRN 25/10/2044	206.397	0,05
GBP 90.000	Centrica Plc RegS 7,00% 19/9/2018	106.809	0,02
GBP 1.250.000	Centrica Plc RegS 4,375% 13/3/2029	1.617.674	0,36
EUR 300.000	Centrica Plc RegS FRN 10/4/2076	310.479	0,07
EUR 125.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	127.792	0,03
EUR 200.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	208.243	0,05
GBP 100.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	113.568	0,02
GBP 158.802	Compartment Driver UK Four 'A' RegS FRN 25/3/2025	180.436	0,04
EUR 100.000	Compass Group Plc RegS 1,875% 27/1/2023	107.804	0,02
GBP 575.000	Crh Finance UK Plc RegS 4,125% 2/12/2029	741.470	0,16
GBP 230.000	Delamare Cards MTN Issuer Plc '2014-1 A2' RegS FRN 19/5/2021	261.692	0,06
GBP 100.000	Delamare Cards MTN Issuer Plc '2017-1 A1' RegS FRN 19/10/2022	113.368	0,02
EUR 104.354	Eddystone Finance Plc '2006-1 A1B' RegS FRN 19/4/2021	104.458	0,02
GBP 150.671	Feldspar Plc '2016-1 A' RegS FRN 15/9/2045	172.506	0,04
GBP 165.282	Finsbury Square Plc '2016-2 A' RegS FRN 16/8/2058	188.538	0,04
EUR 200.000	G4S International Finance Plc RegS 1,50% 9/1/2023	206.224	0,05

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BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Royaume-Uni *suite*		
GBP 17.031	Gemgarto Plc ‘2015-2 A’ RegS FRN 16/2/2054	19.426	0,00
GBP 100.000	Gemgarto Plc ‘2015-2 B’ RegS FRN 16/2/2054	115.801	0,03
GBP 353.815	Globaldrive Auto Receivables UK Plc ‘2016- UKA A’ Plc RegS FRN 20/9/2024	401.555	0,09
EUR 53.361	Gosforth Funding Plc ‘2016-2X A1A’ RegS FRN 24/7/2058	53.513	0,01
GBP 200.000	Gosforth Funding Plc ‘2017-1X A2’ RegS FRN 19/12/2059	227.716	0,05
GBP 149.057	Hawksmoor Mortgages Plc ‘2016-1 A’ RegS FRN 25/5/2053	170.989	0,04
GBP 100.000	Hawksmoor Mortgages Plc ‘2016-1 B’ RegS FRN 25/5/2053	114.417	0,03
GBP 850.000	HSBC Holdings Plc RegS FRN 13/11/2026	956.785	0,21
EUR 209.000	Imperial Brands Finance Plc RegS 1,375% 27/1/2025	212.958	0,05
GBP 100.000	Lanark Master Issuer Plc ‘2014-2X 2A’ RegS FRN 22/12/2054	113.983	0,03
GBP 30.000	Lanark Master Issuer Plc ‘2015-1X 1A’ RegS FRN 22/12/2054	34.070	0,01
GBP 200.000	Lanark Master Issuer Plc ‘2017-1X 1A’ RegS FRN 22/12/2069	227.102	0,05
GBP 300.000	Lanark Master Issuer Plc ‘2017-1X 2A’ RegS FRN 22/12/2069	340.867	0,08
GBP 297.000	LCR Finance Plc RegS 4,50% 7/12/2028	430.247	0,09
EUR 100.000	Lloyds Bank Plc RegS 0,625% 14/9/2022	102.457	0,02
GBP 230.000	Lloyds Bank Plc RegS 7,50% 15/4/2024	347.402	0,08
GBP 775.000	Lloyds Banking Group Plc 2,25% 16/10/2024	876.444	0,19
GBP 200.000	Lloyds Banking Group Plc RegS FRN (Perpetual)	240.051	0,05
GBP 38.867	Marketplace Originated Consumer Assets Plc ‘2016-1 A’ RegS FRN 20/10/2024	44.216	0,01
GBP 100.000	Marketplace Originated Consumer Assets Plc ‘2017-1 A’ RegS FRN 20/12/2027	113.481	0,02
GBP 100.000	Motor Plc ‘2016-1 A’ RegS 1,30% 25/11/2025	113.626	0,02
GBP 100.000	Motor Plc ‘2016-1 C’ RegS 3,75% 25/11/2025	117.143	0,03
EUR 225.000	Nationwide Building Society RegS 0,50% 29/10/2019	227.463	0,05
EUR 500.000	Nationwide Building Society RegS 1,25% 3/3/2025	513.900	0,11
EUR 124.000	Nationwide Building Society RegS 2,25% 25/6/2029	140.587	0,03
GBP 2.444	Nationwide Building Society RegS FRN (Perpetual)	435.863	0,10
GBP 200.000	Newday Funding Plc ‘2017-1 A’ RegS FRN 15/7/2025	227.104	0,05
GBP 100.000	Newday Funding Plc ‘2017-1 B’ RegS FRN 15/7/2025	113.660	0,02
GBP 290.046	Oat Hill No 1 Plc ‘A’ RegS FRN 25/2/2046	328.643	0,07
EUR 50.000	Paragon Mortgages No 12 Plc ‘12X B1B’ RegS FRN 15/11/2038	47.060	0,01
USD 69.442	Paragon Mortgages No 13 Plc ‘13A A2C’ ‘144A’ FRN 15/1/2039	55.793	0,01
EUR 100.000	Paragon Mortgages No 13 Plc ‘13X B1B’ RegS FRN 15/1/2039	92.630	0,02
EUR 150.000	Paragon Mortgages No 14 Plc ‘14X BB’ RegS FRN 15/9/2039	131.355	0,03

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Royaume-Uni *suite*		
GBP 31.175	Paragon Mortgages No 23 Plc ‘23 A2’ RegS FRN 15/1/2043	35.494	0,01
GBP 97.027	Paragon Mortgages No 24 Plc ‘24 A2’ RegS FRN 15/7/2043	111.052	0,02
GBP 158.000	PCL Funding II Plc ‘2017-1 A’ RegS FRN 15/6/2022	180.303	0,04
GBP 212.000	PCL Funding III Plc ‘2017-2 A’ RegS FRN 15/6/2023	240.700	0,05
GBP 350.000	Prudential Plc RegS 6,125% 19/12/2031	515.963	0,11
GBP 100.000	Residential Mortgage Securities 29 Plc ‘29 B’ RegS FRN 20/12/2046	114.541	0,03
GBP 100.000	Residential Mortgage Securities 30 Plc ‘30 B’ RegS FRN 20/3/2050	114.029	0,03
GBP 277.449	Ripon Mortgages Plc ‘1X A1’ RegS FRN 20/8/2056	316.715	0,07
GBP 600.000	Ripon Mortgages Plc ‘1X B1’ RegS FRN 20/8/2056	681.227	0,15
GBP 600.000	Ripon Mortgages Plc ‘1X C1’ RegS FRN 20/8/2056	678.847	0,15
EUR 200.000	Santander UK Plc RegS 0,875% 13/1/2020	203.715	0,04
EUR 100.000	Santander UK Plc RegS 1,625% 26/11/2020	105.298	0,02
EUR 200.000	Sky Plc RegS 2,25% 17/11/2025	215.006	0,05
GBP 100.000	SSE Plc RegS FRN (Perpetual)	117.907	0,03
GBP 200.000	SSE Plc RegS FRN 16/9/2077	233.810	0,05
GBP 48.764	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040	65.088	0,01
GBP 378.870	Towd Point Mortgage Funding Auburn 11 Plc ‘2017-A11X A1’ RegS FRN 20/5/2045	431.466	0,10
GBP 100.000	Turbo Finance 6 Plc ‘B’ RegS FRN 20/2/2023	114.639	0,03
GBP 245.000	Turbo Finance 7 Plc ‘B’ RegS FRN 20/6/2023	280.591	0,06
GBP 302.989	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2048	558.563	0,12
GBP 78.163	United Kingdom Gilt Inflation Linked RegS 0,125% 22/11/2065	193.513	0,04
GBP 5.035.000	United Kingdom Gilt RegS 1,25% 22/7/2018(a)	5.737.068	1,26
GBP 2.943.000	United Kingdom Gilt RegS 3,75% 7/9/2019	3.528.293	0,78
GBP 1.184.642	United Kingdom Gilt RegS 5,00% 7/3/2025	1.710.986	0,38
GBP 1.845.728	United Kingdom Gilt RegS 2,00% 7/9/2025(a)	2.226.965	0,49
GBP 30.000	United Kingdom Gilt RegS 4,25% 7/12/2027	43.282	0,01
GBP 71.000	United Kingdom Gilt RegS 4,50% 7/9/2034	112.587	0,02
GBP 74.069	United Kingdom Gilt RegS 4,25% 7/3/2036	115.977	0,03
GBP 472.000	United Kingdom Gilt RegS 4,25% 7/9/2039	761.185	0,17
GBP 490.701	United Kingdom Gilt RegS 3,25% 22/1/2044	707.574	0,16
GBP 4.767.271	United Kingdom Gilt RegS 3,50% 22/1/2045	7.202.971	1,59
GBP 862.000	United Kingdom Gilt RegS 4,25% 7/12/2046	1.485.840	0,33
GBP 602.048	United Kingdom Gilt RegS 1,50% 22/7/2047	622.412	0,14
GBP 381.000	United Kingdom Gilt RegS 3,75% 22/7/2052	646.383	0,14
GBP 318.000	United Kingdom Gilt RegS 4,25% 7/12/2055	607.434	0,13

(a) Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Royaume-Uni *suite*		
GBP 240.000	United Kingdom Gilt RegS 1,75% 22/7/2057	271.552	0,06
GBP 593.620	United Kingdom Gilt RegS 4,00% 22/1/2060	1.127.965	0,25
GBP 398.611	United Kingdom Gilt RegS 3,50% 22/7/2068	727.136	0,16
GBP 200.000	Warwick Finance Residential Mortgages No 1 Plc 'B' RegS FRN 21/9/2049	226.735	0,05
GBP 100.000	Warwick Finance Residential Mortgages No 2 Plc 'C' RegS FRN 21/9/2049	114.558	0,03
EUR 650.000	WPP Finance 2013 RegS 0,75% 18/11/2019	660.322	0,15
GBP 200.000	WPP Finance 2013 RegS 2,875% 14/9/2046	193.218	0,04
EUR 100.000	Yorkshire Building Society RegS 0,75% 10/11/2022	102.777	0,02
EUR 150.000	Yorkshire Building Society RegS 0,375% 11/4/2023	150.858	0,03
		54.210.318	11,94
	Etats-Unis		
USD 430.000	Amazon.com Inc RegS 3,15% 22/8/2027	362.096	0,08
EUR 239.000	Apple Inc 1,625% 10/11/2026	255.426	0,06
EUR 350.000	AT&T Inc 3,15% 4/9/2036	362.304	0,08
EUR 100.000	Bank of America Corp RegS 1,875% 10/1/2019	102.264	0,02
EUR 200.000	Bank of America Corp RegS FRN 26/7/2019	201.530	0,04
EUR 100.000	Bank of America Corp RegS FRN 21/9/2021	100.227	0,02
EUR 375.000	Bank of America Corp RegS FRN 4/5/2027	391.830	0,09
EUR 150.000	BAT Capital Corp RegS FRN 16/8/2021	151.101	0,03
EUR 500.000	BAT Capital Corp RegS 1,125% 16/11/2023	511.195	0,11
GBP 450.000	BAT Capital Corp RegS 2,125% 15/8/2025	501.595	0,11
USD 150.000	BAT Capital Corp RegS 3,557% 15/8/2027	126.280	0,03
EUR 250.000	Citigroup Inc RegS 0,75% 26/10/2023	251.169	0,06
EUR 107.000	Coca-Cola Co /The 1,125% 9/3/2027	109.036	0,02
EUR 250.000	Coca-Cola Co/The 0,50% 8/3/2024	249.567	0,05
EUR 193.000	Coca-Cola Co/The 1,875% 22/9/2026	208.980	0,05
EUR 620.000	FedEx Corp 0,50% 9/4/2020	626.730	0,14
EUR 200.000	FedEx Corp 1,625% 11/1/2027	205.257	0,05
USD 200.000	Ford Motor Credit Co LLC FRN 6/12/2017	167.994	0,04
EUR 125.000	Ford Motor Credit Co LLC FRN 1/12/2024	125.297	0,03
EUR 175.000	General Electric Co 2,125% 17/5/2037	174.412	0,04
EUR 515.000	Goldman Sachs Group Inc/The RegS FRN 27/7/2021	527.638	0,12
EUR 150.000	Goldman Sachs Group Inc/The RegS FRN 9/9/2022	151.326	0,03
EUR 300.000	International Business Machines Corp 0,95% 23/5/2025	304.389	0,07
EUR 200.000	JPMorgan Chase & Co RegS 0,625% 25/1/2024	199.585	0,04
	Etats-Unis *suite*		
EUR 500.000	Levi Strauss & Co 3,375% 15/3/2027	527.900	0,12
EUR 200.000	McDonald's Corp RegS 1,00% 15/11/2023	204.373	0,04
EUR 400.000	Morgan Stanley FRN 9/11/2021	400.924	0,09
EUR 200.000	Morgan Stanley FRN 23/10/2026	200.917	0,04
EUR 100.000	National Grid North America Inc RegS 1,00% 12/7/2024	101.339	0,02
EUR 450.000	Nestle Holdings Inc RegS 0,875% 18/7/2025	457.182	0,10
EUR 200.000	Praxair Inc 1,50% 11/3/2020	207.129	0,05
EUR 500.000	RELX Capital Inc 1,30% 12/5/2025	514.375	0,11
EUR 100.000	Thermo Fisher Scientific Inc 1,50% 1/12/2020	103.885	0,02
EUR 350.000	Thermo Fisher Scientific Inc 1,40% 23/1/2026	353.220	0,08
EUR 600.000	Thermo Fisher Scientific Inc 1,95% 24/7/2029	607.599	0,13
USD 2.186.020	United States Treasury Inflation Indexed Bonds 0,375% 15/1/2027	1.806.956	0,40
EUR 400.000	US Bancorp 0,85% 7/6/2024	404.924	0,09
EUR 200.000	Verizon Communications Inc 1,875% 26/10/2029	200.690	0,04
GBP 200.000	Verizon Communications Inc 3,125% 2/11/2035	218.901	0,05
EUR 575.000	Verizon Communications Inc 2,875% 15/1/2038	591.523	0,13
GBP 300.000	Wells Fargo & Co RegS 2,125% 20/12/2023	343.770	0,08
GBP 875.000	Wells Fargo & Co RegS 2,00% 28/7/2025	978.220	0,22
EUR 300.000	ZF North America Capital Inc RegS 2,75% 27/4/2023	327.249	0,07
		14.918.304	3,29
Total des obligations		311.338.779	68,60
	EXCHANGE TRADED FUNDS		
	Irlande		
9.619	iShares JP Morgan EM Local Government Bond UCITS ETF[1]	528.639	0,12
		528.639	0,12
Total des *Exchange Traded Funds*		528.639	0,12
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		431.227.089	95,02
	Organismes de placement collectif		
	Irlande		
5.974.314	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund [1]	5.974.314	1,31
		5.974.314	1,31
Total des organismes de placement collectif		5.974.314	1,31
Portefeuille de titres à la valeur de marché		437.201.403	96,33
Autres éléments de l'actif net		16.660.371	3,67
Total de l'actif net (EUR)		453.861.774	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes EUR
	Pays-Bas		
(30)	Akzo Nobel NV	Bank of America Merrill Lynch	(2.277)
			(2.277)
Total			(2.277)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 165.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/6/2022	(7.947)	(459)
CDS	EUR 185.000	Fund receives default protection on BASF SE and pays Fixed 1,000 %	Barclays Bank	20/6/2021	(419)	(5.493)
CDS	EUR 185.000	Fund receives Fixed 1,000 % and provides default protection on Air Liquide SA	Barclays Bank	20/6/2021	697	5.303
CDS	EUR 24.500	Fund receives Fixed 1,000 % and provides default protection on BNP Paribas SA	Barclays Bank	20/6/2022	819	894
CDS	USD 495.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.28	Barclays Bank	20/6/2022	5.496	35.326
CDS	EUR 30.000	Fund receives Fixed 1,000 % and provides default protection on UniCredit SpA	Barclays Bank	20/12/2022	5	576
CDS	EUR 50.000	Fund receives default protection on Barclays Bank Plc and pays Fixed 1,000 %	BNP Paribas	20/6/2021	(3.908)	(557)
CDS	EUR 100.000	Fund receives Fixed 1,000 % and provides default protection on ING Bank NV	BNP Paribas	20/6/2021	1.702	3.143
CDS	EUR 400.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	BNP Paribas	20/6/2022	565	11.377
CDS	EUR 92.000	Fund receives Fixed 1,000 % and provides default protection on BNP Paribas SA	Citibank	20/6/2022	3.031	3.357
CDS	EUR 73.220	Fund receives Fixed 1,000 % and provides default protection on BNP Paribas SA	Citibank	20/6/2022	2.449	2.671
CDS	EUR 85.887	Fund receives Fixed 1,000 % and provides default protection on BNP Paribas SA	Citibank	20/6/2022	2.829	3.133
CDS	EUR 1.309.215	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	Citibank	20/6/2022	5.889	37.236
CDS	EUR 110.000	Fund receives default protection on British Telecommunications Plc and pays Fixed 1,000 %	Citibank	20/12/2022	(125)	(2.390)
CDS	EUR 150.000	Fund receives default protection on Volvo AB and pays Fixed 1,000 %	Credit Suisse	20/12/2021	(2.980)	(4.000)
CDS	EUR 150.000	Fund receives default protection on Volvo AB and pays Fixed 1,000 %	Credit Suisse	20/12/2021	(2.982)	(4.000)
CDS	EUR 7.000.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	Credit Suisse	20/6/2022	(101.345)	(190.697)
CDS	USD 495.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.28	Credit Suisse	20/6/2022	5.528	35.326
CDS	EUR 190.000	Fund receives default protection on British Telecommunications Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(301)	(4.128)
CDS	USD 100.000	Fund receives default protection on Australia and New Zealand Banking Group Limited and pays Fixed 1,000 %	Deutsche Bank	20/12/2020	(1.422)	(1.862)
CDS	USD 100.000	Fund receives default protection on Commonwealth Bank of Australia and pays Fixed 1,000 %	Deutsche Bank	20/12/2020	(1.389)	(1.829)
CDS	USD 100.000	Fund receives default protection on National Australia Bank Ltd and pays Fixed 1,000 %	Deutsche Bank	20/12/2020	(1.165)	(1.874)
CDS	USD 100.000	Fund receives default protection on Westpac Banking Corp and pays Fixed 1,000 %	Deutsche Bank	20/12/2020	(1.440)	(1.884)
CDS	EUR 450.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 26 Version 1	Deutsche Bank	20/12/2021	5.645	12.004
CDS	EUR 7.000.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	Deutsche Bank	20/6/2022	(56.390)	(190.697)
CDS	EUR 335.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Goldman Sachs	20/6/2022	(17.083)	(932)
CDS	EUR 1.320.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	JP Morgan	20/6/2022	5.886	37.543
CDS	EUR 1.050.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	JP Morgan	20/12/2022	985	(131.969)
ILS	GBP 679.000	Fund receives Fixed 3,580 % and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/3/2022	5.113	5.113
ILS	GBP 2.070.000	Fund receives Fixed 3,370 % and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/6/2022	633	633
ILS	GBP 547.000	Fund receives Fixed 3,395 % and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/7/2022	1.649	1.649
ILS	EUR 48.000	Fund receives Fixed 1,412 % and pays Floating EUR 12 Month CPTFEMU	Barclays Bank	15/3/2027	(526)	(301)
ILS	EUR 190.000	Fund receives Fixed 1,412 % and pays Floating EUR 12 Month CPTFEMU	Barclays Bank	15/3/2027	(1.191)	(1.191)
ILS	GBP 313.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,552 %	Barclays Bank	15/3/2027	(5.879)	(5.879)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
ILS	GBP 252.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,355 %	Barclays Bank	15/7/2027	1.410	1.410
ILS	EUR 890.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,172 %	Citibank	15/7/2022	4.903	4.903
ILS	EUR 1.265.000	Fund receives Fixed 1,380 % and pays Floating EUR 12 Month CPTFEMU	Citibank	15/6/2027	(16.167)	(16.167)
ILS	EUR 890.000	Fund receives Fixed 1,392 % and pays Floating EUR 12 Month CPTFEMU	Citibank	15/7/2027	(9.692)	(9.692)
ILS	GBP 297.000	Fund receives Fixed 3,440 % and pays Floating GBP 12 Month UKRPI	Citibank	15/7/2027	1.793	1.793
ILS	GBP 67.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,475 %	Citibank	15/7/2047	768	768
ILS	EUR 882.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,210 %	Goldman Sachs	15/7/2022	3.125	3.125
ILS	EUR 530.205	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,290 %	Goldman Sachs	15/9/2022	2.038	2.038
ILS	GBP 1.330.000	Fund receives Fixed 3,378 % and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/9/2022	4.345	4.345
ILS	EUR 882.000	Fund receives Fixed 1,405 % and pays Floating EUR 12 Month CPTFEMU	Goldman Sachs	15/7/2027	(8.427)	(8.427)
ILS	EUR 530.205	Fund receives Fixed 1,468 % and pays Floating EUR 12 Month CPTFEMU	Goldman Sachs	15/9/2027	(3.172)	(3.172)
ILS	GBP 488.000	Fund receives Fixed 3,408 % and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	2.820	2.820
ILS	GBP 218.000	Fund receives Fixed 3,420 % and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	1.631	1.631
ILS	GBP 446.000	Fund receives Fixed 3,430 % and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	3.945	3.945
ILS	USD 805.000	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,152 %	Goldman Sachs	30/11/2027	(784)	(784)
ILS	GBP 85.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,489 %	Goldman Sachs	15/8/2047	150	150
ILS	GBP 101.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,504 %	Goldman Sachs	15/11/2047	(1.474)	(1.474)
ILS	GBP 49.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,510 %	Goldman Sachs	15/11/2047	(894)	(894)
ILS	GBP 3.062.000	Fund receives Fixed 3,432 % and pays Floating GBP 12 Month UKRPI	Morgan Stanley	15/11/2022	19.855	19.855
ILS	EUR 1.610.000	Fund receives Fixed 1,362 % and pays Floating EUR 12 Month CPTFEMU	Morgan Stanley	15/7/2027	(22.684)	(22.684)
IRS	KRW 1.582.189.560	Fund receives Fixed 2,120 % and pays Floating KRW 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2021	2.745	2.745
IRS	GBP 100.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,064 %	Bank of America Merrill Lynch	15/6/2022	185	185
IRS	CNY 1.900.022	Fund receives Fixed 3,720 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	30/6/2022	(2.196)	(2.196)
IRS	CNY 1.671.850	Fund receives Fixed 3,720 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	30/6/2022	(1.932)	(1.932)
IRS	GBP 100.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,949 %	Bank of America Merrill Lynch	4/7/2022	790	790
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	13.190	13.190
IRS	CNY 7.440.000	Fund receives Fixed 3,860 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(6.580)	(6.580)
IRS	CNY 2.798.880	Fund receives Fixed 4,010 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(88)	(88)
IRS	CNY 4.099.536	Fund receives Fixed 4,030 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	337	337
IRS	CNY 2.869.675	Fund receives Fixed 4,030 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	236	236
IRS	CNY 4.116.000	Fund receives Fixed 4,037 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	514	514
IRS	CNY 1.657.237	Fund receives Fixed 4,045 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	278	278
IRS	CNY 2.025.513	Fund receives Fixed 4,050 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	397	397
IRS	CNY 3.013.159	Fund receives Fixed 4,060 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	762	762
IRS	GBP 217.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,860 %	Bank of America Merrill Lynch	31/8/2023	4.334	4.334
IRS	KRW 518.893.550	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,265 %	Bank of America Merrill Lynch	21/3/2028	(2.297)	(2.297)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
IRS	GBP 40.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,777%	Barclays Bank	7/3/2022	554	554
IRS	EUR 1.556.114	Fund receives Fixed 0,173% and pays Floating EUR 6 Month EURIBOR	Barclays Bank	4/7/2022	233	233
IRS	HUF 242.900.000	Fund receives Floating HUF 6 Month BUBOR and pays Fixed 2,003%	Barclays Bank	20/9/2022	(47.138)	(47.138)
IRS	PLN 3.290.000	Fund receives Fixed 2,707% and pays Floating PLN 6 Month WIBOR	Barclays Bank	20/9/2022	5.660	5.660
IRS	JPY 651.000.000	Fund receives Fixed 0,100% and pays Floating JPY 6 Month LIBOR	Barclays Bank	20/12/2022	(2.396)	(2.396)
IRS	EUR 2.474.606	Fund receives Fixed 0,810% and pays Floating EUR 6 Month EURIBOR	Barclays Bank	14/8/2026	25.125	25.125
IRS	EUR 2.484.133	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,865%	Barclays Bank	17/8/2027	(15.557)	(15.557)
IRS	JPY 328.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,256%	Barclays Bank	20/12/2027	3.269	3.269
IRS	JPY 13.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,477%	Barclays Bank	6/10/2046	9.526	9.526
IRS	JPY 44.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,850%	Barclays Bank	24/1/2047	69	69
IRS	JPY 78.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,853%	Barclays Bank	10/4/2047	12	12
IRS	JPY 93.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,800%	Barclays Bank	31/5/2047	10.373	10.373
IRS	JPY 41.500.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,902%	Barclays Bank	12/7/2047	(3.832)	(3.832)
IRS	JPY 41.500.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,912%	Barclays Bank	12/7/2047	(4.673)	(4.673)
IRS	EUR 947.232	Fund receives Fixed 1,527% and pays Floating EUR 6 Month EURIBOR	Barclays Bank	17/8/2047	6.859	6.859
IRS	JPY 44.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,859%	Barclays Bank	30/9/2047	56	56
IRS	JPY 131.073.228	Fund receives Fixed 0,114% and pays Floating JPY 6 Month LIBOR	BNP Paribas	20/12/2022	228	228
IRS	JPY 422.280.000	Fund receives Fixed 0,115% and pays Floating JPY 6 Month LIBOR	BNP Paribas	20/12/2022	893	893
IRS	CNY 1.400.000	Fund receives Fixed 3,880% and pays Floating CNY 1 Month 7D China Fixing Repo Rates	BNP Paribas	21/3/2023	(1.079)	(1.079)
IRS	JPY 211.480.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,296%	BNP Paribas	20/12/2027	(4.217)	(4.217)
IRS	JPY 65.642.148	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,304%	BNP Paribas	20/12/2027	(1.700)	(1.700)
IRS	KRW 2.939.782.865	Fund receives Fixed 1,770% and pays Floating KRW 3 Month Certificate of Deposit Rate	Citibank	21/3/2021	(17.885)	(17.885)
IRS	KRW 1.550.820.000	Fund receives Fixed 1,880% and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	(5.624)	(5.624)
IRS	KRW 1.550.820.000	Fund receives Fixed 1,880% and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	(5.624)	(5.624)
IRS	KRW 1.588.298.400	Fund receives Fixed 2,110% and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	2.401	2.401
IRS	KRW 969.656.173	Fund receives Fixed 2,145% and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	2.224	2.224
IRS	GBP 40.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776%	Citibank	7/3/2022	556	556
IRS	GBP 37.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776%	Citibank	7/3/2022	224	514
IRS	CNY 2.876.400	Fund receives Fixed 3,780% and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Citibank	19/6/2022	(2.363)	(2.363)
IRS	HUF 124.330.000	Fund receives Floating HUF 6 Month BUBOR and pays Fixed 2,006%	Citibank	20/9/2022	(24.185)	(24.185)
IRS	PLN 1.760.000	Fund receives Fixed 2,711% and pays Floating PLN 6 Month WIBOR	Citibank	20/9/2022	3.103	3.103
IRS	CNY 3.600.000	Fund receives Fixed 3,880% and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Citibank	21/3/2023	(2.775)	(2.775)
IRS	GBP 359.000	Fund receives Fixed 1,136% and pays Floating GBP 6 Month LIBOR	Citibank	5/6/2027	(8.615)	(8.615)
IRS	GBP 32.000	Fund receives Fixed 1,136% and pays Floating GBP 6 Month LIBOR	Citibank	5/6/2027	(59)	(768)
IRS	EUR 1.421.801	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,976%	Citibank	13/7/2027	(25.005)	(25.005)
IRS	KRW 953.372.601	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,950%	Citibank	21/3/2028	16.501	16.501
IRS	KRW 496.930.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,045%	Citibank	21/3/2028	5.344	5.344
IRS	KRW 496.930.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,047%	Citibank	21/3/2028	5.258	5.258
IRS	KRW 520.897.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,234%	Citibank	21/3/2028	(1.210)	(1.210)
IRS	KRW 318.007.619	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,252%	Citibank	21/3/2028	(1.134)	(1.133)
IRS	EUR 240.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,231%	Citibank	6/1/2037	6.585	6.585
IRS	EUR 140.860	Fund receives Fixed 1,547% and pays Floating EUR 6 Month EURIBOR	Citibank	4/7/2042	2.517	2.517
IRS	EUR 769.200	Fund receives Fixed 1,575% and pays Floating EUR 6 Month EURIBOR	Citibank	4/7/2042	18.328	18.328
IRS	EUR 546.867	Fund receives Fixed 1,620% and pays Floating EUR 6 Month EURIBOR	Citibank	13/7/2047	16.510	16.510
IRS	EUR 78.288	Fund receives Fixed 1,610% and pays Floating EUR 6 Month EURIBOR	Citibank	10/10/2047	2.160	2.160
IRS	EUR 41.591	Fund receives Fixed 1,592% and pays Floating EUR 6 Month EURIBOR	Citibank	28/10/2047	967	967
IRS	GBP 56.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,495%	Citibank	8/11/2047	1.278	1.278

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
IRS	GBP 90.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,568 %	Citibank	11/7/2057	(1.608)	(1.608)
IRS	GBP 44.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,474 %	Citibank	6/11/2057	577	577
IRS	GBP 45.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,475 %	Citibank	6/11/2057	575	575
IRS	GBP 231.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,376 %	Citibank	22/7/2065	8.318	8.318
IRS	CNY 3.650.000	Fund receives Fixed 3,920 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Deutsche Bank	31/5/2022	(218)	(218)
IRS	CNY 3.650.000	Fund receives Fixed 3,940 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Deutsche Bank	31/5/2022	164	164
IRS	ZAR 22.020.000	Fund receives Fixed 8,078 % and pays Floating ZAR 3 Month JIBAR	Deutsche Bank	22/3/2023	(2.150)	(2.150)
IRS	EUR 73.861	Fund receives Fixed 1,510 % and pays Floating EUR 6 Month EURIBOR	Deutsche Bank	4/7/2042	740	740
IRS	KRW 1.496.257.135	Fund receives Fixed 1,762 % and pays Floating KRW 3 Month Certificate of Deposit Rate	Goldman Sachs	21/3/2021	(9.370)	(9.370)
IRS	CNY 2.820.000	Fund receives Fixed 3,810 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Goldman Sachs	9/6/2022	(1.827)	(1.827)
IRS	EUR 470.000	Fund receives Fixed 0,317 % and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	13/7/2022	3.158	3.158
IRS	SEK 5.410.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,414 %	Goldman Sachs	13/7/2022	(3.242)	(3.242)
IRS	GBP 225.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,767 %	Goldman Sachs	7/9/2022	4.056	4.056
IRS	EUR 1.540.000	Fund receives Fixed 0,214 % and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	27/9/2022	1.020	1.020
IRS	SEK 14.850.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,454 %	Goldman Sachs	27/9/2022	(9.242)	(9.242)
IRS	EUR 900.000	Fund receives Fixed 0,210 % and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	20/10/2022	58	58
IRS	EUR 900.000	Fund receives Fixed 0,210 % and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	20/10/2022	58	58
IRS	SEK 8.785.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,410 %	Goldman Sachs	20/10/2022	(3.074)	(3.074)
IRS	SEK 8.785.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,410 %	Goldman Sachs	20/10/2022	(3.074)	(3.074)
IRS	CNY 5.230.000	Fund receives Fixed 3,861 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Goldman Sachs	21/3/2023	(4.588)	(4.588)
IRS	KRW 483.757.399	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,945 %	Goldman Sachs	21/3/2028	8.540	8.540
IRS	SEK 11.090.000	Fund receives Fixed 1,179 % and pays Floating SEK 3 Month STIBOR	Goldman Sachs	21/3/2028	(2.927)	(2.927)
IRS	USD 276.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,424 %	Goldman Sachs	22/8/2047	8.379	8.379
IRS	CZK 11.755.000	Fund receives Fixed 1,405 % and pays Floating CZK 6 Month Prague Interbank Offer Rate	JP Morgan	21/3/2021	(1.789)	(1.789)
IRS	CNY 7.552.000	Fund receives Fixed 4,025 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	JP Morgan	21/3/2023	406	406
IRS	PLN 4.790.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 2,602 %	JP Morgan	21/3/2023	3.043	3.043
IRS	JPY 82.053.972	Fund receives Fixed 0,110 % and pays Floating JPY 6 Month LIBOR	Morgan Stanley	20/12/2022	20	20
IRS	EUR 154.152	Fund receives Fixed 1,527 % and pays Floating EUR 6 Month EURIBOR	Morgan Stanley	9/8/2027	935	935
IRS	USD 360.691	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,583 %	Morgan Stanley	9/8/2027	123	123
IRS	JPY 41.093.052	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,302 %	Morgan Stanley	20/12/2027	(1.011)	(1.011)
IRS	EUR 73.395	Fund receives Fixed 1,578 % and pays Floating EUR 6 Month EURIBOR	Morgan Stanley	12/10/2047	1.445	1.445
Total					(194.170)	(391.875)

CDS (*credit default swaps*) : swaps sur défaillance
ILS (*inflation linked swaps*) : swaps liés à l'inflation
IRS (*interest rate swaps*) : swaps sur taux d'intérêt

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
ARS	6.025.000	USD	327.446	Bank of America Merrill Lynch	15/3/2018	(755)
AUD	2.960.000	EUR	1.968.830	Citibank	13/12/2017	(85.710)
AUD	100.000	EUR	65.781	JP Morgan	13/12/2017	(2.162)
AUD	100.000	EUR	66.394	State Street Bank & Trust Company	13/12/2017	(2.775)
AUD	1.613.016	USD	1.258.647	Citibank	15/12/2017	(30.479)
CAD	20.000	EUR	13.570	Bank of America Merrill Lynch	13/12/2017	(508)
CAD	70.000	EUR	47.186	State Street Bank & Trust Company	13/12/2017	(1.469)
CAD	430.000	USD	336.512	JP Morgan	15/12/2017	(1.662)
CAD	430.000	USD	335.965	Morgan Stanley	15/12/2017	(1.203)
CHF	310.000	EUR	268.126	Bank of America Merrill Lynch	13/12/2017	(3.379)
CHF	120.000	EUR	104.180	Citibank	13/12/2017	(1.697)
CHF	1.924.000	EUR	1.676.318	Goldman Sachs	13/12/2017	(33.179)
CHF	140.000	EUR	119.616	HSBC	13/12/2017	(53)
CHF	600.000	EUR	516.681	JP Morgan	13/12/2017	(4.268)
CZK	3.225.000	EUR	126.080	JP Morgan	13/12/2017	389
CZK	15.340.000	EUR	588.845	Royal Bank of Scotland	13/12/2017	12.713
DKK	7.610.000	EUR	1.022.600	Bank of America Merrill Lynch	13/12/2017	60
DKK	1.970.000	EUR	264.737	JP Morgan	13/12/2017	(1)
EUR	857.644	AUD	1.290.000	Barclays Bank	13/12/2017	36.960
EUR	66.650	AUD	100.000	Citibank	13/12/2017	3.031
EUR	33.218	AUD	50.000	Goldman Sachs	13/12/2017	1.409
EUR	46.476	AUD	70.000	HSBC	13/12/2017	1.942
EUR	1.945.875	AUD	2.920.000	Toronto Dominion Bank	13/12/2017	88.203
EUR	13.342	AUD	20.000	UBS	13/12/2017	618
EUR	6.794	CAD	10.000	BNP Paribas	13/12/2017	263
EUR	75.230	CAD	110.000	Citibank	13/12/2017	3.389
EUR	20.343	CAD	30.000	State Street Bank & Trust Company	13/12/2017	750
EUR	136.553	CAD	200.000	UBS	13/12/2017	5.933
EUR	412.346	CHF	480.000	Bank of America Merrill Lynch	5/12/2017	2.464
EUR	18.085.871	CHF	20.962.000	HSBC	5/12/2017	186.006
EUR	1.406.398	CHF	1.635.000	JP Morgan	5/12/2017	10.239
EUR	721.950	CZK	18.536.000	Societe Generale	5/12/2017	(4.749)
EUR	5.408.783	DKK	40.240.000	Barclays Bank	5/12/2017	1.321
EUR	225.750	DKK	1.680.000	HSBC	5/12/2017	(9)
EUR	448.791	DKK	3.340.000	JP Morgan	5/12/2017	(39)
EUR	9.607.991	DKK	71.470.000	Bank of America Merrill Lynch	13/12/2017	3.584
EUR	800.983	DKK	5.960.000	Citibank	13/12/2017	56
EUR	1.712.362	GBP	1.520.000	Bank of America Merrill Lynch	5/12/2017	(10.784)
EUR	67.264.843	GBP	59.328.500	Citibank	5/12/2017	7.156
EUR	436.080	GBP	390.000	Goldman Sachs	5/12/2017	(6.043)
EUR	254.680	GBP	225.000	HSBC	5/12/2017	(391)
EUR	6.180.367	GBP	5.495.000	JP Morgan	5/12/2017	(49.034)
EUR	11.776.557	GBP	10.415.000	Bank of America Merrill Lynch	13/12/2017	(27.843)
EUR	2.197.131	GBP	1.960.000	Barclays Bank	13/12/2017	(24.341)
EUR	405.414	GBP	360.000	BNP Paribas	13/12/2017	(2.612)
EUR	2.831.635	GBP	2.540.000	Citibank	13/12/2017	(47.210)
EUR	67.544	GBP	60.000	Deutsche Bank	13/12/2017	(460)
EUR	279.927	GBP	250.000	Goldman Sachs	13/12/2017	(3.424)
EUR	7.913.513	GBP	6.985.000	HSBC	13/12/2017	(3.312)
EUR	11.257	GBP	10.000	Morgan Stanley	13/12/2017	(77)
EUR	201.116	GBP	180.000	Royal Bank of Scotland	13/12/2017	(2.897)
EUR	4.256.839	GBP	3.760.000	State Street Bank & Trust Company	13/12/2017	(4.759)
EUR	1.062.222	GBP	940.000	Toronto Dominion Bank	13/12/2017	(3.178)
EUR	434.278	GBP	390.000	UBS	13/12/2017	(7.749)
EUR	551.148	HUF	171.450.000	Goldman Sachs	5/12/2017	3.819

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	169.163	JPY	22.500.000	Bank of America Merrill Lynch	13/12/2017	367
EUR	89.605	JPY	11.920.000	HSBC	13/12/2017	180
EUR	1.142.299	MXN	24.620.000	Goldman Sachs	13/12/2017	28.488
EUR	1.938.428	NOK	18.414.474	HSBC	5/12/2017	70.779
EUR	212.153	NOK	2.010.000	JP Morgan	5/12/2017	8.292
EUR	664.988	NZD	1.100.000	Morgan Stanley	13/12/2017	31.301
EUR	204.480	PLN	870.000	JP Morgan	5/12/2017	(2.472)
EUR	1.530.058	PLN	6.501.000	Societe Generale	5/12/2017	(16.369)
EUR	7.960.882	SEK	77.438.500	Barclays Bank	5/12/2017	154.574
EUR	1.057.367	SEK	10.345.000	JP Morgan	5/12/2017	14.524
EUR	3.335.645	SEK	31.985.000	Barclays Bank	13/12/2017	111.148
EUR	1.000.176	SEK	9.900.000	Deutsche Bank	15/12/2017	2.085
EUR	146.641	SEK	1.450.000	Barclays Bank	14/2/2018	377
EUR	18.416	SEK	182.398	Citibank	14/2/2018	18
EUR	127.976	SEK	1.267.602	Deutsche Bank	14/2/2018	111
EUR	18.886	TRY	80.000	Goldman Sachs	13/12/2017	1.808
EUR	673.554	USD	800.000	Bank of America Merrill Lynch	13/12/2017	1.939
EUR	338.223	USD	400.000	Barclays Bank	13/12/2017	2.415
EUR	5.900.396	USD	7.020.000	Citibank	13/12/2017	6.977
EUR	329.538	USD	390.000	Deutsche Bank	13/12/2017	2.126
EUR	3.048.107	USD	3.610.000	Goldman Sachs	13/12/2017	17.446
EUR	7.482.251	USD	8.995.000	HSBC	13/12/2017	(69.217)
EUR	25.355	USD	30.000	JP Morgan	13/12/2017	170
EUR	16.833	USD	20.000	Royal Bank of Scotland	13/12/2017	43
EUR	266.851	USD	320.000	State Street Bank & Trust Company	13/12/2017	(1.795)
EUR	25.428	USD	30.000	UBS	13/12/2017	243
EUR	218.982	ZAR	3.610.000	Bank of America Merrill Lynch	13/12/2017	(4.008)
GBP	1.590.000	EUR	1.794.788	Bank of America Merrill Lynch	13/12/2017	7.324
GBP	340.000	EUR	382.769	Barclays Bank	13/12/2017	2.589
GBP	170.000	EUR	191.771	Deutsche Bank	13/12/2017	908
GBP	385.000	EUR	428.511	Goldman Sachs	13/12/2017	7.849
GBP	220.000	EUR	248.968	HSBC	13/12/2017	381
GBP	5.420.000	EUR	6.083.972	JP Morgan	13/12/2017	59.076
GBP	110.000	EUR	123.874	State Street Bank & Trust Company	13/12/2017	801
HUF	179.500.000	EUR	580.260	Barclays Bank	13/12/2017	(7.249)
HUF	36.500.000	EUR	117.612	JP Morgan	13/12/2017	(1.095)
JPY	12.490.000	EUR	93.898	Barclays Bank	13/12/2017	(198)
JPY	12.490.000	EUR	93.931	Goldman Sachs	20/12/2017	(237)
JPY	34.500.000	USD	309.994	Barclays Bank	14/2/2018	(489)
JPY	16.000.000	USD	141.786	HSBC	14/2/2018	1.428
MXN	6.624.204	USD	343.658	Barclays Bank	15/12/2017	11.066
MXN	151.919	USD	7.879	BNP Paribas	15/12/2017	256
MXN	13.400.000	USD	695.230	Credit Suisse	15/12/2017	22.344
MXN	6.623.877	USD	343.668	Morgan Stanley	15/12/2017	11.042
MXN	8.205.000	USD	424.463	Citibank	14/2/2018	10.789
MXN	5.600.000	USD	287.261	JP Morgan	14/2/2018	9.403
NOK	1.260.000	EUR	134.659	Bank of America Merrill Lynch	13/12/2017	(6.896)
NOK	3.520.000	EUR	375.141	Goldman Sachs	13/12/2017	(18.217)
NOK	1.170.000	EUR	123.192	JP Morgan	13/12/2017	(4.556)
NOK	6.713.220	EUR	696.404	Citibank	15/12/2017	(15.740)
NOK	2.840.871	EUR	298.689	Credit Suisse	15/12/2017	(10.649)
NOK	5.329.301	EUR	560.407	Deutsche Bank	15/12/2017	(20.061)
NOK	3.216.608	EUR	338.220	JP Morgan	15/12/2017	(12.083)
PLN	450.000	EUR	104.879	Bank of America Merrill Lynch	13/12/2017	2.116
PLN	510.000	EUR	119.728	JP Morgan	13/12/2017	1.534
RUB	84.650.000	USD	1.409.565	Citibank	14/2/2018	20.633
SEK	1.220.000	EUR	128.155	Bank of America Merrill Lynch	13/12/2017	(5.163)
SEK	7.935.000	EUR	812.813	JP Morgan	13/12/2017	(12.863)
SEK	14.200.000	EUR	1.431.903	Bank of America Merrill Lynch	15/12/2017	(299)
SEK	6.400.000	EUR	659.775	Credit Suisse	15/12/2017	(14.545)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d’échéance	Plus-values/ (moins-values) latentes EUR
SEK	5.900.000	EUR	606.887	Deutsche Bank	15/12/2017	(12.065)
SEK	10.600.000	EUR	1.101.937	Morgan Stanley	15/12/2017	(33.274)
SEK	1.450.000	EUR	147.232	Credit Suisse	14/2/2018	(969)
SEK	19.046.096	EUR	1.955.699	Deutsche Bank	14/2/2018	(34.492)
TRY	1.695.000	USD	433.262	Citibank	15/12/2017	(2.121)
TRY	4.495.000	USD	1.133.956	Citibank	14/2/2018	(11.123)
USD	1.259.336	AUD	1.613.016	JP Morgan	15/12/2017	31.058
USD	680.917	CAD	860.000	JP Morgan	15/12/2017	9.950
USD	3.560.000	EUR	2.998.872	Bank of America Merrill Lynch	13/12/2017	(10.186)
USD	1.980.000	EUR	1.644.924	Barclays Bank	13/12/2017	17.322
USD	2.940.000	EUR	2.477.202	Citibank	13/12/2017	(9.018)
USD	220.000	EUR	183.892	Morgan Stanley	13/12/2017	802
USD	490.000	EUR	412.976	State Street Bank & Trust Company	13/12/2017	(1.612)
USD	639.858	EUR	547.921	Barclays Bank	15/12/2017	(10.834)
USD	835.471	EUR	710.000	Citibank	15/12/2017	(8.718)
USD	648.137	EUR	550.000	Credit Suisse	15/12/2017	(5.964)
USD	95.857	EUR	82.079	Morgan Stanley	15/12/2017	(1.618)
USD	311.832	JPY	34.500.000	Barclays Bank	14/2/2018	2.025
USD	142.593	JPY	16.000.000	Citibank	14/2/2018	(753)
USD	772.651	MXN	14.334.269	Citibank	15/12/2017	398
USD	15.453	MXN	286.099	Credit Suisse	15/12/2017	34
USD	619.132	MXN	11.479.632	Morgan Stanley	15/12/2017	614
USD	37.206	MXN	700.000	Royal Bank of Scotland	15/12/2017	(422)
USD	258.151	MXN	5.000.000	Bank of America Merrill Lynch	14/2/2018	(7.001)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d’échéance	Plus-values/ (moins-values) latentes EUR
USD	1.370.628	NZD	1.970.000	Citibank	15/12/2017	15.820
USD	1.009.542	NZD	1.460.000	UBS	15/12/2017	6.475
USD	3.928.871	RUB	236.223.368	Citibank	14/2/2018	(61.461)
USD	200.980	RUB	12.300.000	Morgan Stanley	14/2/2018	(6.204)
USD	436.327	TRY	1.695.000	Bank of America Merrill Lynch	15/12/2017	4.693
USD	249.887	TRY	990.000	Barclays Bank	14/2/2018	2.566
						276.765
Catégorie d’Actions couverte en couronnes tchèques						
CZK	33.077.151	EUR	1.294.561	State Street Bank & Trust Company	15/12/2017	2.780
EUR	6.889	CZK	176.240	State Street Bank & Trust Company	15/12/2017	(24)
						2.756
Catégorie d’Actions couverte en dollars US						
EUR	2.859	USD	3.340	State Street Bank & Trust Company	15/12/2017	55
USD	540.860	EUR	463.926	State Street Bank & Trust Company	15/12/2017	(9.936)
						(9.881)
Total						269.640

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d’expiration	Plus-values/ (moins-values) latentes EUR
11	EUR	3 Month Euribor	Septembre 2019	1.663
(1)	USD	90 Day Euro	Mars 2018	619
154	GBP	90 Day Sterling	Mars 2018	10.912
11	GBP	90 Day Sterling	Décembre 2018	156
23	GBP	90 Day Sterling	Septembre 2019	(3.004)
(23)	GBP	90 Day Sterling	Septembre 2020	3.656
2	AUD	Australian 10 Year Bond	Décembre 2017	(66)
2	CAD	Canadian 10 Year Bond	Mars 2018	274
(36)	USD	E-Mini S&P 500 Index	Décembre 2017	(215.220)
(219)	EUR	Euro BOBL	Décembre 2017	6.634
12	EUR	Euro BTP	Décembre 2017	2.802
(13)	EUR	Euro BTP	Décembre 2017	(10.082)
(24)	EUR	Euro BTP	Décembre 2017	(17.031)
(200)	EUR	Euro Bund	Décembre 2017	(41.258)
15	EUR	Euro BUXL	Décembre 2017	35.940
162	EUR	Euro Schatz	Décembre 2017	(2.695)
161	EUR	EURO STOXX 50 Index	Décembre 2017	103.630
(110)	EUR	EURO STOXX Banks Index	Décembre 2017	(11.567)
(101)	EUR	Euro-OAT	Décembre 2017	(92.084)
(9)	GBP	FTSE 100 Index	Décembre 2017	(4.132)
(20)	GBP	FTSE 250 Index	Décembre 2017	(21.857)
(18)	EUR	FTSE MIB Index	Décembre 2017	(675)
20	EUR	IBEX 35 Index	Décembre 2017	52.500
3	JPY	Japan 10 Year Bond	Décembre 2017	(9.454)
(20)	EUR	STOXX 600 Automobiles & Parts Index	Décembre 2017	(46.900)
(80)	EUR	STOXX 600 Industry	Décembre 2017	(7.995)
140	EUR	STOXX 600 Oil	Décembre 2017	22.050
(107)	GBP	UK Long Gilt	Mars 2018	86.236
49	USD	US Treasury 10 Year Note	Mars 2018	(21.266)
(15)	USD	US Treasury 10 Year Note	Mars 2018	7.087
93	USD	US Treasury 5 Year Note	Mars 2018	(11.262)
(7)	USD	US Treasury Bond	Mars 2018	7.403
(16)	USD	US Ultra Bond	Mars 2018	24.887
Total				(150.099)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock European Select Strategies Fund suite

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
21	Call	1 Year Mid-Curve Futures	Goldman Sachs	USD 98,38	15/6/2018	(2.140)	772
Total						(2.140)	772

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	37,96
Finance	24,98
Biens de consommation non cyclique	10,26
Valeurs industrielles	5,96
Communications	4,28
Services aux collectivités	4,25
Biens de consommation cyclique	2,69
Matériaux de base	1,82
Organismes de placement collectif	1,32
Titres hypothécaires	1,13
Titres adossés à des actifs	0,78
Énergie	0,53
Technologie	0,25
Exchange Traded Funds	0,12
Portefeuille de titres à la valeur de marché	96,33
Autres éléments de l'actif net	3,67
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
OBLIGATIONS			
	Argentine		
USD 11.312.000	Argentina Bonar Bonds 7,625% 18/4/2037	10.602.748	0,13
EUR 11.875.000	Argentine Republic Government International Bond 3,375% 15/1/2023	12.041.250	0,15
EUR 11.700.000	Argentine Republic Government International Bond 5,25% 15/1/2028	12.010.050	0,14
EUR 18.996.000	Argentine Republic Government International Bond RegS 5,00% 15/1/2027	19.442.406	0,23
USD 10.930.000	Argentine Republic Government International Bond RegS 7,125% 28/6/2117*	9.474.412	0,11
		63.570.866	0,76
	Australie		
AUD 25.224.000	Australia Government Bond RegS 0,75% 21/11/2027	16.298.107	0,20
EUR 368.760	SMART ABS Series Trust '2014-2E AE' RegS FRN 14/6/2021	368.950	0,00
		16.667.057	0,20
	Autriche		
EUR 3.000.000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG RegS 8,125% 30/10/2023	4.138.980	0,05
EUR 2.600.000	Erste Group Bank AG RegS FRN (Perpetual)	3.197.038	0,04
GBP 13.033.000	Oesterreichische Kontrollbank AG RegS 0,75% 7/3/2022	14.562.320	0,17
EUR 2.600.000	Raiffeisen Bank International AG RegS FRN (Perpetual)	2.831.010	0,03
EUR 1.800.000	Volksbank Wien AG RegS FRN 6/10/2027	1.803.321	0,02
EUR 3.100.000	Volksbank Wien AG RegS FRN 6/10/2027	3.105.719	0,04
		29.638.388	0,35
	Belgique		
EUR 200.000	AG Insurance SA RegS FRN 30/6/2047	219.268	0,00
EUR 24.075.000	Anheuser-Busch InBev SA/NV RegS FRN 17/3/2020	24.442.023	0,29
GBP 5.845.000	Anheuser-Busch InBev SA/NV RegS 2,25% 24/5/2029	6.413.214	0,08
EUR 6.700.000	Belfius Bank SA/NV RegS 0,75% 12/9/2022	6.754.672	0,08
EUR 400.000	Ethias SA RegS 5,00% 14/1/2026	464.786	0,01
EUR 16.900.000	KBC Group NV RegS FRN 24/11/2022	17.102.293	0,21
EUR 12.160.000	KBC Group NV RegS FRN (Perpetual)*	12.719.360	0,15
EUR 1.100.000	Nyrstar NV RegS (Contingent Convertible Bond) 5,00% 11/7/2022	1.168.750	0,01
		69.284.366	0,83
	Canada		
EUR 6.700.000	Bank of Nova Scotia/The RegS 0,50% 23/7/2020	6.825.390	0,08
CAD 67.277.000	Canadian Government Bond 1,50% 1/3/2020	44.003.185	0,53
	Canada *suite*		
CAD 66.641.000	Canadian Government Bond 0,75% 1/3/2021	42.483.029	0,51
EUR 3.575.000	Canadian Imperial Bank of Commerce RegS 0,375% 15/10/2019	3.622.708	0,04
		96.934.312	1,16
	Îles Caïmans		
USD 1.750.000	Magnetite IX Ltd '2014-9X' RegS FRN 25/7/2026	970.839	0,01
USD 1.750.000	Magnetite VIII Ltd '2014-8X' RegS FRN 15/4/2026	903.315	0,01
GBP 15.000.000	Thames Water Utilities Cayman Finance Ltd RegS 4,375% 3/7/2034	20.025.720	0,24
GBP 350.000	Trafford Centre Finance Ltd/The RegS FRN 28/7/2035	362.301	0,01
		22.262.175	0,27
	Chypre		
EUR 42.720.000	Cyprus Government International Bond RegS 2,75% 27/6/2024	46.655.366	0,56
		46.655.366	0,56
	République tchèque		
CZK 1.720.220.000	Czech Republic Government Bond 10/2/2020 (Zero Coupon)	67.051.675	0,80
		67.051.675	0,80
	Danemark		
EUR 6.270.000	Danske Bank A/S RegS FRN (Perpetual)	6.787.212	0,08
DKK 96.500.000	Nordea Kredit Realkreditaktieselskab 2,00% 1/10/2019	13.544.717	0,16
DKK 89.339.599	Nordea Kredit Realkreditaktieselskab 2,00% 1/10/2047	12.002.801	0,15
DKK 85.100.000	Nykredit Realkredit A/S 1,00% 1/10/2020	11.841.522	0,14
DKK 206.635.000	Nykredit Realkredit A/S 1,00% 1/1/2021	28.803.729	0,35
DKK 139.670.395	Nykredit Realkredit A/S 1,50% 1/10/2047	18.568.905	0,22
DKK 208.677.886	Nykredit Realkredit A/S 2,00% 1/10/2047	28.309.626	0,34
DKK 20.713.272	Nykredit Realkredit A/S 2,00% 1/10/2047	2.775.569	0,03
DKK 145.100.000	Nykredit Realkredit A/S RegS 2,00% 1/10/2050	19.445.091	0,23
EUR 9.500.000	Orsted A/S RegS 1,50% 26/11/2029	9.466.797	0,11
EUR 3.730.000	Orsted A/S RegS FRN 8/7/3013	3.833.657	0,05
EUR 5.175.000	Orsted A/S RegS FRN 24/11/3017	5.208.741	0,06
DKK 159.005.000	Realkredit Danmark A/S 2,00% 1/1/2020	22.431.042	0,27
DKK 193.365.000	Realkredit Danmark A/S 1,00% 1/1/2021	26.955.396	0,32
DKK 229.600.000	Realkredit Danmark A/S 1,00% 1/4/2022	32.146.998	0,39
DKK 462.321.983	Realkredit Danmark A/S 2,00% 1/10/2047	62.719.140	0,75
		304.840.943	3,65
	Ecuador		
USD 3.515.000	Ecuador Government International Bond RegS 8,875% 23/10/2027	3.140.501	0,04
		3.140.501	0,04

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Finlande		
EUR 8.200.000	OP Corporate Bank Plc RegS 1,125% 17/6/2019	8.369.576	0,10
		8.369.576	0,10
	France		
EUR 17.000.000	Agence Francaise de Developpement RegS 0,125% 15/11/2023	16.991.330	0,20
EUR 16.900.000	Agence Francaise de Developpement RegS 0,25% 21/7/2026	16.371.706	0,20
EUR 1.500.000	Air Liquide Finance SA RegS 1,50% 17/6/2019	1.538.565	0,02
EUR 6.400.000	Air Liquide Finance SA RegS 0,125% 13/6/2020	6.436.416	0,08
EUR 3.800.000	Altarea SCA RegS 2,25% 5/7/2024	3.836.556	0,05
EUR 7.900.000	APRR SA RegS FRN 3/1/2020	7.994.879	0,10
EUR 2.000.000	Banque Federative du Credit Mutuel SA 1,625% 11/1/2018	2.004.400	0,02
EUR 13.400.000	Banque Federative du Credit Mutuel SA RegS FRN 3/6/2020	13.542.844	0,16
EUR 8.800.000	Banque Federative du Credit Mutuel SA RegS 0,375% 13/1/2022	8.861.952	0,11
EUR 4.400.000	BNP Paribas Cardif SA 1,00% 29/11/2024	4.362.556	0,05
EUR 2.500.000	BNP Paribas SA RegS 1,50% 12/3/2018	2.513.300	0,03
EUR 4.000.000	BNP Paribas SA RegS 1,125% 15/1/2023	4.160.340	0,05
USD 2.400.000	BNP Paribas SA RegS FRN (Perpetual)	2.345.975	0,03
EUR 7.700.000	Cap Gemini SA RegS 1,75% 1/7/2020 (traded in France)	8.011.157	0,10
EUR 2.365.000	Carrefour SA RegS 1,75% 22/5/2019	2.430.984	0,03
EUR 5.000.000	Cie de Saint-Gobain RegS 4,50% 30/9/2019	5.421.700	0,06
EUR 6.200.000	Cie de Saint-Gobain RegS 27/3/2020 (Zero Coupon)	6.204.774	0,07
EUR 324.000	CMA CGM SA RegS 5,25% 15/1/2025	328.727	0,00
EUR 200.000	CNP Assurances RegS FRN 10/6/2047	236.718	0,00
EUR 3.000.000	Coentreprise de Transport d'Electricite SA RegS 2,125% 29/7/2032	3.134.925	0,04
EUR 3.600.000	Credit Mutuel Arkea SA FRN 25/10/2029	3.642.660	0,04
EUR 500.000	Danone SA RegS FRN (Perpetual)	500.625	0,01
EUR 11.400.000	Dexia Credit Local SA RegS 0,25% 19/3/2020	11.545.236	0,14
GBP 12.900.000	Dexia Credit Local SA RegS 1,125% 15/6/2022	14.539.922	0,17
EUR 2.168.796	Driver France FCT Compartment Driver France Three 'B' RegS FRN 21/4/2024	2.172.913	0,03
GBP 4.100.000	Electricite de France SA RegS 6,125% 2/6/2034	6.241.211	0,07
EUR 7.500.000	Electricite de France SA RegS FRN (Perpetual)	7.952.925	0,10
EUR 10.000.000	Engie SA RegS 0,875% 27/3/2024	10.188.000	0,12
GBP 2.300.000	Engie SA RegS FRN (Perpetual)	2.701.381	0,03
EUR 5.300.000	Engie SA RegS FRN (Perpetual)	5.490.906	0,07
EUR 38.351.043	French Republic Government Bond OAT RegS 0,10% 1/3/2021 ‡	40.594.579	0,49
EUR 91.643.305	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048 ‡	99.398.620	1,19

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	France *suite*		
EUR 504.000	Maisons du Monde SA RegS (Contingent Convertible Bond) 0,125% 6/12/2023	253.789	0,00
EUR 2.650.000	NEW Areva Holding SA 4,875% 23/9/2024	2.995.202	0,04
EUR 10.000.000	Orange SA RegS 1,875% 2/10/2019	10.374.700	0,12
EUR 300.000	Orange SA RegS FRN (Perpetual)	352.875	0,00
EUR 700.000	Peugeot SA RegS 6,50% 18/1/2019	750.936	0,01
EUR 5.825.000	RCI Banque SA RegS FRN 8/7/2020	5.854.707	0,07
EUR 8.300.000	RCI Banque SA RegS FRN 12/4/2021	8.393.582	0,10
EUR 8.150.000	RCI Banque SA RegS FRN 14/3/2022	8.257.865	0,10
EUR 1.370.000	Renault SA RegS 3,625% 19/9/2018	1.412.045	0,02
EUR 5.000.000	RTE Reseau de Transport d'Electricite SA RegS 2,125% 20/9/2019*	5.210.900	0,06
EUR 5.000.000	RTE Reseau de Transport d'Electricite SA RegS 1,00% 19/10/2026	5.036.050	0,06
EUR 5.700.000	RTE Reseau de Transport d'Electricite SA RegS 1,875% 23/10/2037	5.792.426	0,07
EUR 3.600.000	Safran SA RegS FRN 28/6/2019	3.606.696	0,04
EUR 6.100.000	Safran SA RegS FRN 28/6/2021	6.132.879	0,07
EUR 1.200.000	SapphireOne Mortgages FCT '2016-3 B' RegS FRN 27/6/2061	1.230.648	0,01
EUR 21.940.657	SapphireOne Mortgages FCT '2016-3A' RegS FRN 27/6/2061	22.134.527	0,27
USD 800.000	SFR Group SA '144A' 7,375% 1/5/2026	679.182	0,01
GBP 4.059.000	Societe Generale SA 5,00% 20/12/2018	4.795.305	0,06
EUR 13.400.000	Societe Generale SA RegS 0,50% 13/1/2023	13.363.552	0,16
EUR 812.000	Total SA RegS FRN (Perpetual) (traded in France)	862.681	0,01
EUR 475.000	Total SA RegS FRN (Perpetual) (traded in Supranational)	517.009	0,01
EUR 6.700.000	Veolia Environnement SA RegS 0,314% 4/10/2023	6.615.044	0,08
EUR 6.400.000	Veolia Environnement SA RegS FRN (Perpetual)	6.501.248	0,08
		442.822.630	5,31
	Allemagne		
EUR 5.675.000	BASF SE RegS 1,625% 15/11/2037	5.623.584	0,07
EUR 2.000.000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075	2.108.720	0,02
EUR 2.700.000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075*	2.842.668	0,03
EUR 2.700.000	Continental AG RegS 5/2/2020 (Zero Coupon)	2.708.154	0,03
EUR 2.121.000	Daimler AG 2,125% 27/6/2018	2.151.903	0,03
EUR 500.000	Daimler AG RegS FRN 3/7/2024	504.025	0,01
EUR 11.900.000	Deutsche Bank AG 1,00% 18/3/2019	12.056.604	0,14
EUR 1.000.000	Deutsche Bank AG 4,50% 19/5/2026	1.157.115	0,01
EUR 800.000	Deutsche Bank AG RegS 1,25% 8/9/2021	823.256	0,01
EUR 250.000	Evonik Industries AG RegS 1,00% 23/1/2023	258.589	0,00

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‡Une partie de ces titres ont été mis en gage ou donnés en garantie.

*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Allemagne *suite*		
EUR 3.356.000	Henkel AG & Co KGaA RegS 13/9/2018 (Zero Coupon)	3.361.839	0,04
USD 1.223.000	HSH Nordbank AG RegS (Flat Trading) 7,25% (Perpetual)	541.328	0,01
EUR 11.000.000	IHO Verwaltungs GmbH RegS (Pay-in-kind) 2,75% 15/9/2021	11.331.045	0,14
EUR 4.700.000	IHO Verwaltungs GmbH RegS (Pay-in-kind) 3,75% 15/9/2026	5.061.101	0,06
EUR 42.732.000	Kreditanstalt fuer Wiederaufbau 15/12/2022 (Zero Coupon)	43.031.551	0,52
EUR 29.826.000	Kreditanstalt fuer Wiederaufbau 0,125% 4/10/2024	29.785.586	0,36
GBP 15.700.000	NRW Bank RegS 1,00% 15/6/2022	17.702.460	0,21
EUR 900.000	RAG-Stiftung RegS (Contingent Convertible Bond) 31/12/2018 (Zero Coupon)	929.484	0,01
EUR 3.675.000	SAP SE RegS FRN 20/11/2018	3.686.062	0,04
EUR 500.000	Senvion Holding GmbH RegS 3,875% 25/10/2022	482.295	0,01
EUR 4.597.000	Symrise AG RegS 1,75% 10/7/2019	4.724.245	0,06
EUR 5.600.000	TLG Immobilien AG RegS 1,375% 27/11/2024	5.622.624	0,07
EUR 1.400.000	Unitymedia GmbH RegS 3,75% 15/1/2027	1.441.629	0,02
EUR 1.145.000	Unitymedia Hessen GmbH & Co KG Via Unitymedia NRW GmbH RegS 3,50% 15/1/2027	1.189.770	0,01
EUR 910.000	Unitymedia Hessen GmbH & Co KG Via Unitymedia NRW GmbH RegS 6,25% 15/1/2029	1.029.947	0,01
		160.155.584	1,92
	Grèce		
EUR 80.546.000	Hellenic Republic Government Bond RegS ‘144A’ 4,375% 1/8/2022	81.371.596	0,97
EUR 1.573.789	Hellenic Republic Government Bond RegS 3,50% 30/1/2023	1.515.331	0,02
EUR 2.130.102	Hellenic Republic Government Bond RegS 3,75% 30/1/2028	1.874.404	0,02
EUR 2.225.254	Hellenic Republic Government Bond RegS 3,90% 30/1/2033	1.834.188	0,02
EUR 1.774.013	Hellenic Republic Government Bond RegS 4,00% 30/1/2037	1.407.511	0,02
EUR 1.740.741	Hellenic Republic Government Bond RegS 4,20% 30/1/2042	1.395.317	0,02
EUR 30.750.000	National Bank of Greece SA RegS 2,75% 19/10/2020	30.966.173	0,37
		120.364.520	1,44
	Guernesey		
USD 4.400.000	EFG International Guernsey Ltd RegS FRN 5/4/2027	3.819.709	0,05
		3.819.709	0,05
	Hong Kong		
USD 1.750.000	Hongkong & Shanghai Banking Corp Ltd/The FRN (Perpetual)	1.303.868	0,02
		1.303.868	0,02
	Islande		
EUR 626.000	Iceland Government International Bond RegS 2,50% 15/7/2020	664.558	0,01
EUR 9.275.000	Landsbankinn HF RegS 1,00% 30/5/2023	9.251.813	0,11
		9.916.371	0,12
	Irlande		
EUR 100.000	Avoca CLO XIV Designated Activity Co ‘14X ER’ RegS FRN 12/1/2031	101.235	0,00
EUR 100.000	Avoca CLO XIV Designated Activity Co ‘14X FR’ RegS FRN 12/1/2031	98.258	0,00
EUR 275.000	Avoca Clo XIV Designated Activity Co ‘14X SUB’ RegS FRN 12/7/2028	223.004	0,00
EUR 500.000	Avoca CLO XV DAC ‘15X F’ RegS FRN 15/1/2029	491.613	0,01
GBP 6.800.000	Bank of Ireland Group Plc RegS FRN 19/9/2027	7.654.511	0,09
SEK 65.580.000	Bluestep Mortgage Securities No 4 DAC ‘B’ RegS FRN 10/8/2066	6.624.718	0,08
SEK 5.119.168	Bluestep Mortgage Securities No2 Ltd ‘AB’ RegS FRN 10/11/2055	522.585	0,01
EUR 250.000	CVC Cordatus Loan Fund DAC ‘6X’ RegS FRN 15/4/2029	230.098	0,00
EUR 1.900.000	CVC Cordatus Loan Fund Ltd ‘5X XR’ RegS FRN 21/7/2030	1.899.979	0,02
EUR 500.000	ESB Finance DAC RegS 4,375% 21/11/2019	544.030	0,01
EUR 1.000.000	GE Capital European Funding Unlimited Co RegS 1,625% 15/3/2018	1.005.815	0,01
EUR 118.695.000	Ireland Government Bond RegS 18/10/2022 (Zero Coupon)	119.166.219	1,43
EUR 44.477.405	Ireland Government Bond RegS 1,00% 15/5/2026	46.025.886	0,55
EUR 71.067.221	Ireland Government Bond RegS 1,70% 15/5/2037	73.656.911	0,88
EUR 950.000	OCP Euro CLO 2017-2 DAC ‘A’ RegS FRN 15/1/2032	950.000	0,01
EUR 3.300.000	SCF Rahoituspalvelut Kimi VI DAC ‘6 A’ RegS FRN 25/11/2026	3.311.968	0,04
EUR 573.368	Taurus Dac ‘2016-DE2 C’ RegS FRN 3/1/2027	592.002	0,01
EUR 607.770	Taurus Dac ‘2016-DE2 D’ RegS FRN 3/1/2027	614.607	0,01
GBP 2.973.000	Taurus Dac ‘2017-UK2 A’ RegS FRN 17/11/2027	3.372.111	0,04
GBP 2.652.000	Taurus Dac ‘2017-UK2 B’ RegS FRN 17/11/2027	3.008.018	0,03
GBP 1.246.000	Taurus Dac ‘2017-UK2 C’ RegS FRN 17/11/2027	1.413.270	0,02
GBP 1.298.000	Taurus Dac ‘2017-UK2 D’ RegS FRN 17/11/2027	1.472.250	0,02
EUR 1.101.327	Taurus Ltd ‘2015-DE2 A’ RegS FRN 1/2/2026	1.107.659	0,01
EUR 986.000	Taurus Ltd ‘2015-DE2 D’ RegS FRN 1/2/2026	989.698	0,01
EUR 1.366.000	Taurus Ltd ‘2015-DE2 E’ RegS FRN 1/2/2026	1.376.382	0,02
		276.452.827	3,31
	Italie		
EUR 1.127.500	Asset-Backed European Securitisation Transaction Ten Srl ‘A’ RegS FRN 10/12/2028	1.129.880	0,01
EUR 1.200.000	Assicurazioni Generali SpA RegS 4,125% 4/5/2026	1.404.726	0,02
EUR 8.700.000	Assicurazioni Generali SpA RegS FRN 12/12/2042	11.273.590	0,14
EUR 1.613.000	Atlantia SpA 3,625% 30/11/2018	1.673.326	0,02
EUR 900.000	Banca Monte dei Paschi di Siena SpA RegS 2,875% 16/4/2021 (traded in Italy)	981.446	0,01
EUR 8.500.000	Banca Popolare di Milano Scarl RegS 0,625% 8/6/2023	8.514.237	0,10

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Italie *suite*		
EUR 5.465.000	BPER Banca RegS 3,375% 22/10/2018 (traded in Italy)	5.645.591	0,07
EUR 9.355.000	Buzzi Unicem SpA RegS 2,125% 28/4/2023	9.900.537	0,12
EUR 694.683	Fondi Immobili Pubblici Funding Srl '1 A1' RegS FRN 10/1/2023	682.734	0,01
EUR 6.575.000	Intesa Sanpaolo SpA RegS 0,875% 27/6/2022	6.681.844	0,08
EUR 5.490.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	6.112.950	0,07
EUR 3.000.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	3.662.070	0,04
EUR 6.600.000	Iren SpA RegS 1,50% 24/10/2027	6.511.395	0,08
EUR 9.275.000	Italgas SpA RegS 0,50% 19/1/2022	9.383.796	0,11
EUR 67.665.748	Italy Buoni Poliennali Del Tesoro 1,70% 15/9/2018	69.446.711	0,83
EUR 7.700.000	Italy Buoni Poliennali Del Tesoro 1,35% 15/4/2022	8.011.850	0,10
EUR 1.450.000	Italy Buoni Poliennali Del Tesoro 4,50% 1/3/2024	1.758.125	0,02
EUR 27.786.220	Italy Buoni Poliennali Del Tesoro RegS 2,35% 15/9/2019	29.690.965	0,36
EUR 351.089.086	Italy Buoni Poliennali Del Tesoro RegS 1,65% 23/4/2020	372.179.008	4,46
EUR 49.123.210	Italy Buoni Poliennali Del Tesoro RegS 1,25% 27/10/2020	52.099.094	0,63
EUR 25.334.514	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,10% 15/5/2022	26.062.374	0,31
EUR 156.283.438	Italy Buoni Poliennali Del Tesoro RegS 0,45% 22/5/2023	159.418.484	1,91
EUR 25.431.000	Italy Buoni Poliennali Del Tesoro RegS 0,25% 20/11/2023	25.687.853	0,31
EUR 59.462.194	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,35% 15/9/2024	68.677.348	0,82
EUR 79.177.153	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	84.069.905	1,01
EUR 50.134.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 1/3/2032	46.994.108	0,56
EUR 460.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,70% 1/3/2047	441.393	0,01
EUR 300.000	Leonardo SpA 4,50% 19/1/2021	337.341	0,00
EUR 700.000	Leonardo SpA 5,25% 21/1/2022	825.832	0,01
EUR 1.275.000	Leonardo SpA RegS 1,50% 7/6/2024	1.284.613	0,02
EUR 4.925.000	Mediobanca SpA RegS 1,125% 17/6/2019	5.029.262	0,06
EUR 7.450.000	Mediobanca SpA RegS 0,75% 17/2/2020	7.561.526	0,09
EUR 45.950.000	Mediobanca SpA RegS 1,25% 24/11/2029	45.927.255	0,55
EUR 650.000	Schumann SpA RegS 7,00% 31/7/2023	673.771	0,01
EUR 252.464	Sunrise SPV '2015-2 A' RegS FRN 27/12/2032	252.550	0,00
EUR 20.300.000	Sunrise SPV '2017-1 A1' RegS FRN 27/4/2041	20.369.199	0,24
EUR 2.400.000	Telecom Italia SpA/Milano RegS 3,25% 16/1/2023	2.662.152	0,03
EUR 28.845.000	Telecom Italia SpA/Milano RegS 2,375% 12/10/2027	29.221.571	0,35
EUR 2.200.000	Telecom Italia SpA/Milano RegS (Contingent Convertible Bond) 1,125% 26/3/2022	2.203.850	0,03
EUR 11.010.000	Terna Rete Elettrica Nazionale SpA RegS 2,875% 16/2/2018	11.086.079	0,13
EUR 18.176.000	UniCredit SpA RegS FRN 28/10/2025	20.376.296	0,24
EUR 4.000.000	UniCredit SpA RegS FRN 3/1/2027	4.378.000	0,05

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Italie *suite*		
EUR 400.000	UniCredit SpA RegS FRN (Perpetual)	435.044	0,01
EUR 4.115.000	UniCredit SpA RegS FRN (Perpetual)	5.021.617	0,06
EUR 2.500.000	UniCredit SpA RegS FRN (Perpetual)	2.740.600	0,03
		1.178.481.898	14,12
	Japon		
USD 800.000	SoftBank Group Corp RegS 4,75% 19/9/2024	669.748	0,01
		669.748	0,01
	Jersey		
GBP 3.021.000	AA Bond Co Ltd RegS 2,75% 31/7/2023	3.397.563	0,04
GBP 3.715.000	CPUK Finance Ltd RegS 4,25% 28/8/2022	4.308.440	0,05
EUR 4.000.000	Glencore Finance Europe Ltd RegS 1,875% 13/9/2023	4.171.960	0,05
USD 100.000	HBOS Capital Funding LP RegS 6,85% (Perpetual)	85.990	0,00
EUR 364.000	LHC3 Plc RegS (Pay-in-kind) 4,125% 15/8/2024	375.470	0,01
USD 1.800.000	Tullow Oil Jersey Ltd RegS (Contingent Convertible Bond) 6,625% 12/7/2021	1.789.175	0,02
		14.128.598	0,17
	Lituanie		
EUR 10.325.000	Lithuania Government International Bond RegS 0,95% 26/5/2027	10.460.361	0,12
		10.460.361	0,12
	Luxembourg		
EUR 14.825.000	Allergan Funding SCS 0,50% 1/6/2021	14.889.266	0,18
EUR 8.072.000	Allergan Funding SCS 1,25% 1/6/2024	8.110.019	0,10
EUR 2.350.000	Allergan Funding SCS 2,125% 1/6/2029	2.378.364	0,03
EUR 560.000	Altice Luxembourg SA RegS 7,25% 15/5/2022	547.865	0,01
EUR 600.000	Aroundtown SA RegS (Contingent Convertible Bond) 1,50% 18/1/2021	736.266	0,01
GBP 800.000	Cabot Financial Luxembourg SA RegS 7,50% 1/10/2023	955.559	0,01
EUR 2.500.000	CNH Industrial Finance Europe SA RegS 6,25% 9/3/2018	2.542.200	0,03
EUR 11.740.000	CNH Industrial Finance Europe SA RegS 1,75% 12/9/2025	12.123.663	0,15
GBP 5.478.682	Compartment Driver UK Four 'A' RegS FRN 25/3/2025	6.225.031	0,07
GBP 6.500.000	Compartment Driver UK Four 'B' RegS FRN 25/3/2025	7.421.277	0,09
GBP 3.500.000	Compartment Driver UK Six 'A' RegS FRN 25/2/2026	3.970.660	0,05
GBP 1.929.509	Compartment Driver UK Three 'A' RegS FRN 25/1/2024	2.189.673	0,03
EUR 1.284.493	Compartment VCL 22 'A' RegS FRN 21/8/2021	1.286.851	0,02
EUR 1.182.384	Compartment VCL 23 'A' RegS FRN 21/1/2022	1.185.484	0,01
EUR 4.076.921	Compartment VCL 24 'A' RegS FRN 21/8/2022	4.085.802	0,05
EUR 3.000.000	Compartment VCL 24 'B' RegS FRN 21/8/2022	3.012.243	0,04
EUR 5.600.000	Compartment VCL 25 'A' RegS FRN 21/9/2023	5.619.347	0,07

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé			
Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg *suite*		
EUR 2.600.000	Compartment VCL 25 'B' RegS FRN 21/9/2023	2.634.255	0,03
EUR 150.000	CPI Property Group SA RegS 2,125% 4/10/2024	152.123	0,00
EUR 175.000	Eurofins Scientific SE RegS 2,125% 25/7/2024	180.366	0,00
EUR 35.970.000	European Financial Stability Facility RegS 0,125% 17/10/2023	36.171.432	0,43
EUR 32.269.000	European Financial Stability Facility RegS 0,75% 3/5/2027	32.880.659	0,39
EUR 100.668.000	European Financial Stability Facility RegS 0,875% 26/7/2027	103.629.653	1,24
EUR 65.200.000	European Financial Stability Facility RegS 1,25% 24/5/2033	67.021.036	0,80
EUR 7.900.000	GELF Bond Issuer I SA RegS 1,625% 20/10/2026	8.040.067	0,10
EUR 300.000	JH-Holding Finance SA RegS (Pay-in-kind) 8,25% 1/12/2022	325.500	0,00
EUR 600.000	Kleopatra Holdings 1 SCA RegS (Pay-in-kind) 8,50% 30/6/2023	618.750	0,01
EUR 550.000	Matterhorn Telecom SA RegS 4,00% 15/11/2027	545.100	0,01
EUR 225.000	SELP Finance Sarl RegS 1,50% 20/11/2025	225.469	0,00
EUR 17.360.000	SES SA RegS FRN (Perpetual)*	18.634.745	0,22
EUR 1.400.000	SES SA RegS FRN (Perpetual)*	1.556.086	0,02
GBP 1.086.842	Silver Arrow Compartment Silver Arrow UK '2017-1 A' RegS FRN 20/7/2023	1.232.900	0,01
EUR 1.000.000	Swissport Financing Sarl RegS 9,75% 15/12/2022	1.079.080	0,01
EUR 885.000	Telecom Italia Finance SA 7,75% 24/1/2033	1.382.503	0,02
		353.589.294	4,24
	Mexique		
EUR 3.300.000	America Movil SAB de CV 1,00% 4/6/2018 (traded in Luxembourg)	3.318.167	0,04
MXN 399.100.000	Mexican Bonos 5,75% 5/3/2026	16.494.736	0,20
MXN 193.425.100	Mexican Bonos 7,50% 3/6/2027	8.913.142	0,10
		28.726.045	0,34
	Pays-Bas		
GBP 2.060.000	ABN AMRO Bank NV RegS 4,875% 16/1/2019	2.435.542	0,03
EUR 6.400.000	ABN AMRO Bank NV RegS FRN (Perpetual) (traded in Netherlands)	7.013.632	0,08
EUR 6.950.000	Achmea Bank NV RegS 0,875% 17/9/2018	7.011.230	0,08
EUR 500.000	ASML Holding NV RegS 0,625% 7/7/2022	508.855	0,01
EUR 5.632.000	ASML Holding NV RegS 3,375% 19/9/2023	6.580.091	0,08
USD 4.500.000	AT Securities BV RegS FRN (Perpetual)	3.783.073	0,05
EUR 1.200.000	ATF Netherlands BV RegS 2,125% 13/3/2023	1.269.486	0,02
EUR 500.000	Axalta Coating Systems Dutch Holding B BV RegS 3,75% 15/1/2025	538.450	0,01
EUR 1.000.000	Brenntag Finance BV RegS 5,50% 19/7/2018	1.034.920	0,01
EUR 135.251	Bumper 6 NL Finance BV 'A' RegS FRN 19/3/2029	135.328	0,00
EUR 4.600.000	Bumper 9 NL Finance BV 'A' RegS FRN 22/7/2031	4.615.939	0,06
	Pays-Bas *suite*		
GBP 1.280.000	Cable & Wireless International Finance BV RegS 8,625% 25/3/2019	1.566.290	0,02
EUR 400.000	Capital Stage Finance BV RegS (Contingent Convertible Bond) FRN (Perpetual)	420.952	0,01
EUR 45.525.000	Cooperatieve Rabobank UA RegS FRN 15/1/2018	45.547.307	0,55
EUR 4.695.000	Cooperatieve Rabobank UA RegS FRN (Perpetual) (traded in Netherlands)	5.100.648	0,06
EUR 7.000.000	CRH Finance BV RegS 5,00% 25/1/2019	7.412.790	0,09
EUR 14.425.000	de Volksbank NV RegS 0,125% 28/9/2020	14.459.909	0,17
GBP 4.555.000	Deutsche Telekom International Finance BV RegS 2,25% 13/4/2029	5.008.962	0,06
EUR 3.025.000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG RegS FRN 29/9/2047	3.248.487	0,04
EUR 2.000.000	Enel Finance International NV 5,75% 24/10/2018	2.106.830	0,03
EUR 1.138.000	Enel Finance International NV RegS 3,625% 17/4/2018	1.154.962	0,01
GBP 7.400.000	Enel Finance International NV RegS 5,625% 14/8/2024	10.155.696	0,12
EUR 10.025.000	Ferrari NV RegS 0,25% 16/1/2021	9.982.494	0,12
EUR 1.700.000	Gas Natural Fenosa Finance BV RegS 1,875% 5/10/2029	1.734.442	0,02
EUR 1.120.000	Globaldrive Auto Receivables BV '2016-B B' RegS FRN 20/8/2024	1.129.864	0,01
EUR 7.236.000	Goodyear Dunlop Tires Europe BV RegS 3,75% 15/12/2023	7.580.144	0,09
EUR 2.278.244	Highway BV '2015-1 A' RegS FRN 26/5/2025	2.280.548	0,03
EUR 4.000.000	Iberdrola International BV RegS 3,50% 1/2/2021	4.442.660	0,05
EUR 7.500.000	ING Groep NV RegS 1,375% 11/1/2028	7.513.500	0,09
EUR 1.000.000	Koninklijke DSM NV RegS 1,75% 13/11/2019	1.034.490	0,01
GBP 8.800.000	LafargeHolcim Sterling Finance Netherlands BV RegS 3,00% 12/5/2032	9.748.609	0,12
EUR 1.700.000	LeasePlan Corp NV RegS 1,00% 8/4/2020	1.736.720	0,02
EUR 2.300.000	Louis Dreyfus Co BV RegS 3,875% 30/7/2018	2.354.142	0,03
EUR 900.000	Louis Dreyfus Co BV RegS 4,00% 7/2/2022	961.344	0,01
EUR 59.557.000	Netherlands Government Bond RegS '144A' 15/1/2024 (Zero Coupon) ‡	59.663.309	0,72
EUR 16.373.000	Netherlands Government Bond RegS '144A' 2,75% 15/1/2047	22.631.579	0,27
EUR 7.125.000	NN Group NV RegS 0,25% 1/6/2020	7.171.099	0,09
EUR 4.875.000	NN Group NV RegS 0,875% 13/1/2023	4.983.444	0,06
EUR 19.800.000	NN Group NV RegS 1,625% 1/6/2027	20.406.573	0,24
EUR 4.175.000	PACCAR Financial Europe BV RegS 0,125% 24/5/2019	4.193.120	0,05
EUR 430.000	Petrobras Global Finance BV 4,25% 2/10/2023	472.346	0,01
EUR 1.000.000	Petrobras Global Finance BV 4,75% 14/1/2025	1.105.940	0,01

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‡ Une partie de ces titres ont été mis en gage ou donnés en garantie.

*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Pays-Bas *suite*		
EUR 8.575.000	RELX Finance BV RegS 0,375% 22/3/2021	8.636.397	0,10
EUR 2.500.000	Repsol International Finance BV RegS FRN 25/3/2075	2.781.913	0,03
EUR 2.500.000	Roche Finance Europe BV RegS 2,00% 25/6/2018	2.535.888	0,03
EUR 1.800.000	Telefonica Europe BV RegS FRN (Perpetual)	2.101.770	0,03
GBP 5.500.000	Telefonica Europe BV RegS FRN (Perpetual)	6.901.684	0,08
EUR 6.000.000	Telefonica Europe BV RegS FRN (Perpetual)	6.337.020	0,08
EUR 20.700.000	Telefonica Europe BV RegS FRN (Perpetual)	20.674.125	0,25
EUR 5.100.000	TenneT Holding BV RegS FRN (Perpetual)	5.289.465	0,06
EUR 4.147.000	Teva Pharmaceutical Finance Netherlands II BV RegS 1,125% 15/10/2024	3.649.961	0,04
EUR 5.100.000	Unilever NV RegS 29/4/2020 (Zero Coupon)	5.118.564	0,06
USD 13.275.000	VIVAT NV RegS FRN (Perpetual)	11.161.349	0,13
EUR 1.700.000	Volkswagen International Finance NV RegS FRN 30/3/2019	1.700.850	0,02
EUR 12.300.000	Volkswagen International Finance NV RegS 0,50% 30/3/2021	12.448.769	0,15
EUR 2.400.000	Volkswagen International Finance NV RegS FRN (Perpetual)	2.437.872	0,03
EUR 6.500.000	Volkswagen International Finance NV RegS FRN (Perpetual)	6.713.785	0,08
EUR 1.000.000	Volkswagen International Finance NV RegS FRN (Perpetual)	1.066.610	0,01
EUR 200.000	Wereldhave NV RegS (Contingent Convertible Bond) 1,00% 22/5/2019	202.750	0,00
		401.994.518	4,82
	Nouvelle-Zélande		
EUR 9.163.000	Chorus Ltd RegS 1,125% 18/10/2023	9.282.669	0,11
NZD 46.861.000	New Zealand Government Bond 2,50% 20/9/2040	29.665.616	0,36
		38.948.285	0,47
	Nigeria		
USD 7.120.000	Nigeria Government International Bond RegS 6,50% 28/11/2027	6.114.989	0,08
USD 2.225.000	Nigeria Government International Bond RegS 7,625% 28/11/2047	1.927.287	0,02
		8.042.276	0,10
	Norvège		
USD 3.205.000	Norske Skogindustrier ASA ‘144A’ 7,125% 15/10/2033	80.761	0,00
EUR 6.000.000	Santander Consumer Bank AS RegS 0,625% 20/4/2018	6.022.200	0,07
EUR 3.800.000	Santander Consumer Bank AS RegS 0,375% 17/2/2020	3.828.196	0,05
		9.931.157	0,12
	Portugal		
EUR 6.500.000	Caixa Economica Montepio Geral RegS 0,875% 17/10/2022	6.562.205	0,08
USD 146.652.000	Portugal Government International Bond RegS 5,125% 15/10/2024	131.624.663	1,58
EUR 96.205.000	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 3,85% 15/4/2021	108.372.527	1,30

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Portugal *suite*		
EUR 49.945.000	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 2,20% 17/10/2022*	54.054.724	0,65
EUR 56.546.657	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 2,875% 15/10/2025	62.156.368	0,74
EUR 48.754.084	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 4,125% 14/4/2027	58.101.705	0,69
EUR 3.374.000	Portugal Obrigacoes do Tesouro OT RegS ‘144A’ 4,10% 15/2/2045	3.915.696	0,05
EUR 1.600.000	SAGRES Socidade de Titularizacao de Creditos SA Via Ulisses Finance No. 1 ‘A’ RegS FRN 20/3/2033	1.607.713	0,02
EUR 500.000	SAGRES Socidade de Titularizacao de Creditos SA Via Ulisses Finance No. 1 ‘B’ RegS FRN 20/3/2033	505.094	0,01
EUR 800.000	SAGRES Socidade de Titularizacao de Creditos SA Via Ulisses Finance No. 1 ‘C’ RegS FRN 20/3/2033	814.102	0,01
EUR 178.756	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta Electricity Receivables RegS 2,98% 16/2/2018	179.424	0,00
EUR 17.697.342	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta IV RegS 2,423% 12/2/2021	18.241.535	0,22
EUR 49.600.000	TAGUS-Sociedade de Titularizacao de Creditos SA Via Volta V RegS 0,85% 12/2/2022	49.662.000	0,59
		495.797.756	5,94
	Roumanie		
RON 50.000.000	Romania Government Bond 5,75% 29/4/2020*	11.341.834	0,14
		11.341.834	0,14
	Russie		
RUB 5.334.345.000	Russian Federal Bond - OFZ 7,50% 18/8/2021	77.471.111	0,93
RUB 935.385.000	Russian Federal Bond - OFZ 7,75% 16/9/2026	13.720.853	0,16
RUB 1.160.670.000	Russian Federal Bond - OFZ 8,15% 3/2/2027	17.490.707	0,21
		108.682.671	1,30
	Slovaquie		
EUR 9.075.000	Slovakia Government Bond RegS 2,00% 17/10/2047	9.333.637	0,11
		9.333.637	0,11
	Espagne		
EUR 6.200.000	Amadeus Capital Markets SAU RegS 19/5/2019 (Zero Coupon)	6.210.602	0,07
EUR 2.700.000	Amadeus Capital Markets SAU RegS 0,125% 6/10/2020	2.706.885	0,03
EUR 3.100.000	Amadeus Capital Markets SAU RegS 1,625% 17/11/2021	3.266.052	0,04
EUR 5.400.000	Auto ABS Spanish Loans FT ‘2016-1 A’ RegS FRN 31/12/2032	5.423.877	0,07
EUR 10.000.000	Banco Bilbao Vizcaya Argentaria SA 3,50% 5/12/2017	10.001.100	0,12

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*Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Espagne *suite*		
EUR 2.800.000	Banco Bilbao Vizcaya Argentaria SA RegS FRN (Perpetual)	3.326.848	0,04
EUR 22.700.000	Banco de Sabadell SA 0,875% 5/3/2023	22.612.491	0,27
EUR 3.800.000	Banco de Sabadell SA RegS 5,625% 6/5/2026	4.450.731	0,05
EUR 400.000	Banco Santander SA RegS FRN (Perpetual)	454.920	0,01
EUR 3.000.000	Bankia SA 4,25% 25/5/2018	3.063.840	0,04
EUR 3.600.000	Bankia SA RegS 1,125% 5/8/2022	3.751.164	0,05
EUR 20.400.000	Bankia SA RegS FRN 22/5/2024	21.284.238	0,26
EUR 4.600.000	Bankia SA RegS FRN 15/3/2027	4.855.898	0,06
EUR 2.800.000	Bankia SA RegS FRN (Perpetual)	2.927.988	0,04
EUR 1.900.000	Bankinter SA RegS 0,625% 9/10/2020	1.939.007	0,02
EUR 20.300.000	CaixaBank SA RegS 1,125% 17/5/2024	20.425.048	0,24
EUR 2.800.000	CaixaBank SA RegS FRN 14/7/2028	2.863.840	0,03
EUR 4.400.000	CaixaBank SA RegS FRN (Perpetual)*	4.862.264	0,06
EUR 2.000.000	Cajamar Caja Rural SCC 3,75% 22/11/2018	2.076.080	0,02
EUR 1.000.000	Cellnex Telecom SA RegS 2,375% 16/1/2024	1.025.570	0,01
EUR 11.433.480	Driver Espana Four FT 'A' RegS FRN 21/4/2028	11.465.114	0,14
EUR 600.000	Driver Espana Four FT 'B' RegS FRN 21/4/2028	603.452	0,01
EUR 3.577.196	Driver Espana Three FT 'A' RegS FRN 21/12/2026	3.609.495	0,04
EUR 5.400.000	Gas Natural Capital Markets SA RegS 5,00% 13/2/2018	5.456.430	0,07
EUR 300.000	Inmobiliaria Colonial Socimi RegS 1,625% 28/11/2025	298.539	0,00
EUR 400.000	Inmobiliaria Colonial Socimi RegS 2,50% 28/11/2029	398.492	0,00
EUR 2.100.000	Merlin Properties Socimi SA RegS 1,75% 26/5/2025	2.131.395	0,03
EUR 3.000.000	Merlin Properties Socimi SA RegS 1,875% 2/11/2026	3.018.270	0,04
EUR 2.500.000	Merlin Properties Socimi SA RegS 2,375% 18/9/2029	2.532.325	0,03
EUR 4.625.000	NorteGas Energia Distribucion SAU RegS 0,918% 28/9/2022	4.671.435	0,06
EUR 5.025.000	NorteGas Energia Distribucion SAU RegS 2,065% 28/9/2027	5.136.052	0,06
EUR 3.000.000	Santander Consumer Finance SA RegS 1,10% 30/7/2018	3.026.520	0,04
EUR 6.700.000	Santander Consumer Finance SA RegS 0,90% 18/2/2020	6.829.109	0,08
EUR 4.900.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	4.932.756	0,06
EUR 5.000.000	Spain Government Bond 1,40% 31/1/2020	5.177.400	0,06
EUR 200.543.000	Spain Government Bond 1,15% 30/7/2020	207.545.962	2,49
EUR 185.555.000	Spain Government Bond 0,40% 30/4/2022	187.183.245	2,24
EUR 58.000.000	Spain Government Bond 0,45% 31/10/2022	58.298.410	0,70
EUR 6.880.000	Spain Government Bond 6,00% 31/1/2029	9.973.661	0,12
EUR 36.212.000	Spain Government Bond RegS '144A' 1,50% 30/4/2027	36.705.751	0,44
EUR 111.652.000	Spain Government Bond RegS '144A' 1,45% 31/10/2027	111.707.268	1,34
EUR 13.946.000	Spain Government Bond RegS '144A' 2,90% 31/10/2046	14.494.357	0,17

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Espagne *suite*		
EUR 7.062.000	Spain Government Bond RegS '144A' 3,45% 30/7/2066	7.778.687	0,09
EUR 287.752.131	Spain Government Inflation Linked Bond RegS '144A' 0,55% 30/11/2019	299.780.170	3,59
EUR 17.520.391	Spain Government Inflation Linked Bond RegS '144A' 0,65% 30/11/2027	18.332.461	0,22
EUR 200.000	SRF Fondo de Titulizacion '2017-1C' RegS FRN 26/4/2063	200.500	0,00
EUR 300.000	SRF Fondo de Titulizacion '2017-1D' RegS FRN 26/4/2063	293.339	0,00
EUR 6.789.799	SRF FT '2017-1 A' RegS FRN 26/4/2063	6.842.582	0,08
EUR 800.000	SRF FT '2017-1 B' RegS FRN 26/4/2063	805.200	0,01
GBP 3.500.000	Telefonica Emisiones SAU RegS 5,375% 2/2/2026	4.748.653	0,06
EUR 4.300.000	Wizink Master Credit Cards FT '2017-3 A' RegS FRN 26/12/2031	4.305.590	0,05
		1.155.811.063	13,85
	Supranational		
GBP 30.499.000	Council Of Europe Development Bank RegS 0,625% 15/6/2022	33.902.170	0,41
GBP 30.420.000	European Investment Bank RegS 0,875% 15/12/2023	33.733.140	0,40
EUR 46.775.000	European Stability Mechanism RegS 1,00% 23/9/2025	49.232.559	0,59
EUR 13.290.057	European Stability Mechanism RegS 1,80% 2/11/2046	14.724.984	0,18
EUR 12.470.000	European Union RegS 0,75% 4/4/2031	12.398.048	0,15
		143.990.901	1,73
	Suède		
EUR 5.300.000	Atlas Copco AB RegS 2,625% 15/3/2019	5.491.542	0,07
EUR 5.825.000	Essity AB RegS 27/11/2018 (Zero Coupon)	5.835.485	0,07
EUR 691.000	Nordea Bank AB RegS 1,375% 12/4/2018	695.450	0,01
EUR 800.000	Ovako AB 5,00% 5/10/2022	818.272	0,01
SEK 310.000.000	Stadshypotek AB 4,50% 21/9/2022	37.032.430	0,44
SEK 137.600.000	Swedbank Hypotek AB RegS 1,00% 16/12/2020	14.281.590	0,17
SEK 372.600.000	Swedbank Hypotek AB RegS 1,00% 15/6/2022	38.402.705	0,46
EUR 300.000	Unilabs Subholding AB RegS 5,75% 15/5/2025	308.421	0,00
SEK 137.000.000	Volvo Treasury AB RegS FRN 24/8/2018	13.851.475	0,17
		116.717.370	1,40
	Suisse		
EUR 5.300.000	Credit Suisse AG RegS FRN 18/9/2025	6.030.499	0,07
EUR 14.000.000	Credit Suisse AG/Guernsey RegS 1,00% 12/3/2019	14.241.220	0,17
EUR 8.875.000	Credit Suisse AG/Guernsey RegS 0,75% 17/9/2021	9.127.938	0,11
EUR 11.625.000	Credit Suisse AG/London RegS 0,625% 20/11/2018	11.722.882	0,14
EUR 10.000.000	Credit Suisse AG/London RegS 1,125% 15/9/2020	10.312.500	0,12

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Suisse *suite*		
EUR 12.000.000	Credit Suisse Group AG RegS FRN 17/7/2025	12.180.060	0,15
USD 3.500.000	Credit Suisse Group AG RegS FRN (Perpetual)	3.377.204	0,04
EUR 10.863.000	UBS AG RegS FRN 12/2/2026	12.193.066	0,15
EUR 9.500.000	UBS AG/London RegS 0,50% 15/5/2018	9.536.765	0,11
EUR 9.725.000	UBS AG/London RegS 0,125% 5/11/2021	9.718.873	0,12
USD 3.040.000	UBS Group AG RegS FRN (Perpetual)	2.906.213	0,03
EUR 12.250.000	UBS Group Funding Switzerland AG RegS FRN 20/9/2022	12.436.445	0,15
EUR 8.500.000	UBS Group Funding Switzerland AG RegS 1,50% 30/11/2024	8.881.310	0,11
EUR 2.018.000	Zuercher Kantonalbank RegS FRN 15/6/2027	2.131.795	0,03
		124.796.770	1,50
	Turquie		
USD 19.220.000	Turkey Government International Bond 5,75% 11/5/2047	15.296.251	0,18
		15.296.251	0,18
	Royaume-Uni		
USD 200.000	Anglo American Capital Plc '144A' 4,875% 14/5/2025	177.286	0,00
GBP 600.000	Ardonagh Midco 3 Plc RegS 8,375% 15/7/2023	703.980	0,01
GBP 351.481	Auburn Securities 5 Plc 'A2' RegS FRN 1/12/2041	392.415	0,01
EUR 5.080.000	Barclays Bank Plc RegS 6,00% 14/1/2021	5.913.196	0,07
EUR 9.750.000	Barclays Bank Plc RegS 6,625% 30/3/2022	12.073.084	0,15
EUR 3.200.000	Barclays Plc FRN (Perpetual)*	3.700.608	0,04
EUR 5.970.000	Barclays Plc FRN (Perpetual)	6.401.631	0,08
GBP 10.000.000	Barclays Plc RegS FRN 6/10/2023	11.400.780	0,14
GBP 1.556.000	BAT International Finance Plc RegS 6,375% 12/12/2019	1.945.581	0,02
EUR 2.600.000	BAT International Finance Plc RegS 0,875% 13/10/2023	2.632.682	0,03
GBP 6.852.000	BAT International Finance Plc RegS 4,00% 4/9/2026	8.682.914	0,10
EUR 5.400.000	BAT International Finance Plc RegS 2,25% 16/1/2030	5.643.972	0,07
GBP 6.510.000	Bavarian Sky UK Plc '1 A' RegS FRN 20/11/2025	7.380.680	0,09
GBP 5.122.000	BP Capital Markets Plc RegS 2,03% 14/2/2025	5.821.334	0,07
GBP 4.500.000	Brass No 6 Plc 'A' RegS FRN 16/12/2060	5.106.769	0,06
EUR 13.900.000	British Telecommunications Plc RegS 0,50% 23/6/2022	13.940.032	0,17
EUR 2.000.000	British Telecommunications Plc RegS 1,00% 23/6/2024	2.009.860	0,02
EUR 100.000	British Telecommunications Plc RegS 1,00% 21/11/2024	99.747	0,00
GBP 16.230.000	British Telecommunications Plc Regs 5,75% 7/12/2028	23.353.141	0,28
GBP 14.135.000	British Telecommunications Plc RegS 3,125% 21/11/2031	16.095.052	0,19
GBP 375.000	Broadgate Financing Plc RegS FRN 5/1/2020	423.546	0,01
GBP 84.000	Broadgate Financing Plc RegS FRN 5/10/2023	94.778	0,00
GBP 11.800.000	Bumper 8 UK Finance Plc 'A' RegS FRN 20/11/2027	13.396.659	0,16
	Royaume-Uni *suite*		
GBP 2.300.000	Bumper 8 UK Finance Plc 'B' RegS FRN 20/11/2027	2.613.497	0,03
GBP 5.000.000	Cadent Finance Plc RegS 2,75% 22/9/2046	5.336.508	0,06
GBP 300.000	Canary Wharf Finance II Plc 'C2' RegS FRN 22/10/2037	301.842	0,00
GBP 2.051.000	Canary Wharf Finance II Plc 'D2' RegS FRN 22/10/2037	2.051.966	0,02
GBP 4.986.529	Castell Plc '2017-1 A' RegS FRN 25/10/2044	5.675.905	0,07
GBP 1.613.762	Castell Plc '2017-1 X' RegS FRN 25/10/2044	1.829.647	0,02
GBP 15.500.000	Centrica Plc RegS 4,375% 13/3/2029	20.059.158	0,24
GBP 4.695.000	Centrica Plc RegS 7,00% 19/9/2033	7.823.533	0,09
GBP 195.000	Centrica Plc RegS FRN 10/4/2075	233.463	0,00
EUR 8.900.000	Centrica Plc RegS FRN 10/4/2076	9.210.877	0,11
EUR 3.450.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	3.527.073	0,04
EUR 5.125.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	5.336.227	0,06
GBP 1.625.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	1.845.479	0,02
GBP 5.458.040	Charter Mortgage Funding Plc '2017-1 A' RegS FRN 12/6/2054	6.202.512	0,07
GBP 10.630.000	Crh Finance UK Plc RegS 4,125% 2/12/2029	13.707.532	0,16
GBP 10.945.000	Delamare Cards MTN Issuer Plc '2015-1 A1' RegS FRN 19/4/2020	12.425.928	0,15
GBP 5.300.000	Delamare Cards MTN Issuer Plc '2017-1 A1' RegS FRN 19/10/2022	6.008.496	0,07
EUR 2.625.000	Diageo Finance Plc RegS 17/11/2020 (Zero Coupon)	2.626.168	0,03
EUR 525.000	DS Smith Plc RegS 1,375% 26/7/2024	531.237	0,01
GBP 1.527.892	Duncan Funding Plc '2015-1 A1' RegS FRN 17/12/2062	1.746.475	0,02
GBP 7.629.725	Duncan Funding Plc '2016-1X A1B' RegS FRN 17/4/2063	8.706.242	0,10
GBP 750.139	E-Carat 5 Plc 'A' RegS FRN 18/4/2023	850.776	0,01
GBP 610.000	E-Carat 5 Plc 'B' RegS FRN 18/4/2023	693.176	0,01
GBP 1.315.943	E-Carat 6 Plc 'A' RegS FRN 18/6/2024	1.497.252	0,02
GBP 14.622.108	E-Carat 8 Plc 'A' RegS FRN 18/3/2024	16.583.850	0,20
GBP 12.782.000	E-Carat 8 Plc 'B' RegS FRN 8/3/2024	14.490.690	0,17
EUR 10.476.223	Eddystone Finance Plc '2006-1 A1B' RegS FRN 19/4/2021	10.486.646	0,13
GBP 118.056	Eddystone Finance Plc '2006-1 A2' RegS FRN 19/4/2021	132.602	0,00
GBP 150.000	El Group Plc RegS 6,875% 15/2/2021	189.653	0,00
GBP 4.800.000	El Group Plc RegS 6,00% 6/10/2023	6.013.193	0,07
GBP 1.566.310	Eurosail Plc '2006-1X A2C' RegS FRN 10/6/2044	1.767.799	0,02
GBP 2.065.198	Eurosail-UK Plc '2007-4X A3' RegS FRN 13/6/2045	2.347.147	0,03
EUR 11.000.000	Experian Finance Plc RegS 1,375% 25/6/2026	11.102.630	0,13
EUR 1.400.000	FCE Bank Plc RegS 1,875% 18/4/2019	1.437.877	0,02
GBP 4.748.572	Feldspar Plc '2016-1 A' RegS FRN 15/9/2045	5.436.751	0,07

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L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Royaume-Uni *suite*		
GBP 5.241.156	Finsbury Square Plc ‘2016-2 A’ RegS FRN 16/8/2058	5.978.607	0,07
GBP 1.126.546	Finsbury Square Plc ‘2017-1 A’ RegS FRN 12/3/2059	1.280.880	0,02
GBP 409.991	Finsbury Square Plc ‘2017-1 B’ RegS FRN 12/3/2059	468.051	0,01
GBP 805.982	Finsbury Square Plc ‘2017-1 C’ RegS FRN 12/3/2059	922.405	0,01
GBP 3.251.333	Fosse Master Issuer Plc ‘2015-1X A3’ RegS FRN 18/10/2054	3.688.358	0,04
GBP 3.316.394	Friary No 4 Plc ‘A’ RegS FRN 21/1/2050	3.763.047	0,05
EUR 3.600.000	G4S International Finance Plc RegS 1,50% 2/6/2024	3.658.860	0,04
GBP 261.147	Gemgarto Plc ‘2015-1 A’ RegS FRN 16/2/2047	297.189	0,00
GBP 319.328	Gemgarto Plc ‘2015-2 A’ RegS FRN 16/2/2054	364.235	0,00
GBP 275.000	Gemgarto Plc ‘2015-2 B’ RegS FRN 16/2/2054	318.452	0,00
GBP 16.684.397	Globaldrive Auto Receivables UK Plc ‘2016- UKA A’ RegS FRN 20/9/2024	18.935.614	0,23
GBP 3.170.000	Gosforth Funding Plc ‘2014-1 A2’ RegS FRN 19/10/2056	3.611.621	0,04
GBP 2.054.003	Gosforth Funding Plc ‘2015-1 A1’ RegS FRN 16/6/2057	2.330.953	0,03
EUR 3.500.000	Gosforth Funding Plc ‘2016-1X A2A’ RegS FRN 15/2/2058	3.515.975	0,04
EUR 917.815	Gosforth Funding Plc ‘2016-2X A1A’ RegS FRN 24/7/2058	920.424	0,01
GBP 5.000.000	Gosforth Funding Plc ‘2017-1X A2’ RegS FRN 19/12/2059	5.692.892	0,07
GBP 3.205.792	Greene King Finance Plc FRN 15/12/2033	3.575.424	0,04
GBP 1.089.245	Greene King Finance Plc RegS 4,064% 15/3/2035	1.359.247	0,02
GBP 5.725.427	Hawksmoor Mortgages Plc ‘2016-1 A’ RegS FRN 25/5/2053	6.567.870	0,08
GBP 20.155.000	HSBC Holdings Plc RegS FRN 13/11/2026	22.687.058	0,27
EUR 3.200.000	Imperial Brands Finance Plc RegS 4,50% 5/7/2018	3.288.000	0,04
EUR 3.625.000	Imperial Brands Finance Plc RegS 0,50% 27/7/2021	3.657.734	0,04
EUR 11.015.000	Imperial Brands Finance Plc RegS 1,375% 27/1/2025	11.223.624	0,13
GBP 700.000	Jerrold Finco Plc RegS 6,125% 15/1/2024	817.823	0,01
GBP 872.599	Kenrick No 2 Plc ‘A’ RegS FRN 18/4/2049	991.852	0,01
EUR 2.113.650	Kensington Mortgage Securities Plc ‘2007-1X A3B’ RegS FRN 14/6/2040	2.066.738	0,03
GBP 600.000	Ladbrokes Group Finance Plc RegS 5,125% 8/9/2023	717.567	0,01
EUR 2.630.700	Lanark Master Issuer Plc ‘2014-2X 1A’ RegS FRN 22/12/2054	2.634.330	0,03
GBP 1.347.000	Lanark Master Issuer Plc ‘2015-1X 1A’ RegS FRN 22/12/2054	1.529.742	0,02
GBP 6.800.000	Lanark Master Issuer Plc ‘2017-1X 1A’ RegS FRN 22/12/2069	7.721.448	0,09
GBP 8.200.000	Lanark Master Issuer Plc ‘2017-1X 2A’ RegS FRN 22/12/2069	9.317.042	0,11
GBP 20.517.000	LCR Finance Plc RegS 4,50% 7/12/2028	29.721.800	0,36
USD 3.600.000	Lloyds Banking Group Plc FRN 7/11/2023	3.008.007	0,04
GBP 33.940.000	Lloyds Banking Group Plc 2,25% 16/10/2024	38.382.584	0,46
	Royaume-Uni *suite*		
USD 7.400.000	Lloyds Banking Group Plc FRN 7/11/2028	6.186.669	0,07
EUR 1.875.000	Lloyds Banking Group Plc RegS 1,50% 12/9/2027	1.887.309	0,02
GBP 3.200.000	Logistics UK Plc ‘2015 1X A’ RegS FRN 20/8/2025	3.637.747	0,04
GBP 4.845.000	Logistics UK Plc ‘2015 1X E’ RegS FRN 20/8/2025	5.534.416	0,07
EUR 544.534	Ludgate Funding Plc ‘2007-1 BB’ RegS FRN 1/1/2061	484.887	0,01
EUR 453.779	Ludgate Funding Plc ‘2007-1 MB’ RegS FRN 1/1/2061	416.871	0,01
GBP 1.256.219	Marketplace Originated Consumer Assets Plc ‘2016-1 A’ RegS FRN 20/10/2024	1.429.082	0,02
GBP 6.900.000	Marketplace Originated Consumer Assets Plc ‘2017-1 A’ RegS FRN 20/12/2027	7.830.203	0,09
GBP 476.000	Marketplace Originated Consumer Assets Plc ‘2017-1 B’ RegS FRN 20/12/2027	539.901	0,01
GBP 426.000	Marketplace Originated Consumer Assets Plc ‘2017-1 C’ RegS FRN 20/12/2027	483.188	0,01
GBP 1.115.000	Marks & Spencer Plc RegS 3,00% 8/12/2023	1.302.390	0,02
GBP 300.000	Mitchells & Butlers Finance Plc RegS 6,469% 15/9/2030	422.254	0,01
GBP 955.000	Mitchells & Butlers Finance Plc RegS FRN 15/9/2034	913.876	0,01
USD 63.968	Motor Plc ‘2015-1X A1’ RegS FRN 25/6/2022	53.748	0,00
GBP 644.464	Motor Plc ‘2015-1X A2’ RegS FRN 25/6/2022	730.983	0,01
GBP 15.400.000	Motor Plc ‘2016-1 A’ RegS 1,30% 25/11/2025	17.498.396	0,21
GBP 1.710.000	Motor Plc ‘2016-1 C’ RegS 3,75% 25/11/2025	2.003.145	0,02
GBP 343.000	Motor Plc ‘2016-1 D’ RegS 4,25% 25/11/2025	405.234	0,01
GBP 285.000	Motor Plc ‘2016-1 E’ RegS 5,25% 25/11/2025	336.619	0,00
GBP 1.741.000	Motor Plc ‘2017-1X A2’ RegS FRN 25/9/2024	1.974.829	0,02
USD 900.000	National Westminster Bank Plc FRN (Perpetual)	670.908	0,01
GBP 6.400.000	Newday Funding Plc ‘2017-1 A’ RegS FRN 15/7/2025	7.267.320	0,09
GBP 1.390.000	Newday Funding Plc ‘2017-1 B’ RegS FRN 15/7/2025	1.579.874	0,02
GBP 1.900.000	Newday Funding Plc ‘2017-1 C’ RegS FRN 15/7/2025	2.159.497	0,03
GBP 2.100.000	Newday Funding Plc ‘2017-1 D’ RegS FRN 15/7/2025	2.380.731	0,03
GBP 6.800.000	Newday Partnership Funding Plc ‘2017-1 A’ RegS FRN 15/12/2027	7.737.230	0,09
GBP 28.859.538	Oat Hill No 1 Plc ‘A’ RegS FRN 25/2/2046	32.699.990	0,39
EUR 640.000	OTE Plc RegS 3,50% 9/7/2020	677.120	0,01
USD 3.032.309	Paragon Mortgages No 13 Plc ‘13A A2C’ ‘144A’ FRN 15/1/2039	2.436.288	0,03
USD 53.239	Paragon Mortgages No 13 Plc ‘13X A2C’ RegS FRN 15/1/2039	42.775	0,00
EUR 766.910	Paragon Mortgages No 23 Plc ‘A1’ RegS FRN 15/1/2043	768.294	0,01
GBP 784.056	Paragon Mortgages No 23 Plc ‘A2’ RegS FRN 15/1/2043	892.674	0,01
GBP 555.000	Paragon Mortgages No 23 Plc ‘C’ RegS FRN 15/1/2043	635.402	0,01

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Royaume-Uni *suite*		
GBP 1.494.218	Paragon Mortgages No 24 Plc 'A2' RegS FRN 15/7/2043	1.710.204	0,02
GBP 11.275.000	PCL Funding II Plc '2017-1 A' RegS FRN 15/6/2022	12.866.587	0,15
GBP 7.462.000	PCL Funding III Plc '2017-2 A' RegS FRN 15/6/2023	8.472.198	0,10
GBP 745.000	PCL Funding III Plc 'B' RegS FRN 15/6/2023	846.491	0,01
GBP 817.000	Pennon Group Plc RegS FRN (Perpetual)	933.509	0,01
GBP 250.000	Pizzaexpress Financing 2 Plc RegS 6,625% 1/8/2021	273.850	0,00
GBP 47.001	Precise Mortgage Funding No 1 Plc 'A' RegS FRN 12/3/2047	53.522	0,00
GBP 147.950	Premiertel Plc 6,175% 8/5/2032	189.956	0,00
GBP 1.010.801	Residential Mortgage Securities 25 Plc 'A1' RegS FRN 16/12/2050	1.164.071	0,01
GBP 89.288	Residential Mortgage Securities 26 Plc 'A1' RegS FRN 14/2/2041	103.807	0,00
GBP 4.156.272	Residential Mortgage Securities 29 Plc 'A' RegS FRN 20/12/2046	4.743.683	0,06
GBP 2.570.000	Residential Mortgage Securities 29 Plc 'B' RegS FRN 20/12/2046	2.943.716	0,04
GBP 695.000	Residential Mortgage Securities 29 Plc 'C' RegS FRN 20/12/2046	797.418	0,01
GBP 5.000.000	Residential Mortgage Securities 30 Plc 'A' RegS FRN 20/3/2050	5.689.738	0,07
GBP 2.350.000	Residential Mortgage Securities 30 Plc 'B' RegS FRN 20/3/2050	2.679.689	0,03
GBP 460.000	Residential Mortgage Securities 30 Plc 'C' RegS FRN 20/3/2050	527.816	0,01
GBP 10.613.581	Ripon Mortgages Plc '1X A1' RegS FRN 20/8/2056	12.115.692	0,15
GBP 22.810.000	Ripon Mortgages Plc '1X B1' RegS FRN 20/8/2056	25.897.993	0,31
GBP 15.000.000	Ripon Mortgages Plc '1X C1' RegS FRN 20/8/2056	16.971.166	0,20
GBP 200.000	Rochester Financing No1 Plc 'B' RegS FRN 16/7/2046	226.903	0,00
USD 2.100.000	Royal Bank of Scotland Group Plc FRN (Perpetual)	2.011.347	0,02
USD 3.500.000	Royal Bank of Scotland Group Plc FRN (Perpetual)	3.321.303	0,04
EUR 2.000.000	Royal Bank of Scotland Plc/The RegS 6,934% 9/4/2018	2.047.860	0,02
GBP 1.050.000	Shop Direct Funding Plc RegS 7,75% 15/11/2022	1.132.165	0,01
GBP 2.652.000	Silverstone Master Issuer Plc '2015-1X 1A' RegS FRN 21/1/2070	3.009.178	0,04
EUR 4.335.000	Sky Plc RegS 2,25% 17/11/2025	4.660.255	0,06
EUR 1.300.000	Sky Plc RegS 2,50% 15/9/2026	1.412.567	0,02
GBP 4.050.000	Society of Lloyd's RegS 4,75% 30/10/2024	5.150.285	0,06
GBP 1.972.000	Spirit Issuer Plc RegS FRN 28/12/2031	2.200.056	0,03
GBP 674.000	Spirit Issuer Plc RegS FRN 28/12/2036	770.162	0,01
GBP 6.418.000	SSE Plc RegS 5,00% 1/10/2018	7.516.382	0,09
EUR 8.182.000	SSE Plc RegS 2,00% 17/6/2020	8.609.632	0,10
GBP 3.383.000	SSE Plc RegS FRN (Perpetual)	3.988.797	0,05
USD 235.000	SSE Plc RegS FRN 16/9/2077	204.967	0,00
GBP 870.732	Stanlington No 1 Plc '2017-1 A' RegS FRN 12/6/2046	998.235	0,01
GBP 180.000	Stanlington No 1 Plc '2017-1E' RegS FRN 12/6/2046	215.827	0,00
GBP 1.975.000	Stonegate Pub Co Financing Plc RegS FRN 15/3/2022	2.262.648	0,03

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Royaume-Uni *suite*		
GBP 250.000	Telereal Securitisation Plc FRN 10/12/2031	226.865	0,00
GBP 550.141	Tesco Property Finance 1 Plc RegS 7,623% 13/7/2039	850.441	0,01
GBP 1.014.297	Tesco Property Finance 3 Plc RegS 5,744% 13/4/2040	1.353.825	0,02
GBP 588.843	Tesco Property Finance 4 Plc RegS 5,801% 13/10/2040	790.683	0,01
GBP 12.171.207	Towd Point Mortgage Funding Auburn 11 Plc '2017-A11X A1' RegS FRN 20/5/2045	13.860.855	0,17
GBP 1.310.000	Tower Bridge Funding No.1 Plc 'A' RegS FRN 20/3/2056	1.496.035	0,02
GBP 200.000	Trinity Square Plc '2015-1X B' RegS FRN 15/7/2051	228.381	0,00
USD 540.000	Tullow Oil Plc RegS 6,25% 15/4/2022	458.675	0,01
GBP 6.900.000	Turbo Finance 5 Plc 'B' RegS FRN 20/8/2021	7.836.193	0,09
GBP 2.542.789	Turbo Finance 6 Plc 'A' RegS FRN 20/2/2023	2.890.963	0,04
GBP 15.000.000	Turbo Finance 6 Plc 'B' RegS FRN 20/2/2023	17.195.853	0,21
GBP 582.362	Turbo Finance 7 Plc 'A1' RegS FRN 20/6/2023	661.477	0,01
GBP 405.000	Turbo Finance 7 Plc 'B' RegS FRN 20/6/2023	463.834	0,01
GBP 1.430.103	Unique Pub Finance Co Plc/The 5,659% 30/6/2027	1.840.977	0,02
GBP 10.422.720	Unique Pub Finance Co Plc/The RegS 6,542% 30/3/2021	12.790.834	0,15
GBP 272.000	Unique Pub Finance Co Plc/The RegS 7,395% 28/3/2024	355.036	0,00
GBP 5.606.000	Unique Pub Finance Co Plc/The RegS 6,464% 30/3/2032	6.312.820	0,08
GBP 18.986.294	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2048	35.001.393	0,42
GBP 9.747.167	United Kingdom Gilt Inflation Linked RegS 0,125% 22/11/2065	24.131.545	0,29
GBP 19.821.000	United Kingdom Gilt RegS 4,75% 7/12/2030	30.896.905	0,37
GBP 28.225.000	United Kingdom Gilt RegS 4,50% 7/9/2034 ‡	44.757.305	0,54
GBP 76.049.952	United Kingdom Gilt RegS 1,50% 22/7/2047 ‡	78.622.267	0,94
GBP 640.000	Virgin Media Secured Finance Plc RegS 4,875% 15/1/2027	748.776	0,01
GBP 460.000	Virgin Media Secured Finance Plc RegS 6,25% 28/3/2029	565.699	0,01
GBP 2.000.000	Vodafone Group Plc RegS (Contingent Convertible Bond) 26/11/2020 (Zero Coupon)	2.235.047	0,03
GBP 19.444.006	Warwick Finance Residential Mortgages No One Plc 'A' RegS FRN 21/9/2049	22.207.904	0,27
GBP 5.616.926	Warwick Finance Residential Mortgages No Two Plc 'A' RegS FRN 21/9/2049	6.478.268	0,08
GBP 3.100.000	Warwick Finance Residential Mortgages No Two Plc 'C' RegS FRN 21/9/2049	3.551.304	0,04
GBP 12.055.000	Westfield Stratford City Finance Plc RegS FRN 4/11/2019	13.650.640	0,16
EUR 8.000.000	WPP Finance 2013 RegS 0,75% 18/11/2019	8.127.040	0,10
		1.146.562.352	13,74

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‡Une partie de ces titres ont été mis en gage ou donnés en garantie.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis		
USD 18.410.000	Amazon.com Inc RegS 3,15% 22/8/2027	15.502.751	0,19
EUR 4.000.000	Amgen Inc RegS 4,375% 5/12/2018	4.182.640	0,05
EUR 5.750.000	AT&T Inc 3,15% 4/9/2036	5.952.141	0,07
EUR 420.000	Ball Corp 3,50% 15/12/2020	461.563	0,01
EUR 500.000	Ball Corp 4,375% 15/12/2023	579.160	0,01
EUR 9.000.000	Bank of America Corp RegS FRN 26/7/2019	9.068.850	0,11
EUR 11.850.000	Bank of America Corp RegS FRN 21/9/2021	11.876.900	0,14
EUR 15.250.000	Bank of America Corp RegS FRN 7/2/2022	15.485.917	0,19
EUR 2.275.000	Bank of America Corp RegS FRN 4/5/2023	2.314.358	0,03
EUR 11.825.000	BAT Capital Corp RegS FRN 16/8/2021	11.911.796	0,14
EUR 5.975.000	BAT Capital Corp RegS 1,125% 16/11/2023	6.108.780	0,07
USD 20.000.000	BAT Capital Corp RegS 3,557% 15/8/2027	16.837.312	0,20
EUR 10.643.000	Becton Dickinson and Co 1,90% 15/12/2026	10.913.971	0,13
GBP 715.000	Citigroup Inc 6,25% 2/9/2019	880.784	0,01
EUR 12.850.000	Coca-Cola Co/The FRN 8/3/2019	12.897.609	0,15
EUR 700.000	Colfax Corp RegS 3,25% 15/5/2025	724.630	0,01
EUR 2.775.000	FedEx Corp 0,50% 9/4/2020	2.805.123	0,03
EUR 10.600.000	Ford Motor Credit Co LLC FRN 1/12/2024	10.625.228	0,13
EUR 8.625.000	General Electric Co FRN 28/5/2020	8.671.273	0,10
EUR 3.740.000	General Electric Co 1,25% 26/5/2023	3.886.982	0,05
EUR 1.900.000	Goldman Sachs Group Inc/The RegS FRN 31/12/2018	1.907.733	0,02
EUR 11.825.000	Goldman Sachs Group Inc/The RegS FRN 29/4/2019	11.923.384	0,14
EUR 24.475.000	Goldman Sachs Group Inc/The RegS 0,75% 10/5/2019	24.782.651	0,30
EUR 9.500.000	Goldman Sachs Group Inc/The RegS FRN 27/7/2021	9.733.130	0,12
EUR 23.075.000	Goldman Sachs Group Inc/The RegS FRN 9/9/2022	23.278.983	0,28
USD 860.000	Leonardo US Holdings Inc ‘144A’ 7,375% 15/7/2039	902.944	0,01
USD 210.000	Leonardo US Holdings Inc ‘144A’ 6,25% 15/1/2040	208.139	0,00
EUR 8.740.000	Levi Strauss & Co 3,375% 15/3/2027	9.227.692	0,11
EUR 8.800.000	McDonald’s Corp RegS 0,50% 15/1/2021	8.904.456	0,11
EUR 300.000	McDonald’s Corp RegS 0,625% 29/1/2024	299.664	0,00
EUR 3.200.000	Morgan Stanley 2,25% 12/3/2018	3.222.464	0,04
EUR 20.500.000	Morgan Stanley FRN 3/12/2019	20.572.877	0,25
EUR 19.100.000	Morgan Stanley FRN 9/11/2021	19.144.121	0,23
EUR 14.800.000	Morgan Stanley FRN 27/1/2022	14.974.048	0,18
EUR 1.700.000	National Grid North America Inc RegS 1,00% 12/7/2024	1.722.763	0,02
GBP 10.000.000	Prologis LP 2,25% 30/6/2029	10.905.589	0,13
EUR 4.000.000	SES GLOBAL Americas Holdings GP RegS 1,875% 24/10/2018	4.071.380	0,05
EUR 5.075.000	Thermo Fisher Scientific Inc FRN 24/7/2019	5.139.453	0,06
EUR 6.975.000	Thermo Fisher Scientific Inc 1,40% 23/1/2026	7.039.170	0,08
	Etats-Unis *suite*		
EUR 9.240.000	Thermo Fisher Scientific Inc 1,95% 24/7/2029	9.357.025	0,11
EUR 830.000	Thermo Fisher Scientific Inc 2,875% 24/7/2037	850.003	0,01
USD 138.862.104	United States Treasury Inflation Indexed Bonds 0,375% 15/1/2027*	114.782.885	1,37
EUR 5.925.000	Verizon Communications Inc 1,875% 26/10/2029	5.945.441	0,07
GBP 5.000.000	Verizon Communications Inc 3,125% 2/11/2035	5.472.521	0,07
EUR 12.100.000	Verizon Communications Inc 2,875% 15/1/2038	12.447.694	0,15
EUR 4.815.000	Walgreens Boots Alliance Inc 2,125% 20/11/2026	5.008.370	0,06
EUR 1.400.000	ZF North America Capital Inc RegS 2,25% 26/4/2019	1.443.050	0,02
EUR 10.800.000	ZF North America Capital Inc RegS 2,75% 27/4/2023	11.780.964	0,14
		496.736.362	5,95
Total des obligations		7.613.289.881	91,24
	EXCHANGE TRADED FUNDS		
	Irlande		
249.008	iShares JP Morgan EM Local Government Bond UCITS ETF[1]	13.684.931	0,16
		13.684.931	0,16
Total des *Exchange Traded Funds*		13.684.931	0,16
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		7.626.974.812	91,40

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché EUR	% de l’actif net
	OBLIGATIONS		
	Royaume-Uni		
GBP 6.280.000	Finsbury Square Plc ‘2017-2 A’ RegS FRN 12/9/2065	7.141.139	0,09
GBP 332.000	PCL Funding ‘C’ RegS FRN 15/6/2023	377.887	0,00
		7.519.026	0,09
Total des obligations		7.519.026	0,09
Total des autres valeurs mobilières et instruments du marché monétaire		7.519.026	0,09

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Irlande		
338.493.191	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund Agency Dis[1]	338.493.191	4,06
		338.493.191	4,06
Total des organismes de placement collectif		338.493.191	4,06
Portefeuille de titres à la valeur de marché		7.972.987.029	95,55
Autres éléments de l’actif net		371.289.744	4,45
Total de l’actif net (EUR)		8.344.276.773	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 3.250.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/6/2022	(156.535)	(9.040)
CDS	EUR 6.000.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/6/2022	(96.809)	(143.703)
CDS	USD 780.000	Fund receives default protection on French Republic and pays Fixed 0,250 %	Bank of America Merrill Lynch	20/6/2022	(11.412)	(2.827)
CDS	USD 780.000	Fund receives default protection on French Republic and pays Fixed 0,250 %	Bank of America Merrill Lynch	20/6/2022	(13.422)	(2.827)
CDS	EUR 1.000.000	Fund receives default protection on Kingfisher Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	615	(21.240)
CDS	EUR 610.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(615)	10.390
CDS	EUR 35.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(35)	596
CDS	EUR 11.140.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(44.951)	(257.555)
CDS	EUR 1.150.000	Fund receives Fixed 1,000 % and provides default protection on WPP 2005 Ltd	Bank of America Merrill Lynch	20/12/2022	1.180	20.949
CDS	USD 834.000	Fund receives default protection on Republic of South Africa and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(2.257)	26.175
CDS	EUR 9.240.000	Fund receives default protection on BASF SE and pays Fixed 1,000 %	Barclays Bank	20/6/2021	(20.927)	(274.335)
CDS	EUR 9.240.000	Fund receives Fixed 1,000 % and provides default protection on Air Liquide SA	Barclays Bank	20/6/2021	11.443	264.851
CDS	EUR 4.876.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000 %	Barclays Bank	20/12/2021	(79.251)	(106.220)
CDS	EUR 32.510.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	Barclays Bank	20/6/2022	(503.342)	(885.651)
CDS	USD 39.600.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.28	Barclays Bank	20/6/2022	439.666	2.826.080
CDS	EUR 130.000	Fund receives default protection on Fiat Chrysler Automobiles NV and pays Fixed 5,000 %	Barclays Bank	20/12/2022	144	(20.841)
CDS	EUR 12.998.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Barclays Bank	20/12/2022	(125.904)	(1.633.646)
CDS	EUR 410.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(615)	6.983
CDS	EUR 460.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(690)	7.835
CDS	EUR 1.990.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Barclays Bank	20/12/2022	(6.888)	(46.009)
CDS	EUR 10.180.000	Fund receives Fixed 1,000 % and provides default protection on Imperial Brands Plc	Barclays Bank	20/12/2022	26.954	211.128
CDS	EUR 1.664.000	Fund receives Fixed 1,000 % and provides default protection on Next Plc	Barclays Bank	20/12/2022	(1.572)	(15.013)
CDS	EUR 4.026.000	Fund receives Fixed 1,000 % and provides default protection on Next Plc	Barclays Bank	20/12/2022	(3.803)	(36.325)
CDS	EUR 3.333.000	Fund receives Fixed 1,000 % and provides default protection on UniCredit SpA	Barclays Bank	20/12/2022	592	63.934
CDS	EUR 1.150.000	Fund receives Fixed 1,000 % and provides default protection on WPP 2005 Ltd	Barclays Bank	20/12/2022	19	20.949
CDS	USD 300.000	Fund receives Fixed 5,000 % and provides default protection on Hertz Corp	Barclays Bank	20/12/2022	3.207	(29.911)
CDS	EUR 2.750.000	Fund receives default protection on Barclays Bank Plc and pays Fixed 1,000 %	BNP Paribas	20/6/2021	(214.949)	(30.660)
CDS	EUR 500.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	BNP Paribas	20/12/2021	20.572	45.802
CDS	EUR 200.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	BNP Paribas	20/12/2021	11.330	18.321
CDS	EUR 30.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	BNP Paribas	20/6/2022	42.375	853.246
CDS	EUR 9.719.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 26 Version 1	BNP Paribas	20/6/2022	142.584	264.769
CDS	EUR 1.000.000	Fund receives default protection on Cellnex Telecom SA and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(4.511)	(195.606)
CDS	EUR 200.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(531)	(25.137)
CDS	EUR 300.000	Fund receives default protection on Smurfit Kappa Group Plc and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(682)	(62.673)
CDS	EUR 1.450.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(38.039)	4.275
CDS	EUR 500.000	Fund receives default protection on Unitymedia GmbH and pays Fixed 5,000 %	BNP Paribas	20/12/2022	1.313	(91.632)
CDS	EUR 950.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	BNP Paribas	20/12/2024	5.904	20.867

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 3.500.000	Fund receives default protection on Markit iTraxx Europe Senior Financials Series 19 Version 1 and pays Fixed 1,000 %	Citibank	20/6/2018	19.858	(18.897)
CDS	EUR 2.500.000	Fund receives Fixed 5,000 % and provides default protection on Markit iTraxx Europe Sub Financials Series 19 Version 1	Citibank	20/6/2018	(138.995)	69.334
CDS	EUR 3.500.000	Fund receives default protection on Markit iTraxx Europe Senior Financials Series 20 Version 1 and pays Fixed 1,000 %	Citibank	20/12/2018	7.064	(35.300)
CDS	EUR 2.500.000	Fund receives Fixed 5,000 % and provides default protection on Markit iTraxx Europe Sub Financials Series 20 Version 1	Citibank	20/12/2018	(118.198)	132.034
CDS	USD 11.932.000	Fund receives default protection on General Motors Co and pays Fixed 5,000 %	Citibank	20/12/2020	196.304	(1.392.680)
CDS	EUR 1.910.000	Fund receives default protection on Markit iTraxx Europe Senior Financials Series 25 Version 1 and pays Fixed 1,000 %	Citibank	20/6/2021	(44.510)	(49.797)
CDS	EUR 1.390.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financial Series 25 Version 1	Citibank	20/6/2021	32.779	36.239
CDS	EUR 1.175.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000 %	Citibank	20/12/2021	(22.219)	(25.596)
CDS	EUR 3.667.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000 %	Citibank	20/12/2021	(62.878)	(79.882)
CDS	EUR 37.518.422	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	Citibank	20/6/2022	168.753	1.067.081
CDS	EUR 250.000	Fund receives default protection on ArcelorMittal and pays Fixed 5,000 %	Citibank	20/12/2022	(231)	(46.041)
CDS	EUR 250.000	Fund receives default protection on Clariant AG and pays Fixed 1,000 %	Citibank	20/12/2022	1.536	(3.537)
CDS	EUR 20.983.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Citibank	20/12/2022	(76.621)	(547.921)
CDS	EUR 400.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	Citibank	20/12/2022	2.071	6.813
CDS	EUR 250.000	Fund receives default protection on Peugeot SA and pays Fixed 5,000 %	Citibank	20/12/2022	1.042	(49.533)
CDS	EUR 8.700.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Citibank	20/12/2022	32.458	227.180
CDS	EUR 11.140.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Citibank	20/12/2022	49.941	290.894
CDS	EUR 4.350.000	Fund receives Fixed 1,000 % and provides default protection on Marks & Spencer Plc	Citibank	20/12/2022	43.318	(74.089)
CDS	EUR 1.150.000	Fund receives Fixed 1,000 % and provides default protection on WPP 2005 Ltd	Citibank	20/12/2022	1.441	20.949
CDS	EUR 150.000	Fund receives Fixed 5,000 % and provides default protection on Boparan Finance PLC	Citibank	20/12/2022	1.561	(8.189)
CDS	EUR 150.000	Fund receives Fixed 5,000 % and provides default protection on SFR Group SA	Citibank	20/12/2022	(6.555)	9.280
CDS	EUR 150.000	Fund receives Fixed 5,000 % and provides default protection on SFR Group SA	Citibank	20/12/2022	(5.556)	9.280
CDS	EUR 150.000	Fund receives Fixed 5,000 % and provides default protection on SFR Group SA	Citibank	20/12/2022	(2.524)	9.280
CDS	EUR 515.000	Fund receives default protection on Louis Dreyfus Commodities BV and pays Fixed 5,000 %	Credit Suisse	20/12/2019	28.438	(46.719)
CDS	EUR 1.610.000	Fund receives default protection on Markit iTraxx Europe Series 23 Version 1 and pays Fixed 1,000 %	Credit Suisse	20/6/2020	15.391	33.374
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	11.582	22.284
CDS	EUR 4.925.000	Fund receives default protection on Volvo AB and pays Fixed 1,000 %	Credit Suisse	20/12/2021	(97.837)	(131.336)
CDS	EUR 5.075.000	Fund receives default protection on Volvo AB and pays Fixed 1,000 %	Credit Suisse	20/12/2021	(100.892)	(135.336)
CDS	EUR 250.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	Credit Suisse	20/12/2021	10.610	22.901
CDS	EUR 320.000	Fund receives Fixed 1,000 % and provides default protection on Ladbrokes Coral Group Plc	Credit Suisse	20/6/2022	20.874	(13.206)
CDS	USD 39.600.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.28	Credit Suisse	20/6/2022	442.274	2.826.080
CDS	EUR 3.900.000	Fund receives default protection on British Telecommunications Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(6.179)	(84.727)
CDS	EUR 1.420.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Credit Suisse	20/12/2022	(11.333)	(178.472)
CDS	EUR 400.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Credit Suisse	20/12/2022	(1.265)	(50.274)
CDS	EUR 950.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(3.569)	(24.807)
CDS	EUR 250.000	Fund receives default protection on Peugeot SA and pays Fixed 5,000 %	Credit Suisse	20/12/2022	585	(49.533)
CDS	EUR 250.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(520)	737
CDS	EUR 250.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(388)	737
CDS	EUR 2.280.000	Fund receives Fixed 1,000 % and provides default protection on Next Plc	Credit Suisse	20/12/2022	(3.624)	(20.571)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 100.000	Fund receives Fixed 5,000 % and provides default protection on Intrum Justitia AB	Credit Suisse	20/12/2022	(1.745)	14.516
CDS	EUR 970.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Credit Suisse	20/12/2023	(28.827)	(18.763)
CDS	USD 7.800.000	Fund receives default protection on National Australia Bank Ltd and pays Fixed 1,000 %	Deutsche Bank	20/12/2020	(90.824)	(146.138)
CDS	EUR 14.925.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 26 Version 1	Deutsche Bank	20/12/2021	187.229	398.141
CDS	EUR 225.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Deutsche Bank	20/12/2022	(1.075)	(28.279)
CDS	EUR 500.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Deutsche Bank	20/12/2022	(1.530)	(62.842)
CDS	EUR 325.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines System	Goldman Sachs	20/3/2018	13.225	4.024
CDS	EUR 2.000.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines System	Goldman Sachs	20/6/2019	197.730	72.213
CDS	EUR 1.485.000	Fund receives default protection on Louis Dreyfus Commodities BV and pays Fixed 5,000 %	Goldman Sachs	20/12/2019	82.881	(134.714)
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	(51.143)	(88.577)
CDS	USD 530.000	Fund receives default protection on Republic of Portugal and pays Fixed 1,000 %	Goldman Sachs	20/12/2021	(43.715)	(1.984)
CDS	EUR 6.500.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Goldman Sachs	20/6/2022	(315.760)	(18.079)
CDS	EUR 250.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(4.411)	3.549
CDS	EUR 470.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(4.635)	(59.072)
CDS	EUR 4.600.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(17.916)	(120.118)
CDS	EUR 900.000	Fund receives default protection on Telecom Italia SpA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(5.724)	6.948
CDS	EUR 400.000	Fund receives default protection on Thomas Cook Group Plc and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(5.033)	(52.747)
CDS	EUR 200.000	Fund receives Fixed 1,000 % and provides default protection on Commerzbank AG	Goldman Sachs	20/12/2022	3.571	(2.734)
CDS	EUR 108.499	Fund receives Fixed 1,000 % and provides default protection on Ladbrokes Coral Group Plc	Goldman Sachs	20/12/2022	1.940	(6.008)
CDS	EUR 10.800.000	Fund receives Fixed 1,000 % and provides default protection on Rolls-Royce Holdings Plc	Goldman Sachs	20/12/2022	19.416	174.761
CDS	EUR 200.000	Fund receives Fixed 5,000 % and provides default protection on Altice Financing SA	Goldman Sachs	20/12/2022	(1.883)	5.910
CDS	USD 2.240.000	Fund receives default protection on People's Republic of China and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	127	(38.645)
CDS	USD 1.800.000	Fund receives default protection on Republic of Korea and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(7.151)	(30.038)
CDS	EUR 130.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000 %	HSBC	20/12/2022	(2.748)	1.846
CDS	EUR 1.040.000	Fund receives default protection on Banca Monte dei Paschi di Siena SpA and pays Fixed 5,000 %	JP Morgan	20/12/2017	9.498	(2.615)
CDS	EUR 6.000.000	Fund receives default protection on Deutsche Bank AG and pays Fixed 1,000 %	JP Morgan	20/12/2017	(136.443)	(2.756)
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	(11.549)	(13.446)
CDS	USD 7.700.000	Fund receives default protection on Commonwealth Bank of Australia and pays Fixed 1,000 %	JP Morgan	20/12/2020	(120.594)	(140.824)
CDS	USD 7.700.000	Fund receives default protection on Westpac Banking Corp and pays Fixed 1,000 %	JP Morgan	20/12/2020	(118.133)	(145.033)
CDS	EUR 400.000	Fund receives Fixed 5,000 % and provides default protection on Premier Foods Plc	JP Morgan	20/12/2021	23.193	36.642
CDS	EUR 640.000	Fund receives default protection on Sol Melia Europe BV and pays Fixed 5,000 %	JP Morgan	20/6/2022	1.157	(128.047)
CDS	EUR 1.445.000	Fund receives default protection on STMicroelectronics NV and pays Fixed 1,000 %	JP Morgan	20/6/2022	(24.861)	(32.981)
CDS	EUR 37.470.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	JP Morgan	20/6/2022	167.081	1.065.704
CDS	USD 550.000	Fund receives default protection on French Republic and pays Fixed 0,250 %	JP Morgan	20/6/2022	(8.832)	(1.994)
CDS	EUR 120.000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA and pays Fixed 1,000 %	JP Morgan	20/12/2022	(2.770)	1.704
CDS	EUR 2.690.000	Fund receives default protection on Cable & Wireless Limited and pays Fixed 5,000 %	JP Morgan	20/12/2022	(23.481)	(472.468)
CDS	EUR 250.000	Fund receives default protection on Clariant AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	1.416	(3.537)

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 2.180.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000%	JP Morgan	20/12/2022	(22.212)	(273.992)
CDS	EUR 80.000.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000%	JP Morgan	20/12/2022	74.858	(10.054.751)
CDS	EUR 5.690.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000%	JP Morgan	20/12/2022	(25.212)	(148.581)
CDS	EUR 2.280.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000%	JP Morgan	20/12/2022	(609)	(59.537)
CDS	EUR 2.900.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000%	JP Morgan	20/12/2022	(74.533)	8.551
CDS	EUR 1.150.000	Fund receives Fixed 1,000% and provides default protection on WPP 2005 Ltd	JP Morgan	20/12/2022	371	20.949
CDS	EUR 1.300.000	Fund receives default protection on Ardagh Packaging Finance Plc and pays Fixed 5,000%	Morgan Stanley	20/12/2022	(15.838)	(218.897)
CDS	EUR 400.000	Fund receives Fixed 5,000% and provides default protection on Intrum Justitia AB	Morgan Stanley	20/12/2022	(7.613)	58.062
CDS	EUR 2.100.000	Fund receives default protection on British Telecommunications Plc and pays Fixed 1,000%	Societe Generale	20/12/2022	(2.371)	(45.622)
CDS	EUR 6.667.000	Fund receives Fixed 1,000% and provides default protection on UniCredit SpA	Societe Generale	20/12/2022	1.184	127.887
CDS	USD 500.000	Fund receives default protection on Republic of Korea and pays Fixed 1,000%	UBS	20/12/2022	(2.676)	(8.344)
ILS	GBP 144.449.000	Fund receives Fixed 3,580% and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/3/2022	1.087.789	1.087.789
ILS	GBP 78.000.000	Fund receives Fixed 3,370% and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/6/2022	23.849	23.849
ILS	GBP 27.791.000	Fund receives Fixed 3,395% and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/7/2022	83.800	83.800
ILS	EUR 45.869.000	Fund receives Fixed 1,412% and pays Floating EUR 12 Month CPTFEMU	Barclays Bank	15/3/2027	(287.436)	(287.436)
ILS	GBP 66.490.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,552%	Barclays Bank	15/3/2027	(1.248.912)	(1.248.912)
ILS	GBP 12.777.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,355%	Barclays Bank	15/7/2027	71.469	71.469
ILS	EUR 139.110.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,172%	Citibank	15/7/2022	766.301	766.301
ILS	EUR 33.730.000	Fund receives Fixed 1,380% and pays Floating EUR 12 Month CPTFEMU	Citibank	15/6/2027	(431.080)	(431.080)
ILS	EUR 139.110.000	Fund receives Fixed 1,392% and pays Floating EUR 12 Month CPTFEMU	Citibank	15/7/2027	(1.514.920)	(1.514.920)
ILS	GBP 48.896.000	Fund receives Fixed 3,440% and pays Floating GBP 12 Month UKRPI	Citibank	15/7/2027	295.111	295.111
ILS	GBP 10.993.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,475%	Citibank	15/7/2047	126.042	126.042
ILS	EUR 135.259.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,210%	Goldman Sachs	15/7/2022	479.223	479.223
ILS	EUR 72.469.795	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,290%	Goldman Sachs	15/9/2022	278.527	278.528
ILS	GBP 47.250.000	Fund receives Fixed 3,378% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/9/2022	154.365	154.365
ILS	EUR 135.259.000	Fund receives Fixed 1,405% and pays Floating EUR 12 Month CPTFEMU	Goldman Sachs	15/7/2027	(1.292.328)	(1.292.328)
ILS	EUR 72.469.795	Fund receives Fixed 1,468% and pays Floating EUR 12 Month CPTFEMU	Goldman Sachs	15/9/2027	(433.605)	(433.605)
ILS	GBP 59.585.000	Fund receives Fixed 3,408% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	344.299	344.299
ILS	GBP 28.282.000	Fund receives Fixed 3,420% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	211.602	211.602
ILS	GBP 55.884.000	Fund receives Fixed 3,430% and pays Floating GBP 12 Month UKRPI	Goldman Sachs	15/11/2027	494.352	494.352
ILS	USD 98.413.000	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,152%	Goldman Sachs	30/11/2027	(95.797)	(95.797)
ILS	GBP 12.233.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,489%	Goldman Sachs	15/8/2047	21.556	21.556
ILS	GBP 12.642.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,504%	Goldman Sachs	15/11/2047	(184.459)	(184.459)
ILS	GBP 6.301.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,510%	Goldman Sachs	15/11/2047	(115.019)	(115.019)
ILS	GBP 105.974.000	Fund receives Fixed 3,432% and pays Floating GBP 12 Month UKRPI	Morgan Stanley	15/11/2022	687.185	687.185
ILS	EUR 102.253.600	Fund receives Fixed 1,362% and pays Floating EUR 12 Month CPTFEMU	Morgan Stanley	15/7/2027	(1.440.705)	(1.440.705)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
ILS	EUR 91.750.000	Fund receives Fixed 0,738 % and pays Floating EUR 12 Month CPTFEMU	Royal Bank of Scotland	15/9/2019	(1.652.776)	(1.652.776)
ILS	EUR 91.750.000	Fund receives Fixed 0,748 % and pays Floating EUR 12 Month CPTFEMU	Royal Bank of Scotland	15/9/2019	(1.624.683)	(1.624.683)
IRS	KRW 48.614.310.360	Fund receives Fixed 2,120 % and pays Floating KRW 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2021	84.337	84.337
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	28.754	28.754
IRS	CNY 59.021.959	Fund receives Fixed 3,720 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	30/6/2022	(68.208)	(68.208)
IRS	CNY 50.264.250	Fund receives Fixed 3,720 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	30/6/2022	(58.088)	(58.088)
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	94.748	94.748
IRS	CNY 269.000.000	Fund receives Fixed 3,860 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(237.907)	(237.907)
IRS	CNY 82.348.000	Fund receives Fixed 4,010 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(2.593)	(2.593)
IRS	CNY 120.615.600	Fund receives Fixed 4,030 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	9.918	9.918
IRS	CNY 84.430.920	Fund receives Fixed 4,030 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	6.943	6.943
IRS	CNY 121.100.000	Fund receives Fixed 4,037 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	15.122	15.122
IRS	CNY 48.758.856	Fund receives Fixed 4,045 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	8.168	8.168
IRS	CNY 59.594.158	Fund receives Fixed 4,050 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	11.678	11.678
IRS	CNY 88.652.466	Fund receives Fixed 4,060 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	22.413	22.413
IRS	GBP 31.135.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,860 %	Bank of America Merrill Lynch	31/8/2023	621.837	621.837
IRS	KRW 15.966.275.150	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,265 %	Bank of America Merrill Lynch	21/3/2028	(70.679)	(70.679)
IRS	GBP 6.623.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,777 %	Barclays Bank	7/3/2022	91.732	91.732
IRS	HUF 6.721.825.000	Fund receives Floating HUF 6 Month BUBOR and pays Fixed 2,003 %	Barclays Bank	20/9/2022	(1.304.470)	(1.304.470)
IRS	PLN 94.258.434	Fund receives Fixed 2,707 % and pays Floating PLN 6 Month WIBOR	Barclays Bank	20/9/2022	162.168	162.168
IRS	JPY 20.735.000.000	Fund receives Fixed 0,100 % and pays Floating JPY 6 Month LIBOR	Barclays Bank	20/12/2022	(76.316)	(76.316)
IRS	GBP 19.872.000	Fund receives Fixed 1,812 % and pays Floating GBP 6 Month LIBOR	Barclays Bank	7/3/2025	862.719	862.719
IRS	GBP 19.000.000	Fund receives Fixed 1,826 % and pays Floating GBP 6 Month LIBOR	Barclays Bank	3/7/2025	847.908	847.908
IRS	GBP 19.000.000	Fund receives Fixed 1,846 % and pays Floating GBP 6 Month LIBOR	Barclays Bank	3/7/2025	879.933	879.933
IRS	JPY 10.460.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,256 %	Barclays Bank	20/12/2027	104.262	104.262
IRS	GBP 10.600.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 2,030 %	Barclays Bank	7/6/2032	(797.744)	(797.744)
IRS	GBP 10.889.585	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 2,052 %	Barclays Bank	7/6/2032	(856.840)	(856.840)
IRS	GBP 10.732.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 2,089 %	Barclays Bank	7/9/2034	(963.633)	(963.633)
IRS	JPY 1.390.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,850 %	Barclays Bank	24/1/2047	2.168	2.168
IRS	JPY 2.966.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,853 %	Barclays Bank	10/4/2047	454	454
IRS	JPY 2.990.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,800 %	Barclays Bank	31/5/2047	333.501	333.501
IRS	JPY 1.927.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,902 %	Barclays Bank	12/7/2047	(177.949)	(177.949)
IRS	JPY 1.927.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,912 %	Barclays Bank	12/7/2047	(217.004)	(217.004)
IRS	JPY 4.350.322.548	Fund receives Fixed 0,114 % and pays Floating JPY 6 Month LIBOR	BNP Paribas	20/12/2022	7.571	7.571
IRS	JPY 14.015.480.000	Fund receives Fixed 0,115 % and pays Floating JPY 6 Month LIBOR	BNP Paribas	20/12/2022	29.637	29.637
IRS	CNY 83.000.000	Fund receives Fixed 3,880 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	BNP Paribas	21/3/2023	(63.967)	(63.967)
IRS	JPY 7.014.880.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,296 %	BNP Paribas	20/12/2027	(139.895)	(139.895)
IRS	JPY 2.177.377.488	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,304 %	BNP Paribas	20/12/2027	(56.376)	(56.376)
IRS	KRW 95.438.954.490	Fund receives Fixed 1,770 % and pays Floating KRW 3 Month Certificate of Deposit Rate	Citibank	21/3/2021	(580.618)	(580.618)
IRS	KRW 59.429.800.000	Fund receives Fixed 1,880 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	(215.518)	(215.518)
IRS	KRW 59.429.800.000	Fund receives Fixed 1,880 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	(215.518)	(215.518)
IRS	KRW 48.802.010.400	Fund receives Fixed 2,110 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	73.761	73.761
IRS	KRW 29.793.627.349	Fund receives Fixed 2,145 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	68.325	68.325
IRS	GBP 6.623.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776 %	Citibank	7/3/2022	92.046	92.046
IRS	CNY 89.352.000	Fund receives Fixed 3,780 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Citibank	19/6/2022	(73.403)	(73.403)
IRS	HUF 3.440.715.000	Fund receives Floating HUF 6 Month BUBOR and pays Fixed 2,006 %	Citibank	20/9/2022	(669.284)	(669.284)
IRS	PLN 50.320.000	Fund receives Fixed 2,711 % and pays Floating PLN 6 Month WIBOR	Citibank	20/9/2022	88.726	88.726
IRS	CNY 114.610.000	Fund receives Fixed 3,880 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Citibank	21/3/2023	(88.329)	(88.329)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
IRS	GBP 62.491.000	Fund receives Fixed 1,136% and pays Floating GBP 6 Month LIBOR	Citibank	5/6/2027	(1.499.553)	(1.499.553)
IRS	EUR 38.367.800	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,976%	Citibank	13/7/2027	(674.779)	(674.779)
IRS	KRW 30.950.947.062	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,950%	Citibank	21/3/2028	535.703	535.703
IRS	KRW 19.060.560.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,045%	Citibank	21/3/2028	204.961	204.961
IRS	KRW 19.060.560.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,047%	Citibank	21/3/2028	201.674	201.674
IRS	KRW 16.027.921.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,234%	Citibank	21/3/2028	(37.221)	(37.221)
IRS	KRW 9.785.045.771	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,252%	Citibank	21/3/2028	(34.876)	(34.876)
IRS	EUR 48.240.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,231%	Citibank	6/1/2037	1.323.558	1.323.558
IRS	EUR 9.426.140	Fund receives Fixed 1,547% and pays Floating EUR 6 Month EURIBOR	Citibank	4/7/2042	168.404	168.404
IRS	EUR 19.230.840	Fund receives Fixed 1,575% and pays Floating EUR 6 Month EURIBOR	Citibank	4/7/2042	458.233	458.233
IRS	EUR 14.951.664	Fund receives Fixed 1,620% and pays Floating EUR 6 Month EURIBOR	Citibank	13/7/2047	451.402	451.402
IRS	EUR 10.588.379	Fund receives Fixed 1,610% and pays Floating EUR 6 Month EURIBOR	Citibank	10/10/2047	292.090	292.090
IRS	EUR 5.625.076	Fund receives Fixed 1,592% and pays Floating EUR 6 Month EURIBOR	Citibank	28/10/2047	130.812	130.812
IRS	GBP 7.022.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,495%	Citibank	8/11/2047	160.246	160.246
IRS	GBP 13.696.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,568%	Citibank	11/7/2057	(244.725)	(244.725)
IRS	GBP 2.786.500	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,474%	Citibank	6/11/2057	36.521	36.521
IRS	GBP 2.785.500	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,475%	Citibank	6/11/2057	35.568	35.568
IRS	CNY 118.190.000	Fund receives Fixed 3,920% and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Deutsche Bank	31/5/2022	(7.052)	(7.052)
IRS	CNY 118.190.000	Fund receives Fixed 3,940% and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Deutsche Bank	31/5/2022	5.311	5.311
IRS	ZAR 681.530.000	Fund receives Fixed 8,078% and pays Floating ZAR 3 Month JIBAR	Deutsche Bank	22/3/2023	(66.528)	(66.528)
IRS	EUR 9.426.139	Fund receives Fixed 1,510% and pays Floating EUR 6 Month EURIBOR	Deutsche Bank	4/7/2042	94.400	94.400
IRS	KRW 48.575.515.510	Fund receives Fixed 1,762% and pays Floating KRW 3 Month Certificate of Deposit Rate	Goldman Sachs	21/3/2021	(304.197)	(304.197)
IRS	CNY 87.600.000	Fund receives Fixed 3,810% and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Goldman Sachs	9/6/2022	(56.739)	(56.739)
IRS	SEK 110.970.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,414%	Goldman Sachs	13/7/2022	(66.497)	(66.497)
IRS	GBP 28.547.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,767%	Goldman Sachs	7/9/2022	514.554	514.554
IRS	EUR 53.480.000	Fund receives Fixed 0,214% and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	27/9/2022	35.441	35.441
IRS	SEK 515.190.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,454%	Goldman Sachs	27/9/2022	(320.637)	(320.637)
IRS	EUR 27.890.000	Fund receives Fixed 0,210% and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	20/10/2022	1.795	1.795
IRS	EUR 27.890.000	Fund receives Fixed 0,210% and pays Floating EUR 6 Month EURIBOR	Goldman Sachs	20/10/2022	1.795	1.795
IRS	SEK 272.060.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,410%	Goldman Sachs	20/10/2022	(95.203)	(95.203)
IRS	SEK 272.060.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,410%	Goldman Sachs	20/10/2022	(95.203)	(95.203)
IRS	CNY 223.040.000	Fund receives Fixed 3,861% and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Goldman Sachs	21/3/2023	(195.674)	(195.674)
IRS	GBP 39.645.000	Fund receives Fixed 1,840% and pays Floating GBP 6 Month LIBOR	Goldman Sachs	7/3/2025	1.810.290	1.810.290
IRS	KRW 15.705.042.938	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,945%	Goldman Sachs	21/3/2028	277.243	277.243
IRS	SEK 343.380.000	Fund receives Fixed 1,179% and pays Floating SEK 3 Month STIBOR	Goldman Sachs	21/3/2028	(90.624)	(90.624)
IRS	GBP 21.409.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 2,114%	Goldman Sachs	7/9/2034	(2.011.823)	(2.011.823)
IRS	USD 39.501.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,418%	Goldman Sachs	22/8/2047	1.242.402	1.242.402
IRS	CZK 1.488.245.000	Fund receives Fixed 1,405% and pays Floating CZK 6 Month Prague Interbank Offer Rate	JP Morgan	21/3/2021	(226.550)	(226.550)
IRS	CNY 233.760.000	Fund receives Fixed 4,025% and pays Floating CNY 1 Month 7D China Fixing Repo Rates	JP Morgan	21/3/2023	12.576	12.576
IRS	PLN 148.310.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 2,602%	JP Morgan	21/3/2023	94.212	94.212
IRS	JPY 2.723.372.652	Fund receives Fixed 0,110% and pays Floating JPY 6 Month LIBOR	Morgan Stanley	20/12/2022	661	661
IRS	EUR 28.065.524	Fund receives Fixed 1,527% and pays Floating EUR 6 Month EURIBOR	Morgan Stanley	9/8/2027	170.198	170.198
IRS	USD 35.491.387	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,583%	Morgan Stanley	9/8/2027	12.141	12.141
IRS	JPY 1.363.073.712	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,302%	Morgan Stanley	20/12/2027	(33.519)	(33.519)
IRS	EUR 9.926.605	Fund receives Fixed 1,578% and pays Floating EUR 6 Month EURIBOR	Morgan Stanley	12/10/2047	195.423	195.423
IRS	GBP 28.905.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,375%	Morgan Stanley	22/7/2065	1.051.874	1.051.874
IRS	EUR 200.000.000	Fund receives Fixed 1,290% and pays Floating EUR 1 Month Euro Overnight Index Average	UBS	13/9/2027	966.924	966.924
IRS	EUR 200.000.000	Fund receives Floating EUR 3 Month EURIBOR and pays Fixed 1,396%	UBS	13/9/2027	(929.006)	(929.006)
TRS	USD 600.000	Fund receives 1 Month LIBOR and pays INEOS Group Holdings SA	Credit Suisse	27/7/2018	(33.128)	(33.128)
TRS	USD 600.000	Fund receives 1 Month LIBOR and pays INEOS Group Holdings SA	Credit Suisse	27/7/2018	(31.868)	(31.868)
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays Galapagos SA	Credit Suisse	18/1/2019	(18.631)	(18.631)
TRS	EUR 200.000	Fund receives 1 Month LIBOR and pays Galapagos SA	Credit Suisse	19/1/2019	(2.127)	(2.127)
TRS	EUR 300.000	Fund receives 1 Month LIBOR and pays NEW Areva Holding SA	Credit Suisse	19/1/2019	(4.990)	(4.990)
TRS	GBP 300.000	Fund receives 1 Month LIBOR and pays Premier Foods Finance Plc	Credit Suisse	25/1/2019	(7.978)	(7.978)
TRS	EUR 600.000	Fund receives 1 Month LIBOR and pays NEW Areva Holding SA	Credit Suisse	1/2/2019	(19.160)	(19.160)
TRS	EUR 500.000	Fund receives 1 Month LIBOR and pays ATF Netherlands BV	Credit Suisse	15/2/2019	(56.623)	(56.623)
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays Garfunkelux Holdco 3 SA	Credit Suisse	7/3/2019	(6.206)	(6.206)
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays Ardagh Packaging Finance Plc Via Ardagh Holdings USA Inc	Credit Suisse	14/3/2019	(20.129)	(20.129)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays Telenet Finance VI Luxembourg SCA	Credit Suisse	14/3/2019	(17.328)	(17.328)
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays Mobilux Finance SAS	Credit Suisse	13/4/2019	(17.220)	(17.220)
TRS	EUR 300.000	Fund receives 1 Month LIBOR and pays Unilabs Subholding AB	Credit Suisse	5/5/2019	(9.383)	(9.383)
TRS	EUR 400.000	Fund receives 1 Month LIBOR and pays Origin Energy Finance Ltd	Credit Suisse	22/6/2019	(10.710)	(10.710)
TRS	EUR 500.000	Fund receives 1 Month LIBOR and pays Repsol International Finance BV	Credit Suisse	22/6/2019	(31.064)	(31.064)
TRS	EUR 500.000	Fund receives 1 Month LIBOR and pays Cooperativa Muratori & Cementisti-CMC di Ravenna SC	Credit Suisse	30/6/2019	(5.209)	(5.209)
TRS	EUR 100.000	Fund receives 1 Month LIBOR and pays NEW Areva Holding SA	Credit Suisse	30/6/2019	2.429	2.429
TRS	USD 200.000	Fund receives 1 Month LIBOR and pays ARD Finance SA	Credit Suisse	12/7/2019	1.776	1.776
TRS	EUR 300.000	Fund receives 1 Month LIBOR and pays Wind Tre SpA	Credit Suisse	25/10/2019	4.907	4.907
TRS	EUR 150.000	Fund receives 1 Month LIBOR and pays Wind Tre SpA	Credit Suisse	26/10/2019	1.853	1.853
TRS	EUR 300.000	Fund receives 1 Month LIBOR and pays Cooperativa Muratori & Cementisti-CMC di Ravenna SC	Credit Suisse	9/11/2019	(438)	(438)
TRS	EUR 300.000	Fund receives 1 Month LIBOR and pays Cooperativa Muratori & Cementisti-CMC di Ravenna SC	Credit Suisse	15/11/2019	(3.959)	(3.959)
TRS	EUR 200.000	Fund receives Fixed 1,550 % and pays Hanesbrands Finance Luxembourg SCA	JP Morgan	6/12/2017	(6.417)	(6.417)
TRS	EUR 200.000	Fund receives Fixed 1,650 % and pays PVH Corp	JP Morgan	6/12/2017	(12.310)	(12.310)
TRS	GBP 200.000	Fund receives Fixed 0,000 % and pays Premier Foods Finance Plc	JP Morgan	21/2/2018	(2.850)	(2.850)
TRS	GBP 400.000	Fund receives Fixed 0,000 % and pays Premier Foods Finance Plc	JP Morgan	21/2/2018	(12.375)	(12.375)
TRS	GBP 500.000	Fund receives Fixed 0,000 % and pays Premier Foods Finance Plc	JP Morgan	21/2/2018	(142)	(142)
TRS	EUR 800.000	Fund receives Fixed 1,000 % and pays Spain Government Bond	JP Morgan	28/2/2018	(20.685)	(20.685)
TRS	EUR 800.000	Fund receives Fixed 1,000 % and pays Spain Government Bond	JP Morgan	8/3/2018	(22.855)	(22.855)
TRS	EUR 1.800.000	Fund receives Fixed 1,300 % and pays Portugal Obrigacoes do Tesouro OT	JP Morgan	13/3/2018	50.113	50.113
TRS	EUR 1.800.000	Fund receives Fixed 1,400 % and pays Portugal Obrigacoes do Tesouro OT	JP Morgan	13/3/2018	76.487	76.487
TRS	EUR 300.000	Fund receives Fixed 1,750 % and pays Ardagh Packaging Finance Plc Via Ardagh Holdings USA Inc	JP Morgan	10/4/2018	(13.014)	(13.014)
TRS	EUR 300.000	Fund receives Fixed 0,000 % and pays Ardagh Packaging Finance Plc Via Ardagh Holdings USA Inc	JP Morgan	24/4/2018	(15.319)	(15.319)
TRS	GBP 200.000	Fund receives Fixed 2,350 % and pays Newday Bondco Plc	JP Morgan	20/7/2018	11.411	11.411
TRS	EUR 425.000	Fund receives Fixed 1,900 % and pays Gestamp Funding Luxembourg SA	JP Morgan	17/8/2018	(710)	(710)
TRS	USD 300.000	Fund receives Fixed 0,250 % and pays ARD Finance SA	JP Morgan	17/8/2018	2.979	2.979
TRS	EUR 600.000	Fund receives EDP - Energias de Portugal SA and pays Fixed 1,900 %	JP Morgan	15/11/2018	(4.687)	(4.687)
TRS	EUR 100.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(1.915)	(1.916)
TRS	EUR 300.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(5.162)	(5.162)
TRS	EUR 100.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(1.970)	(1.970)
TRS	EUR 100.000	Fund receives Fixed 2,250 % and pays Dufry One BV	JP Morgan	22/11/2018	(1.845)	(1.845)
TRS	EUR 200.000	Fund receives Fixed 1,700 % and pays EDP - Energias de Portugal SA	JP Morgan	24/11/2018	(1.134)	(1.134)
TRS	GBP 600.000	Fund receives Fixed 2,850 % and pays Boparan Finance PLC	JP Morgan	3/12/2018	(190)	(190)
TRS	USD 200.000	Fund receives Fixed 0,100 % and pays Deutsche Bank AG	JP Morgan	3/12/2018	369	369
TRS	EUR 130.000	Fund receives Fixed 1,500 % and pays Wind Tre SpA	JP Morgan	17/12/2018	(579)	(579)
Total					(4.986.566)	(12.420.163)

CDS (credit default swaps) : swaps sur défaillance
ILS (*inflation linked swaps*) : swaps liés à l'inflation
IRS (*interest rate swaps*) : swaps sur taux d'intérêt
TRS (*total return swaps*) : swaps sur rendement total

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
ARS	186.675.000	USD	10.145.380	Bank of America Merrill Lynch	15/3/2018	(23.384)
AUD	110.450.000	EUR	73.437.988	ANZ Ltd	13/12/2017	(3.170.877)
AUD	660.000	EUR	437.532	Bank of America Merrill Lynch	13/12/2017	(17.647)
AUD	56.181.466	USD	43.838.763	Citibank	15/12/2017	(1.061.587)
CAD	14.250.000	USD	11.151.840	JP Morgan	15/12/2017	(55.083)
CAD	14.250.000	USD	11.133.709	Morgan Stanley	15/12/2017	(39.864)
DKK	340.150.000	EUR	45.733.224	Bank of America Merrill Lynch	13/12/2017	(22.592)
EUR	31.864.280	AUD	47.820.000	ANZ Ltd	13/12/2017	1.441.707
EUR	667.032	AUD	1.000.000	Barclays Bank	13/12/2017	30.842

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	1.191.531	AUD	1.800.000	Citibank	13/12/2017	46.390
EUR	285.678	AUD	430.000	Goldman Sachs	13/12/2017	12.116
EUR	1.207.080	AUD	1.820.000	HSBC	13/12/2017	49.216
EUR	72.430.545	AUD	108.690.000	Toronto Dominion Bank	13/12/2017	3.283.127
EUR	693.759	AUD	1.040.000	UBS	13/12/2017	32.122
EUR	67.845.748	CAD	99.200.000	Citibank	13/12/2017	3.057.906
EUR	405.688	CAD	600.000	HSBC	13/12/2017	13.826
EUR	21.125.787	CAD	31.170.000	Royal Bank of Scotland	13/12/2017	768.559
EUR	528.761	CAD	780.000	State Street Bank & Trust Company	13/12/2017	19.340

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	460.757	CAD	670.000	UBS	13/12/2017	23.177
EUR	66.250.288	CZK	1.725.820.000	Royal Bank of Scotland	13/12/2017	(1.427.714)
EUR	37.760.480	DKK	280.870.000	Barclays Bank	13/12/2017	16.116
EUR	19.344.541	DKK	143.940.000	Citibank	13/12/2017	1.344
EUR	46.135.340	DKK	343.270.000	Deutsche Bank	13/12/2017	5.431
EUR	257.135.175	DKK	1.912.700.000	State Street Bank & Trust Company	13/12/2017	99.378
EUR	584.749.678	GBP	515.930.000	Bank of America Merrill Lynch	13/12/2017	(7.311)
EUR	10.962.609	GBP	9.805.701	Barclays Bank	13/12/2017	(151.209)
EUR	20.338.741	GBP	18.230.000	BNP Paribas	13/12/2017	(323.209)
EUR	2.454.208	GBP	2.210.000	Citibank	13/12/2017	(50.614)
EUR	6.319.235	GBP	5.660.000	Goldman Sachs	13/12/2017	(95.830)
EUR	476.851.479	GBP	420.610.000	HSBC	13/12/2017	130.535
EUR	29.855.270	GBP	26.990.000	JP Morgan	13/12/2017	(735.297)
EUR	43.018.240	GBP	38.650.000	Morgan Stanley	13/12/2017	(787.815)
EUR	40.786.073	GBP	36.250.000	Royal Bank of Scotland	13/12/2017	(299.813)
EUR	20.599.358	GBP	18.150.000	State Street Bank & Trust Company	13/12/2017	28.081
EUR	790.712	GBP	700.000	Toronto Dominion Bank	13/12/2017	(2.671)
EUR	19.869.046	GBP	17.780.000	UBS	13/12/2017	(282.873)
EUR	11.451.910	GBP	10.240.000	BNP Paribas	21/12/2017	(151.360)
EUR	485.442	GBP	430.000	Deutsche Bank	21/12/2017	(1.805)
EUR	11.279	GBP	10.000	JP Morgan	21/12/2017	(52)
EUR	40.012.089	MXN	860.560.000	Goldman Sachs	13/12/2017	1.080.302
EUR	26.680.682	NZD	43.910.000	Goldman Sachs	13/12/2017	1.385.061
EUR	12.031.100	RON	55.420.000	Deutsche Bank	13/12/2017	102.530
EUR	83.930.543	SEK	798.020.000	Bank of America Merrill Lynch	13/12/2017	3.479.931
EUR	27.171.565	SEK	265.990.000	Barclays Bank	13/12/2017	356.374
EUR	33.167.446	SEK	328.300.000	Deutsche Bank	15/12/2017	69.153
EUR	4.634.358	SEK	45.825.000	Barclays Bank	14/2/2018	11.923
EUR	582.022	SEK	5.764.403	Citibank	14/2/2018	559
EUR	4.044.472	SEK	40.060.597	Deutsche Bank	14/2/2018	3.500
EUR	554.594	TRY	2.360.000	Morgan Stanley	13/12/2017	50.790
EUR	47.743.597	USD	56.540.000	Bank of America Merrill Lynch	13/12/2017	277.224
EUR	26.290.541	USD	31.090.000	Barclays Bank	13/12/2017	189.912
EUR	521.691.976	USD	625.330.000	Citibank	13/12/2017	(3.284.093)
EUR	9.789.632	USD	11.720.000	Deutsche Bank	13/12/2017	(49.525)
EUR	13.980.548	USD	16.420.000	Goldman Sachs	13/12/2017	195.655
EUR	920.489	USD	1.070.000	HSBC	13/12/2017	22.204
EUR	43.162.763	USD	51.070.000	JP Morgan	13/12/2017	288.556
EUR	1.068.644	USD	1.260.000	Morgan Stanley	13/12/2017	10.851
EUR	1.548.665	USD	1.840.000	Royal Bank of Scotland	13/12/2017	3.951
EUR	493.966	USD	590.000	State Street Bank & Trust Company	13/12/2017	(1.350)
EUR	3.729.712	USD	4.410.000	UBS	13/12/2017	27.435
EUR	10.197.490	USD	12.060.000	Bank of America Merrill Lynch	21/12/2017	79.325
EUR	9.294.285	ZAR	153.220.000	Bank of America Merrill Lynch	13/12/2017	(170.126)
GBP	909.376	EUR	1.036.096	UBS	9/2/2018	(7.116)
JPY	1.074.500.000	USD	9.654.739	Barclays Bank	14/2/2018	(15.218)
JPY	517.000.000	USD	4.581.465	HSBC	14/2/2018	46.144
MXN	214.940.577	USD	11.150.944	Barclays Bank	15/12/2017	359.057
MXN	4.929.443	USD	255.659	BNP Paribas	15/12/2017	8.299
MXN	434.800.000	USD	22.558.654	Credit Suisse	15/12/2017	725.005
MXN	214.929.980	USD	11.151.273	Morgan Stanley	15/12/2017	358.302
MXN	259.785.000	USD	13.439.264	Citibank	14/2/2018	341.588
MXN	174.400.000	USD	8.946.113	JP Morgan	14/2/2018	292.849
NOK	207.663.487	EUR	21.542.606	Citibank	15/12/2017	(487.287)
NOK	91.486.490	EUR	9.618.880	Credit Suisse	15/12/2017	(342.924)
NOK	171.548.348	EUR	18.039.302	Deutsche Bank	15/12/2017	(645.751)
NOK	103.501.675	EUR	10.883.007	JP Morgan	15/12/2017	(388.813)
RUB	2.680.350.000	USD	44.632.331	Citibank	14/2/2018	653.311
SEK	423.100.000	EUR	42.664.671	Bank of America Merrill Lynch	15/12/2017	(8.906)
SEK	199.100.000	EUR	20.525.191	Credit Suisse	15/12/2017	(452.483)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
SEK	192.500.000	EUR	19.800.974	Deutsche Bank	15/12/2017	(393.659)
SEK	363.800.000	EUR	37.819.308	Morgan Stanley	15/12/2017	(1.142.004)
SEK	46.900.000	EUR	4.762.204	Credit Suisse	14/2/2018	(31.332)
SEK	605.408.171	EUR	62.173.716	Deutsche Bank	14/2/2018	(1.105.305)
TRY	53.565.000	USD	13.691.844	Citibank	15/12/2017	(67.012)
TRY	141.725.000	USD	35.753.027	Citibank	14/2/2018	(350.692)
USD	43.862.781	AUD	56.181.466	JP Morgan	15/12/2017	1.081.747
USD	22.565.285	CAD	28.500.000	JP Morgan	15/12/2017	329.753
USD	50.000.000	EUR	42.836.459	Bank of America Merrill Lynch	13/12/2017	(860.537)
USD	886.187	EUR	751.573	Barclays Bank	13/12/2017	(7.602)
USD	110.000.000	EUR	94.422.708	HSBC	13/12/2017	(2.075.679)
USD	27.030.000	EUR	22.782.250	Toronto Dominion Bank	13/12/2017	(90.066)
USD	20.170.773	EUR	17.272.569	Barclays Bank	15/12/2017	(341.522)
USD	25.028.834	EUR	21.270.000	Citibank	15/12/2017	(261.168)
USD	22.366.601	EUR	18.980.000	Credit Suisse	15/12/2017	(205.807)
USD	3.021.771	EUR	2.587.431	Morgan Stanley	15/12/2017	(51.001)
USD	563.049	EUR	481.063	Barclays Bank	9/2/2018	(10.192)
USD	2.975.322	GBP	2.230.000	Barclays Bank	9/2/2018	(35.069)
USD	9.711.985	JPY	1.074.500.000	Barclays Bank	14/2/2018	63.078
USD	4.607.552	JPY	517.000.000	Citibank	14/2/2018	(24.335)
USD	24.162.381	MXN	448.261.703	Citibank	15/12/2017	12.441
USD	483.242	MXN	8.946.888	Credit Suisse	15/12/2017	1.074
USD	19.361.508	MXN	358.991.409	Morgan Stanley	15/12/2017	19.205
USD	2.838.252	MXN	53.400.000	Royal Bank of Scotland	15/12/2017	(32.208)
USD	8.157.575	MXN	158.000.000	Bank of America Merrill Lynch	14/2/2018	(221.230)
USD	45.543.795	NZD	65.460.000	Citibank	15/12/2017	525.662
USD	28.218.768	NZD	40.810.000	UBS	15/12/2017	181.000
USD	127.651.437	RUB	7.675.042.647	Citibank	14/2/2018	(1.996.897)
USD	6.204.248	RUB	379.700.000	Morgan Stanley	14/2/2018	(191.531)
USD	13.788.710	TRY	53.565.000	Bank of America Merrill Lynch	15/12/2017	148.319
USD	7.532.010	TRY	29.840.000	Barclays Bank	14/2/2018	77.399
						(2.138.365)
Catégorie d'Actions couverte en francs suisses						
CHF	239.787.297	EUR	207.175.876	State Street Bank & Trust Company	15/12/2017	(2.382.476)
EUR	2.403.716	CHF	2.792.618	State Street Bank & Trust Company	15/12/2017	18.644
						(2.363.832)
Catégorie d'Actions couverte en livres sterling						
EUR	72.314	GBP	64.074	State Street Bank & Trust Company	15/12/2017	(303)
GBP	53.789.832	EUR	60.765.992	State Street Bank & Trust Company	15/12/2017	195.947
						195.644
Catégorie d'Actions couverte en yens japonais						
EUR	127.413	SEK	1.241.835	State Street Bank & Trust Company	15/12/2017	2.215
SEK	55.912.092	EUR	5.740.821	State Street Bank & Trust Company	15/12/2017	(103.919)
						(101.704)
Catégorie d'Actions couverte en dollars US						
EUR	1.036.820	USD	1.222.380	State Street Bank & Trust Company	15/12/2017	10.772
USD	607.068.494	EUR	520.684.996	State Street Bank & Trust Company	15/12/2017	(11.120.722)
						(11.109.950)
Total						(15.518.207)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Fixed Income Strategies Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes EUR
1.535	EUR	3 Month EURIBOR	Septembre 2019	224.814
831	AUD	90 Day Bank Bill	Décembre 2018	25.841
1.039	GBP	90 Day Sterling	Décembre 2018	14.724
5.462	GBP	90 Day Sterling	Mars 2018	387.009
(2.799)	GBP	90 Day Sterling	Septembre 2020	445.818
2.799	GBP	90 Day Sterling	Septembre 2019	(366.489)
(262)	AUD	Australian 10 Year Bond	Décembre 2017	(154.286)
(624)	AUD	Australian 3 Year Bond	Décembre 2017	(24.683)
268	CAD	Canadian 10 Year Bond	Mars 2018	36.771
(14.742)	EUR	Euro BOBL	Décembre 2017	1.487.304
(145)	EUR	Euro BTP	Décembre 2017	(179.700)
(3.513)	EUR	Euro BTP	Décembre 2017	(2.450.807)
(8.968)	EUR	Euro Bund	Décembre 2017	608.649
62	EUR	Euro BUXL	Décembre 2017	64.620
4.020	EUR	Euro Schatz	Décembre 2017	(277.000)
(5.899)	EUR	Euro-OAT	Décembre 2017	(12.532.693)
90	JPY	Japan 10 Year Bond	Décembre 2017	(80.731)
(4.491)	GBP	UK Long Gilt Bond	Mars 2018	3.394.289
(194)	USD	US Long Bond	Mars 2018	205.173
(538)	USD	US Treasury 10 Year Note	Mars 2018	254.189
(23)	USD	US Treasury 10 Year Note	Mars 2018	8.031
658	USD	US Treasury 10 Year Note	Mars 2018	(157.759)
(5)	USD	US Treasury 5 Year Note	Mars 2018	1.009
7.088	USD	US Treasury 5 Year Note	Mars 2018	(893.419)
(897)	USD	US Ultra Bond	Mars 2018	1.395.221
Total				(8.564.105)

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
2.250.000	Call	OTC EUR/AUD	Bank of America Merrill Lynch	EUR 1,54	2/2/2018	39.199	61.688
4.560.000	Put	OTC GBP/USD	Bank of America Merrill Lynch	GBP 1,29	5/2/2018	(39.246)	8.752
27	Call	US Treasury 10 Year Note	Exchange Traded	USD 125,50	22/12/2017	(9.140)	1.772
2.862	Call	1 Year Mid-Curve Option	Exchange Traded	USD 98,38	15/6/2018	(291.667)	105.172
2.640.000	Put	OTC AUD/JPY	Goldman Sachs	AUD 84,00	24/1/2018	(1.289)	16.896
Total						(302.143)	194.280

Swaptions achetées au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
5.000.000	Put	Fund purchases an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 from 20/12/2017; and provides 5% Fixed quarterly from 20/12/2017	Citibank	EUR 250,00	20/12/2017	(5.838)	6.349
1.240.000	Put	Fund purchases an option to enter into a Credit Default Swap. If exercised Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 from 21/12/2017; and provides 5% Fixed quarterly from 20/12/2017	Citibank	EUR 250,00	20/12/2017	(3.075)	1.575
440.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP LIBOR 6 Month BBA semi-annually from 22/6/2018; and pays 1,556% Fixed semi-annually from 22/12/2017	Goldman Sachs	GBP 1,56	22/12/2017	(3.228)	298
Total						(12.141)	8.222

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Répartition sectorielle au 30 novembre 2017

	% de l’actif net
Gouvernement	49,31
Finance	19,63
Titres adossés à des actifs	4,53
Titres hypothécaires	4,22
Organismes de placement collectif	4,06
Communications	3,26
Biens de consommation non cyclique	2,97
Services aux collectivités	2,82
Biens de consommation cyclique	2,39
Valeurs industrielles	1,31
Technologie	0,37
Matériaux de base	0,33
Énergie	0,19
Exchange Traded Funds	0,16
Diversifiés	0,00
Portefeuille de titres à la valeur de marché	95,55
Autres éléments de l’actif net	4,45
	100,00

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
OBLIGATIONS			
	Argentine		
USD 1.022.000	Argentina Bonar Bonds 7,625% 18/4/2037	957.922	0,16
EUR 475.000	Argentine Republic Government International Bond 5,25% 15/1/2028	487.587	0,08
USD 391.000	Argentine Republic Government International Bond 7,625% 22/4/2046	369.144	0,06
EUR 435.000	Argentine Republic Government International Bond RegS 5,00% 15/1/2027	445.222	0,07
USD 1.055.000	Argentine Republic Government International Bond RegS 7,125% 28/6/2117	914.502	0,15
		3.174.377	0,52
	Australie		
USD 200.000	Commonwealth Bank of Australia RegS 3,90% 12/7/2047	168.219	0,03
USD 200.000	Macquarie Bank Ltd/London RegS FRN (Perpetual)	175.339	0,03
USD 300.000	Macquarie Group Ltd RegS FRN 28/11/2023	251.733	0,04
USD 200.000	Macquarie Group Ltd RegS FRN 28/11/2028	167.919	0,03
USD 100.000	Newcastle Coal Infrastructure Group Pty Ltd RegS 4,40% 29/9/2027	84.413	0,01
USD 450.000	Santos Finance Ltd RegS 4,125% 14/9/2027	374.605	0,06
EUR 491.680	SMART ABS Series Trust '2014-2E AE' RegS FRN 14/6/2021	491.934	0,08
AUD 187.719	Torrens Series Trust '2013-1 A' FRN 12/4/2044	119.598	0,02
USD 131.029	Virgin Australia Pass Through Trust '2013-1B' '144A' 6,00% 23/10/2020	114.256	0,02
USD 100.000	Westpac Banking Corp/New Zealand FRN (Perpetual)	83.942	0,01
		2.031.958	0,33
	Autriche		
EUR 500.000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG RegS 8,125% 30/10/2023	689.830	0,11
EUR 400.000	Erste Group Bank AG RegS FRN (Perpetual)	491.852	0,08
USD 150.000	Oesterreichische Kontrollbank AG 1,50% 21/10/2020	123.961	0,02
GBP 1.776.000	Oesterreichische Kontrollbank AG RegS 0,75% 7/3/2022	1.984.400	0,33
EUR 800.000	Raiffeisen Bank International AG RegS FRN (Perpetual)	871.080	0,14
EUR 100.000	UNIQA Insurance Group AG RegS FRN 27/7/2046	124.292	0,02
EUR 200.000	Volksbank Wien AG RegS FRN 6/10/2027 (traded in Austria)	200.369	0,03
EUR 500.000	Volksbank Wien AG RegS FRN 6/10/2027 (traded in Germany)	500.922	0,08
		4.986.706	0,81
	Bahreïn		
USD 225.000	Bahrain Government International Bond RegS 6,75% 20/9/2029	184.973	0,03
	Bahreïn *suite*		
USD 200.000	Oil and Gas Holding Co BSCC/The RegS 7,50% 25/10/2027	173.239	0,03
		358.212	0,06
	Belgique		
GBP 2.190.000	Anheuser-Busch InBev SA/NV RegS 2,25% 24/5/2029	2.402.898	0,39
EUR 400.000	Belfius Bank SA/NV RegS 0,75% 12/9/2022	403.264	0,06
EUR 300.000	Belfius Bank SA/NV RegS 1,00% 26/10/2024	299.367	0,05
GBP 500.000	Eni Finance International SA 6,125% 17/12/2018	595.844	0,10
		3.701.373	0,60
	Bermudes		
HKD 6.000.000	Haitong International Securities Group Ltd RegS (Contingent Convertible Bond) 25/10/2021 (Zero Coupon)	659.612	0,11
		659.612	0,11
	Îles Vierges britanniques		
USD 270.000	Baoxin Auto Finance I Ltd RegS FRN (Perpetual)	224.100	0,04
USD 300.000	Bluestar Finance Holdings Ltd RegS 3,50% 30/9/2021	253.208	0,04
USD 295.000	CCTI 2017 Ltd RegS 3,625% 8/8/2022	246.405	0,04
USD 300.000	China Cinda Finance 2015 I Ltd RegS 4,25% 23/4/2025*	259.892	0,04
USD 200.000	China Cinda Finance 2017 I Ltd RegS 4,40% 9/3/2027	171.761	0,03
USD 200.000	China Great Wall International Holdings III Ltd RegS 2,625% 27/10/2021	164.547	0,03
USD 200.000	China Reinsurance Finance Corp Ltd RegS 3,375% 9/3/2022	166.212	0,03
USD 800.000	China Yangtze Power International BVI 1 Ltd RegS (Contingent Convertible Bond) 9/11/2021 (Zero Coupon)	721.549	0,12
USD 315.000	Chinalco Capital Holdings Ltd RegS 4,25% 21/4/2022	266.843	0,04
USD 400.000	CP Foods Holdings Ltd RegS (Contingent Convertible Bond) 0,50% 22/9/2021	365.085	0,06
USD 265.000	Dianjian Haiyu Ltd RegS FRN (Perpetual)	220.524	0,03
EUR 550.000	Global Switch Holdings Ltd RegS 1,50% 31/1/2024	563.673	0,09
EUR 550.000	Global Switch Holdings Ltd RegS 2,25% 31/5/2027	575.154	0,09
USD 200.000	Huarong Finance 2017 Co Ltd RegS 4,75% 27/4/2027	172.646	0,03
USD 365.000	Huarong Finance 2017 Co Ltd RegS 4,25% 7/11/2027	303.788	0,05
USD 210.000	Huarong Finance 2017 Co Ltd RegS FRN (Perpetual)	175.463	0,03
USD 200.000	Huarong Finance II Co Ltd RegS 5,50% 16/1/2025	182.423	0,03
USD 300.000	Huarong Finance II Co Ltd RegS FRN (Perpetual)	241.778	0,04
EUR 125.000	Huarong Universe Investment Holding Ltd RegS 1,625% 5/12/2022	124.152	0,02

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Îles Vierges britanniques *suite*		
USD 355.000	Prime Bloom Holdings Ltd RegS 6,95 % 5/7/2022	281.922	0,04
USD 200.000	Rock International Investment Inc RegS 6,625 % 27/3/2020	162.223	0,03
USD 300.000	Shanghai Port Group BVI Holding Co Ltd RegS (Contingent Convertible Bond) 9/8/2022 (Zero Coupon)	251.541	0,04
		6.094.889	0,99
	Canada		
USD 35.000	Alimentation Couche-Tard Inc '144A' 2,70 % 26/7/2022	29.136	0,01
USD 315.000	Emera Inc FRN 15/6/2076	299.641	0,05
USD 245.000	Enbridge Inc FRN 15/7/2077	205.787	0,03
USD 255.000	Harvest Operations Corp RegS 3,00 % 21/9/2022	213.093	0,04
USD 200.000	Kinross Gold Corp 5,95 % 15/3/2024	185.628	0,03
USD 80.000	Teck Resources Ltd '144A' 8,50 % 1/6/2024	76.351	0,01
USD 264.000	TransCanada PipeLines Ltd FRN 15/5/2067	206.778	0,03
USD 122.000	Transcanada Trust FRN 15/8/2076	111.845	0,02
USD 155.000	Valeant Pharmaceuticals International Inc '144A' 5,50 % 1/11/2025	132.731	0,02
		1.460.990	0,24
	Îles Caïmans		
USD 200.000	APICORP Sukuk Ltd RegS 3,141 % 1/11/2022	168.034	0,03
USD 250.000	Arbor Realty Collateralized Loan Obligation Ltd '2015-FL2A A' '144A' FRN 15/9/2025	209.225	0,03
USD 1.580.000	Arbor Realty Commercial Real Estate Notes Ltd '2016-FL1A A' '144A' FRN 15/9/2026	1.327.144	0,21
USD 391.511	Atrium '10A AR' '144A' FRN 16/7/2025	329.680	0,05
USD 345.000	BlueMountain CLO Ltd '2014-4A A1R' '144A' FRN 30/11/2026	291.720	0,05
USD 1.970.000	Bsprt Issuer Ltd '2017-FL1 A' '144A' FRN 15/6/2027	1.661.393	0,27
USD 1.190.000	Bsprt Issuer Ltd '2017-FL2 A' '144A' FRN 15/10/2034	1.009.240	0,16
USD 215.000	CDBL Funding 1 RegS 3,00 % 24/4/2023	177.430	0,03
USD 230.000	CDBL Funding 1 RegS 3,50 % 24/10/2027	189.436	0,03
USD 430.000	China Evergrande Group RegS 7,50 % 28/6/2023	365.718	0,06
USD 200.000	China Evergrande Group RegS 8,75 % 28/6/2025	173.869	0,03
USD 200.000	China Huiyuan Juice Group Ltd RegS 6,50 % 16/8/2020	167.750	0,03
USD 550.000	CK Hutchison International 17 Ltd RegS 2,875 % 5/4/2022	462.638	0,07
USD 500.000	CK Hutchison International 17 Ltd RegS 3,50 % 5/4/2027	420.741	0,07
USD 200.000	Fantasia Holdings Group Co Ltd RegS 7,95 % 5/7/2022	168.609	0,03
USD 200.000	Future Land Development Holdings Ltd RegS 5,00 % 16/2/2020	167.156	0,03
USD 540.000	Galaxy XV CLO Ltd '2013-15A AR' '144A' FRN 15/10/2030	454.635	0,07
USD 250.000	Greystone Commercial Real Estate Notes Ltd '2017-FL1A A' '144A' FRN 15/3/2027	210.429	0,03

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Îles Caïmans *suite*		
USD 400.000	GT Loan Financing I Ltd '2013-1A A' '144A' FRN 28/10/2024	336.773	0,05
USD 200.000	Guorui Properties Ltd RegS 7,00 % 21/3/2020	163.580	0,03
USD 200.000	HPHT Finance 17 Ltd RegS 2,75 % 11/9/2022	164.827	0,03
USD 200.000	Jiayuan International Group Ltd RegS 8,25 % 14/11/2018	168.242	0,03
USD 200.000	Kaisa Group Holdings Ltd RegS 7,25 % 30/6/2020	164.630	0,03
USD 200.000	Kaisa Group Holdings Ltd RegS 8,50 % 30/6/2022	163.554	0,03
USD 200.000	King Talent Management Ltd RegS FRN (Perpetual)	168.036	0,03
USD 200.000	KWG Property Holding Ltd RegS 5,875 % 10/11/2024	163.370	0,03
USD 200.000	Logan Property Holdings Co Ltd RegS 5,25 % 23/2/2023	158.931	0,02
USD 240.000	Longfor Properties Co Ltd RegS 3,875 % 13/7/2022	202.846	0,03
USD 400.000	Neuberger Berman CLO XVI Ltd '2014-16A A1R' '144A' FRN 15/4/2026	336.915	0,05
USD 225.000	Overseas Chinese Town Asia Holdings Ltd RegS FRN (Perpetual)	188.992	0,03
USD 425.000	OZLM Funding II Ltd '2012-2A A1R' '144A' FRN 30/10/2027	358.098	0,06
USD 290.000	Park Aerospace Holdings Ltd '144A' 5,25 % 15/8/2022	249.979	0,04
USD 500.000	Park Aerospace Holdings Ltd '144A' 5,50 % 15/2/2024	435.198	0,07
USD 500.000	Seagate HDD Cayman '144A' 4,25 % 1/3/2022	420.549	0,07
USD 375.001	Sound Point CLO II Ltd '2013-1A A1L' '144A' FRN 26/4/2025	315.702	0,05
GBP 2.235.000	Thames Water Utilities Cayman Finance Ltd RegS 2,375 % 3/5/2023	2.509.029	0,41
GBP 1.841.000	Thames Water Utilities Cayman Finance Ltd RegS 2,625 % 24/1/2032	2.021.170	0,33
USD 200.000	Times Property Holdings Ltd RegS 6,25 % 23/1/2020	169.515	0,03
USD 200.000	Times Property Holdings Ltd RegS 6,60 % 2/3/2023	166.127	0,03
USD 212.900	Tryon Park CLO Ltd '2013-1A A1' '144A' FRN 15/7/2025	179.308	0,03
USD 1.300.000	Vale Overseas Ltd 6,25 % 10/8/2026	1.264.743	0,20
USD 200.000	Yankuang Group Cayman Ltd RegS 4,75 % 30/11/2020	166.932	0,03
USD 200.000	Yuzhou Properties Co Ltd RegS FRN (Perpetual)	161.009	0,03
		18.752.902	3,05
	Chine		
EUR 1.625.000	Bank of China Ltd/Paris RegS FRN 22/11/2020	1.628.331	0,27
USD 200.000	China Construction Bank Corp RegS FRN (Perpetual)	169.220	0,03
USD 280.000	China Government International Bond RegS 2,125 % 2/11/2022	233.281	0,04
USD 330.000	China Government International Bond RegS 2,625 % 2/11/2027	275.890	0,04
USD 200.000	China Minmetals Corp RegS FRN (Perpetual)	165.974	0,03
CNY 2.000.000	China Railway Construction Corp Ltd RegS (Contingent Convertible Bond) 1,50 % 21/12/2021	242.682	0,04

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Chine *suite*		
USD 500.000	CRRC Corp Ltd RegS (Contingent Convertible Bond) 5/2/2021 (Zero Coupon)	435.908	0,07
USD 300.000	Export-Import Bank of China/The RegS 4,00% 28/11/2047	248.817	0,04
EUR 3.000.000	Industrial & Commercial Bank of China Ltd/Luxembourg RegS FRN 12/10/2020	3.008.580	0,49
USD 250.000	Industrial & Commercial Bank of China Ltd/New York 2,957% 8/11/2022	209.069	0,03
USD 250.000	Industrial & Commercial Bank of China Ltd/New York 3,538% 8/11/2027	210.790	0,03
USD 200.000	Inner Mongolia High-Grade High Way Construction And Development Co Ltd RegS 4,375% 4/12/2020	167.944	0,03
USD 400.000	Postal Savings Bank of China Co Ltd RegS FRN (Perpetual)	331.734	0,05
USD 236.000	Union Life Insurance Co Ltd RegS 3,00% 19/9/2021	189.660	0,03
EUR 400.000	Zhejiang Expressway Co Ltd RegS (Contingent Convertible Bond) 21/4/2022 (Zero Coupon)	400.000	0,07
		7.917.880	1,29
	Chypre		
EUR 85.000	Cyprus Government International Bond RegS 4,75% 25/6/2019	90.909	0,02
EUR 300.000	Cyprus Government International Bond RegS ‘144A’ 4,625% 3/2/2020	326.700	0,05
		417.609	0,07
	Danemark		
GBP 725.000	Danske Bank A/S RegS FRN 29/9/2021	850.010	0,14
EUR 900.000	Danske Bank A/S RegS FRN 4/10/2023	927.958	0,15
USD 200.000	Danske Bank A/S RegS FRN (Perpetual)	179.749	0,03
EUR 550.000	Orsted A/S RegS 1,50% 26/11/2029	548.078	0,09
EUR 400.000	Orsted A/S RegS FRN 8/7/3013	411.116	0,07
EUR 550.000	Orsted A/S RegS FRN 24/11/3017	553.586	0,09
		3.470.497	0,57
	Ecuador		
USD 320.000	Ecuador Government International Bond RegS 8,875% 23/10/2027	285.906	0,05
		285.906	0,05
	Finlande		
EUR 380.000	Nokia OYJ RegS 1,00% 15/3/2021	383.143	0,06
EUR 675.000	Stora Enso OYJ RegS 2,50% 7/6/2027	694.406	0,12
		1.077.549	0,18
	France		
EUR 600.000	Altarea SCA RegS 2,25% 5/7/2024	605.772	0,10
EUR 1.100.000	BNP Paribas Cardif SA 1,00% 29/11/2024	1.090.639	0,18
USD 845.000	BNP Paribas SA ‘144A’ 3,80% 10/1/2024	736.022	0,12

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	France *suite*		
USD 700.000	BNP Paribas SA ‘144A’ 4,375% 12/5/2026	615.100	0,10
USD 665.000	BNP Paribas SA ‘144A’ 4,625% 13/3/2027	596.076	0,10
USD 400.000	BNP Paribas SA RegS FRN (Perpetual)	390.996	0,06
USD 750.000	BPCE SA ‘144A’ 3,50% 23/10/2027	621.678	0,10
EUR 300.000	BPCE SA RegS 1,125% 18/1/2023	309.321	0,05
EUR 650.000	Carrefour SA RegS 4,00% 9/4/2020	711.665	0,12
EUR 600.000	Coentreprise de Transport d’Electricite SA RegS 2,125% 29/7/2032	626.985	0,10
USD 347.000	Credit Agricole SA/London ‘144A’ 3,25% 4/10/2024	290.302	0,05
EUR 500.000	Credit Agricole SA/London RegS 1,875% 20/12/2026	530.330	0,09
EUR 400.000	Credit Agricole SA/London RegS 1,375% 3/5/2027	413.944	0,07
EUR 100.000	Credit Mutuel Arkea SA FRN 25/10/2029	101.185	0,02
EUR 500.000	Danone SA RegS 1,25% 6/6/2018	503.987	0,08
EUR 500.000	Danone SA RegS 0,167% 3/11/2020	503.285	0,08
EUR 300.000	Danone SA RegS FRN (Perpetual)	300.375	0,05
GBP 1.800.000	Dexia Credit Local SA RegS 1,125% 15/6/2022	2.028.826	0,33
EUR 433.759	Driver France FCT Compartment Driver France Three ‘B’ RegS FRN 21/4/2024	434.583	0,07
GBP 1.050.000	Electricite de France SA RegS 6,125% 2/6/2034	1.598.359	0,26
EUR 200.000	Electricite de France SA RegS FRN (Perpetual)	213.584	0,03
EUR 400.000	Engie SA 5,125% 19/2/2018	404.732	0,07
EUR 400.000	Engie SA RegS 2,25% 1/6/2018	405.280	0,07
EUR 300.000	Engie SA RegS FRN (Perpetual)	306.168	0,05
EUR 1.525.000	Fnac Darty SA RegS 3,25% 30/9/2023	1.607.243	0,26
EUR 1.360.000	French Republic Government Bond OAT RegS ‘144A’ 2,00% 25/5/2048‡	1.475.090	0,24
EUR 200.000	Gecina SA RegS 1,375% 30/6/2027	204.690	0,03
EUR 1.050.000	LVMH Moet Hennessy Louis Vuitton SE RegS 0,375% 26/5/2022	1.059.040	0,17
EUR 600.000	Renault SA RegS 3,625% 19/9/2018	618.414	0,10
EUR 500.000	RTE Reseau de Transport d’Electricite SA RegS 1,875% 23/10/2037	508.107	0,08
EUR 100.000	SapphireOne Mortgages FCT ‘2016-3 B’ RegS FRN 27/6/2061	102.554	0,02
EUR 200.000	Societe Generale SA RegS 1,00% 1/4/2022	205.170	0,03
EUR 300.000	Societe Generale SA RegS 1,375% 13/1/2028	299.712	0,05
EUR 250.000	Total SA RegS FRN (Perpetual) (traded in Germany)	261.043	0,04
EUR 575.000	Total SA RegS FRN (Perpetual) (traded in France)	610.889	0,10
EUR 700.000	Veolia Environnement SA RegS FRN (Perpetual)	711.074	0,11
EUR 900.000	Wendel SA RegS 2,50% 9/2/2027*	964.422	0,16
		22.966.642	3,74
	Allemagne		
EUR 600.000	BASF SE RegS 1,625% 15/11/2037	594.564	0,09
EUR 300.000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075	316.308	0,05

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*Tout ou partie de ce titre représente un titre en prêt.

‡Une partie de ces titres ont été mis en gage ou donnés en garantie.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Allemagne *suite*		
EUR 700.000	Bertelsmann SE & Co KGaA RegS FRN 23/4/2075	736.988	0,12
EUR 200.000	Deutsche Bank AG 4,50% 19/5/2026	231.423	0,04
EUR 600.000	Deutsche Bank AG RegS 1,25% 8/9/2021	617.442	0,10
EUR 100.000	Deutsche Bank AG RegS 2,75% 17/2/2025	103.741	0,02
EUR 400.000	Hapag-Lloyd AG RegS 6,75% 1/2/2022	431.132	0,07
EUR 300.000	Henkel AG & Co KGaA RegS 13/9/2018 (Zero Coupon)	300.522	0,05
GBP 1.100.000	NRW Bank RegS 1,00% 15/6/2022	1.240.300	0,20
		4.572.420	0,74
	Grèce		
EUR 134.800	Hellenic Republic Government Bond RegS 3,50% 30/1/2023	129.793	0,02
EUR 182.450	Hellenic Republic Government Bond RegS 3,75% 30/1/2028	160.549	0,03
EUR 190.600	Hellenic Republic Government Bond RegS 3,90% 30/1/2033	157.104	0,02
EUR 151.950	Hellenic Republic Government Bond RegS 4,00% 30/1/2037	120.558	0,02
EUR 149.100	Hellenic Republic Government Bond RegS 4,20% 30/1/2042	119.513	0,02
		687.517	0,11
	Guernesey		
USD 400.000	EFG International Guernsey Ltd RegS FRN 5/4/2027	347.246	0,06
		347.246	0,06
	Hong Kong		
USD 300.000	Bagan Capital Ltd RegS (Contingent Convertible Bond) 23/9/2021 (Zero Coupon)	267.103	0,04
USD 200.000	Bank of East Asia Ltd/The RegS FRN (Perpetual) (traded in Hong Kong)	173.239	0,03
USD 250.000	Bank of East Asia Ltd/The RegS FRN (Perpetual) (traded in Supranational)	215.132	0,03
USD 400.000	Baosteel Hong Kong Investment Co Ltd RegS (Contingent Convertible Bond) 1/12/2018 (Zero Coupon)	354.878	0,06
USD 200.000	Chong Hing Bank Ltd RegS FRN 26/7/2027	167.296	0,03
USD 300.000	HeSteel Hong Kong Co Ltd RegS 4,25% 7/4/2020	253.790	0,04
USD 200.000	Industrial & Commercial Bank of China Asia Ltd RegS FRN (Perpetual)	165.890	0,02
USD 300.000	Nanyang Commercial Bank Ltd RegS FRN (Perpetual)	252.173	0,04
USD 200.000	Shanhai Hong Kong International Investments Ltd RegS 3,875% 20/4/2020	168.330	0,03
USD 275.000	Vanke Real Estate Hong Kong Co Ltd RegS 3,95% 23/12/2019	234.886	0,04
USD 200.000	Vanke Real Estate Hong Kong Co Ltd RegS 3,975% 9/11/2027	167.185	0,03
USD 215.000	Weichai International Hong Kong Energy Group Co Ltd RegS FRN (Perpetual)	177.901	0,03
USD 250.000	Wing Lung Bank Ltd RegS FRN 22/11/2027	208.949	0,03
	Hong Kong *suite*		
USD 200.000	Yancoal International Resources Development Co Ltd RegS FRN (Perpetual)	170.737	0,03
		2.977.489	0,48
	Inde		
USD 200.000	Hindustan Petroleum Corp Ltd RegS 4,00% 12/7/2027	169.672	0,03
INR 195.900.000	Indiabulls Housing Finance Ltd RegS 8,567% 15/10/2019	2.571.692	0,42
USD 200.000	Power Finance Corp Ltd RegS 3,75% 6/12/2027	164.940	0,02
		2.906.304	0,47
	Indonésie		
USD 200.000	Bukit Makmur Mandiri Utama PT RegS 7,75% 13/2/2022	180.379	0,03
USD 200.000	Indonesia Government International Bond RegS 4,75% 18/7/2047	176.990	0,03
IDR 15.686.000.000	Indonesia Treasury Bond 8,375% 15/9/2026	1.090.207	0,17
IDR 10.235.000.000	Indonesia Treasury Bond 7,50% 15/8/2032	662.727	0,11
USD 500.000	Pertamina Persero PT RegS 6,45% 30/5/2044	503.540	0,08
USD 200.000	Perusahaan Penerbit SBSN Indonesia III RegS 4,325% 28/5/2025	175.441	0,03
		2.789.284	0,45
	Irlande		
USD 700.000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust 5,00% 1/10/2021	630.134	0,10
GBP 300.000	Bank of Ireland Group Plc RegS FRN 19/9/2027	337.699	0,05
USD 1.000.000	Bank of Ireland Group Plc RegS FRN 19/9/2027	841.271	0,14
EUR 190.000	Bank of Ireland RegS FRN 11/6/2024	200.450	0,03
SEK 1.230.000	Bluestep Mortgage Securities No 4 DAC 'B' RegS FRN 10/8/2066	124.251	0,02
EUR 350.000	ESB Finance DAC RegS 2,125% 8/6/2027	381.994	0,06
EUR 700.000	GE Capital European Funding Unlimited Co RegS 0,80% 21/1/2022	715.746	0,12
USD 203.000	GE Capital International Funding Co Unlimited Co 4,418% 15/11/2035	181.762	0,03
EUR 400.000	Ireland Government Bond RegS 1,00% 15/5/2026	413.926	0,07
USD 930.000	Russian Railways Via RZD Capital Plc RegS 3,45% 6/10/2020	788.502	0,13
EUR 1.400.000	SCF Rahoituspalvelut Kimi VI DAC '6 A' RegS FRN 25/11/2026	1.405.078	0,23
USD 195.000	Shire Acquisitions Investments Ireland DAC 1,90% 23/9/2019	162.309	0,03
EUR 225.000	Smurfit Kappa Acquisitions ULC RegS 2,375% 1/2/2024	237.304	0,04
EUR 83.138	Taurus Dac '2016-DE2 C' RegS FRN 3/1/2027	85.840	0,01
EUR 74.538	Taurus Dac '2016-DE2 D' RegS FRN 3/1/2027	75.376	0,01
GBP 1.700.000	Taurus Dac '2017-UK2 A' RegS FRN 17/11/2027	1.928.217	0,31

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Irlande *suite*		
GBP 100.000	Taurus Dac ‘2017-UK2 B’ RegS FRN 17/11/2027	113.425	0,02
GBP 103.000	Taurus Dac ‘2017-UK2 C’ RegS FRN 17/11/2027	116.827	0,02
GBP 104.000	Taurus Dac ‘2017-UK2 D’ RegS FRN 17/11/2027	117.962	0,02
EUR 300.000	Taurus Ltd ‘2015-DE2 E’ RegS FRN 1/2/2026	302.280	0,05
		9.160.353	1,49
	Île de Man		
USD 220.000	Gohl Capital Ltd RegS 4,25% 24/1/2027	189.869	0,03
		189.869	0,03
	Italie		
EUR 121.509	Asset-Backed European Securitisation Transaction Ten Srl ‘A’ RegS FRN 10/12/2028	121.766	0,02
EUR 100.000	Assicurazioni Generali SpA RegS 2,875% 14/1/2020	106.315	0,02
EUR 400.000	Assicurazioni Generali SpA RegS 4,125% 4/5/2026	468.242	0,08
EUR 200.000	Assicurazioni Generali SpA RegS FRN 12/12/2042	259.163	0,04
EUR 327.504	Fondi Immobili Pubblici Funding Srl ‘1 A2’ RegS FRN 10/1/2023	322.468	0,05
USD 500.000	Intesa Sanpaolo SpA ‘144A’ 5,017% 26/6/2024	430.050	0,07
USD 350.000	Intesa Sanpaolo SpA ‘144A’ 3,875% 14/7/2027	295.045	0,05
EUR 600.000	Intesa Sanpaolo SpA RegS FRN (Perpetual)	732.414	0,12
EUR 4.646.994	Italy Buoni Poliennali Del Tesoro RegS 1,65% 23/4/2020	4.926.138	0,80
EUR 1.026.705	Italy Buoni Poliennali Del Tesoro RegS 1,25% 27/10/2020	1.088.903	0,18
EUR 3.116.890	Italy Buoni Poliennali Del Tesoro RegS ‘144A’ 1,30% 15/5/2028	3.309.499	0,54
EUR 600.000	Leonardo SpA RegS 1,50% 7/6/2024	604.524	0,10
EUR 86.369	Sunrise SPV ‘2015-2 A’ RegS FRN 27/12/2032	86.399	0,01
EUR 752.027	Sunrise SPV ‘2016-1 A1’ RegS FRN 31/7/2040	754.147	0,12
EUR 315.000	Telecom Italia SpA/Milano RegS 3,00% 30/9/2025	341.866	0,06
EUR 1.300.000	Telecom Italia SpA/Milano RegS 2,375% 12/10/2027	1.316.972	0,22
EUR 550.000	Terna Rete Elettrica Nazionale SpA RegS 2,875% 16/2/2018	553.801	0,09
USD 366.000	UniCredit SpA ‘144A’ FRN 19/6/2032	329.192	0,05
EUR 150.000	UniCredit SpA RegS FRN 28/10/2025	168.158	0,03
EUR 1.700.000	UniCredit SpA RegS FRN 3/1/2027	1.860.650	0,30
EUR 921.000	UniCredit SpA RegS FRN (Perpetual)	1.009.637	0,16
EUR 950.000	Wind Tre SpA RegS 2,625% 20/1/2023	942.324	0,15
		20.027.673	3,26
	Japon		
JPY 40.000.000	Iwatani Corp RegS (Contingent Convertible Bond) 22/10/2020 (Zero Coupon)	314.371	0,05
USD 782.000	Mizuho Financial Group Inc 2,953% 28/2/2022	659.835	0,11
USD 186.000	ORIX Corp 2,90% 18/7/2022	156.289	0,02

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Japon *suite*		
USD 275.000	ORIX Corp 3,25% 4/12/2024	230.702	0,04
USD 80.000	Sumitomo Mitsui Financial Group Inc 2,846% 11/1/2022	67.526	0,01
JPY 100.000.000	Tohoku Electric Power Co Inc RegS (Contingent Convertible Bond) 3/12/2020 (Zero Coupon)	756.854	0,12
JPY 20.000.000	Unicharm Corp RegS (Contingent Convertible Bond) 25/9/2020 (Zero Coupon)	190.057	0,03
USD 256.190	Universal Entertainment Corp RegS (Pay-in-kind) ‘144A’ 8,50% 24/8/2020	222.282	0,04
USD 200.000	Yamaguchi Financial Group Inc RegS (Contingent Convertible Bond) FRN 26/3/2020	177.439	0,03
		2.775.355	0,45
	Jersey		
GBP 1.570.000	AA Bond Co Ltd RegS 2,75% 31/7/2023	1.765.698	0,29
EUR 1.050.000	Adient Global Holdings Ltd RegS 3,50% 15/8/2024	1.126.660	0,18
EUR 650.000	Glencore Finance Europe Ltd RegS 1,875% 13/9/2023	677.944	0,11
EUR 150.000	Glencore Finance Europe Ltd RegS 3,75% 1/4/2026	171.969	0,03
EUR 950.000	Glencore Finance Europe SA RegS 2,75% 1/4/2021	1.019.702	0,16
GBP 1.300.000	Heathrow Funding Ltd RegS 6,25% 10/9/2018	1.531.245	0,25
		6.293.218	1,02
	Luxembourg		
USD 75.000	Allergan Funding SCS 3,00% 12/3/2020	63.601	0,01
USD 65.000	Allergan Funding SCS 3,45% 15/3/2022	55.656	0,01
EUR 340.000	Allergan Funding SCS 1,25% 1/6/2024	341.601	0,06
USD 91.000	Allergan Funding SCS 3,80% 15/3/2025	77.150	0,01
EUR 800.000	Allergan Funding SCS 2,125% 1/6/2029	809.656	0,13
EUR 490.000	CNH Industrial Finance Europe SA RegS 1,75% 12/9/2025	506.013	0,08
GBP 3.000.000	Compartment Driver UK Four ‘B’ RegS FRN 25/3/2025	3.425.205	0,56
GBP 4.900.000	Compartment Driver UK Six ‘A’ RegS FRN 25/2/2026	5.558.924	0,91
EUR 107.041	Compartment VCL 22 ‘A’ RegS FRN 21/8/2021	107.238	0,02
EUR 815.384	Compartment VCL 24 ‘A’ RegS FRN 21/8/2022	817.160	0,13
EUR 1.000.000	Compartment VCL 25 ‘B’ RegS FRN 21/9/2023	1.013.175	0,17
EUR 3.310.000	European Financial Stability Facility RegS 0,875% 26/7/2027	3.407.380	0,55
EUR 3.702.000	European Financial Stability Facility RegS 1,80% 10/7/2048	3.968.914	0,65
EUR 250.000	GELF Bond Issuer I SA RegS 1,625% 20/10/2026	254.433	0,04
EUR 1.055	German Mittelstand Equipment Finance No SA ‘2 A’ RegS FRN 26/7/2024	1.058	0,00
EUR 550.000	Novartis Finance SA RegS 31/3/2021 (Zero Coupon)	550.512	0,09
EUR 225.000	SELP Finance Sarl RegS 1,25% 25/10/2023	226.611	0,04

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Luxembourg *suite*		
EUR 600.000	SES SA RegS FRN (Perpetual)	644.058	0,10
EUR 100.000	SES SA RegS FRN (Perpetual)	111.149	0,02
GBP 1.811.403	Silver Arrow Compartment Silver Arrow UK ‘2017-1 A’ RegS FRN 20/7/2023	2.054.833	0,33
USD 50.000	Telecom Italia Capital SA 7,175% 18/6/2019	45.042	0,01
		24.039.369	3,92
	Maldives		
USD 200.000	Republic of Maldives Ministry of Finance and Treasury Bond RegS 7,00% 7/6/2022	168.429	0,03
		168.429	0,03
	Maurice		
USD 200.000	Greenko Investment Co RegS 4,875% 16/8/2023	167.255	0,03
USD 400.000	Lodha Developers International Ltd RegS 12,00% 13/3/2020	360.082	0,06
		527.337	0,09
	Mexique		
EUR 150.000	America Movil SAB de CV 1,50% 10/3/2024	155.819	0,03
MXN 36.500.000	Mexican Bonos 5,75% 5/3/2026	1.508.539	0,25
MXN 17.729.700	Mexican Bonos 7,50% 3/6/2027	816.995	0,13
USD 253.000	Mexico City Airport Trust ‘144A’ 5,50% 31/7/2047	212.507	0,03
		2.693.860	0,44
	Mongolie		
USD 74.576	Energy Resources LLC FRN 30/9/2022	63.306	0,01
USD 200.000	Mongolia Government International Bond RegS 5,625% 1/5/2023	169.176	0,03
		232.482	0,04
	Pays-Bas		
EUR 300.000	ABN AMRO Bank NV RegS FRN (Perpetual)	315.469	0,05
EUR 125.000	ASML Holding NV RegS 0,625% 7/7/2022*	127.214	0,02
EUR 116.000	ASML Holding NV RegS 1,625% 28/5/2027	121.155	0,02
USD 1.000.000	AT Securities BV RegS FRN (Perpetual)	840.683	0,14
EUR 600.000	ATF Netherlands BV RegS 2,125% 13/3/2023	634.743	0,10
EUR 1.500.000	BMW Finance NV RegS 0,125% 3/7/2020	1.508.542	0,24
EUR 62.423	Bumper 6 NL Finance BV ‘A’ RegS FRN 19/3/2029	62.459	0,01
EUR 700.000	Constellium NV RegS 4,25% 15/2/2026	709.544	0,11
EUR 100.000	Demeter Investments BV for Zurich Insurance Co Ltd RegS FRN 1/10/2046	113.364	0,02
USD 250.000	Deutsche Telekom International Finance BV ‘144A’ 2,225% 17/1/2020	209.237	0,03
EUR 500.000	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG RegS FRN 29/9/2047	536.940	0,09
USD 800.000	Enel Finance International NV ‘144A’ 2,75% 6/4/2023	662.976	0,11
	Pays-Bas *suite*		
USD 350.000	Enel Finance International NV ‘144A’ 3,625% 25/5/2027	290.401	0,05
USD 421.000	Enel Finance International NV ‘144A’ 3,50% 6/4/2028	345.686	0,06
EUR 550.000	Ferrari NV RegS 0,25% 16/1/2021	547.668	0,09
EUR 400.000	Gas Natural Fenosa Finance BV RegS 0,875% 15/5/2025	396.766	0,06
EUR 300.000	Gas Natural Fenosa Finance BV RegS 1,875% 5/10/2029	306.078	0,05
EUR 410.000	Globaldrive Auto Receivables BV ‘2016-B B’ RegS FRN 20/8/2024	413.611	0,07
USD 225.000	Greenko Dutch BV RegS 5,25% 24/7/2024	192.296	0,03
USD 700.000	ING Bank NV ‘144A’ 5,80% 25/9/2023	666.103	0,11
USD 200.000	ING Groep NV 3,95% 29/3/2027	176.126	0,03
EUR 700.000	ING Groep NV RegS 0,75% 9/3/2022	712.173	0,12
EUR 300.000	JAB Holdings BV RegS 1,25% 22/5/2024	306.998	0,05
EUR 200.000	JAB Holdings BV RegS 2,00% 18/5/2028	209.110	0,03
USD 200.000	Jababeka International BV RegS 6,50% 5/10/2023	174.166	0,03
USD 250.000	Minejesa Capital BV RegS 4,625% 10/8/2030	213.516	0,03
USD 40.000	Mylan NV 2,50% 7/6/2019	33.596	0,01
EUR 275.000	NN Group NV RegS 1,625% 1/6/2027	283.425	0,05
EUR 100.000	NN Group NV RegS FRN (Perpetual)	113.535	0,02
USD 450.000	NXP BV Via NXP Funding LLC ‘144A’ 4,125% 1/6/2021	390.261	0,06
EUR 450.000	Repsol International Finance BV RegS FRN 25/3/2075	500.744	0,08
EUR 500.000	Telefonica Europe BV RegS FRN (Perpetual) (traded in United Kingdom)	528.085	0,09
EUR 400.000	Telefonica Europe BV RegS FRN (Perpetual) (traded in Supranational)	399.500	0,06
EUR 600.000	TenneT Holding BV RegS FRN (Perpetual)	622.290	0,10
EUR 200.000	Teva Pharmaceutical Finance Netherlands II BV RegS 1,25% 31/3/2023	184.488	0,03
USD 45.000	Teva Pharmaceutical Finance Netherlands III BV 1,70% 19/7/2019	36.611	0,01
USD 800.000	VIVAT NV RegS FRN (Perpetual)	672.624	0,11
EUR 400.000	Volkswagen International Finance NV RegS 1,875% 30/3/2027	418.180	0,07
EUR 500.000	Volkswagen International Finance NV RegS FRN (Perpetual)	507.890	0,08
EUR 700.000	Volkswagen International Finance NV RegS FRN (Perpetual)	723.023	0,12
EUR 800.000	Volkswagen International Finance NV RegS FRN (Perpetual)	853.288	0,14
		17.060.564	2,78
	Nouvelle-Zélande		
EUR 205.000	Chorus Ltd RegS 1,125% 18/10/2023	207.677	0,03
		207.677	0,03
	Nigeria		
USD 545.000	Nigeria Government International Bond RegS 6,50% 28/11/2027	468.072	0,08

*Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Nigeria *suite*		
USD 250.000	Nigeria Government International Bond RegS 7,625% 28/11/2047	216.549	0,03
		684.621	0,11
	Norvège		
EUR 275.000	Statnett SF RegS 1,25% 26/4/2030	274.326	0,04
		274.326	0,04
	Philippines		
USD 200.000	Union Bank of the Philippines RegS 3,369% 29/11/2022	167.822	0,03
		167.822	0,03
	Portugal		
EUR 144.380	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta Electricity Receivables RegS 2,98% 16/2/2018	144.919	0,02
EUR 808.098	TAGUS - Sociedade de Titularizacao de Creditos SA Via Volta IV RegS 2,423% 12/2/2021	832.947	0,14
EUR 500.000	TAGUS-Sociedade de Titularizacao de Creditos SA Via Volta V RegS 0,85% 12/2/2022	500.625	0,08
		1.478.491	0,24
	Russie		
RUB 296.910.000	Russian Federal Bond - OFZ 7,50% 18/8/2021	4.312.047	0,70
RUB 65.510.000	Russian Federal Bond - OFZ 7,75% 16/9/2026	960.944	0,16
RUB 137.078.000	Russian Federal Bond - OFZ 8,15% 3/2/2027	2.065.696	0,34
USD 2.600.000	Russian Foreign Bond - Eurobond RegS 4,75% 27/5/2026	2.316.535	0,38
USD 1.600.000	Russian Foreign Bond - Eurobond RegS 4,25% 23/6/2027	1.376.110	0,22
		11.031.332	1,80
	Singapour		
USD 200.000	Medco Straits Services Pte Ltd RegS 8,50% 17/8/2022	178.704	0,03
USD 200.000	Modernland Overseas Pte Ltd RegS 6,95% 13/4/2024	171.559	0,03
USD 200.000	United Overseas Bank Ltd RegS FRN 8/3/2027	165.661	0,02
USD 200.000	United Overseas Bank Ltd RegS FRN (Perpetual)	167.727	0,03
		683.651	0,11
	Corée du Sud		
USD 400.000	Export-Import Bank of Korea FRN 1/11/2022	337.075	0,05
USD 350.000	Export-Import Bank of Korea 3,00% 1/11/2022	293.709	0,05
USD 275.000	Hyundai Capital Services Inc RegS 3,00% 29/8/2022	228.406	0,04
KRW 400.000.000	Kakao Corp RegS (Contingent Convertible Bond) 11/5/2021 (Zero Coupon)	345.021	0,05
USD 350.000	Korea Housing Finance Corp RegS 3,00% 31/10/2022	293.111	0,05
KRW 3.500.000.000	Korea Monetary Stabilization Bond 1,46% 2/4/2018	2.706.260	0,44

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Corée du Sud *suite*		
USD 200.000	Shinhan Bank Co Ltd RegS 3,75% 20/9/2027	168.479	0,03
USD 200.000	Woori Bank RegS FRN (Perpetual)	166.898	0,03
USD 275.000	Woori Bank RegS FRN (Perpetual)	233.758	0,04
		4.772.717	0,78
	Espagne		
EUR 400.000	Amadeus Capital Markets SAU RegS 19/5/2019 (Zero Coupon)	400.684	0,07
EUR 200.000	Amadeus Capital Markets SAU RegS 0,125% 6/10/2020	200.510	0,03
EUR 18.562	Auto ABS ‘2012-3 A’ RegS 0,60% 27/9/2024	18.572	0,00
EUR 200.000	Banco Bilbao Vizcaya Argentaria SA RegS FRN (Perpetual)	237.632	0,04
EUR 700.000	Banco de Sabadell SA 0,875% 5/3/2023	697.302	0,11
EUR 700.000	Banco de Sabadell SA RegS 5,625% 6/5/2026	819.871	0,13
EUR 200.000	Bankia SA RegS 3,50% 17/1/2019	208.142	0,03
EUR 600.000	Bankia SA RegS FRN 15/3/2027	633.378	0,10
EUR 200.000	Bankia SA RegS FRN (Perpetual)	209.142	0,04
EUR 300.000	CaixaBank SA RegS FRN 15/2/2027	319.014	0,05
EUR 900.000	CaixaBank SA RegS FRN 14/7/2028	920.520	0,15
EUR 200.000	CaixaBank SA RegS FRN (Perpetual) (traded in Germany)*	221.012	0,04
EUR 600.000	CaixaBank SA RegS FRN (Perpetual) (traded in Spain)*	663.033	0,11
EUR 2.133.112	Driver Espana Four FT ‘A’ RegS FRN 21/4/2028	2.139.014	0,35
EUR 600.000	Driver Espana Four FT ‘B’ RegS FRN 21/4/2028	603.452	0,10
EUR 200.000	Gas Natural Capital Markets SA RegS 5,00% 13/2/2018	202.090	0,03
EUR 450.000	Iberdrola Finanzas SA 4,125% 23/3/2020	493.866	0,08
EUR 300.000	Mapfre SA RegS FRN 31/3/2047	342.075	0,06
EUR 300.000	Merlin Properties Socimi SA RegS 2,375% 18/9/2029	303.879	0,05
EUR 3.312.000	Spain Government Bond RegS ‘144A’ 1,45% 31/10/2027	3.313.639	0,54
EUR 660.119	SRF FT ‘2017-1 A’ RegS FRN 26/4/2063	665.251	0,11
EUR 100.000	SRF FT ‘2017-1 B’ RegS FRN 26/4/2063	100.650	0,02
EUR 500.000	Telefonica Emisiones SAU RegS 1,715% 12/1/2028	508.550	0,08
EUR 1.600.000	Wizink Master Credit Cards FT ‘2017-3 A’ RegS FRN 26/12/2031	1.602.080	0,26
		15.823.358	2,58
	Supranational		
GBP 1.940.000	Council Of Europe Development Bank RegS 0,625% 15/6/2022	2.156.471	0,35
GBP 1.840.000	European Investment Bank RegS 0,875% 15/12/2023	2.040.400	0,33
		4.196.871	0,68
	Suède		
EUR 300.000	Nordea Bank AB RegS FRN (Perpetual)	302.055	0,05
EUR 400.000	Ovako AB 5,00% 5/10/2022	409.136	0,06
USD 200.000	Skandinaviska Enskilda Banken AB RegS FRN (Perpetual)	174.309	0,03

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*Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Suède *suite*		
EUR 350.000	Telefonaktiebolaget LM Ericsson RegS 0,875% 1/3/2021	348.546	0,06
		1.234.046	0,20
	Suisse		
USD 250.000	Credit Suisse Group AG '144A' 4,282% 9/1/2028	218.172	0,04
GBP 1.270.000	Credit Suisse Group AG RegS FRN 12/9/2025	1.417.354	0,23
USD 400.000	Credit Suisse Group AG RegS FRN (Perpetual) (traded in Supranational)	385.966	0,06
USD 200.000	Credit Suisse Group AG RegS FRN (Perpetual) (traded in Switzerland)	182.790	0,03
USD 300.000	Credit Suisse Group AG RegS FRN (Perpetual) (traded in Switzerland)	275.384	0,04
EUR 187.000	UBS AG RegS FRN 12/2/2026	209.896	0,03
USD 500.000	UBS Group AG RegS FRN (Perpetual)	477.996	0,08
USD 400.000	UBS Group Funding Switzerland AG '144A' 2,65% 1/2/2022	333.972	0,05
USD 567.000	UBS Group Funding Switzerland AG '144A' 3,491% 23/5/2023	485.801	0,08
USD 450.000	UBS Group Funding Switzerland AG '144A' 4,253% 23/3/2028	397.852	0,07
		4.385.183	0,71
	Taïwan		
USD 500.000	Neo Solar Power Corp RegS (Contingent Convertible Bond) 27/10/2019 (Zero Coupon)	428.898	0,07
		428.898	0,07
	Thaïlande		
USD 200.000	PTTEP Treasury Center Co Ltd RegS FRN (Perpetual)	170.471	0,03
		170.471	0,03
	Turquie		
USD 1.625.000	Turkey Government International Bond 5,75% 11/5/2047	1.293.257	0,21
		1.293.257	0,21
	Émirats arabes unis		
USD 325.000	Abu Dhabi Crude Oil Pipeline LLC RegS 3,65% 2/11/2029	271.107	0,04
USD 525.000	Abu Dhabi Government International Bond RegS 4,125% 11/10/2047	439.319	0,07
EUR 105.000	Glencore Finance Dubai Ltd 2,625% 19/11/2018	107.649	0,02
		818.075	0,13
	Royaume-Uni		
USD 386.000	Anglo American Capital Plc '144A' 4,00% 11/9/2027	319.864	0,05
EUR 200.000	Anglo American Capital Plc RegS 3,50% 28/3/2022	223.574	0,04
EUR 100.000	Anglo American Capital Plc RegS 3,25% 3/4/2023	111.681	0,02
EUR 275.000	Anglo American Capital Plc RegS 1,625% 18/9/2025	277.482	0,05
EUR 175.000	Annington Funding Plc RegS 1,65% 12/7/2024	178.495	0,03
GBP 1.000.000	Annington Funding Plc RegS 3,184% 12/7/2029	1.143.496	0,19
GBP 550.000	Annington Funding Plc RegS 3,935% 12/7/2047	656.511	0,11
	Royaume-Uni *suite*		
USD 630.000	Barclays Plc 3,684% 10/1/2023	538.381	0,09
USD 200.000	Barclays Plc 4,375% 11/9/2024	171.530	0,03
USD 500.000	Barclays Plc 5,20% 12/5/2026	449.074	0,07
USD 377.000	Barclays Plc 4,836% 9/5/2028	330.172	0,05
EUR 400.000	Barclays Plc FRN (Perpetual)	462.576	0,08
GBP 2.389.000	Barclays Plc RegS FRN 6/10/2023	2.723.646	0,44
EUR 2.441.000	Barclays Plc RegS FRN 7/2/2028	2.442.050	0,40
USD 200.000	Barclays Plc RegS FRN (Perpetual)	184.985	0,03
GBP 250.000	Barclays Plc RegS FRN (Perpetual)	308.696	0,05
USD 30.000	BAT International Finance Plc '144A' 3,25% 7/6/2022	25.657	0,00
EUR 1.365.000	BAT International Finance Plc RegS 2,25% 16/1/2030	1.426.671	0,23
GBP 3.290.000	Bavarian Sky UK Plc '1 A' RegS FRN 20/11/2025	3.730.021	0,61
GBP 550.000	BG Energy Capital Plc RegS 5,125% 7/12/2017	623.891	0,10
GBP 386.294	Brass No 3 Plc 'A' RegS FRN 16/4/2051	439.327	0,07
EUR 275.000	British Telecommunications Plc RegS 1,00% 21/11/2024	274.304	0,04
EUR 600.000	British Telecommunications Plc RegS 1,50% 23/6/2027	600.555	0,10
GBP 2.200.000	British Telecommunications Plc Regs 5,75% 7/12/2028	3.165.552	0,52
GBP 3.205.000	British Telecommunications Plc RegS 3,125% 21/11/2031	3.649.426	0,59
EUR 269.524	Brunel Residential Mortgage Securitisation No 1 Plc '2007-1X A4A' RegS FRN 13/1/2039	269.497	0,04
GBP 400.000	Bumper 8 UK Finance Plc 'B' RegS FRN 20/11/2027	454.521	0,07
GBP 375.000	BUPA Finance Plc RegS 5,00% 8/12/2026	489.354	0,08
GBP 2.635.000	Cadent Finance Plc RegS 2,125% 22/9/2028	2.874.205	0,47
GBP 750.000	Cadent Finance Plc RegS 2,75% 22/9/2046	800.476	0,13
GBP 2.300.000	Centrica Plc RegS 4,375% 13/3/2029	2.976.520	0,48
EUR 550.000	Centrica Plc RegS FRN 10/4/2076	569.212	0,09
EUR 325.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	332.261	0,05
EUR 225.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	234.273	0,04
GBP 175.000	Channel Link Enterprises Finance Plc RegS FRN 30/6/2050	198.744	0,03
GBP 3.307.160	Charter Mortgage Funding Plc '2017-1 A' RegS FRN 12/6/2054	3.758.255	0,61
GBP 590.000	Delamare Cards MTN Issuer Plc '2015-1 A1' RegS FRN 19/4/2020	669.831	0,11
GBP 4.300.000	Delamare Cards MTN Issuer Plc '2017-1 A1' RegS FRN 19/10/2022	4.874.817	0,79
EUR 1.475.000	DS Smith Plc RegS 1,375% 26/7/2024	1.492.523	0,24
GBP 163.811	E-Carat 5 Plc 'A' RegS FRN 18/4/2023	185.788	0,03
GBP 2.877.000	E-Carat 8 Plc 'B' RegS FRN 8/3/2024	3.261.596	0,53
EUR 1.211.459	Eddystone Finance Plc '2006-1 A1B' RegS FRN 19/4/2021	1.212.664	0,20
GBP 2.151.146	Feldspar Plc '2016-1 A' RegS FRN 15/9/2045	2.462.898	0,40
GBP 1.565.212	Finsbury Square Plc '2016-2 A' RegS FRN 16/8/2058	1.785.443	0,29
GBP 1.887.883	Finsbury Square Plc '2017-1 A' RegS FRN 12/3/2059	2.146.517	0,35
GBP 700.984	Finsbury Square Plc '2017-1 B' RegS FRN 12/3/2059	800.254	0,13

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Royaume-Uni *suite*		
GBP 99.998	Finsbury Square Plc ‘2017-1 C’ RegS FRN 12/3/2059	114.442	0,02
GBP 2.747.869	Friary No 4 Plc ‘A’ RegS FRN 21/1/2050	3.117.953	0,51
EUR 1.100.000	G4S International Finance Plc RegS 1,50% 2/6/2024	1.117.985	0,18
GBP 45.049	Gemgarto Plc ‘2015-1 A’ RegS FRN 16/2/2047	51.266	0,01
GBP 111.552	Gemgarto Plc ‘2015-2 A’ RegS FRN 16/2/2054	127.239	0,02
GBP 965.000	GKN Holdings Plc RegS 3,375% 12/5/2032	1.060.255	0,17
GBP 3.539.086	Globaldrive Auto Receivables UK Plc ‘2016- UKA A’ RegS FRN 20/9/2024	4.016.613	0,65
GBP 44.309	Gosforth Funding Plc ‘2014-1 A1’ RegS FRN 19/10/2056	50.266	0,01
GBP 736.386	Gosforth Funding Plc ‘2016-2X A1B’ RegS FRN 24/7/2058	839.792	0,14
USD 2.100.000	Gosforth Funding Plc ‘2017-1A A1A’ ‘144A’ FRN 19/12/2059	1.766.705	0,29
GBP 4.300.000	Gosforth Funding Plc ‘2017-1X A2’ RegS FRN 19/12/2059	4.895.887	0,80
GBP 290.000	Great Hall Mortgages No 1 Plc ‘2007-2X BA’ RegS FRN 18/6/2039	293.659	0,05
GBP 557.529	Greene King Finance Plc FRN 15/12/2033	621.813	0,10
GBP 236.793	Greene King Finance Plc RegS 4,064% 15/3/2035	295.489	0,05
GBP 1.271.949	Hawksmoor Mortgages Plc ‘2016-1 A’ RegS FRN 25/5/2053	1.459.105	0,24
GBP 408.000	Hawksmoor Mortgages Plc ‘2016-1 B’ RegS FRN 25/5/2053	466.822	0,08
USD 3.500.000	Holmes Master Issuer Plc ‘2011-3A A6’ ‘144A’ FRN 15/10/2054	2.986.002	0,49
EUR 200.000	HSBC Bank Plc RegS 3,875% 24/10/2018	207.454	0,03
USD 1.000.000	HSBC Holdings Plc 3,40% 8/3/2021	861.426	0,14
USD 200.000	HSBC Holdings Plc 2,95% 25/5/2021	169.966	0,03
USD 330.000	HSBC Holdings Plc 4,375% 23/11/2026	289.181	0,05
USD 200.000	HSBC Holdings Plc FRN (Perpetual)	182.059	0,03
USD 425.000	HSBC Holdings Plc FRN (Perpetual)	375.719	0,06
GBP 2.610.000	HSBC Holdings Plc RegS FRN 13/11/2026	2.937.892	0,48
EUR 250.000	HSBC Holdings Plc RegS FRN (Perpetual)	267.063	0,04
EUR 554.000	Imperial Brands Finance Plc RegS 3,375% 26/2/2026	639.227	0,10
USD 350.000	International Game Technology Plc ‘144A’ 6,25% 15/2/2022	321.763	0,05
GBP 497.522	Kenrick No 2 Plc ‘A’ RegS FRN 18/4/2049	565.515	0,09
GBP 375.000	Lanark Master Issuer Plc ‘2014-2X 2A’ RegS FRN 22/12/2054	427.438	0,07
GBP 525.000	Lanark Master Issuer Plc ‘2015-1X 1A’ RegS FRN 22/12/2054	596.225	0,10
GBP 2.075.000	LCR Finance Plc RegS 4,50% 7/12/2028	3.005.933	0,49
GBP 1.440.000	Liberty Living Finance Plc RegS 2,625% 28/11/2024	1.637.925	0,27
USD 431.000	Lloyds Banking Group Plc 3,00% 11/1/2022	364.330	0,06
USD 1.256.000	Lloyds Banking Group Plc FRN 7/11/2023	1.049.460	0,17
GBP 4.300.000	Lloyds Banking Group Plc 2,25% 16/10/2024	4.862.849	0,79
	Royaume-Uni *suite*		
USD 200.000	Lloyds Banking Group Plc 4,50% 4/11/2024	175.904	0,03
USD 263.000	Lloyds Banking Group Plc 3,75% 11/1/2027	224.386	0,04
USD 1.137.000	Lloyds Banking Group Plc FRN 7/11/2028	950.573	0,16
GBP 114.934	Marketplace Originated Consumer Assets Plc ‘2016-1 A’ RegS FRN 20/10/2024	130.749	0,02
GBP 5.600.000	Marketplace Originated Consumer Assets Plc ‘2017-1 A’ RegS FRN 20/12/2027	6.354.948	1,04
GBP 405.000	Mitchells & Butlers Finance Plc RegS FRN 15/9/2034	387.560	0,06
GBP 2.500.000	Motor Plc ‘2016-1 A’ RegS 1,30% 25/11/2025	2.840.649	0,46
GBP 288.000	Motor Plc ‘2016-1 C’ RegS 3,75% 25/11/2025	337.372	0,06
GBP 2.500.000	Motor Plc ‘2017-1X A2’ RegS FRN 25/9/2024	2.835.768	0,46
EUR 1.025.000	National Express Group Plc RegS FRN 15/5/2020	1.026.097	0,17
USD 450.000	Nationwide Building Society ‘144A’ FRN 18/10/2032	378.414	0,06
GBP 165.000	Newday Funding Plc ‘2017-1 B’ RegS FRN 15/7/2025	187.539	0,03
GBP 100.000	Newday Funding Plc ‘2017-1 C’ RegS FRN 15/7/2025	113.658	0,02
GBP 100.000	Newday Funding Plc ‘2017-1 D’ RegS FRN 15/7/2025	113.368	0,02
EUR 1.175.000	Nomad Foods Bondco Plc RegS 3,25% 15/5/2024	1.204.833	0,20
GBP 5.317.503	Oat Hill No 1 Plc ‘A’ RegS FRN 25/2/2046	6.025.124	0,98
EUR 42.866	Paragon Mortgages No 11 Plc ‘11X BB’ RegS FRN 15/10/2041	40.671	0,01
EUR 50.000	Paragon Mortgages No 12 Plc ‘12X B1B’ RegS FRN 15/11/2038	47.060	0,01
USD 166.661	Paragon Mortgages No 13 Plc ‘13X A2C’ RegS FRN 15/1/2039	133.903	0,02
EUR 150.000	Paragon Mortgages No 13 Plc ‘13X B1B’ RegS FRN 15/1/2039	138.944	0,02
EUR 300.000	Paragon Mortgages No 14 Plc ‘14X BB’ RegS FRN 15/9/2039	262.710	0,04
GBP 623.504	Paragon Mortgages No 23 Plc ‘A2’ RegS FRN 15/1/2043	709.880	0,12
GBP 526.103	Paragon Mortgages No 24 Plc ‘A2’ RegS FRN 15/7/2043	602.150	0,10
GBP 1.218.000	PCL Funding II Plc ‘2017-1 A’ RegS FRN 15/6/2022	1.389.934	0,23
GBP 348.000	PCL Funding II Plc ‘2017-1 B’ RegS FRN 15/6/2022	397.972	0,06
GBP 255.000	PCL Funding II Plc ‘2017-1 C’ RegS FRN 15/6/2022	291.256	0,05
GBP 997.691	Residential Mortgage Securities 29 Plc ‘A’ RegS FRN 20/12/2046	1.138.696	0,19
GBP 295.000	Residential Mortgage Securities 29 Plc ‘B’ RegS FRN 20/12/2046	337.897	0,06
GBP 100.000	Residential Mortgage Securities 29 Plc ‘C’ RegS FRN 20/12/2046	114.736	0,02
GBP 220.000	Residential Mortgage Securities 30 Plc ‘B’ RegS FRN 20/3/2050	250.865	0,04
GBP 1.791.659	Ripon Mortgages Plc ‘1X A1’ RegS FRN 20/8/2056	2.045.228	0,33
GBP 3.850.000	Ripon Mortgages Plc ‘1X B1’ RegS FRN 20/8/2056	4.371.209	0,71
GBP 2.895.000	Ripon Mortgages Plc ‘1X C1’ RegS FRN 20/8/2056	3.275.435	0,53

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Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Royaume-Uni *suite*		
GBP 1.583.635	RMAC Securities No 1 Plc ‘2006-NS4X A3A’ RegS FRN 12/6/2044	1.737.012	0,28
GBP 42.268	Rochester Financing No 1 Plc ‘A1’ RegS FRN 16/7/2046	47.980	0,01
USD 341.000	Royal Bank of Scotland Group Plc FRN 15/5/2023	290.529	0,05
USD 391.000	Royal Bank of Scotland Group Plc FRN 15/5/2023	329.416	0,05
USD 550.000	Royal Bank of Scotland Group Plc 3,875% 12/9/2023	470.662	0,08
USD 400.000	Royal Bank of Scotland Group Plc FRN (Perpetual)	383.114	0,06
USD 200.000	Royal Bank of Scotland Group Plc FRN (Perpetual)	189.789	0,03
GBP 1.000.000	Royal Bank of Scotland Plc/The RegS 6,625% 17/9/2018	1.183.084	0,19
EUR 700.000	Sky Plc RegS 2,25% 17/11/2025 (traded in Germany)	752.521	0,12
EUR 150.000	Sky Plc RegS 2,25% 17/11/2025 (traded in Ireland)	161.255	0,03
EUR 100.000	Sky Plc RegS 2,50% 15/9/2026	108.659	0,02
GBP 986.000	Society of Lloyd’s RegS 4,75% 30/10/2024	1.253.872	0,20
GBP 298.000	Spirit Issuer Plc RegS FRN 28/12/2031	332.463	0,05
GBP 130.000	Spirit Issuer Plc RegS FRN 28/12/2036	148.548	0,02
EUR 461.000	SSE Plc RegS 0,875% 6/9/2025	459.197	0,07
USD 571.000	SSE Plc RegS FRN 16/9/2077	498.027	0,08
GBP 550.000	Standard Chartered Bank RegS 7,75% 3/4/2018	637.281	0,10
EUR 300.000	Standard Chartered Plc RegS 1,625% 20/11/2018	305.451	0,05
GBP 950.831	Stanlington No 1 Plc ‘2017-1 A’ RegS FRN 12/6/2046	1.090.064	0,18
GBP 150.000	Stonegate Pub Co Financing Plc RegS FRN 15/3/2022	171.847	0,03
GBP 1.799.634	Towd Point Mortgage Funding Auburn 11 Plc ‘2017-A11X A1’ RegS FRN 20/5/2045	2.049.466	0,33
GBP 430.000	Tower Bridge Funding No.1 Plc ‘A’ RegS FRN 20/3/2056	491.065	0,08
GBP 1.135.000	TP ICAP Plc RegS 5,25% 26/1/2024	1.363.523	0,22
USD 60.000	Tronox Finance Plc ‘144A’ 5,75% 1/10/2025	52.476	0,01
GBP 27.578	Turbo Finance 5 Plc ‘A’ RegS FRN 20/8/2021	31.280	0,01
GBP 1.200.000	Turbo Finance 5 Plc ‘B’ RegS FRN 20/8/2021	1.362.816	0,22
GBP 1.200.000	Turbo Finance 6 Plc ‘B’ RegS FRN 20/2/2023	1.375.668	0,22
GBP 2.553.667	Turbo Finance 7 Plc ‘A1’ RegS FRN 20/6/2023	2.900.584	0,47
GBP 2.300.000	Turbo Finance 7 Plc ‘B’ RegS FRN 20/6/2023	2.634.118	0,43
GBP 1.263.360	Unique Pub Finance Co Plc/The RegS 6,542% 30/3/2021	1.550.404	0,25
GBP 325.348	United Kingdom Gilt Inflation Linked RegS 0,125% 10/8/2048	599.781	0,10
GBP 612.631	United Kingdom Gilt Inflation Linked RegS 0,125% 22/11/2065	1.516.720	0,25
GBP 4.197.000	United Kingdom Gilt RegS 1,50% 22/7/2047	4.338.959	0,71
USD 200.000	Vedanta Resources Plc RegS 8,25% 7/6/2021	187.728	0,03
USD 400.000	Vedanta Resources Plc RegS 7,125% 31/5/2023	362.018	0,06

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Royaume-Uni *suite*		
GBP 500.000	Warwick Finance Residential Mortgages No One Plc ‘B’ RegS FRN 21/9/2049	566.836	0,09
GBP 3.219.187	Warwick Finance Residential Mortgages No Two Plc ‘A’ RegS FRN 21/9/2049	3.712.841	0,60
GBP 300.000	Warwick Finance Residential Mortgages No Two Plc ‘C’ RegS FRN 21/9/2049	343.675	0,06
GBP 100.000	Westfield Stratford City Finance Plc RegS FRN 4/11/2019	113.236	0,02
		173.289.437	28,22
	Etats-Unis		
USD 2.150.000	245 Park Avenue Trust ‘2017-245P E’ ‘144A’ FRN 5/6/2037	1.758.603	0,29
USD 50.000	Abbott Laboratories 2,00% 15/3/2020	41.718	0,01
USD 500.000	Abbott Laboratories 3,75% 30/11/2026	430.580	0,07
USD 35.000	AbbVie Inc 2,90% 6/11/2022	29.537	0,00
USD 310.000	Adams & Weld Counties School District No 27J Brighton/CO 5,00% 1/12/2042	305.547	0,05
USD 14.000	AHS Hospital Corp 5,024% 1/7/2045	13.964	0,00
USD 100.000	AIG Global Funding ‘144A’ 1,95% 18/10/2019	83.355	0,01
USD 85.000	Air Lease Corp 2,625% 1/7/2022	70.686	0,01
USD 195.000	Air Lease Corp 3,625% 1/4/2027	163.523	0,03
USD 380.000	Alameda Corridor Transportation Authority ‘B’ 5,00% 1/10/2035	364.616	0,06
USD 160.000	Alamo Community College District 5,00% 15/8/2030	162.024	0,03
USD 160.000	Alamo Community College District 5,00% 15/8/2031	161.493	0,03
USD 160.000	Alamo Community College District 5,00% 15/8/2034	159.594	0,03
USD 133.000	Ally Financial Inc 6,25% 1/12/2017	111.713	0,02
USD 244.000	Amazon.com Inc ‘144A’ 3,875% 22/8/2037	214.323	0,03
USD 85.000	American Express Co 2,50% 1/8/2022	70.618	0,01
EUR 200.000	American International Group Inc 1,875% 21/6/2027	205.268	0,03
USD 5.000	American Municipal Power Inc ‘B’ 6,449% 15/2/2044	5.660	0,00
USD 115.000	American Tower Corp 3,40% 15/2/2019	97.776	0,02
USD 75.000	American Tower Corp 3,45% 15/9/2021	64.610	0,01
USD 369.000	American Tower Corp 3,55% 15/7/2027	308.390	0,05
USD 170.000	AmeriCredit Automobile Receivables Trust ‘2016-2 A3’ 1,60% 9/11/2020	142.579	0,02
USD 30.000	AmeriCredit Automobile Receivables Trust ‘2017-1 A3’ 1,87% 18/8/2021	25.133	0,00
USD 220.000	AmeriGas Partners LP Via AmeriGas Finance Corp 5,50% 20/5/2025	188.022	0,03
USD 300.000	AmeriGas Partners LP Via AmeriGas Finance Corp 5,75% 20/5/2027	255.764	0,04
USD 35.000	Amgen Inc 2,65% 11/5/2022	29.358	0,00
USD 130.000	Analog Devices Inc 2,50% 5/12/2021	108.280	0,02
USD 778.000	Analog Devices Inc 3,50% 5/12/2026	660.358	0,11
USD 203.000	Analog Devices Inc 4,50% 5/12/2036	179.231	0,03
USD 750.000	Andeavor Logistics LP FRN (Perpetual)	633.514	0,10

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis *suite*		
USD 45.000	Andeavor Logistics LP Via Tesoro Logistics Finance Corp 6,25% 15/10/2022	40.207	0,01
USD 76.000	Andeavor Logistics LP Via Tesoro Logistics Finance Corp 3,50% 1/12/2022	64.049	0,01
USD 420.000	Andeavor Logistics LP Via Tesoro Logistics Finance Corp 4,25% 1/12/2027	354.609	0,06
USD 549.000	Andeavor Logistics LP Via Tesoro Logistics Finance Corp 5,20% 1/12/2047	464.764	0,08
USD 60.000	Anheuser-Busch InBev Finance Inc 2,65% 1/2/2021	50.855	0,01
USD 30.000	Anthem Inc 2,50% 21/11/2020	25.194	0,00
USD 134.000	Apple Inc 3,85% 4/8/2046	114.042	0,02
USD 238.000	Apple Inc 4,25% 9/2/2047	214.352	0,03
USD 157.000	Applied Materials Inc 4,35% 1/4/2047	144.669	0,02
USD 1.000.000	Ares Capital Corp 3,50% 10/2/2023	830.397	0,14
USD 105.000	AT&T Inc 2,85% 14/2/2023	87.776	0,01
USD 500.000	AT&T Inc 3,40% 15/5/2025	413.526	0,07
EUR 535.000	AT&T Inc 3,15% 4/9/2036	553.808	0,09
USD 171.000	AT&T Inc 5,25% 1/3/2037	150.146	0,02
USD 177.000	AT&T Inc 4,90% 14/8/2037	148.852	0,02
USD 294.000	AT&T Inc 4,75% 15/5/2046	236.468	0,04
USD 450.000	AT&T Inc 5,15% 14/2/2050	375.830	0,06
USD 95.000	Aviation Capital Group LLC '144A' 2,875% 20/1/2022	79.802	0,01
USD 424.392	Banc of America Commercial Mortgage Trust '2007-5 AM' FRN 10/2/2051	359.714	0,06
USD 130.000	Bank of America Corp FRN 1/10/2021	108.719	0,02
USD 50.000	Bank of America Corp FRN 20/1/2023	42.572	0,01
USD 723.000	Bank of America Corp FRN 24/4/2023	609.032	0,10
USD 434.000	Bank of America Corp 3,95% 21/4/2025	376.063	0,06
USD 340.000	Bank of America Corp FRN 20/1/2028	295.447	0,05
USD 450.000	Bank of America Corp FRN 24/4/2028	387.280	0,06
EUR 322.000	Bank of America Corp RegS FRN 7/2/2022	327.600	0,05
EUR 200.000	Bank of America Corp RegS FRN 4/5/2027	208.976	0,03
USD 70.000	BAT Capital Corp '144A' 2,297% 14/8/2020	58.564	0,01
USD 60.000	BAT Capital Corp '144A' 2,764% 15/8/2022	50.115	0,01
USD 625.000	BAT Capital Corp '144A' 3,557% 15/8/2027	526.166	0,09
EUR 600.000	BAT Capital Corp RegS 1,125% 16/11/2023	613.434	0,10
USD 305.000	Bay Area Toll Authority 'S1' 6,918% 1/4/2040	367.770	0,06
USD 10.000	Bay Area Toll Authority 'S1' 7,043% 1/4/2050	13.148	0,00
USD 135.000	Baylor Scott & White Holdings 4,185% 15/11/2045	119.968	0,02
USD 70.000	Becton Dickinson and Co 2,404% 5/6/2020	58.531	0,01
EUR 600.000	Belden Inc RegS 2,875% 15/9/2025	605.820	0,10
EUR 300.000	Berkshire Hathaway Inc 1,625% 16/3/2035	292.710	0,05

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis *suite*		
USD 240.000	BlueLine Rental Finance Corp Via BlueLine Rental LLC '144A' 9,25% 15/3/2024	218.722	0,04
USD 500.000	Boston Scientific Corp 3,85% 15/5/2025	435.007	0,07
USD 40.000	Broadcom Corp Via Broadcom Cayman Finance Ltd '144A' 2,375% 15/1/2020	33.333	0,01
USD 121.000	Broadcom Corp Via Broadcom Cayman Finance Ltd '144A' 3,00% 15/1/2022	100.602	0,02
USD 1.095.000	Broadcom Corp Via Broadcom Cayman Finance Ltd '144A' 3,625% 15/1/2024	912.704	0,15
USD 833.000	Broadcom Corp Via Broadcom Cayman Finance Ltd '144A' 3,125% 15/1/2025	667.298	0,11
USD 550.000	Broadcom Corp Via Broadcom Cayman Finance Ltd '144A' 3,875% 15/1/2027	453.249	0,07
USD 30.000	Buckeye Tobacco Settlement Financing Authority 'A-2' 5,875% 1/6/2047	23.845	0,00
USD 45.000	CA Inc 3,60% 15/8/2022	38.302	0,01
USD 200.000	Cablevision Systems Corp 5,875% 15/9/2022	167.990	0,03
USD 45.000	California Health Facilities Financing Authority 'A' 5,00% 15/8/2033	44.345	0,01
USD 350.000	California Municipal Finance Authority 'A' 5,00% 1/2/2028	344.863	0,06
USD 430.000	California Municipal Finance Authority 'A' 5,00% 1/2/2029	420.837	0,07
USD 350.000	California Pollution Control Financing Authority '144A' 5,00% 21/11/2045	317.760	0,05
USD 150.000	California State Public Works Board 'G2' 8,361% 1/10/2034	193.409	0,03
USD 80.000	Capital One Financial Corp 3,05% 9/3/2022	67.825	0,01
USD 400.000	Capital One Multi-Asset Execution Trust '2016-A4 A4' 1,33% 15/6/2022	332.263	0,05
USD 135.000	Catholic Health Initiatives 4,35% 1/11/2042	106.123	0,02
USD 1.167.000	CCUBS Commercial Mortgage Trust '2017-C1 A4' FRN 15/11/2050	1.014.361	0,17
USD 14.792	CD Mortgage Trust '2007-CD5 AJ' FRN 15/11/2044	12.535	0,00
USD 600.000	CDW LLC Via CDW Finance Corp 5,00% 1/9/2025	522.868	0,09
USD 40.000	CenterPoint Energy Inc 2,50% 1/9/2022	33.276	0,01
USD 6.069.010	CFCRE Commercial Mortgage Trust '2016-C4 XA' FRN 10/5/2058	552.838	0,09
USD 160.000	CGBAM Commercial Mortgage Trust '2015-SMRT A' '144A' 2,808% 10/4/2028	136.014	0,02
USD 100.000	CGDBB Commercial Mortgage Trust '2017-BIOC A' '144A' FRN 15/7/2028	84.127	0,01
USD 135.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3,579% 23/7/2020	115.392	0,02
USD 1.000.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4,464% 23/7/2022	875.922	0,14

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 325.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4,908% 23/7/2025	289.046	0,05
USD 550.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3,75% 15/2/2028	440.905	0,07
USD 203.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4,20% 15/3/2028	169.632	0,03
USD 121.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 6,484% 23/10/2045	116.705	0,02
USD 507.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 5,375% 1/5/2047	431.593	0,07
EUR 1.040.000	Chemours Co/The 6,125% 15/5/2023	1.108.130	0,18
USD 220.000	Chesapeake Bay Bridge & Tunnel District 5,00% 1/7/2041	211.343	0,03
USD 25.000	Chesapeake Bay Bridge & Tunnel District 5,00% 1/7/2051	23.429	0,00
USD 270.000	Chesapeake Funding II LLC ‘2017-3A A1’ ‘144A’ 1,91% 15/8/2029	226.811	0,04
USD 220.000	Chicago Skyscraper Trust ‘2017-SKY A’ ‘144A’ FRN 15/2/2030	185.042	0,03
USD 300.000	Chicago Transit Authority 5,00% 1/12/2046	276.846	0,05
USD 340.000	Chino Valley Unified School District ‘A’ 5,25% 1/8/2047	343.619	0,06
USD 125.000	CHS Via Community Health Systems Inc 6,25% 31/3/2023	97.644	0,02
USD 301.000	Cimarex Energy Co 3,90% 15/5/2027	257.260	0,04
USD 150.000	Citibank Credit Card Issuance Trust ‘2017-A3 A3’ 1,92% 7/4/2022	125.529	0,02
USD 315.000	Citibank Credit Card Issuance Trust ‘2017-A7 A7’ FRN 8/8/2024	265.652	0,04
USD 530.000	Citibank Credit Card Issuance Trust ‘2017-A8 A8’ 1,86% 8/8/2022	444.822	0,07
USD 2.500.000	Citigroup Commercial Mortgage Trust ‘2014-GC21 A5’ 3,855% 10/5/2047	2.221.741	0,36
USD 1.550.000	Citigroup Commercial Mortgage Trust ‘2015-GC27 A5’ 3,137% 10/2/2048	1.317.620	0,21
USD 250.000	Citigroup Commercial Mortgage Trust ‘2015-SHP2 A’ ‘144A’ FRN 15/7/2027	210.223	0,03
USD 185.000	Citigroup Inc 2,75% 25/4/2022	155.231	0,03
USD 1.000.000	Citigroup Inc FRN 24/7/2023	837.142	0,14
USD 732.000	Citigroup Inc FRN 24/7/2028	623.150	0,10
USD 355.000	Citizens Bank NA Via Providence RI FRN 26/5/2020	299.027	0,05
USD 310.000	City & County of Honolulu HI 5,00% 1/9/2041	307.215	0,05
USD 170.000	City of Aurora CO Water Revenue 5,00% 1/8/2046	165.363	0,03
USD 325.000	City of Dallas TX Waterworks & Sewer System Revenue ‘A’ 5,00% 1/10/2031	318.881	0,05
USD 160.000	City of Los Angeles Department of Airports ‘A’ 5,00% 15/5/2047	154.687	0,03

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 10.000	City of Riverside CA Electric Revenue 7,605% 1/10/2040	12.762	0,00
USD 325.000	City of San Francisco CA Public Utilities Commission Water Revenue 5,00% 1/11/2030	322.715	0,05
USD 135.000	Clark County School District ‘C’ 5,00% 15/6/2026	135.541	0,02
USD 265.000	Clark County School District ‘C’ 5,00% 15/6/2027	264.448	0,04
USD 5.000	Clark County School District ‘C’ 5,00% 15/6/2028	4.963	0,00
USD 600.000	Cleveland-Cliffs Inc ‘144A’ 5,75% 1/3/2025	490.110	0,08
USD 895.000	CLNS Trust ‘2017-IKPR E’ ‘144A’ FRN 11/6/2032	755.021	0,12
USD 715.000	CNA Financial Corp 3,45% 15/8/2027	592.593	0,10
USD 340.000	CNH Equipment Trust ‘2016-C A3’ 1,44% 15/12/2021	282.921	0,05
USD 200.000	CNH Equipment Trust ‘2017-C A3’ 2,08% 15/2/2023	167.694	0,03
EUR 675.000	Colfax Corp RegS 3,25% 15/5/2025	698.750	0,11
USD 215.000	Colorado Health Facilities Authority ‘A’ 5,25% 1/2/2031	192.401	0,03
USD 404.571	Comm Mortgage Trust ‘2012-CR2 ASB’ 2,752% 15/8/2045	344.206	0,06
USD 1.800.000	Comm Mortgage Trust ‘2013-CR13 ASB’ 3,706% 12/11/2046	1.580.515	0,26
USD 3.200.000	Comm Mortgage Trust ‘2014-277P A’ ‘144A’ FRN 10/8/2049	2.804.138	0,46
USD 2.000.000	Comm Mortgage Trust ‘2014-LC15 A4’ 4,006% 10/4/2047	1.787.457	0,29
USD 685.215	Comm Mortgage Trust ‘2015-CR23 XA’ FRN 10/5/2048	28.145	0,00
USD 17.623.922	Comm Mortgage Trust ‘2015-CR24 XA’ FRN 10/8/2048	734.190	0,12
USD 10.000	Commonwealth Financing Authority 4,144% 1/6/2038	8.894	0,00
USD 125.000	Commonwealth of Massachusetts 5,00% 1/7/2026	127.668	0,02
USD 10.000	Commonwealth of Massachusetts 5,00% 1/11/2044	9.901	0,00
USD 10.000	Commonwealth of Massachusetts Transportation Fund Revenue ‘A’ 5,00% 1/6/2040	9.944	0,00
USD 10.000	Commonwealth of Massachusetts Transportation Fund Revenue ‘A’ 5,00% 1/6/2041	9.936	0,00
USD 10.000	Commonwealth of Massachusetts Transportation Fund Revenue ‘A’ 5,00% 1/6/2043	9.936	0,00
USD 513.000	Concho Resources Inc 3,75% 1/10/2027	435.347	0,07
USD 94.000	Concho Resources Inc 4,875% 1/10/2047	83.756	0,01
USD 170.000	Connecticut State Health & Educational Facility Authority 5,00% 1/7/2045	155.364	0,03
USD 170.000	Connecticut State Health & Educational Facility Authority ‘L’ 5,00% 1/7/2045	159.956	0,03
USD 300.000	Contra Costa Community College District 6,504% 1/8/2034	325.907	0,05
USD 300.000	Core Industrial Trust ‘2015-TEXW A’ ‘144A’ 3,077% 10/2/2034	256.598	0,04
USD 11.600.000	Core Industrial Trust ‘2015-WEST XA’ ‘144A’ FRN 10/2/2037	569.411	0,09

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé			
Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 100.000	Corning Inc 4,25% 15/8/2020	87.920	0,01
USD 5.000	County of Miami-Dade FL Aviation Revenue 2,504% 1/10/2024	4.074	0,00
USD 5.000	County of Miami-Dade FL Aviation Revenue 3,354% 1/10/2029	4.157	0,00
USD 10.000	County of Miami-Dade FL Aviation Revenue 3,454% 1/10/2030	8.513	0,00
USD 10.000	County of Miami-Dade FL Aviation Revenue 3,504% 1/10/2031	8.518	0,00
USD 310.000	County of Miami-Dade FL Aviation Revenue 5,00% 1/10/2040	298.436	0,05
USD 204.000	Cox Communications Inc ‘144A’ 3,15% 15/8/2024	169.430	0,03
USD 650.000	Credit Acceptance Auto Loan Trust ‘2016-2A A’ ‘144A’ 2,42% 15/11/2023	547.186	0,09
USD 402.000	Crown Castle International Corp 3,20% 1/9/2024	333.816	0,05
USD 771.000	Crown Castle International Corp 3,65% 1/9/2027	642.972	0,10
USD 337.000	Crown Castle International Corp 4,75% 15/5/2047	294.997	0,05
USD 1.000.000	CSMC Trust ‘2017-CALI A’ ‘144A’ 3,431% 10/11/2032	863.603	0,14
USD 340.000	Dallas Area Rapid Transit ‘A’ 5,00% 1/12/2041	330.071	0,05
USD 350.000	Dallas Area Rapid Transit ‘A’ 5,00% 1/12/2046	338.416	0,06
USD 880.000	Darden Restaurants Inc 3,85% 1/5/2027	751.532	0,12
USD 1.880.000	DBUBS Mortgage Trust ‘2017-BRBK A’ ‘144A’ 3,452% 10/10/2034	1.620.756	0,26
USD 250.000	Dell International LLC Via EMC Corp ‘144A’ 8,35% 15/7/2046	267.530	0,04
USD 30.000	Delta Air Lines Inc 2,875% 13/3/2020	25.456	0,00
USD 37.000	Delta Air Lines Inc 3,625% 15/3/2022	31.723	0,01
USD 39.771	Delta Air Lines Pass Through Trust ‘2012-1B B’ ‘144A’ 6,875% 7/5/2019	35.098	0,01
EUR 925.000	Digital Euro Finco LLC RegS 2,625% 15/4/2024	999.305	0,16
GBP 500.000	Digital Stout Holding LLC RegS 4,75% 13/10/2023	638.162	0,10
USD 565.000	Discover Financial Services FRN (Perpetual)	491.817	0,08
EUR 200.000	Discovery Communications LLC 1,90% 19/3/2027*	200.562	0,03
USD 20.000	District of Columbia ‘E’ 5,591% 1/12/2034	20.939	0,00
USD 170.000	District of Columbia Water & Sewer Authority 5,00% 1/10/2052	164.236	0,03
USD 50.000	Drive Auto Receivables Trust ‘2017-2 B’ 2,25% 15/6/2021	41.971	0,01
USD 750.000	DXC Technology Co 4,75% 15/4/2027	673.261	0,11
USD 50.000	E*TRADE Financial Corp 2,95% 24/8/2022	41.773	0,01
USD 150.000	East Bay Municipal Utility District Water System Revenue ‘A’ 5,00% 1/6/2045	149.089	0,02
USD 300.000	Energizer Holdings Inc ‘144A’ 5,50% 15/6/2025	262.064	0,04
USD 350.000	Energy Transfer LP 5,15% 1/2/2043	281.002	0,05
USD 281.000	Energy Transfer LP 5,30% 15/4/2047	231.070	0,04
USD 361.118	Enterprise Fleet Financing LLC ‘2016-2 A2’ ‘144A’ 1,74% 22/2/2022	302.853	0,05
	Etats-Unis *suite*		
USD 230.000	Enterprise Fleet Financing LLC ‘2016-2 A3’ ‘144A’ 2,04% 22/2/2022	192.346	0,03
USD 266.000	Enterprise Products Operating LLC FRN 16/8/2077	224.405	0,04
USD 185.000	EP Energy LLC Via Everest Acquisition Finance Inc ‘144A’ 8,00% 15/2/2025	102.946	0,02
EUR 1.200.000	Equinix Inc 2,875% 1/10/2025	1.226.802	0,20
USD 95.000	Eversource Energy 2,75% 15/3/2022	80.177	0,01
USD 750.000	Expedia Inc 5,00% 15/2/2026	678.230	0,11
USD 33.197	Fannie Mae Connecticut Avenue Securities ‘2014-C02 1M1’ FRN 25/5/2024	27.968	0,00
USD 182.106	Fannie Mae Connecticut Avenue Securities ‘2017-CO4 2M1’ FRN 25/11/2029	153.537	0,03
USD 260.974	Fannie Mae Pool 4,50% 1/2/2026	232.239	0,04
USD 152.352	Fannie Mae Pool 4,00% 1/5/2027	133.670	0,02
USD 173.251	Fannie Mae Pool 2,50% 1/3/2030	145.927	0,02
USD 764.303	Fannie Mae Pool 3,00% 1/12/2030	656.367	0,11
USD 95.669	Fannie Mae Pool 2,50% 1/4/2032	80.511	0,01
USD 521.466	Fannie Mae Pool 3,00% 1/5/2032	447.668	0,07
USD 21.670.588	Fannie Mae-Aces ‘2013-M5 X2’ FRN 25/1/2022	999.503	0,16
USD 159.040.052	Fannie Mae-Aces ‘2014-M13 X2’ FRN 25/8/2024	1.091.419	0,18
USD 6.125.746	Fannie Mae-Aces ‘2016-M4 X2’ FRN 25/1/2039	602.917	0,10
EUR 175.000	Federal-Mogul LLC Via Federal-Mogul Financing Corp RegS 5,00% 15/7/2024	174.676	0,03
USD 65.000	Fidelity National Information Services Inc 2,25% 15/8/2021	53.821	0,01
USD 200.000	First Data Corp ‘144A’ 5,75% 15/1/2024	175.112	0,03
USD 25.000	FirstEnergy Corp 2,85% 15/7/2022	20.911	0,00
USD 135.000	Ford Credit Auto Owner Trust ‘2017-C A3’ 2,01% 15/3/2022	113.247	0,02
USD 464.000	Ford Credit Floorplan Master Owner Trust ‘2013-2 A’ ‘144A’ 2,09% 15/3/2022	388.382	0,06
USD 125.000	Ford Credit Floorplan Master Owner Trust ‘2015-5 A1’ 2,42% 15/8/2022	105.554	0,02
USD 250.000	Ford Credit Floorplan Master Owner Trust ‘2017-1 A1’ 2,07% 15/5/2022	209.530	0,03
USD 244.000	Ford Motor Co 5,291% 8/12/2046	218.733	0,04
USD 200.000	Ford Motor Credit Co LLC 2,459% 27/3/2020	167.852	0,03
USD 67.000	Forest Laboratories LLC ‘144A’ 4,375% 1/2/2019	57.276	0,01
USD 500.000	Fortive Corp 3,15% 15/6/2026	418.174	0,07
USD 373.704	Freddie Mac Gold Pool 3,00% 1/8/2030	321.248	0,05
USD 4.908.721	Freddie Mac Multifamily Structured Pass Through Certificates ‘K041 X1’ FRN 25/10/2024	132.813	0,02
USD 23.259.683	Freddie Mac Multifamily Structured Pass Through Certificates ‘K064 X1’ FRN 25/3/2027	935.080	0,15
USD 5.547.745	Freddie Mac Multifamily Structured Pass Through Certificates ‘K718 X1’ FRN 25/1/2022	104.129	0,02

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*Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 808.014	Freddie Mac Multifamily Structured Pass Through Certificates ‘KW01 X1’ FRN 25/1/2026	42.465	0,01
USD 458.905	Freddie Mac REMICS ‘4253 PA’ 3,50% 15/8/2041	393.677	0,06
USD 49.296	Freddie Mac REMICS ‘4274 PN’ 3,50% 15/10/2035	42.634	0,01
USD 400.503	Freddie Mac REMICS ‘4293 MP’ 4,00% 15/4/2054	353.272	0,06
USD 199.135	Freddie Mac REMICS ‘4314 LP’ 3,50% 15/7/2043	172.568	0,03
USD 187.295	Freddie Mac REMICS ‘4390 CA’ 3,50% 15/6/2050	161.898	0,03
USD 278.551	Freddie Mac REMICS ‘4446 MA’ 3,50% 15/12/2050	240.678	0,04
USD 91.244	Freddie Mac REMICS ‘4459 BN’ 3,00% 15/8/2043	77.577	0,01
USD 51.377	Freddie Mac REMICS ‘4482 DH’ 3,00% 15/6/2042	43.766	0,01
USD 68.380	Freddie Mac REMICS ‘4493 PA’ 3,00% 15/2/2044	58.242	0,01
USD 83.199	Freddie Mac REMICS ‘4494 KA’ 3,75% 15/10/2042	72.269	0,01
USD 57.840.671	FREMF Mortgage Trust ‘2015-K151 X2A’ ‘144A’ FRN 25/4/2030	347.229	0,06
USD 96.221.486	FREMF Mortgage Trust ‘2015-K718 X2A’ ‘144A’ FRN 25/2/2022	276.820	0,05
USD 200.000	Frontier Communications Corp 10,50% 15/9/2022	133.132	0,02
USD 258.039	GAHR Commercial Mortgage Trust ‘2015-NRF AFL1’ ‘144A’ FRN 15/12/2034	217.378	0,04
USD 250.000	GAHR Commercial Mortgage Trust ‘2015-NRF ASX’ ‘144A’ 3,235% 15/12/2034	213.077	0,03
USD 1.800.000	GAHR Commercial Mortgage Trust ‘2015-NRF DFX’ ‘144A’ FRN 15/12/2034	1.517.872	0,25
USD 100.000	GATX Corp 2,60% 30/3/2020	84.287	0,01
USD 144.000	GATX Corp 3,85% 30/3/2027	124.403	0,02
USD 325.000	General Motors Co 5,15% 1/4/2038	286.419	0,05
USD 50.000	General Motors Financial Co Inc 3,10% 15/1/2019	42.381	0,01
USD 90.000	General Motors Financial Co Inc 3,20% 13/7/2020	76.794	0,01
USD 1.250.000	General Motors Financial Co Inc 4,375% 25/9/2021	1.105.287	0,18
EUR 500.000	General Motors Financial Co Inc RegS 0,955% 7/9/2023	500.132	0,08
USD 60.000	Golden State Tobacco Securitization Corp ‘A-1’ 5,125% 1/6/2047	49.868	0,01
USD 225.000	Goldman Sachs Group Inc/The 3,00% 26/4/2022	190.251	0,03
USD 1.000.000	Goldman Sachs Group Inc/The FRN 31/10/2022	838.895	0,14
USD 1.100.000	Goldman Sachs Group Inc/The FRN 24/7/2023	919.604	0,15
USD 750.000	Goldman Sachs Group Inc/The 3,75% 25/2/2026	645.016	0,11
USD 500.000	Goldman Sachs Group Inc/The FRN 31/10/2038	429.011	0,07
USD 626.000	Goldman Sachs Group Inc/The FRN (Perpetual)	524.493	0,09
GBP 800.000	Goldman Sachs Group Inc/The RegS 4,25% 29/1/2026	1.020.419	0,17
USD 205.171	Government National Mortgage Association ‘1999-10 ZC’ 6,50% 20/4/2029	197.158	0,03

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 4.814.414	Government National Mortgage Association ‘2017-54 IO’ FRN 16/12/2058	273.634	0,04
USD 5.721.195	Government National Mortgage Association ‘2017-64 IO’ FRN 16/11/2057	328.740	0,05
USD 21.570.800	Government National Mortgage Association ‘2017-72 IO’ FRN 16/4/2057	1.210.626	0,20
USD 300.000	Grant County Public Utility District No 2 4,584% 1/1/2040	264.014	0,04
USD 100.000	Great Wolf Trust ‘2017-WOLF A’ ‘144A’ FRN 15/9/2034	84.070	0,01
USD 8.235.000	GS Mortgage Securities Corp Trust ‘2012-ALOH A’ ‘144A’ 3,551% 10/4/2034	7.185.843	1,17
USD 374.216	GS Mortgage Securities Trust ‘2012-GCJ7 AAB’ 2,935% 10/5/2045	319.301	0,05
USD 500.000	HCA Inc 4,50% 15/2/2027	425.224	0,07
USD 250.000	Hess Corp 5,80% 1/4/2047	226.217	0,04
USD 150.000	Hewlett Packard Enterprise Co ‘144A’ 2,10% 4/10/2019	125.342	0,02
USD 120.000	Hospitality Mortgage Trust ‘2017-HIT A’ ‘144A’ FRN 8/5/2030	101.050	0,02
USD 300.000	Hospitality Properties Trust 4,95% 15/2/2027	266.551	0,04
USD 45.000	Hyundai Capital America ‘144A’ 2,40% 30/10/2018	37.782	0,01
USD 65.000	Hyundai Capital America ‘144A’ 2,55% 3/4/2020	54.207	0,01
USD 100.000	Hyundai Floorplan Master Owner Trust Series ‘2016-1A A2’ ‘144A’ 1,81% 15/3/2021	83.826	0,01
USD 500.000	Intercontinental Exchange Inc 3,75% 1/12/2025	440.639	0,07
USD 90.000	International Lease Finance Corp 4,625% 15/4/2021	80.064	0,01
USD 4.200.153	Invitation Homes Trust ‘2015-SFR3 A’ ‘144A’ FRN 17/8/2032	3.541.694	0,58
USD 223.000	IPALCO Enterprises Inc ‘144A’ 3,70% 1/9/2024	186.816	0,03
EUR 600.000	Iron Mountain Inc RegS 3,00% 15/1/2025	617.208	0,10
USD 750.000	Jefferies Group LLC 5,125% 20/1/2023	682.968	0,11
USD 140.000	John Deere Owner Trust ‘2017-B A3’ 1,82% 15/10/2021	116.977	0,02
USD 350.000	JP Morgan Chase Commercial Mortgage Securities Trust ‘2012-CIBX A4FX’ ‘144A’ 3,483% 15/6/2045	305.621	0,05
USD 165.000	JP Morgan Chase Commercial Mortgage Securities Trust ‘2013-LC11 ASB’ 2,554% 15/4/2046	139.537	0,02
USD 215.000	JP Morgan Chase Commercial Mortgage Securities Trust ‘2014-FL4 C’ ‘144A’ FRN 15/12/2030	180.853	0,03
USD 993.802	JP Morgan Chase Commercial Mortgage Securities Trust ‘2016-JP4 XA’ FRN 15/12/2049	38.235	0,01
USD 130.000	JP Morgan Chase Commercial Mortgage Securities Trust ‘2016-WPT A’ ‘144A’ FRN 15/10/2033	109.962	0,02
USD 345.651	JP Morgan Mortgage Trust ‘2016-2 A1’ ‘144A’ FRN 25/6/2046	292.147	0,05
USD 127.561	JP Morgan Mortgage Trust ‘2017-4 A6’ ‘144A’ FRN 25/11/2048	107.532	0,02

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 3.058.000	JPMCC Commercial Mortgage Securities Trust ‘2017-JP5 D’ ‘144A’ FRN 15/3/2050	2.537.787	0,41
USD 1.250.000	JPMorgan Chase & Co 2,55% 1/3/2021	1.053.326	0,17
USD 340.000	JPMorgan Chase & Co FRN 25/4/2023	285.766	0,05
USD 1.250.000	JPMorgan Chase & Co FRN (Perpetual)	1.037.598	0,17
EUR 350.000	JPMorgan Chase & Co RegS 0,625% 25/1/2024	349.274	0,06
EUR 270.000	JPMorgan Chase & Co RegS 1,50% 27/1/2025	282.348	0,05
USD 28.000	Kaiser Foundation Hospitals 4,15% 1/5/2047	25.212	0,00
USD 290.000	Kentucky Economic Development Finance Authority 5,25% 1/6/2050	263.455	0,04
USD 250.000	Keysight Technologies Inc 4,60% 6/4/2027	222.330	0,04
USD 250.000	Kinder Morgan Energy Partners LP 5,00% 1/3/2043	208.696	0,03
USD 107.000	Kinder Morgan Inc/DE 3,05% 1/12/2019	90.733	0,01
USD 30.000	Kinder Morgan Inc/DE 3,15% 15/1/2023	25.078	0,00
USD 346.000	Kinder Morgan Inc/DE 5,55% 1/6/2045	311.487	0,05
USD 51.000	KLA-Tencor Corp 4,125% 1/11/2021	44.804	0,01
USD 750.000	Kraft Heinz Foods Co 3,50% 15/7/2022	645.580	0,11
EUR 400.000	Kraft Heinz Foods Co RegS 2,25% 25/5/2028	410.342	0,07
EUR 450.000	Kronos International Inc RegS 3,75% 15/9/2025	470.254	0,08
USD 68.000	Lam Research Corp 2,75% 15/3/2020	57.666	0,01
USD 135.000	Lam Research Corp 2,80% 15/6/2021	114.435	0,02
USD 117.000	Lam Research Corp 3,80% 15/3/2025	102.384	0,02
USD 500.000	Lear Corp 3,80% 15/9/2027	421.155	0,07
USD 620.000	LMREC Inc ‘2016-CRE2 A’ ‘144A’ FRN 24/11/2031	519.586	0,08
USD 20.000	Los Angeles Community College District/CA 6,60% 1/8/2042	24.477	0,00
USD 10.000	Los Angeles County Metropolitan Transportation Authority 5,00% 1/7/2032	10.187	0,00
USD 300.000	Los Angeles Department of Water & Power Power System Revenue 6,603% 1/7/2050	387.038	0,06
USD 4.040.000	LSTAR Commercial Mortgage Trust ‘2016-4 A2’ ‘144A’ 2,579% 10/3/2049	3.381.921	0,55
USD 20.000	Marriott International Inc/MD 2,875% 1/3/2021	16.942	0,00
USD 50.000	Marriott International Inc/MD 3,125% 15/10/2021	42.606	0,01
USD 1.000.000	Marsh & McLennan Cos Inc 3,75% 14/3/2026	877.457	0,14
USD 120.000	Maryland Economic Development Corp 5,00% 31/3/2041	113.074	0,02
USD 80.000	Massachusetts Bay Transportation Authority 5,00% 1/7/2041	78.735	0,01
USD 80.000	Massachusetts Bay Transportation Authority 5,00% 1/7/2042	78.673	0,01
USD 80.000	Massachusetts Bay Transportation Authority 5,00% 1/7/2043	78.612	0,01
	Etats-Unis *suite*		
USD 80.000	Massachusetts Bay Transportation Authority 5,00% 1/7/2044	78.551	0,01
USD 80.000	Massachusetts Bay Transportation Authority 5,00% 1/7/2045	78.490	0,01
USD 245.000	Massachusetts Clean Water Trust/ The 5,00% 1/2/2025	247.527	0,04
USD 350.000	Massachusetts Clean Water Trust/ The 5,00% 1/2/2035	340.410	0,06
USD 180.000	Massachusetts Development Finance Agency 5,00% 1/7/2047	171.333	0,03
USD 238.000	Massachusetts Mutual Life Insurance Co ‘144A’ 4,90% 1/4/2077	223.364	0,04
USD 885.000	Mastercard Inc 2,95% 21/11/2026	743.266	0,12
EUR 500.000	Mastercard Inc 2,10% 1/12/2027	549.575	0,09
USD 500.000	McDonald’s Corp 3,70% 30/1/2026	437.995	0,07
USD 250.000	Mercedes-Benz Master Owner Trust ‘2016-BA A’ ‘144A’ FRN 17/5/2021	211.397	0,03
USD 310.000	Mesquite Independent School District ‘B’ 5,00% 15/8/2042	302.793	0,05
USD 135.000	Metropolitan Transportation Authority 6,687% 15/11/2040	160.292	0,03
USD 170.000	Metropolitan Transportation Authority 5,25% 15/11/2057	167.509	0,03
USD 350.000	Metropolitan Transportation Authority ‘A’ 5,00% 15/11/2042	340.985	0,06
USD 10.000	Metropolitan Transportation Authority ‘C’ 5,00% 15/11/2025	10.039	0,00
USD 30.000	Metropolitan Transportation Authority ‘C’ 5,00% 15/11/2026	30.385	0,00
USD 170.000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 1/10/2039 (Zero Coupon)	60.159	0,01
USD 150.000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 7,462% 1/10/2046	183.871	0,03
USD 110.000	Metropolitan Water District of Southern California ‘A’ 5,00% 1/7/2031	110.456	0,02
USD 295.000	Miami-Dade County Educational Facilities Authority ‘B’ 5,073% 1/4/2050	274.871	0,04
USD 90.000	Michigan Finance Authority 5,00% 15/11/2041	84.190	0,01
USD 371.548	Mill City Mortgage Loan Trust ‘2016-1 A1’ ‘144A’ FRN 25/4/2057	310.680	0,05
USD 350.000	Mississippi Hospital Equipment & Facilities Authority 5,00% 1/9/2046	317.498	0,05
USD 250.000	Morgan Stanley 2,50% 21/4/2021	209.374	0,03
USD 90.000	Morgan Stanley 2,75% 19/5/2022	75.640	0,01
USD 45.000	Morgan Stanley FRN 22/7/2022	38.095	0,01
EUR 300.000	Morgan Stanley 1,75% 11/3/2024	316.557	0,05
USD 595.000	Morgan Stanley 3,125% 27/7/2026	492.318	0,08
EUR 200.000	Morgan Stanley 1,875% 27/4/2027	208.233	0,03
USD 608.000	Morgan Stanley FRN 22/7/2028	513.225	0,08
USD 365.000	Morgan Stanley FRN 22/7/2038	311.127	0,05
USD 350.000	Municipal Electric Authority of Georgia 5,00% 1/1/2035	329.613	0,05
USD 350.000	Municipal Electric Authority of Georgia ‘B’ 5,00% 1/1/2020	312.496	0,05
USD 1.510.000	National Fuel Gas Co 3,95% 15/9/2027	1.259.920	0,21
EUR 500.000	National Grid North America Inc RegS 1,75% 20/2/2018	502.265	0,08
GBP 500.000	National Grid North America Inc RegS 1,875% 6/8/2018	569.979	0,09

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Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
EUR 100.000	National Grid North America Inc RegS 1,00% 12/7/2024	101.339	0,02
USD 200.000	Navient Corp 6,125% 25/3/2024	171.769	0,03
USD 55.000	NetApp Inc 2,00% 27/9/2019	45.903	0,01
EUR 300.000	Netflix Inc RegS 3,625% 15/5/2027	302.100	0,05
USD 20.000	New Jersey Transportation Trust Fund Authority 5,00% 15/6/2029	18.683	0,00
USD 20.000	New Orleans Aviation Board 5,00% 1/1/2040	18.711	0,00
USD 325.000	New Orleans Aviation Board 5,00% 1/1/2048	309.114	0,05
USD 5.000	New York and Presbyterian Hospital/The 3,563% 1/8/2036	4.188	0,00
USD 210.000	New York City Transitional Finance Authority Building Aid Revenue 5,00% 15/7/2040	204.399	0,03
USD 5.000	New York City Transitional Finance Authority Future Tax Secured Revenue ‘A2’ 2,28% 1/5/2026	3.953	0,00
USD 230.000	New York City Transitional Finance Authority Future Tax Secured Revenue ‘B1’ 5,00% 1/8/2031	229.415	0,04
USD 170.000	New York City Water & Sewer System 5,00% 15/6/2047	165.357	0,03
USD 170.000	New York Convention Center Development Corp 5,00% 15/11/2040	162.200	0,03
USD 170.000	New York Convention Center Development Corp ‘A’ 5,00% 15/11/2046	164.327	0,03
USD 170.000	New York State Dormitory Authority 5,00% 15/3/2029	172.776	0,03
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2034	19.886	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2035	19.808	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2036	19.762	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2037	19.715	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2038	19.684	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2039	19.653	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2040	19.653	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2041	19.638	0,00
USD 30.000	New York State Dormitory Authority 5,00% 15/2/2042	29.364	0,00
USD 20.000	New York State Dormitory Authority 5,00% 15/2/2043	19.561	0,00
USD 220.000	New York State Dormitory Authority ‘A’ 5,00% 15/2/2031	218.473	0,04
USD 40.000	New York State Urban Development Corp ‘B’ 2,86% 15/3/2024	33.530	0,01
USD 30.000	New York State Urban Development Corp ‘B’ 3,12% 15/3/2025	25.477	0,00
USD 160.000	New York Transportation Development Corp ‘A’ 5,00% 1/7/2046	146.962	0,02
USD 300.000	New York Transportation Development Corp ‘A’ 5,25% 1/1/2050	279.316	0,05
USD 249.000	Newmont Mining Corp 4,875% 15/3/2042	227.555	0,04
USD 128.000	NextEra Energy Operating Partners LP ‘144A’ 4,25% 15/9/2024	108.588	0,02
	Etats-Unis *suite*		
USD 417.000	NextEra Energy Operating Partners LP ‘144A’ 4,50% 15/9/2027	351.134	0,06
USD 305.000	NiSource Finance Corp 3,49% 15/5/2027	260.056	0,04
USD 456.000	NiSource Finance Corp 4,375% 15/5/2047	409.741	0,07
USD 410.000	Nissan Auto Receivables Owner Trust ‘2017-A A4’ 2,11% 15/5/2023	343.765	0,06
USD 310.000	Nissan Auto Receivables Owner Trust ‘2017-B A4’ 1,95% 16/10/2023	258.534	0,04
USD 300.000	North Carolina Department of Transportation 5,00% 30/6/2054	269.829	0,04
USD 10.000	North Texas Tollway Authority 5,00% 1/1/2043	9.539	0,00
USD 50.000	Northrop Grumman Corp 2,08% 15/10/2020	41.706	0,01
USD 363.000	Northrop Grumman Corp 2,93% 15/1/2025	304.520	0,05
USD 316.000	Northrop Grumman Corp 3,25% 15/1/2028	266.517	0,04
USD 214.000	Northrop Grumman Corp 4,03% 15/10/2047	184.966	0,03
USD 17.000	Northwell Healthcare Inc 4,26% 1/11/2047	14.451	0,00
USD 31.000	Northwestern University 3,662% 1/12/2057	26.394	0,00
USD 350.000	NVIDIA Corp 3,20% 16/9/2026	294.643	0,05
USD 150.000	Ochsner Clinic Foundation 5,897% 15/5/2045	160.974	0,03
USD 1.260.000	Olympic Tower Mortgage Trust ‘2017-OT D’ ‘144A’ FRN 10/5/2039	1.033.348	0,17
USD 1.810.000	Olympic Tower Mortgage Trust ‘2017-OT E’ ‘144A’ FRN 10/5/2039	1.458.767	0,24
USD 400.000	Omaha Airport Authority ‘A’ 5,00% 15/12/2036	385.923	0,06
USD 250.000	Omega Healthcare Investors Inc 4,75% 15/1/2028*	208.489	0,03
USD 488.000	Oncor Electric Delivery Co LLC ‘144A’ 3,80% 30/9/2047	420.585	0,07
USD 165.000	ONEOK Inc 7,50% 1/9/2023	165.857	0,03
USD 45.000	Oracle Corp 2,625% 15/2/2023	37.891	0,01
USD 35.000	Oregon School Boards Association 4,759% 30/6/2028	32.486	0,01
USD 55.000	Oregon School Boards Association ‘B’ 5,49% 30/6/2023	53.045	0,01
USD 310.000	Palm Beach County School District 5,00% 1/8/2026	314.603	0,05
USD 160.000	Pennsylvania Turnpike Commission ‘B1’ 5,00% 1/6/2042	151.015	0,02
USD 160.000	Pennsylvania Turnpike Commission ‘B1’ 5,25% 1/6/2047	154.064	0,03
USD 115.000	Penske Truck Leasing Co LP Via PTL Finance Corp ‘144A’ 3,05% 9/1/2020	97.994	0,02
USD 284.000	Penske Truck Leasing Co LP Via PTL Finance Corp ‘144A’ 2,70% 14/3/2023	235.168	0,04
USD 336.000	Penske Truck Leasing Co LP Via PTL Finance Corp ‘144A’ 3,40% 15/11/2026	278.998	0,05
USD 573.000	Penske Truck Leasing Co LP Via PTL Finance Corp ‘144A’ 4,20% 1/4/2027	503.026	0,08
EUR 500.000	Pfizer Inc 6/3/2020 (Zero Coupon)	501.475	0,08

*Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

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Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l’actif net
	Etats-Unis *suite*		
USD 525.000	PFS Financing Corp ‘2015-AA A’ ‘144A’ FRN 15/4/2020	441.057	0,07
USD 100.000	PFS Financing Corp ‘2016-BA A’ ‘144A’ 1,87% 15/10/2021	82.816	0,01
USD 195.000	PFS Financing Corp ‘2017-C A’ ‘144A’ FRN 15/10/2021	163.790	0,03
USD 14.000	Pioneer Natural Resources Co 3,45% 15/1/2021	12.076	0,00
USD 350.000	Port Authority of New York & New Jersey 5,00% 15/10/2041	341.817	0,06
USD 15.000	Port Authority of New York & New Jersey ‘174TH’ 4,458% 1/10/2062	14.369	0,00
USD 10.000	Port Authority of New York & New Jersey ‘192’ 4,81% 15/10/2065	10.057	0,00
USD 160.000	Port Authority of New York & New Jersey ‘206’ 5,00% 15/11/2047	154.366	0,03
USD 300.000	Port of Seattle WA ‘C’ 5,25% 1/5/2042	296.830	0,05
USD 125.000	Prestige Auto Receivables Trust ‘2014-1A C’ ‘144A’ 2,39% 15/5/2020	105.147	0,02
USD 150.000	Prestige Auto Receivables Trust ‘2014-1A D’ ‘144A’ 2,91% 15/7/2021	126.374	0,02
USD 30.000	Priceline Group Inc/The 2,75% 15/3/2023	24.986	0,00
USD 250.000	Priceline Group Inc/The 3,60% 1/6/2026	211.331	0,03
USD 300.000	Princeton Independent School District 5,25% 15/2/2047	300.413	0,05
USD 2.631.580	Progress Residential Trust ‘2015-SFR2 A’ ‘144A’ 2,74% 12/6/2032	2.212.562	0,36
USD 2.106.383	Progress Residential Trust ‘2017-SFR1 A’ ‘144A’ 2,768% 17/8/2034	1.757.323	0,29
GBP 1.895.000	Prologis LP 2,25% 30/6/2029	2.066.609	0,34
USD 600.000	PulteGroup Inc 5,00% 15/1/2027	529.797	0,09
USD 50.000	QEP Resources Inc 5,625% 1/3/2026	42.680	0,01
USD 30.000	QUALCOMM Inc 2,10% 20/5/2020	25.028	0,00
EUR 1.400.000	Quintiles IMS Inc RegS 3,50% 15/10/2024	1.472.954	0,24
USD 1.839.788	RAIT Trust ‘2017-FL7 A’ ‘144A’ FRN 15/6/2037	1.547.257	0,25
USD 135.000	Regents of the University of California Medical Center Pooled Revenue 6,583% 15/5/2049	158.479	0,03
USD 60.000	Reynolds American Inc 6,875% 1/5/2020	55.501	0,01
USD 528.000	Reynolds American Inc 4,45% 12/6/2025	474.375	0,08
USD 310.000	Richardson Independent School District 5,00% 15/2/2042	300.012	0,05
USD 170.000	Royal Oak Hospital Finance Authority ‘D’ 5,00% 1/9/2039	157.166	0,03
USD 3.000	RWJ Barnabas Health Inc 3,949% 1/7/2046	2.538	0,00
USD 52.000	S&P Global Inc 2,95% 22/1/2027	42.579	0,01
USD 810.000	Sabine Pass Liquefaction LLC 5,625% 15/4/2023	749.978	0,12
USD 732.000	Sabine Pass Liquefaction LLC 5,625% 1/3/2025	678.587	0,11
USD 132.000	Sabine Pass Liquefaction LLC 4,20% 15/3/2028	112.362	0,02
USD 310.000	Salt Lake City Corp Airport Revenue ‘A’ 5,00% 1/7/2047	298.538	0,05
USD 10.000	Salt River Project Agricultural Improvement & Power District 5,00% 1/1/2036	10.028	0,00
	Etats-Unis *suite*		
USD 170.000	San Francisco City & County Airport Comm-San Francisco International Airport ‘B’ 5,00% 1/5/2041	163.986	0,03
USD 160.000	San Francisco City & County Airport Comm-San Francisco International Airport ‘B’ 5,00% 1/5/2046	153.481	0,03
USD 230.283	Santander Drive Auto Receivables Trust ‘2017-1 A2’ 1,49% 18/2/2020	193.292	0,03
USD 180.000	Santander Drive Auto Receivables Trust ‘2017-3 A3’ 1,87% 15/6/2021	150.682	0,02
USD 65.000	Santander Holdings USA Inc ‘144A’ 3,70% 28/3/2022	55.610	0,01
USD 260.000	Scientific Games International Inc ‘144A’ 7,00% 1/1/2022	230.671	0,04
USD 250.000	Scientific Games International Inc 10,00% 1/12/2022	231.511	0,04
USD 113.095	Sequoia Mortgage Trust ‘2017-CH2 A10’ ‘144A’ FRN 25/12/2047	97.351	0,02
USD 400.000	Sirius XM Radio Inc ‘144A’ 5,375% 15/7/2026	352.778	0,06
USD 145.461	SLM Private Credit Student Loan Trust ‘2005-A A3’ FRN 15/6/2023	121.895	0,02
USD 75.735	SLM Student Loan Trust ‘2013-4 A’ FRN 25/6/2043	63.859	0,01
USD 200.000	SMB Private Education Loan Trust ‘2015-A A2A’ ‘144A’ 2,49% 15/6/2027	167.036	0,03
USD 30.003	SMB Private Education Loan Trust ‘2016-A A1’ ‘144A’ FRN 15/5/2023	25.229	0,00
USD 110.000	SMB Private Education Loan Trust ‘2016-B A2B’ ‘144A’ FRN 17/2/2032	95.279	0,02
USD 251.774	SMB Private Education Loan Trust ‘2017-A A1’ ‘144A’ FRN 17/6/2024	211.804	0,03
USD 250.000	SMB Private Education Loan Trust ‘2017-A A2B’ ‘144A’ FRN 15/9/2034	211.580	0,03
USD 327.389	SoFi Professional Loan Program LLC ‘2015-B A1’ ‘144A’ FRN 25/4/2035	279.214	0,05
USD 100.000	SoFi Professional Loan Program LLC ‘2016-C A2B’ ‘144A’ 2,36% 27/12/2032	83.085	0,01
USD 235.579	SoFi Professional Loan Program LLC ‘2017-A A2A" ‘144A’ 1,55% 26/3/2040	196.905	0,03
USD 100.000	South Carolina Public Service Authority ‘A’ 5,00% 1/12/2049	91.867	0,01
USD 100.000	South Carolina Public Service Authority ‘A’ 5,00% 1/12/2050	92.759	0,02
USD 160.000	South Carolina Public Service Authority ‘C’ 5,00% 1/12/2046	148.199	0,02
USD 17.000	South Carolina Public Service Authority ‘D’ 2,388% 1/12/2023	13.279	0,00
USD 150.000	Southern Baptist Hospital of Florida Inc 4,857% 15/7/2045	143.531	0,02
USD 1.045.000	Sprint Spectrum Co LLC Via Sprint Spectrum Co II LLC Via Sprint Spectrum Co III LLC ‘144A’ 3,36% 20/9/2021	886.523	0,14
USD 19.000	SSM Health Care Corp 3,823% 1/6/2027	16.615	0,00
USD 35.000	State Board of Administration Finance Corp ‘A’ 2,995% 1/7/2020	29.816	0,00
USD 215.000	State of California 5,00% 1/9/2027	220.114	0,04
USD 135.000	State of California 7,50% 1/4/2034	166.715	0,03
USD 135.000	State of California 7,55% 1/4/2039	177.121	0,03

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis *suite*		
USD 280.000	State of Delaware 5,00% 1/3/2027	291.530	0,05
USD 325.000	State of Maryland 'B' 5,00% 1/8/2024	324.790	0,05
USD 170.000	State of Ohio 'A' 5,00% 1/5/2030	171.062	0,03
USD 170.000	State of Ohio 'A' 5,00% 15/3/2032	165.484	0,03
USD 240.000	State of Texas 'B' 5,00% 1/10/2036	236.259	0,04
USD 5.000	State of Washington 5,00% 1/8/2028	5.045	0,00
USD 5.000	State of Washington 5,00% 1/8/2029	5.023	0,00
USD 5.000	State of Washington 5,00% 1/8/2030	5.005	0,00
USD 80.000	State of Washington 5,00% 1/8/2040	78.635	0,01
USD 80.000	State of Washington 5,00% 1/8/2040	78.635	0,01
USD 80.000	State of Washington 5,00% 1/8/2041	78.574	0,01
USD 80.000	State of Washington 5,00% 1/8/2041	78.574	0,01
USD 80.000	State of Washington 5,00% 1/8/2042	78.512	0,01
USD 80.000	State of Washington 5,00% 1/8/2042	78.512	0,01
USD 25.000	State of Wisconsin 3,154% 1/5/2027	21.412	0,00
USD 200.000	Steel Dynamics Inc 5,50% 1/10/2024	179.228	0,03
USD 423.000	Sunoco Logistics Partners Operations LP 4,00% 1/10/2027	351.406	0,06
USD 409.000	Sunoco Logistics Partners Operations LP 5,40% 1/10/2047	341.025	0,06
USD 1.000.000	Tapestry Inc 3,00% 15/7/2022	837.927	0,14
USD 500.000	TD Ameritrade Holding Corp 3,30% 1/4/2027	425.877	0,07
USD 285.000	Teachers Insurance & Annuity Association of America '144A' 4,27% 15/5/2047	248.242	0,04
USD 115.000	Teleflex Inc 4,625% 15/11/2027	98.613	0,02
USD 160.000	Texas Municipal Gas Acquisition & Supply Corp I 'D' 6,25% 15/12/2026	163.142	0,03
USD 100.000	Texas Private Activity Bond Surface Transportation Corp 5,00% 31/12/2055	92.108	0,02
USD 310.000	Texas Water Development Board 'A' 5,00% 15/10/2042	307.236	0,05
USD 25.000	Thermo Fisher Scientific Inc 3,30% 15/2/2022	21.462	0,00
EUR 600.000	Thermo Fisher Scientific Inc 1,95% 24/7/2029	607.599	0,10
EUR 475.000	Thermo Fisher Scientific Inc 2,875% 24/7/2037	486.447	0,08
USD 20.000	Tobacco Settlement Financing Corp/NJ '1A' 5,00% 1/6/2041	16.172	0,00
USD 208.283	Towd Point Mortgage Trust '2016-3 A1' '144A' FRN 25/4/2056	173.430	0,03
USD 280.000	Toyota Auto Receivables Owner Trust '2017-D A3' 1,93% 18/1/2022	234.557	0,04
USD 250.000	TPC Group Inc '144A' 8,75% 15/12/2020	209.462	0,03
USD 320.000	TSASC Inc/NY 'A' 5,00% 1/6/2041	299.955	0,05
USD 118.000	Union Pacific Corp 3,60% 15/9/2037	100.588	0,02
USD 250.000	United Rentals North America Inc 4,875% 15/1/2028	213.137	0,03
USD 355.000	United States Steel Corp '144A' 8,375% 1/7/2021	326.136	0,05
USD 4.137.480	United States Treasury Inflation Indexed Bonds 0,375% 15/1/2027	3.420.025	0,56
USD 5.019.493	United States Treasury Inflation Indexed Bonds 0,875% 15/2/2047	4.205.438	0,68
USD 800.000	United States Treasury Note 1,375% 30/9/2019	667.391	0,11
USD 200.000	Uniti Group LP Via Uniti Group Finance Inc Via CSL Capital LLC '144A' 6,00% 15/4/2023	165.470	0,03
USD 125.000	Universal Health Services Inc '144A' 3,75% 1/8/2019	107.487	0,02
	Etats-Unis *suite*		
USD 210.000	University of California 5,00% 15/5/2046	204.822	0,03
USD 20.000	University of California 'AJ' 4,601% 15/5/2031	18.966	0,00
USD 350.000	University of Houston 'A' 5,00% 15/2/2031	345.520	0,06
USD 10.000	University of Houston 'A' 5,00% 15/2/2033	9.805	0,00
USD 20.000	University of Houston 'A' 5,00% 15/2/2034	19.555	0,00
USD 20.000	University of Houston 'A' 5,00% 15/2/2035	19.489	0,00
USD 20.000	University of Houston 'A' 5,00% 15/2/2036	19.449	0,00
USD 230.000	University of Massachusetts Building Authority 5,00% 1/11/2031	226.737	0,04
USD 170.000	University of New Mexico/The 5,00% 1/6/2047	164.825	0,03
USD 430.000	University of Virginia 'A' 5,00% 1/4/2039	427.933	0,07
USD 360.000	University of Virginia 'B' 5,00% 1/4/2046	356.091	0,06
USD 25.000	University of Virginia 'C' 4,179% 1/9/2117	21.439	0,00
USD 160.000	USAA Auto Owner Trust '2017-1 A3' 1,70% 17/5/2021	133.780	0,02
USD 250.000	VeriSign Inc 4,75% 15/7/2027	217.544	0,04
USD 45.000	Verizon Communications Inc 2,946% 15/3/2022	38.090	0,01
GBP 2.150.000	Verizon Communications Inc 3,125% 2/11/2035	2.353.184	0,38
GBP 1.075.000	Verizon Communications Inc 3,375% 27/10/2036	1.200.741	0,20
EUR 450.000	Verizon Communications Inc 2,875% 15/1/2038	462.931	0,08
USD 8.000	Viacom Inc 2,75% 15/12/2019	6.709	0,00
USD 10.000	Virginia Commonwealth Transportation Board 5,00% 15/3/2025	9.997	0,00
USD 75.000	Virginia Electric & Power Co 3,45% 1/9/2022	65.456	0,01
USD 406.000	Virginia Electric & Power Co 3,80% 15/9/2047	346.863	0,06
USD 945.000	Visa Inc 2,75% 15/9/2027	781.240	0,13
USD 1.000.000	VMware Inc 2,95% 21/8/2022	834.860	0,14
USD 100.000	Waldorf Astoria Boca Raton Trust '2016-BOCA A' '144A' FRN 15/6/2029	84.175	0,01
USD 85.000	Wells Fargo & Co 2,625% 22/7/2022	71.022	0,01
USD 125.000	Wells Fargo & Co 3,069% 24/1/2023	106.020	0,02
USD 190.000	Wells Fargo & Co 4,65% 4/11/2044	171.876	0,03
USD 130.000	Wells Fargo & Co 4,40% 14/6/2046	113.335	0,02
EUR 400.000	Wells Fargo & Co RegS 1,50% 12/9/2022	421.136	0,07
EUR 200.000	Wells Fargo & Co RegS 1,00% 2/2/2027	197.241	0,03
USD 2.600.000	Wells Fargo Commercial Mortgage Trust '2015-NXS3 C' FRN 15/9/2057	2.117.773	0,34
USD 880.000	Wells Fargo Commercial Mortgage Trust '2017-C41 C' FRN 15/11/2050	754.126	0,12
USD 9.530.000	Wells Fargo Commercial Mortgage Trust '2017-C41 XA' FRN 15/11/2050	746.496	0,12

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis *suite*		
USD 329.000	WestRock Co '144A' 3,375% 15/9/2027	275.416	0,04
USD 180.000	Wisconsin Health & Educational Facilities Authority 5,00% 15/12/2044	164.942	0,03
USD 250.000	Wyndham Worldwide Corp 4,50% 1/4/2027	213.549	0,03
USD 42.000	Xerox Corp 3,625% 15/3/2023	34.470	0,01
EUR 195.000	XPO Logistics Inc RegS 5,75% 15/6/2021	201.573	0,03
USD 570.000	Zayo Group LLC Via Zayo Capital Inc '144A' 5,75% 15/1/2027	494.182	0,08
USD 150.000	ZF North America Capital Inc '144A' 4,50% 29/4/2022	133.867	0,02
EUR 500.000	ZF North America Capital Inc RegS 2,75% 27/4/2023	545.415	0,09
		189.963.907	30,94
Total des obligations		585.710.011	95,38
	EXCHANGE TRADED FUNDS		
	Irlande		
325.845	iShares JP Morgan EM Local Government Bond UCITS ETF[1]	17.907.724	2,92
		17.907.724	2,92
Total des *Exchange Traded Funds*		17.907.724	2,92
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		603.617.735	98,30

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché EUR	% de l'actif net
	OBLIGATIONS		
	Hong Kong		
USD 511.000	CNAC HK Synbridge Co Ltd 5,00% 5/5/2020	439.313	0,07
		439.313	0,07
	Italie		
EUR 425.000	UniCredit SpA RegS FRN (Perpetual)	518.636	0,09
		518.636	0,09
	Malaisie		
MYR 14.719.000	Malaysia Government Bond 3,26% 1/3/2018	3.029.150	0,49
		3.029.150	0,49
	Nouvelle-Zélande		
NZD 500.000	New Zealand Government Bond 2,50% 20/9/2040	316.528	0,05
		316.528	0,05
	Sri Lanka		
LKR 314.080.000	Sri Lanka Government Bonds 11,00% 1/8/2021	1.766.107	0,29
LKR 333.000.000	Sri Lanka Government Bonds 11,50% 1/8/2026	1.942.834	0,32
LKR 95.000.000	Sri Lanka Government Bonds 11,75% 15/6/2027	561.199	0,09
		4.270.140	0,70
Total des obligations		8.573.767	1,40
Total des autres valeurs mobilières et instruments du marché monétaire		8.573.767	1,40

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Irlande		
214	Institutional Cash Series Plc - Institutional Euro Liquidity Fund Agency Dis[1]	214	0,00
		214	0,00
Total des organismes de placement collectif		214	0,00
Portefeuille de titres à la valeur de marché		612.191.716	99,70
Autres éléments de l'actif net		1.856.204	0,30
Total de l'actif net (EUR)		614.047.920	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CCILS	EUR 6.140.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,210 %	Bank of America Merrill Lynch	15/7/2022	21.505	21.585
CCILS	GBP 1.995.000	Fund receives Fixed 3,341 % and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/9/2022	1.985	2.015
CCILS	USD 7.210.000	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,070 %	Bank of America Merrill Lynch	13/11/2022	(3.675)	(3.582)
CCILS	EUR 5.830.000	Fund receives Floating EUR 12 Month CPTFEMU and pays Fixed 1,319 %	Bank of America Merrill Lynch	15/11/2022	9.419	9.507
CCILS	GBP 980.000	Fund receives Fixed 3,445 % and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/11/2022	7.097	7.113
CCILS	EUR 2.975.000	Fund receives Fixed 1,386 % and pays Floating EUR 12 Month CPTFEMU	Bank of America Merrill Lynch	15/6/2027	(36.150)	(36.114)
CCILS	EUR 6.140.000	Fund receives Fixed 1,405 % and pays Floating EUR 12 Month CPTFEMU	Bank of America Merrill Lynch	15/7/2027	(57.716)	(57.598)
CCILS	GBP 2.213.000	Fund receives Fixed 3,440 % and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/7/2027	13.296	13.356
CCILS	GBP 2.201.000	Fund receives Fixed 3,430 % and pays Floating GBP 12 Month UKRPI	Bank of America Merrill Lynch	15/11/2027	19.422	19.470
CCILS	USD 3.672.000	Fund receives Floating USD 12 Month USCPI and pays Fixed 2,152 %	Bank of America Merrill Lynch	30/11/2027	(3.645)	(3.574)
CCILS	GBP 464.000	Fund receives Floating GBP 3 Month UKRPI and pays Fixed 3,494 %	Bank of America Merrill Lynch	18/4/2047	(2.277)	(2.251)
CCILS	GBP 498.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,480 %	Bank of America Merrill Lynch	15/7/2047	4.169	4.196
CCILS	EUR 1.890.000	Fund receives Fixed 1,874 % and pays Floating EUR 12 Month CPTFEMU	Bank of America Merrill Lynch	15/8/2047	(48.652)	(48.580)
CCILS	EUR 940.000	Fund receives Fixed 1,905 % and pays Floating EUR 12 Month CPTFEMU	Bank of America Merrill Lynch	15/10/2047	(15.989)	(15.945)
CCILS	EUR 430.000	Fund receives Fixed 1,935 % and pays Floating EUR 1 Month CPTFEMU	Bank of America Merrill Lynch	15/11/2047	(2.956)	(2.936)
CCILS	GBP 498.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,509 %	Bank of America Merrill Lynch	15/11/2047	(8.808)	(8.786)
CCIRS	USD 2.000.000	Fund receives Fixed 1,600 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	30/9/2019	(10.353)	(10.339)
CCIRS	USD 6.900.000	Fund receives Fixed 1,677 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	30/9/2019	(28.086)	(28.038)
CCIRS	USD 2.300.000	Fund receives Fixed 1,737 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	30/9/2019	(7.397)	(7.381)
CCIRS	USD 27.100.000	Fund receives Fixed 1,789 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	30/9/2019	(66.899)	(66.709)
CCIRS	USD 2.200.000	Fund receives Fixed 1,802 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	30/9/2019	(5.036)	(5.020)
CCIRS	USD 3.020.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,956 %	Bank of America Merrill Lynch	30/9/2019	198	219
CCIRS	GBP 17.010.000	Fund receives Fixed 0,792 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	6/10/2019	(10.823)	(10.818)
CCIRS	EUR 9.640.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,159 %	Bank of America Merrill Lynch	10/10/2019	(7.047)	(6.967)
CCIRS	USD 5.840.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,822 %	Bank of America Merrill Lynch	20/10/2019	10.263	10.304
CCIRS	GBP 2.830.000	Fund receives Fixed 0,787 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	8/11/2019	(3.956)	(3.947)
CCIRS	EUR 3.120.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,205 %	Bank of America Merrill Lynch	10/11/2019	966	992
CCIRS	USD 5.770.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,840 %	Bank of America Merrill Lynch	10/11/2019	9.837	9.878
CCIRS	GBP 2.730.000	Fund receives Fixed 0,822 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	13/11/2019	(1.891)	(1.865)
CCIRS	EUR 3.060.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,200 %	Bank of America Merrill Lynch	15/11/2019	725	750
CCIRS	USD 6.600.000	Fund receives Fixed 2,045 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	17/11/2019	(4.826)	(4.780)
CCIRS	EUR 47.640.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,170 %	Bank of America Merrill Lynch	7/12/2019	(8.350)	(8.350)
CCIRS	EUR 15.110.000	Fund receives Floating EUR 6 Month LIBOR and pays Fixed 0,189 %	Bank of America Merrill Lynch	7/12/2019	3.125	3.250
CCIRS	GBP 14.600.000	Fund receives Fixed 0,685 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2019	(59.241)	(59.108)
CCIRS	GBP 14.150.000	Fund receives Fixed 0,900 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2019	11.068	11.200
CCIRS	USD 56.230.000	Fund receives Fixed 1,700 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/12/2019	(248.620)	(248.233)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CCIRS	USD 6.220.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,686 %	Bank of America Merrill Lynch	25/2/2020	36.621	36.665
CCIRS	USD 3.580.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,865 %	Bank of America Merrill Lynch	3/7/2020	15.183	15.214
CCIRS	USD 3.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,935 %	Bank of America Merrill Lynch	7/7/2020	9.413	9.443
CCIRS	USD 3.520.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,970 %	Bank of America Merrill Lynch	10/7/2020	9.105	9.136
CCIRS	USD 410.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,841 %	Bank of America Merrill Lynch	20/8/2020	2.034	2.037
CCIRS	USD 7.860.000	Fund receives Fixed 1,938 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	20/10/2020	(17.602)	(17.526)
CCIRS	USD 7.800.000	Fund receives Fixed 1,939 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	10/11/2020	(18.869)	(18.796)
CCIRS	USD 6.600.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,190 %	Bank of America Merrill Lynch	17/11/2020	1.912	1.958
CCIRS	USD 8.400.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,190 %	Bank of America Merrill Lynch	3/12/2020	(759)	(679)
CCIRS	USD 7.100.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,180 %	Bank of America Merrill Lynch	8/11/2021	10.587	10.667
CCIRS	GBP 903.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,776 %	Bank of America Merrill Lynch	7/3/2022	12.527	12.550
CCIRS	GBP 903.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,777 %	Bank of America Merrill Lynch	7/3/2022	12.485	12.507
CCIRS	EUR 1.140.000	Fund receives Fixed 0,123 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	20/4/2022	(847)	(832)
CCIRS	USD 5.750.000	Fund receives Floating USD 12 Month 1D Overnight Fed Funds Effective Rate and pays Fixed 1,875 %	Bank of America Merrill Lynch	31/5/2022	53.135	53.198
CCIRS	USD 1.630.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,800 %	Bank of America Merrill Lynch	6/6/2022	20.259	20.278
CCIRS	GBP 1.098.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,064 %	Bank of America Merrill Lynch	15/6/2022	2.021	2.037
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	13.521	13.573
CCIRS	GBP 1.819.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,767 %	Bank of America Merrill Lynch	7/9/2022	32.741	32.787
CCIRS	EUR 4.580.000	Fund receives Fixed 0,214 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	27/9/2022	2.975	3.035
CCIRS	SEK 44.090.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,454 %	Bank of America Merrill Lynch	27/9/2022	(27.500)	(27.440)
CCIRS	GBP 3.440.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,108 %	Bank of America Merrill Lynch	3/10/2022	1.766	1.882
CCIRS	USD 4.080.000	Fund receives Fixed 1,986 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	5/10/2022	(27.160)	(27.115)
CCIRS	JPY 1.631.000.000	Fund receives Fixed 0,106 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	6/10/2022	2.472	2.632
CCIRS	USD 4.790.000	Fund receives Fixed 1,986 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	10/10/2022	(32.078)	(32.019)
CCIRS	EUR 4.170.000	Fund receives Fixed 0,210 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	20/10/2022	214	268
CCIRS	EUR 2.085.000	Fund receives Fixed 0,210 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	20/10/2022	107	134
CCIRS	SEK 40.760.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,410 %	Bank of America Merrill Lynch	20/10/2022	(14.319)	(14.263)
CCIRS	USD 2.400.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,080 %	Bank of America Merrill Lynch	20/10/2022	7.373	7.400
CCIRS	USD 5.050.000	Fund receives Fixed 2,145 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	27/10/2022	(2.939)	(2.883)
CCIRS	USD 2.380.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,068 %	Bank of America Merrill Lynch	10/11/2022	8.869	8.895
CCIRS	EUR 19.230.000	Fund receives Fixed 0,182 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2022	(44.894)	(44.617)
CCIRS	EUR 6.230.000	Fund receives Fixed 0,187 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2022	(13.053)	(12.963)
CCIRS	EUR 6.230.000	Fund receives Fixed 0,195 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2022	(10.564)	(10.475)
CCIRS	EUR 6.305.369	Fund receives Fixed 0,215 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2022	(4.396)	(4.305)
CCIRS	EUR 6.130.000	Fund receives Fixed 0,224 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2022	(1.519)	(1.431)
CCIRS	GBP 5.900.000	Fund receives Fixed 1,096 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2022	(14.298)	(14.203)

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CCIRS	GBP 5.680.000	Fund receives Fixed 1,112 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2022	(8.598)	(8.505)
CCIRS	GBP 5.940.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,927 %	Bank of America Merrill Lynch	7/12/2022	69.555	69.650
CCIRS	GBP 5.800.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,156 %	Bank of America Merrill Lynch	7/12/2022	(5.321)	(5.226)
CCIRS	JPY 835.583.100	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,118 %	Bank of America Merrill Lynch	7/12/2022	(3.464)	(3.374)
CCIRS	USD 7.705.000	Fund receives Fixed 2,100 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/12/2022	(22.382)	(22.286)
CCIRS	USD 46.920.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,935 %	Bank of America Merrill Lynch	7/12/2022	444.311	444.875
CCIRS	JPY 1.665.000.000	Fund receives Fixed 0,096 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	20/12/2022	(8.504)	(8.322)
CCIRS	JPY 219.603.384	Fund receives Fixed 0,110 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	20/12/2022	32	53
CCIRS	JPY 350.795.016	Fund receives Fixed 0,114 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	20/12/2022	576	610
CCIRS	JPY 1.130.160.000	Fund receives Fixed 0,115 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	20/12/2022	2.280	2.390
CCIRS	EUR 710.000	Fund receives Fixed 0,267 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/3/2023	(784)	(774)
CCIRS	CAD 9.690.000	Fund receives Fixed 2,190 % and pays Floating CAD 3 Month CDOR	Bank of America Merrill Lynch	21/3/2023	48.501	48.598
CCIRS	CAD 2.520.000	Fund receives Floating CAD 3 Month CDOR and pays Fixed 2,245 %	Bank of America Merrill Lynch	21/3/2023	(17.084)	(17.059)
CCIRS	EUR 14.440.000	Fund receives Fixed 0,263 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	21/3/2023	(387)	(25.579)
CCIRS	EUR 2.170.000	Fund receives Fixed 0,270 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	21/3/2023	(3.118)	(3.086)
CCIRS	EUR 3.360.000	Fund receives Fixed 0,325 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	21/3/2023	4.389	4.438
CCIRS	GBP 3.200.000	Fund receives Fixed 0,954 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(41.908)	(41.857)
CCIRS	GBP 1.570.000	Fund receives Fixed 1,167 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(2.186)	(2.161)
CCIRS	HKD 47.480.000	Fund receives Floating HKD 3 Month LIBOR and pays Fixed 1,690 %	Bank of America Merrill Lynch	21/3/2023	96.455	96.528
CCIRS	PLN 9.700.000	Fund receives Fixed 2,328 % and pays Floating PLN 6 Month WIBOR	Bank of America Merrill Lynch	21/3/2023	(35.552)	(35.520)
CCIRS	PLN 10.690.000	Fund receives Fixed 2,545 % and pays Floating PLN 6 Month WIBOR	Bank of America Merrill Lynch	21/3/2023	(13.592)	(13.556)
CCIRS	PLN 7.550.000	Fund receives Fixed 2,620 % and pays Floating PLN 6 Month WIBOR	Bank of America Merrill Lynch	21/3/2023	(3.367)	(3.342)
CCIRS	PLN 9.350.000	Fund receives Fixed 2,651 % and pays Floating PLN 6 Month WIBOR	Bank of America Merrill Lynch	21/3/2023	(980)	(949)
CCIRS	PLN 5.570.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 2,602 %	Bank of America Merrill Lynch	21/3/2023	3.519	3.538
CCIRS	SEK 13.100.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,455 %	Bank of America Merrill Lynch	21/3/2023	1.583	1.602
CCIRS	SEK 23.830.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,500 %	Bank of America Merrill Lynch	21/3/2023	(2.574)	(2.539)
CCIRS	SEK 12.150.000	Fund receives Floating SEK 3 Month STIBOR and pays Fixed 0,585 %	Bank of America Merrill Lynch	21/3/2023	(6.626)	(6.608)
CCIRS	USD 3.460.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,111 %	Bank of America Merrill Lynch	21/3/2023	15.524	15.566
CCIRS	USD 2.690.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,179 %	Bank of America Merrill Lynch	21/3/2023	4.806	4.839
CCIRS	ZAR 41.250.000	Fund receives Fixed 7,110 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	21/3/2023	(103.147)	(103.109)
CCIRS	ZAR 30.050.000	Fund receives Fixed 8,205 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	21/3/2023	6.559	6.586
CCIRS	JPY 291.000.000	Fund receives Fixed 0,107 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	22/3/2023	(1.608)	(1.576)
CCIRS	ZAR 42.680.000	Fund receives Fixed 7,965 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	22/3/2023	(16.125)	(16.088)
CCIRS	ZAR 25.620.000	Fund receives Fixed 8,100 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	22/3/2023	(1.092)	(1.070)
CCIRS	GBP 1.779.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 0,860 %	Bank of America Merrill Lynch	31/8/2023	35.479	35.531
CCIRS	USD 400.000	Fund receives Fixed 2,290 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	3/5/2027	(1.898)	(1.891)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CCIRS	USD 6.750.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,170 %	Bank of America Merrill Lynch	15/5/2027	95.165	95.275
CCIRS	EUR 200.000	Fund receives Fixed 1,403 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	8/6/2027	366	370
CCIRS	USD 630.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,177 %	Bank of America Merrill Lynch	18/9/2027	9.137	9.147
CCIRS	USD 700.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,230 %	Bank of America Merrill Lynch	22/9/2027	7.390	7.401
CCIRS	USD 50.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,243 %	Bank of America Merrill Lynch	22/9/2027	479	480
CCIRS	USD 600.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,226 %	Bank of America Merrill Lynch	25/9/2027	6.546	6.555
CCIRS	USD 740.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,295 %	Bank of America Merrill Lynch	2/10/2027	4.280	4.292
CCIRS	JPY 815.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,286 %	Bank of America Merrill Lynch	6/10/2027	(15.967)	(15.849)
CCIRS	USD 2.200.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,312 %	Bank of America Merrill Lynch	12/10/2027	10.094	10.130
CCIRS	USD 660.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,311 %	Bank of America Merrill Lynch	20/10/2027	3.079	3.090
CCIRS	USD 1.820.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,347 %	Bank of America Merrill Lynch	25/10/2027	3.622	3.652
CCIRS	USD 1.220.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,424 %	Bank of America Merrill Lynch	27/10/2027	(4.623)	(4.603)
CCIRS	USD 2.130.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,437 %	Bank of America Merrill Lynch	27/10/2027	(10.154)	(10.119)
CCIRS	USD 370.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,350 %	Bank of America Merrill Lynch	14/11/2027	719	725
CCIRS	USD 420.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,374 %	Bank of America Merrill Lynch	14/11/2027	86	93
CCIRS	USD 390.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,378 %	Bank of America Merrill Lynch	14/11/2027	(38)	(32)
CCIRS	GBP 2.223.000	Fund receives Fixed 3,422 % and pays Floating GBP 1 Month LIBOR	Bank of America Merrill Lynch	15/11/2027	16.968	17.025
CCIRS	USD 1.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,378 %	Bank of America Merrill Lynch	16/11/2027	(84)	(67)
CCIRS	USD 350.000	Fund receives Fixed 2,312 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	17/11/2027	(1.717)	(1.711)
CCIRS	USD 250.000	Fund receives Fixed 2,318 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	17/11/2027	(1.122)	(1.118)
CCIRS	USD 300.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,361 %	Bank of America Merrill Lynch	21/11/2027	371	376
CCIRS	USD 300.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,368 %	Bank of America Merrill Lynch	21/11/2027	224	228
CCIRS	USD 1.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,364 %	Bank of America Merrill Lynch	24/11/2027	1.066	1.083
CCIRS	USD 600.000	Fund receives Fixed 2,332 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	29/11/2027	(2.097)	(2.088)
CCIRS	USD 500.000	Fund receives Fixed 2,315 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	30/11/2027	(2.442)	(2.433)
CCIRS	USD 1.800.000	Fund receives Fixed 2,368 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	1/12/2027	(1.544)	(1.515)
CCIRS	EUR 23.460.000	Fund receives Fixed 0,820 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2027	(29.828)	(29.357)
CCIRS	EUR 3.210.000	Fund receives Fixed 0,820 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2027	(4.071)	(4.006)
CCIRS	EUR 3.210.000	Fund receives Fixed 0,832 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2027	(317)	(253)
CCIRS	EUR 2.875.000	Fund receives Fixed 0,858 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2027	7.000	7.057
CCIRS	EUR 3.305.000	Fund receives Fixed 0,927 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	7/12/2027	30.268	30.334
CCIRS	EUR 3.210.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,820 %	Bank of America Merrill Lynch	7/12/2027	3.942	4.006
CCIRS	EUR 3.280.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,832 %	Bank of America Merrill Lynch	7/12/2027	192	258
CCIRS	EUR 3.210.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,832 %	Bank of America Merrill Lynch	7/12/2027	188	253
CCIRS	EUR 3.257.674	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,854 %	Bank of America Merrill Lynch	7/12/2027	(6.793)	(6.727)
CCIRS	GBP 3.110.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,165 %	Bank of America Merrill Lynch	7/12/2027	75.777	75.845

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CCIRS	GBP 3.020.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,389 %	Bank of America Merrill Lynch	7/12/2027	1.627	1.696
CCIRS	GBP 5.950.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,405 %	Bank of America Merrill Lynch	7/12/2027	(6.921)	(6.785)
CCIRS	GBP 2.950.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,413 %	Bank of America Merrill Lynch	7/12/2027	(5.941)	(5.874)
CCIRS	JPY 420.624.600	Fund receives Fixed 0,300 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2027	10.207	10.271
CCIRS	JPY 840.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,260 %	Bank of America Merrill Lynch	7/12/2027	4.352	4.478
CCIRS	USD 3.930.000	Fund receives Fixed 2,189 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/12/2027	(57.549)	(57.481)
CCIRS	USD 16.840.000	Fund receives Fixed 2,215 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	7/12/2027	(213.394)	(213.112)
CCIRS	USD 4.075.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,340 %	Bank of America Merrill Lynch	7/12/2027	12.880	12.951
CCIRS	JPY 840.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,278 %	Bank of America Merrill Lynch	20/12/2027	(5.716)	(5.589)
CCIRS	JPY 565.760.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,295 %	Bank of America Merrill Lynch	20/12/2027	(10.838)	(10.757)
CCIRS	JPY 109.933.824	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,300 %	Bank of America Merrill Lynch	20/12/2027	(2.515)	(2.499)
CCIRS	JPY 175.608.576	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,303 %	Bank of America Merrill Lynch	20/12/2027	(4.409)	(4.384)
CCIRS	SEK 12.910.000	Fund receives Fixed 1,179 % and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	21/3/2028	(3.433)	(3.407)
CCIRS	USD 400.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,642 %	Bank of America Merrill Lynch	28/6/2037	3.643	3.653
CCIRS	USD 460.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,762 %	Bank of America Merrill Lynch	29/9/2037	810	821
CCIRS	EUR 2.820.000	Fund receives Fixed 1,495 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	9/1/2043	12.107	12.214
CCIRS	EUR 2.940.000	Fund receives Fixed 1,527 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	16/1/2043	31.728	31.839
CCIRS	EUR 5.940.000	Fund receives Fixed 1,512 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	19/1/2043	43.999	44.225
CCIRS	EUR 5.750.000	Fund receives Fixed 1,467 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	30/1/2043	(15.767)	(15.548)
CCIRS	USD 1.330.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,560 %	Bank of America Merrill Lynch	15/11/2043	9.501	9.544
CCIRS	USD 4.000.000	Fund receives Fixed 2,652 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/8/2046	171	299
CCIRS	USD 4.000.000	Fund receives Fixed 2,758 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/8/2046	9.889	10.018
CCIRS	USD 4.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,650 %	Bank of America Merrill Lynch	15/8/2046	(200)	(69)
CCIRS	JPY 113.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,864 %	Bank of America Merrill Lynch	10/4/2047	(2.475)	(2.438)
CCIRS	JPY 273.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,808 %	Bank of America Merrill Lynch	31/5/2047	26.286	26.369
CCIRS	JPY 162.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,913 %	Bank of America Merrill Lynch	12/7/2047	(18.455)	(18.407)
CCIRS	JPY 162.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,920 %	Bank of America Merrill Lynch	12/7/2047	(20.753)	(20.706)
CCIRS	USD 1.700.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,424 %	Bank of America Merrill Lynch	22/8/2047	51.555	51.610
CCIRS	EUR 9.430.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,476 %	Bank of America Merrill Lynch	7/12/2047	56.741	57.099
CCIRS	EUR 1.235.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,517 %	Bank of America Merrill Lynch	7/12/2047	(5.101)	(5.054)
CCIRS	EUR 1.235.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,530 %	Bank of America Merrill Lynch	7/12/2047	(9.078)	(9.031)
CCIRS	EUR 1.190.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,555 %	Bank of America Merrill Lynch	7/12/2047	(16.118)	(16.072)
CCIRS	EUR 1.315.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 1,590 %	Bank of America Merrill Lynch	7/12/2047	(29.213)	(29.163)
CCIRS	GBP 900.000	Fund receives Fixed 1,450 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2047	(31.593)	(31.556)
CCIRS	GBP 1.130.000	Fund receives Fixed 1,616 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2047	11.153	11.202
CCIRS	GBP 1.130.000	Fund receives Fixed 1,638 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2047	17.755	17.804

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CCIRS	GBP 310.000	Fund receives Fixed 1,672 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2047	7.777	7.791
CCIRS	JPY 318.000.000	Fund receives Fixed 0,884 % and pays Floating JPY 6 Month LIBOR	Bank of America Merrill Lynch	7/12/2047	13.606	13.696
CCIRS	USD 1.560.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,457 %	Bank of America Merrill Lynch	7/12/2047	38.394	38.445
CCIRS	USD 1.750.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,470 %	Bank of America Merrill Lynch	7/12/2047	38.901	38.956
CCIRS	GBP 620.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,568 %	Bank of America Merrill Lynch	11/7/2057	(11.126)	(11.078)
CCIRS	USD 1.240.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,842 %	Deutsche Bank	27/1/2037	(3.769)	(3.769)
CDS	EUR 43.000	Fund receives default protection on Stena AB and pays Fixed 5,000 %	Bank of America Merrill Lynch	20/12/2017	(1.120)	(108)
CDS	EUR 10.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines	Bank of America Merrill Lynch	20/12/2018	284	284
CDS	EUR 80.000	Fund receives default protection on Scandinavian Airlines and pays Fixed 5,000 %	Bank of America Merrill Lynch	20/6/2019	(2.889)	(2.889)
CDS	EUR 750.000	Fund receives Fixed 1,000 % and provides default protection on Safeway Ltd	Bank of America Merrill Lynch	20/12/2021	29.095	26.090
CDS	EUR 112.000	Fund receives Fixed 5,000 % and provides default protection on EDP - Energias de Portugal SA	Bank of America Merrill Lynch	20/12/2021	3.100	20.980
CDS	EUR 81.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/6/2022	(1.203)	(2.207)
CDS	EUR 650.000	Fund receives Fixed 1,000 % and provides default protection on British American Tobacco Plc	Bank of America Merrill Lynch	20/6/2022	3.277	15.891
CDS	EUR 975.000	Fund receives Fixed 1,000 % and provides default protection on Imperial Brands Plc	Bank of America Merrill Lynch	20/6/2022	9.758	21.112
CDS	USD 609.040	Fund receives default protection on Peoples Republic of China and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/6/2022	(5.960)	(10.811)
CDS	EUR 1.200.000	Fund receives default protection on Adecco Group AG and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(5.430)	(39.009)
CDS	EUR 625.000	Fund receives default protection on Air Liquide SA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(953)	(21.746)
CDS	EUR 2.025.000	Fund receives default protection on British Telecommunications Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(7.650)	(43.993)
CDS	EUR 650.000	Fund receives default protection on Carrefour SA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(944)	(13.009)
CDS	EUR 275.000	Fund receives default protection on Cie Financiere Michelin SCmA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(821)	(10.154)
CDS	EUR 1.475.000	Fund receives default protection on Eni SpA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(11.130)	(38.152)
CDS	EUR 325.000	Fund receives default protection on Koninklijke DSM NV and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(801)	(11.622)
CDS	EUR 144.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Bank of America Merrill Lynch	20/12/2022	(1.359)	(18.099)
CDS	EUR 200.000	Fund receives default protection on Merck KGaA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(728)	(8.463)
CDS	EUR 875.000	Fund receives default protection on Statoil ASA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(2.389)	(37.251)
CDS	EUR 200.000	Fund receives default protection on Veolia Environnement SA and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(466)	(6.451)
CDS	EUR 1.550.000	Fund receives default protection on Vodafone Group Plc and pays Fixed 1,000 %	Bank of America Merrill Lynch	20/12/2022	(6.255)	(35.836)
CDS	EUR 375.000	Fund receives Fixed 1,000 % and provides default protection on BP Plc	Bank of America Merrill Lynch	20/12/2022	(84)	10.439
CDS	EUR 1.525.000	Fund receives Fixed 1,000 % and provides default protection on Diageo Plc	Bank of America Merrill Lynch	20/12/2022	4.899	57.008
CDS	EUR 1.800.000	Fund receives Fixed 1,000 % and provides default protection on GlaxoSmithKline Plc	Bank of America Merrill Lynch	20/12/2022	2.641	59.181
CDS	EUR 525.000	Fund receives Fixed 1,000 % and provides default protection on Kering	Bank of America Merrill Lynch	20/12/2022	2.250	18.126
CDS	EUR 275.000	Fund receives Fixed 1,000 % and provides default protection on Kering	Bank of America Merrill Lynch	20/12/2022	1.179	9.495
CDS	EUR 2.250.000	Fund receives Fixed 1,000 % and provides default protection on RELX Plc	Bank of America Merrill Lynch	20/12/2022	6.927	70.619
CDS	EUR 1.475.000	Fund receives Fixed 1,000 % and provides default protection on Vodafone Group Plc	Bank of America Merrill Lynch	20/12/2022	8.855	34.102
CDS	EUR 340.000	Fund receives Fixed 1,000 % and provides default protection on WPP 2005 Ltd	Bank of America Merrill Lynch	20/12/2022	349	6.194
CDS	EUR 225.000	Fund receives Fixed 5,000 % and provides default protection on Wendel SA	Bank of America Merrill Lynch	20/12/2022	(274)	48.109

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 525.000	Fund receives Fixed 5,000% and provides default protection on Wendel SA	Bank of America Merrill Lynch	20/12/2022	(639)	112.255
CDS	USD 2.575.000	Fund receives Fixed 1,000% and provides default protection on Qantas Airways Ltd	Bank of America Merrill Lynch	20/12/2022	10.096	6.958
CDS	USD 600.000	Fund receives Fixed 1,000% and provides default protection on Peoples Republic of China	Barclays Bank	20/9/2020	13.915	9.588
CDS	JPY 15.857.728	Fund receives default protection on Mitsubishi Corp and pays Fixed 1,000%	Barclays Bank	20/12/2020	(735)	(3.085)
CDS	JPY 8.312.552	Fund receives default protection on Sumitomo Corp and pays Fixed 1,000%	Barclays Bank	20/12/2020	(1.940)	(1.568)
CDS	USD 5.820.000	Fund receives default protection on Markit CDX.NA.HY.25 and pays Fixed 5,000%	Barclays Bank	20/12/2020	(196.296)	(330.231)
CDS	USD 5.820.000	Fund receives Fixed 5,000% and provides default protection on Markit CDX.NA.HY.25	Barclays Bank	20/12/2020	259.071	330.231
CDS	USD 205.090	Fund receives default protection on Kingdom of Thailand and pays Fixed 1,000%	Barclays Bank	20/6/2021	(3.682)	(3.936)
CDS	EUR 866.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000%	Barclays Bank	20/12/2021	(14.075)	(18.865)
CDS	EUR 125.000	Fund receives Fixed 1,000% and provides default protection on Technip SA	Barclays Bank	20/12/2021	4.323	2.865
CDS	EUR 125.000	Fund receives Fixed 1,000% and provides default protection on Technip SA	Barclays Bank	20/12/2021	4.323	2.865
CDS	EUR 184.000	Fund receives Fixed 5,000% and provides default protection on Anglo American Plc	Barclays Bank	20/12/2021	19.878	30.331
CDS	EUR 1.400.000	Fund receives Fixed 1,000% and provides default protection on British American Tobacco Plc	Barclays Bank	20/6/2022	8.540	34.227
CDS	EUR 1.150.000	Fund receives Fixed 1,000% and provides default protection on Kingfisher Plc	Barclays Bank	20/6/2022	1.322	25.121
CDS	EUR 226.000	Fund receives Fixed 5,000% and provides default protection on Altice Luxembourg SA	Barclays Bank	20/6/2022	(25.495)	(3.367)
CDS	USD 1.400.000	Fund receives default protection on Peoples Republic of China and pays Fixed 1,000%	Barclays Bank	20/6/2022	(12.795)	(24.852)
CDS	USD 422.195	Fund receives default protection on Peoples Republic of China and pays Fixed 1,000%	Barclays Bank	20/6/2022	(3.962)	(7.495)
CDS	EUR 225.000	Fund receives default protection on Carrefour SA and pays Fixed 1,000%	Barclays Bank	20/12/2022	(209)	(4.503)
CDS	EUR 1.850.000	Fund receives default protection on Cie de Saint-Gobain and pays Fixed 1,000%	Barclays Bank	20/12/2022	(5.915)	(55.076)
CDS	EUR 1.450.000	Fund receives default protection on Jaguar Land Rover Automotive Plc and pays Fixed 5,000%	Barclays Bank	20/12/2022	6.044	(250.048)
CDS	EUR 3.305.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000%	Barclays Bank	20/12/2022	(32.459)	(415.387)
CDS	EUR 475.000	Fund receives default protection on Schaeffler Finance BV and pays Fixed 5,000%	Barclays Bank	20/12/2022	(252)	(100.987)
CDS	EUR 225.000	Fund receives default protection on Schaeffler Finance BV and pays Fixed 5,000%	Barclays Bank	20/12/2022	(119)	(47.836)
CDS	EUR 1.075.000	Fund receives default protection on Veolia Environnement SA and pays Fixed 1,000%	Barclays Bank	20/12/2022	(970)	(34.674)
CDS	EUR 1.500.000	Fund receives Fixed 1,000% and provides default protection on GKN Holdings Plc	Barclays Bank	20/12/2022	(8.640)	(230)
CDS	EUR 450.000	Fund receives Fixed 1,000% and provides default protection on GKN Holdings Plc	Barclays Bank	20/12/2022	(2.592)	(69)
CDS	EUR 2.340.000	Fund receives Fixed 1,000% and provides default protection on Imperial Brands Plc	Barclays Bank	20/12/2022	6.189	48.530
CDS	EUR 758.000	Fund receives Fixed 1,000% and provides default protection on Next Plc	Barclays Bank	20/12/2022	(716)	(6.839)
CDS	EUR 312.000	Fund receives Fixed 1,000% and provides default protection on Next Plc	Barclays Bank	20/12/2022	(295)	(2.815)
CDS	EUR 600.000	Fund receives Fixed 1,000% and provides default protection on Rolls-Royce Holdings Plc	Barclays Bank	20/12/2022	110	9.709
CDS	EUR 1.000.000	Fund receives Fixed 1,000% and provides default protection on Volvo AB	Barclays Bank	20/12/2022	2.740	26.656
CDS	EUR 340.000	Fund receives Fixed 1,000% and provides default protection on WPP 2005 Ltd	Barclays Bank	20/12/2022	6	6.194
CDS	EUR 225.000	Fund receives Fixed 5,000% and provides default protection on Fiat Chrysler Automobiles NV	Barclays Bank	20/12/2022	1.789	36.072
CDS	EUR 225.000	Fund receives Fixed 5,000% and provides default protection on Fiat Chrysler Automobiles NV	Barclays Bank	20/12/2022	1.789	36.072
CDS	EUR 225.000	Fund receives Fixed 5,000% and provides default protection on Fiat Chrysler Automobiles NV	Barclays Bank	20/12/2022	1.789	36.072
CDS	EUR 175.000	Fund receives Fixed 5,000% and provides default protection on Galp Energia SGPS SA	Barclays Bank	20/12/2022	2.183	38.549

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 150.000	Fund receives Fixed 1,000 % and provides default protection on Securitas AB	BNP Paribas	20/9/2019	642	2.217
CDS	EUR 140.000	Fund receives Fixed 1,000 % and provides default protection on Securitas AB	BNP Paribas	20/9/2019	323	2.069
CDS	EUR 250.000	Fund receives default protection on Standard Chartered Bank and pays Fixed 1,000 %	BNP Paribas	20/12/2020	(11.076)	(4.890)
CDS	USD 194.910	Fund receives default protection on Kingdom of Thailand and pays Fixed 1,000 %	BNP Paribas	20/6/2021	(3.254)	(3.741)
CDS	EUR 280.000	Fund receives Fixed 1,000 % and provides default protection on Safeway Ltd	BNP Paribas	20/12/2021	10.870	9.740
CDS	EUR 62.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	BNP Paribas	20/6/2022	(552)	(1.689)
CDS	EUR 956.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 26 Version 1	BNP Paribas	20/6/2022	14.025	26.044
CDS	EUR 310.000	Fund receives Fixed 1,000 % and provides default protection on Telefonaktiebolaget LM Ericsson	BNP Paribas	20/6/2022	(626)	(4.405)
CDS	USD 5.500.000	Fund receives default protection on Markit CDX.NA.IG.28 and pays Fixed 1,000 %	BNP Paribas	20/6/2022	(10.979)	(98.775)
CDS	EUR 950.000	Fund receives default protection on Bayerische Motoren Werke AG and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(4.417)	(30.680)
CDS	EUR 1.025.000	Fund receives default protection on Bayerische Motoren Werke AG and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(4.765)	(33.102)
CDS	EUR 96.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	BNP Paribas	20/12/2022	(956)	(12.066)
CDS	EUR 2.250.000	Fund receives default protection on Pearson Plc and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(41.930)	(30.607)
CDS	EUR 450.000	Fund receives default protection on Renault SA and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(3.642)	(9.415)
CDS	EUR 625.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(16.396)	1.843
CDS	EUR 310.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(8.132)	914
CDS	EUR 325.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(8.526)	958
CDS	EUR 275.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	BNP Paribas	20/12/2022	(7.214)	811
CDS	EUR 1.175.000	Fund receives Fixed 1,000 % and provides default protection on Fortum OYJ	BNP Paribas	20/12/2022	2.307	30.296
CDS	EUR 1.300.000	Fund receives Fixed 1,000 % and provides default protection on Gas Natural SDG SA	BNP Paribas	20/12/2022	(801)	26.373
CDS	EUR 1.000.000	Fund receives Fixed 1,000 % and provides default protection on Nestle SA	BNP Paribas	20/12/2022	3.611	42.122
CDS	EUR 2.025.000	Fund receives Fixed 1,000 % and provides default protection on Vinci SA	BNP Paribas	20/12/2022	5.810	65.396
CDS	EUR 450.000	Fund receives Fixed 1,000 % and provides default protection on Vinci SA	BNP Paribas	20/12/2022	1.291	14.532
CDS	EUR 425.000	Fund receives default protection on TVN Finance Corp III AB and pays Fixed 5,000 %	Citibank	20/12/2020	32.221	(60.429)
CDS	USD 300.000	Fund receives default protection on Westpac Banking Corp and pays Fixed 1,000 %	Citibank	20/12/2020	(4.752)	(5.651)
CDS	USD 111.971	Fund receives default protection on Kingdom of Thailand and pays Fixed 1,000 %	Citibank	20/6/2021	(1.964)	(2.149)
CDS	EUR 393.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000 %	Citibank	20/12/2021	(7.431)	(8.561)
CDS	EUR 645.000	Fund receives default protection on LafargeHolcim Ltd and pays Fixed 1,000 %	Citibank	20/12/2021	(11.060)	(14.051)
CDS	EUR 252.500	Fund receives Fixed 1,000 % and provides default protection on RWE AG	Citibank	20/12/2021	3.745	7.209
CDS	EUR 450.000	Fund receives Fixed 1,000 % and provides default protection on Safeway Ltd	Citibank	20/12/2021	17.720	15.654
CDS	EUR 210.000	Fund receives Fixed 1,000 % and provides default protection on Safeway Ltd	Citibank	20/12/2021	7.946	7.305
CDS	EUR 350.000	Fund receives Fixed 1,000 % and provides default protection on Safeway Ltd	Citibank	20/12/2021	12.702	12.175
CDS	EUR 45.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	Citibank	20/6/2022	(667)	(1.226)
CDS	USD 209.607	Fund receives default protection on Republic of Indonesia and pays Fixed 1,000 %	Citibank	20/6/2022	(3.618)	(1.174)
CDS	EUR 240.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Citibank	20/12/2022	(1.719)	(30.164)
CDS	EUR 240.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Citibank	20/12/2022	(1.691)	(30.164)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 1.779.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Citibank	20/12/2022	(6.496)	(46.454)
CDS	EUR 329.000	Fund receives default protection on Premier Foods Finance Plc and pays Fixed 5,000 %	Citibank	20/12/2022	(6.719)	(26.118)
CDS	EUR 197.000	Fund receives default protection on Premier Foods Finance Plc and pays Fixed 5,000 %	Citibank	20/12/2022	(4.023)	(15.639)
CDS	EUR 500.000	Fund receives default protection on Rexel SA and pays Fixed 5,000 %	Citibank	20/12/2022	(13.484)	(101.836)
CDS	EUR 225.000	Fund receives default protection on Rexel SA and pays Fixed 5,000 %	Citibank	20/12/2022	(6.068)	(45.826)
CDS	EUR 450.000	Fund receives default protection on Suedzucker AG and pays Fixed 1,000 %	Citibank	20/12/2022	(1.260)	(10.238)
CDS	EUR 475.000	Fund receives default protection on Suedzucker AG and pays Fixed 1,000 %	Citibank	20/12/2022	(1.330)	(10.807)
CDS	EUR 1.550.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Citibank	20/12/2022	6.949	40.474
CDS	EUR 950.000	Fund receives Fixed 1,000 % and provides default protection on Marks & Spencer Plc	Citibank	20/12/2022	9.460	(16.180)
CDS	EUR 925.000	Fund receives Fixed 1,000 % and provides default protection on Volvo AB	Citibank	20/12/2022	2.535	24.657
CDS	EUR 340.000	Fund receives Fixed 1,000 % and provides default protection on WPP 2005 Ltd	Citibank	20/12/2022	426	6.194
CDS	USD 725.000	Fund receives Fixed 1,000 % and provides default protection on Rio Tinto Ltd	Citibank	20/12/2022	1.464	12.245
CDS	EUR 20.000	Fund receives default protection on Infineon Technologies Holding BV and pays Fixed 5,000 %	Credit Suisse	20/12/2017	2.128	(53)
CDS	EUR 40.000	Fund receives Fixed 1,000 % and provides default protection on Havas SA	Credit Suisse	20/3/2018	1.812	113
CDS	EUR 300.000	Fund receives Fixed 5,000 % and provides default protection on Smurfit Kappa Acquisitions	Credit Suisse	20/9/2018	(13.687)	11.992
CDS	EUR 10.000	Fund receives default protection on Scandinavian Airlines and pays Fixed 5,000 %	Credit Suisse	20/6/2019	(340)	(361)
CDS	EUR 100.000	Fund receives default protection on Scandinavian Airlines and pays Fixed 5,000 %	Credit Suisse	20/6/2019	(3.109)	(3.611)
CDS	EUR 118.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Credit Suisse	20/12/2020	9.762	(14.611)
CDS	EUR 50.000	Fund receives default protection on Stena AB and pays Fixed 5,000 %	Credit Suisse	20/12/2021	(5.062)	(125)
CDS	EUR 272.000	Fund receives Fixed 5,000 % and provides default protection on Anglo American Plc	Credit Suisse	20/12/2021	30.680	44.838
CDS	EUR 196.000	Fund receives Fixed 5,000 % and provides default protection on International Game Technology Plc	Credit Suisse	20/12/2021	1.516	30.887
CDS	EUR 196.000	Fund receives Fixed 5,000 % and provides default protection on International Game Technology Plc	Credit Suisse	20/12/2021	1.516	30.887
CDS	EUR 90.000	Fund receives Fixed 5,000 % and provides default protection on Beni Stabili SpA SII Q	Credit Suisse	20/6/2022	4.301	17.904
CDS	EUR 202.000	Fund receives Fixed 5,000 % and provides default protection on TUI AG	Credit Suisse	20/6/2022	1.769	35.786
CDS	USD 10.500.000	Fund receives default protection on Markit CDX.NA.IG.28 and pays Fixed 1,000 %	Credit Suisse	20/6/2022	(17.896)	(188.571)
CDS	EUR 2.025.000	Fund receives default protection on Koninklijke KPN NV and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(5.415)	(49.971)
CDS	EUR 1.250.000	Fund receives default protection on Telenor ASA and pays Fixed 1,000 %	Credit Suisse	20/12/2022	(4.520)	(46.780)
CDS	EUR 310.000	Fund receives Fixed 1,000 % and provides default protection on Next Plc	Credit Suisse	20/12/2022	(493)	(2.797)
CDS	USD 300.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.9	Credit Suisse	17/9/2058	(2.012)	(28.693)
CDS	USD 100.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.9	Credit Suisse	17/9/2058	1.854	(9.564)
CDS	USD 7.720.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.10	Credit Suisse	17/11/2059	80.185	(687.895)
CDS	EUR 70.000	Fund receives Fixed 5,000 % and provides default protection on Infineon Technologies Holding BV	Deutsche Bank	20/9/2018	(9.526)	2.674
CDS	EUR 49.000	Fund receives default protection on Markit iTraxx Europe Series 26 Version 1 and pays Fixed 1,000 %	Deutsche Bank	20/6/2022	(708)	(1.335)
CDS	USD 675.000	Fund receives default protection on BHP Billiton Ltd and pays Fixed 1,000 %	Deutsche Bank	20/12/2022	(1.845)	(14.095)
CDS	EUR 130.000	Fund receives default protection on Clariant Finance Luxembourg SA and pays Fixed 1,000 %	Goldman Sachs	20/3/2018	(5.970)	(358)
CDS	EUR 70.000	Fund receives Fixed 5,000 % and provides default protection on Imperial Tobacco Finance Plc	Goldman Sachs	20/9/2018	(10.135)	2.674

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 60.000	Fund receives Fixed 5,000 % and provides default protection on Infineon Technologies Holding BV	Goldman Sachs	20/9/2018	(7.544)	2.292
CDS	EUR 90.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines	Goldman Sachs	20/12/2018	3.910	2.560
CDS	EUR 20.000	Fund receives Fixed 5,000 % and provides default protection on Scandinavian Airlines	Goldman Sachs	20/12/2018	569	569
CDS	EUR 130.000	Fund receives default protection on Scandinavian Airlines and pays Fixed 5,000 %	Goldman Sachs	20/3/2019	(98)	(4.194)
CDS	EUR 150.000	Fund receives Fixed 5,000 % and provides default protection on Infineon Technologies Holding	Goldman Sachs	20/3/2019	(23.179)	8.981
CDS	EUR 84.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	7.946	(10.401)
CDS	EUR 211.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	17.688	(26.127)
CDS	EUR 211.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	17.239	(26.127)
CDS	EUR 97.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	8.191	(12.011)
CDS	EUR 113.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	9.532	(13.992)
CDS	EUR 131.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	11.359	(16.221)
CDS	EUR 201.000	Fund receives default protection on Cerved Group SpA and pays Fixed 5,000 %	Goldman Sachs	20/12/2020	18.646	(24.889)
CDS	EUR 340.000	Fund receives default protection on Standard Chartered Bank and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(11.629)	(8.029)
CDS	EUR 193.000	Fund receives default protection on Sudzucker International Finance BV and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(5.526)	(4.429)
CDS	EUR 380.000	Fund receives default protection on Suedzucker AG and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(10.527)	(8.720)
CDS	EUR 194.000	Fund receives default protection on Suedzucker AG and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(6.011)	(4.452)
CDS	EUR 211.000	Fund receives default protection on Suedzucker AG and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(8.099)	(4.842)
CDS	JPY 9.775.171	Fund receives default protection on ITOCHU Corp and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(1.199)	(1.825)
CDS	JPY 9.775.171	Fund receives default protection on ITOCHU Corp and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(1.183)	(1.846)
CDS	JPY 5.000.000	Fund receives default protection on ITOCHU Corp and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(700)	(944)
CDS	JPY 10.674.487	Fund receives default protection on ITOCHU Corp and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(1.261)	(2.016)
CDS	JPY 9.775.171	Fund receives default protection on Mitsubishi Corp and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(603)	(1.902)
CDS	JPY 15.000.000	Fund receives default protection on Mitsui & Co Ltd and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(2.058)	(2.849)
CDS	JPY 9.775.171	Fund receives default protection on Mitsui & Co Ltd and pays Fixed 1,000 %	Goldman Sachs	20/12/2020	(1.489)	(1.857)
CDS	USD 600.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Asia ex-Japan IG Series 24 Version 1	Goldman Sachs	20/12/2020	24.722	9.321
CDS	EUR 175.000	Fund receives Fixed 1,000 % and provides default protection on Cap Gemini SA	Goldman Sachs	20/12/2021	2.365	3.858
CDS	EUR 150.000	Fund receives Fixed 1,000 % and provides default protection on Rentokil Initial Plc	Goldman Sachs	20/12/2021	752	3.871
CDS	EUR 105.000	Fund receives Fixed 5,000 % and provides default protection on Anglo American Plc	Goldman Sachs	20/12/2021	10.838	17.309
CDS	EUR 260.000	Fund receives Fixed 5,000 % and provides default protection on EDP - Energias de Portugal SA	Goldman Sachs	20/12/2021	9.249	48.703
CDS	EUR 775.000	Fund receives default protection on PostNL NV and pays Fixed 1,000 %	Goldman Sachs	20/6/2022	(629)	(22.723)
CDS	EUR 350.000	Fund receives Fixed 1,000 % and provides default protection on Imperial Brands Plc	Goldman Sachs	20/6/2022	3.228	7.579
CDS	EUR 250.000	Fund receives Fixed 1,000 % and provides default protection on Telefonaktiebolaget LM Ericsson	Goldman Sachs	20/6/2022	(1.358)	(3.552)
CDS	EUR 250.000	Fund receives Fixed 1,000 % and provides default protection on Telefonaktiebolaget LM Ericsson	Goldman Sachs	20/6/2022	(1.358)	(3.552)
CDS	USD 5.000.000	Fund receives default protection on Markit CDX.NA.IG.28 and pays Fixed 1,000 %	Goldman Sachs	20/6/2022	(8.248)	(89.796)
CDS	USD 5.500.000	Fund receives default protection on Markit CDX.NA.IG.28 and pays Fixed 1,000 %	Goldman Sachs	20/6/2022	(9.278)	(98.775)
CDS	USD 310.917	Fund receives default protection on Republic of Indonesia and pays Fixed 1,000 %	Goldman Sachs	20/6/2022	(5.423)	(1.741)
CDS	EUR 625.000	Fund receives default protection on Akzo Nobel NV and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(2.584)	(15.033)

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 850.000	Fund receives default protection on Akzo Nobel NV and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(3.515)	(20.445)
CDS	EUR 475.000	Fund receives default protection on Anheuser-Busch InBev SA/NV and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(880)	(14.294)
CDS	EUR 400.000	Fund receives default protection on Bayer AG and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	67	(13.042)
CDS	EUR 375.000	Fund receives default protection on Bouygues SA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(1.020)	(12.572)
CDS	EUR 900.000	Fund receives default protection on Bouygues SA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(2.449)	(30.173)
CDS	EUR 300.000	Fund receives default protection on Electricite de France SA and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	945	(6.264)
CDS	EUR 900.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(7.404)	(113.116)
CDS	EUR 400.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(1.558)	(10.445)
CDS	EUR 6.348.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(27.442)	(165.763)
CDS	EUR 1.900.000	Fund receives default protection on Telia Company AB and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(10.108)	(61.357)
CDS	EUR 425.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	(9.109)	1.253
CDS	EUR 600.000	Fund receives Fixed 1,000 % and provides default protection on Accor SA	Goldman Sachs	20/12/2022	(747)	11.333
CDS	EUR 275.000	Fund receives Fixed 1,000 % and provides default protection on Atlantia SpA	Goldman Sachs	20/12/2022	(246)	5.010
CDS	EUR 200.000	Fund receives Fixed 1,000 % and provides default protection on Atlantia SpA	Goldman Sachs	20/12/2022	(179)	3.644
CDS	EUR 975.000	Fund receives Fixed 1,000 % and provides default protection on Atlantia SpA	Goldman Sachs	20/12/2022	(872)	17.763
CDS	EUR 350.000	Fund receives Fixed 1,000 % and provides default protection on Carlsberg Breweries A/S	Goldman Sachs	20/12/2022	(141)	11.016
CDS	EUR 500.000	Fund receives Fixed 1,000 % and provides default protection on Danone SA	Goldman Sachs	20/12/2022	3.203	17.753
CDS	EUR 1.125.000	Fund receives Fixed 1,000 % and provides default protection on Enel SpA	Goldman Sachs	20/12/2022	3.003	23.295
CDS	EUR 475.000	Fund receives Fixed 1,000 % and provides default protection on Enel SpA	Goldman Sachs	20/12/2022	1.268	9.836
CDS	EUR 175.000	Fund receives Fixed 1,000 % and provides default protection on Enel SpA	Goldman Sachs	20/12/2022	467	3.624
CDS	EUR 450.000	Fund receives Fixed 1,000 % and provides default protection on Heineken NV	Goldman Sachs	20/12/2022	903	14.765
CDS	EUR 425.000	Fund receives Fixed 1,000 % and provides default protection on LVMH Moet Hennessy Louis Vuitton SE	Goldman Sachs	20/12/2022	1.005	15.804
CDS	EUR 17.819.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Goldman Sachs	20/12/2022	34.316	465.300
CDS	EUR 1.550.000	Fund receives Fixed 1,000 % and provides default protection on National Grid Plc	Goldman Sachs	20/12/2022	2.610	42.813
CDS	EUR 200.000	Fund receives Fixed 1,000 % and provides default protection on Repsol SA	Goldman Sachs	20/12/2022	2.303	5.093
CDS	EUR 925.000	Fund receives Fixed 1,000 % and provides default protection on Repsol SA	Goldman Sachs	20/12/2022	10.651	23.553
CDS	EUR 1.850.000	Fund receives Fixed 1,000 % and provides default protection on Rolls-Royce Holdings Plc	Goldman Sachs	20/12/2022	3.326	29.936
CDS	EUR 725.000	Fund receives Fixed 1,000 % and provides default protection on Rolls-Royce Holdings Plc	Goldman Sachs	20/12/2022	1.303	11.732
CDS	EUR 210.000	Fund receives Fixed 1,000 % and provides default protection on Solvay SA	Goldman Sachs	20/12/2022	534	6.093
CDS	EUR 165.000	Fund receives Fixed 1,000 % and provides default protection on Solvay SA	Goldman Sachs	20/12/2022	420	4.787
CDS	EUR 358.000	Fund receives Fixed 1,000 % and provides default protection on Telecom Italia SpA	Goldman Sachs	20/12/2022	2.085	(2.764)
CDS	EUR 2.025.000	Fund receives Fixed 1,000 % and provides default protection on Vivendi SA	Goldman Sachs	20/12/2022	6.854	47.416
CDS	USD 300.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.9	Goldman Sachs	17/9/2058	(408)	(28.693)
CDS	USD 445.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.9	Goldman Sachs	17/9/2058	633	(42.561)
CDS	USD 22.500.000	Fund receives default protection on Markit CMBX.NA.AAA.10 and pays Fixed 0,500 %	Goldman Sachs	17/11/2059	(215.626)	95.068
CDS	USD 7.500.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.10	Goldman Sachs	17/11/2059	(21.155)	(668.292)
CDS	EUR 188.709	Fund receives default protection on GDF Suez and pays Fixed 1,000 %	HSBC	20/12/2017	(4)	(97)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 220.000	Fund receives default protection on Metsa OYJ and pays Fixed 1,000 %	JP Morgan	20/12/2018	(8.094)	(2.028)
CDS	JPY 8.438.819	Fund receives default protection on Sumitomo Corp and pays Fixed 1,000 %	JP Morgan	20/12/2020	(2.219)	(1.592)
CDS	USD 662.624	Fund receives default protection on Australia & New Zealand Banking Group Ltd and pays Fixed 1,000 %	JP Morgan	20/12/2020	(9.387)	(12.339)
CDS	USD 437.376	Fund receives default protection on Australia & New Zealand Banking Group Ltd and pays Fixed 1,000 %	JP Morgan	20/12/2020	(6.000)	(8.145)
CDS	USD 650.000	Fund receives default protection on Commonwealth Bank of Australia and pays Fixed 1,000 %	JP Morgan	20/12/2020	(9.584)	(11.888)
CDS	USD 300.000	Fund receives default protection on National Australia Bank Ltd and pays Fixed 1,000 %	JP Morgan	20/12/2020	(5.236)	(5.621)
CDS	USD 144.015	Fund receives default protection on Kingdom of Thailand and pays Fixed 1,000 %	JP Morgan	20/6/2021	(2.705)	(2.764)
CDS	USD 144.014	Fund receives default protection on Kingdom of Thailand and pays Fixed 1,000 %	JP Morgan	20/6/2021	(2.646)	(2.765)
CDS	EUR 442.000	Fund receives default protection on Marks & Spencer Plc and pays Fixed 1,000 %	JP Morgan	20/6/2022	(10.360)	4.424
CDS	EUR 875.000	Fund receives default protection on Melia Hotels International SA and pays Fixed 5,000 %	JP Morgan	20/6/2022	10.199	(175.064)
CDS	EUR 425.000	Fund receives Fixed 1,000 % and provides default protection on J Sainsbury Plc	JP Morgan	20/6/2022	6.451	(5.066)
CDS	EUR 250.000	Fund receives Fixed 1,000 % and provides default protection on J Sainsbury Plc	JP Morgan	20/6/2022	3.795	(2.980)
CDS	EUR 675.000	Fund receives Fixed 1,000 % and provides default protection on Swedish Match AB	JP Morgan	20/6/2022	5.458	15.148
CDS	EUR 360.000	Fund receives Fixed 1,000 % and provides default protection on Telefonaktiebolaget LM Ericsson	JP Morgan	20/6/2022	(2.507)	(5.115)
CDS	USD 368.765	Fund receives default protection on Peoples Republic of China and pays Fixed 1,000 %	JP Morgan	20/6/2022	(3.111)	(6.546)
CDS	USD 279.476	Fund receives default protection on Republic of Indonesia and pays Fixed 1,000 %	JP Morgan	20/6/2022	(5.303)	(1.565)
CDS	EUR 925.000	Fund receives default protection on Bayerische Motoren Werke AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	(3.493)	(29.872)
CDS	EUR 450.000	Fund receives default protection on Continental AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	(2.604)	(15.096)
CDS	EUR 825.000	Fund receives default protection on Continental AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	(4.774)	(27.677)
CDS	EUR 1.150.000	Fund receives default protection on E.ON SE and pays Fixed 1,000 %	JP Morgan	20/12/2022	(5.684)	(36.014)
CDS	EUR 1.070.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	JP Morgan	20/12/2022	(4.741)	(27.941)
CDS	EUR 310.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	JP Morgan	20/12/2022	(83)	(8.095)
CDS	EUR 1.000.000	Fund receives default protection on Novartis AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	886	(43.343)
CDS	EUR 450.000	Fund receives default protection on Renault SA and pays Fixed 1,000 %	JP Morgan	20/12/2022	(4.015)	(9.415)
CDS	EUR 450.000	Fund receives default protection on Renault SA and pays Fixed 1,000 %	JP Morgan	20/12/2022	(4.015)	(9.415)
CDS	EUR 1.100.000	Fund receives default protection on Statoil ASA and pays Fixed 1,000 %	JP Morgan	20/12/2022	(3.599)	(46.830)
CDS	EUR 375.000	Fund receives default protection on Telekom Austria AG and pays Fixed 1,000 %	JP Morgan	20/12/2022	(1.572)	(13.736)
CDS	EUR 640.000	Fund receives default protection on Tesco Plc and pays Fixed 1,000 %	JP Morgan	20/12/2022	(16.449)	1.887
CDS	EUR 1.550.000	Fund receives default protection on Wolters Kluwer NV and pays Fixed 1,000 %	JP Morgan	20/12/2022	(3.613)	(48.737)
CDS	EUR 11.970.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	JP Morgan	20/12/2022	24.594	312.568
CDS	EUR 800.000	Fund receives Fixed 1,000 % and provides default protection on Nestle SA	JP Morgan	20/12/2022	3.433	33.697
CDS	EUR 412.500	Fund receives Fixed 1,000 % and provides default protection on Royal Dutch Shell Plc	JP Morgan	20/12/2022	921	14.178
CDS	EUR 330.000	Fund receives Fixed 1,000 % and provides default protection on WPP 2005 Ltd	JP Morgan	20/12/2022	106	6.011
CDS	EUR 275.000	Fund receives Fixed 5,000 % and provides default protection on Glencore International AG	JP Morgan	20/12/2022	(2.475)	50.774
CDS	EUR 700.000	Fund receives Fixed 5,000 % and provides default protection on Glencore International AG	JP Morgan	20/12/2022	(6.299)	129.242
CDS	EUR 275.000	Fund receives Fixed 5,000 % and provides default protection on Smurfit Kappa Group Plc	JP Morgan	20/12/2022	390	57.450

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	USD 1.080.000	Fund receives Fixed 1,000 % and provides default protection on Markit CDX.NA.IG.29	JP Morgan	20/12/2022	1.770	20.612
CDS	EUR 130.000	Fund receives default protection on Standard Chartered Bank and pays Fixed 1,000 %	Morgan Stanley	20/12/2020	(6.349)	(3.070)
CDS	USD 300.000	Fund receives Fixed 3,000 % and provides default protection on Markit CMBX.NA.BBB.9	Morgan Stanley	17/9/2058	509	(28.693)
CDS	EUR 225.000	Fund receives Fixed 1,000 % and provides default protection on Technip SA	Societe Generale	20/12/2021	7.894	5.157
CDS	EUR 225.000	Fund receives Fixed 1,000 % and provides default protection on Technip SA	Societe Generale	20/12/2021	6.867	5.157
CDS	EUR 725.000	Fund receives Fixed 1,000 % and provides default protection on J Sainsbury Plc	Societe Generale	20/6/2022	10.831	(8.642)
CDS	EUR 1.100.000	Fund receives Fixed 1,000 % and provides default protection on Thales SA	Societe Generale	20/6/2022	10.327	34.742
CDS	EUR 250.000	Fund receives Fixed 5,000 % and provides default protection on TUI AG	Societe Generale	20/6/2022	51	44.290
CDS	EUR 1.200.000	Fund receives default protection on Carrefour SA and pays Fixed 1,000 %	Societe Generale	20/12/2022	(2.113)	(24.016)
CDS	EUR 425.000	Fund receives default protection on Daimler AG and pays Fixed 1,000 %	Societe Generale	20/12/2022	(2.980)	(12.758)
CDS	EUR 925.000	Fund receives default protection on Daimler AG and pays Fixed 1,000 %	Societe Generale	20/12/2022	(6.485)	(27.767)
CDS	EUR 675.000	Fund receives default protection on Deutsche Telekom AG and pays Fixed 1,000 %	Societe Generale	20/12/2022	(1.070)	(22.003)
CDS	EUR 1.075.000	Fund receives default protection on Electricite de France SA and pays Fixed 1,000 %	Societe Generale	20/12/2022	1.962	(22.446)
CDS	EUR 800.000	Fund receives default protection on Engie SA and pays Fixed 1,000 %	Societe Generale	20/12/2022	(1.664)	(24.993)
CDS	EUR 235.000	Fund receives default protection on Markit iTraxx Europe Crossover Series 28 Version 1 and pays Fixed 5,000 %	Societe Generale	20/12/2022	(1.798)	(29.536)
CDS	EUR 475.000	Fund receives default protection on Rexel SA and pays Fixed 5,000 %	Societe Generale	20/12/2022	(12.810)	(96.744)
CDS	EUR 700.000	Fund receives default protection on Sanofi and pays Fixed 1,000 %	Societe Generale	20/12/2022	(1.733)	(26.020)
CDS	EUR 625.000	Fund receives default protection on Sanofi and pays Fixed 1,000 %	Societe Generale	20/12/2022	(1.547)	(23.232)
CDS	EUR 700.000	Fund receives Fixed 1,000 % and provides default protection on Accor SA	Societe Generale	20/12/2022	1.018	13.222
CDS	EUR 225.000	Fund receives Fixed 1,000 % and provides default protection on Accor SA	Societe Generale	20/12/2022	327	4.250
CDS	EUR 1.475.000	Fund receives Fixed 1,000 % and provides default protection on Iberdrola SA	Societe Generale	20/12/2022	1.088	40.579
CDS	EUR 11.970.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Societe Generale	20/12/2022	25.674	312.568
CDS	EUR 225.000	Fund receives Fixed 5,000 % and provides default protection on Wendel SA	Societe Generale	20/12/2022	(331)	48.109
CDS	EUR 1.050.000	Fund receives Fixed 5,000 % and provides default protection on Wendel SA	Societe Generale	20/12/2022	(1.543)	224.509
CYS	KRW 3.500.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed KRW 1,460 %	JP Morgan	4/4/2018	(106.602)	(105.451)
ILS	GBP 2.990.000	Fund receives Fixed 3,380 % and pays Floating GBP 1 Month UKRPI	Bank of America Merrill Lynch	15/9/2022	10.190	10.231
ILS	GBP 6.831.000	Fund receives Fixed 3,580 % and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/3/2022	51.441	51.441
ILS	GBP 3.144.000	Fund receives Floating GBP 12 Month UKRPI and pays Fixed 3,552 %	Barclays Bank	15/3/2027	(59.055)	(59.055)
IRS	KRW 3.637.807.810	Fund receives Fixed 2,120 % and pays Floating KRW 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2021	6.311	6.311
IRS	CNY 8.512.350	Fund receives Fixed 3,840 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	13/4/2022	(3.567)	(3.567)
IRS	CNY 31.070.000	Fund receives Fixed 3,915 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	26/4/2022	(1.565)	(1.565)
IRS	GBP 4.785.000	Fund receives Fixed 3,370 % and pays Floating GBP 1 Month UKRPI	Bank of America Merrill Lynch	15/6/2022	1.414	1.463
IRS	CNY 5.445.382	Fund receives Fixed 3,720 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	30/6/2022	(6.293)	(6.293)
IRS	GBP 1.000.000	Fund receives Fixed 3,328 % and pays Floating GBP 1 Month LIBOR	Bank of America Merrill Lynch	15/10/2022	377	394
IRS	CNY 9.860.000	Fund receives Fixed 3,860 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(8.720)	(8.720)
IRS	CNY 6.303.600	Fund receives Fixed 4,010 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(199)	(199)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
IRS	CNY 9.232.920	Fund receives Fixed 4,030 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	759	759
IRS	CNY 6.463.044	Fund receives Fixed 4,030 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	531	531
IRS	CNY 9.270.000	Fund receives Fixed 4,037 % and pays Floating CNY 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	1.158	1.158
IRS	CNY 3.732.408	Fund receives Fixed 4,045 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	625	625
IRS	CNY 4.561.832	Fund receives Fixed 4,050 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	894	894
IRS	CNY 6.786.196	Fund receives Fixed 4,060 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	1.716	1.716
IRS	SGD 5.510.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,720 %	Bank of America Merrill Lynch	21/3/2023	37.164	37.164
IRS	SGD 5.490.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,790 %	Bank of America Merrill Lynch	21/3/2023	25.657	25.657
IRS	SGD 2.570.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,902 %	Bank of America Merrill Lynch	21/3/2023	3.455	3.455
IRS	GBP 2.864.000	Fund receives Fixed 1,122 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	8/6/2027	(72.524)	(72.524)
IRS	KRW 1.197.048.790	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,265 %	Bank of America Merrill Lynch	21/3/2028	(5.299)	(5.299)
IRS	USD 60.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,685 %	Bank of America Merrill Lynch	14/9/2037	388.969	390.652
IRS	USD 160.000.000	Fund receives Fixed 2,520 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	15/9/2047	(401.730)	(401.730)
IRS	GBP 551.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,498 %	Bank of America Merrill Lynch	8/11/2047	12.102	12.126
IRS	GBP 1.816.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,375 %	Bank of America Merrill Lynch	22/7/2065	66.008	66.086
IRS	MXN 40.890.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,230 %	Barclays Bank	15/3/2023	6.625	6.625
IRS	USD 2.580.000	Fund receives Fixed 1,935 % and pays Floating USD 3 Month LIBOR	Barclays Bank	27/10/2026	(56.726)	(56.726)
IRS	USD 2.920.000	Fund receives Fixed 2,026 % and pays Floating USD 3 Month LIBOR	Barclays Bank	29/10/2026	(54.284)	(54.284)
IRS	USD 70.000	Fund receives Fixed 2,710 % and pays Floating USD 3 Month LIBOR	Barclays Bank	5/1/2027	420	420
IRS	USD 1.600.000	Fund receives Fixed 2,885 % and pays Floating USD 3 Month LIBOR	Barclays Bank	20/3/2027	18.789	18.789
IRS	USD 1.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 3,018 %	Barclays Bank	20/3/2037	(13.723)	(13.723)
IRS	JPY 169.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,547 %	Barclays Bank	2/11/2046	100.908	100.908
IRS	JPY 139.000.000	Fund receives Floating JPY 6 Month LIBOR and pays Fixed 0,750 %	Barclays Bank	6/12/2046	27.517	27.517
IRS	CNY 10.542.416	Fund receives Fixed 3,840 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	BNP Paribas	14/4/2022	(4.427)	(4.427)
IRS	CNY 4.700.000	Fund receives Fixed 3,880 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	BNP Paribas	21/3/2023	(3.622)	(3.622)
IRS	SGD 3.249.919	Fund receives Fixed 1,492 % and pays Floating SGD 6 Month STIBOR	Citibank	20/12/2019	(903)	(903)
IRS	KRW 8.973.796.705	Fund receives Fixed 1,770 % and pays Floating KRW 3 Month Certificate of Deposit Rate	Citibank	21/3/2021	(54.593)	(54.593)
IRS	KRW 4.294.590.000	Fund receives Fixed 1,880 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	(15.574)	(15.574)
IRS	KRW 4.294.590.000	Fund receives Fixed 1,880 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	(15.574)	(15.574)
IRS	KRW 3.651.853.400	Fund receives Fixed 2,110 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	5.520	5.520
IRS	KRW 2.229.456.501	Fund receives Fixed 2,145 % and pays Floating KRW 3 Month LIBOR	Citibank	21/3/2021	5.113	5.113
IRS	CNY 8.243.640	Fund receives Fixed 3,780 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Citibank	19/6/2022	(6.772)	(6.772)
IRS	INR 111.000.000	Fund receives Fixed 6,180 % and pays Floating INR 1 Month LIBOR	Citibank	20/9/2022	18.029	18.029
IRS	CNY 6.400.000	Fund receives Fixed 3,880 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Citibank	21/3/2023	(4.932)	(4.932)
IRS	KRW 747.480.000	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,878 %	Citibank	15/3/2027	13.774	13.774
IRS	KRW 2.910.211.177	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,950 %	Citibank	21/3/2028	50.370	50.370
IRS	KRW 1.375.265.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,045 %	Citibank	21/3/2028	14.788	14.788
IRS	KRW 1.375.265.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,047 %	Citibank	21/3/2028	14.551	14.551

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
IRS	KRW 1.201.670.600	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,234 %	Citibank	21/3/2028	(2.791)	(2.791)
IRS	KRW 733.619.901	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,252 %	Citibank	21/3/2028	(2.615)	(2.615)
IRS	CNY 12.065.000	Fund receives Fixed 3,920 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Deutsche Bank	31/5/2022	(720)	(720)
IRS	CNY 12.065.000	Fund receives Fixed 3,940 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Deutsche Bank	31/5/2022	542	542
IRS	MXN 47.810.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,100 %	Deutsche Bank	15/3/2023	19.346	19.346
IRS	KRW 1.388.400.000	Fund receives Fixed 1,818 % and pays Floating KRW 3 Month Certificate of Deposit Rate	Deutsche Bank	21/3/2023	(15.089)	(15.089)
IRS	SGD 2.600.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,807 %	Deutsche Bank	21/3/2023	10.843	10.843
IRS	SGD 2.150.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,807 %	Deutsche Bank	21/3/2023	8.966	8.966
IRS	USD 6.600.000	Fund receives Fixed 2,401 % and pays Floating USD 3 Month LIBOR	Goldman Sachs	17/3/2020	11.373	11.373
IRS	USD 6.600.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,600 %	Goldman Sachs	17/3/2021	(18.472)	(18.472)
IRS	KRW 4.567.383.295	Fund receives Fixed 1,762 % and pays Floating KRW 3 Month Certificate of Deposit Rate	Goldman Sachs	21/3/2021	(28.603)	(28.603)
IRS	CNY 6.740.234	Fund receives Fixed 3,825 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Goldman Sachs	14/4/2022	(3.346)	(3.346)
IRS	CNY 8.082.000	Fund receives Fixed 3,810 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Goldman Sachs	9/6/2022	(5.235)	(5.235)
IRS	MXN 63.900.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,752 %	Goldman Sachs	15/3/2023	67.358	67.358
IRS	MXN 60.000.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,065 %	Goldman Sachs	15/3/2023	28.198	28.198
IRS	CNY 10.060.000	Fund receives Fixed 3,861 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Goldman Sachs	21/3/2023	(8.826)	(8.826)
IRS	USD 1.140.000	Fund receives Fixed 2,889 % and pays Floating USD 3 Month LIBOR	Goldman Sachs	21/12/2026	14.457	14.456
IRS	USD 1.950.000	Fund receives Fixed 2,982 % and pays Floating USD 3 Month LIBOR	Goldman Sachs	14/3/2027	29.956	29.956
IRS	KRW 373.740.000	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,910 %	Goldman Sachs	15/3/2027	6.097	6.097
IRS	KRW 1.476.688.823	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,945 %	Goldman Sachs	21/3/2028	26.068	26.068
IRS	KRW 373.740.000	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,900 %	HSBC	15/3/2027	6.340	6.340
IRS	KRW 2.651.880.000	Fund receives Floating KRW 3 Month Certificate of Deposit Rate and pays Fixed 1,837 %	JP Morgan	20/9/2027	22.076	22.076
TRS	EUR 38.578	Fund receives 3 Month EURIBOR and pays iBoxx Euro Corporates Overall Total Return Index	Societe Generale	20/3/2018	(137.003)	(137.003)
TRS	EUR 38.388	Fund receives 3 Month EURIBOR and pays iBoxx Euro Corporates Overall Total Return Index	Societe Generale	20/6/2018	(98.575)	(103.696)
TRS	EUR 45.556	Fund receives 3 Month EURIBOR and pays iBoxx Euro Corporates Overall Total Return Index	Societe Generale	20/6/2018	(102.560)	(102.560)
TRS	EUR 113.565	Fund receives 3 Month EURIBOR and pays iBoxx Euro Corporates Overall Total Return Index	Societe Generale	20/9/2018	(307.910)	(307.910)
Total					(627.651)	(2.215.124)

CCILS : Swaps liés à l'inflation faisant l'objet d'une compensation centrale (*Centrally Cleared Inflation Linked Swaps*)
CCIRS : Swaps sur taux d'intérêt faisant l'objet d'une compensation centrale (*Centrally Cleared Interest Rate Swaps*)
CDS (*credit default swaps*) : swaps sur défaillance
CYS : Swaps sur devises (*Currency Swaps*)
ILS (*inflation linked swaps*) : swaps liés à l'inflation
IRS (*interest rate swaps*) : swaps sur taux d'intérêt
TRS (*total return swaps*) : swaps sur rendement total

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
AUD	120.000	CAD	117.014	Citibank	12/12/2017	(78)
AUD	60.000	NZD	66.039	BNP Paribas	12/12/2017	127
AUD	60.000	SEK	381.770	BNP Paribas	12/12/2017	(312)
CAD	117.324	AUD	120.000	ANZ Ltd	12/12/2017	280
CAD	40.000	EUR	26.680	Goldman Sachs	14/12/2017	(557)
CAD	20.000	EUR	13.706	HSBC	14/12/2017	(645)
CAD	63.715	USD	50.000	BNP Paribas	12/12/2017	(364)
CHF	38.892	USD	40.000	Bank of America Merrill Lynch	12/12/2017	(370)
EUR	110.219	AUD	168.000	Nomura International	5/12/2017	3.284
EUR	173.307	AUD	260.000	HSBC	14/12/2017	7.912
EUR	39.459	AUD	60.000	Bank of America Merrill Lynch	25/1/2018	1.409
EUR	875.451	GBP	770.000	Nomura International	5/12/2017	2.541
EUR	40.000	GBP	35.320	Citibank	12/12/2017	(33)
EUR	4.571.770	GBP	4.160.000	HSBC	14/12/2017	(143.048)
EUR	738.869	GBP	660.000	Morgan Stanley	14/12/2017	(9.155)
EUR	67.498	GBP	60.000	State Street Bank & Trust Company	14/12/2017	(504)
EUR	492.149	GBP	440.000	Bank of America Merrill Lynch	25/1/2018	(5.930)
EUR	4.929.395	GBP	4.370.000	Barclays Bank	25/1/2018	(17.441)
EUR	6.685.051	GBP	5.930.000	HSBC	25/1/2018	(27.703)
EUR	176.752.335	GBP	158.190.000	Royal Bank of Scotland	25/1/2018	(2.318.579)
EUR	5.760.363	GBP	5.150.000	State Street Bank & Trust Company	25/1/2018	(69.431)
EUR	2.447.236	GBP	2.180.000	UBS	25/1/2018	(20.522)
EUR	1.500.383	GBP	1.350.000	Goldman Sachs	14/2/2018	(26.949)
EUR	1.513.329	GBP	1.340.000	UBS	14/2/2018	(2.690)
EUR	68.557	JPY	9.054.000	State Street Bank & Trust Company	5/12/2017	626
EUR	40.000	JPY	5.360.486	Barclays Bank	12/12/2017	(215)
EUR	40.000	JPY	5.316.040	BNP Paribas	12/12/2017	118
EUR	40.000	JPY	5.294.978	Citibank	12/12/2017	276
EUR	20.858	JPY	2.780.000	Barclays Bank	14/12/2017	2
EUR	3.791.252	MXN	86.390.000	HSBC	25/1/2018	(76.573)
EUR	306.041	NZD	528.000	Morgan Stanley	31/1/2018	3.083
EUR	606.790	SEK	6.000.000	Barclays Bank	14/2/2018	1.561
EUR	76.206	SEK	754.750	Citibank	14/2/2018	73
EUR	529.554	SEK	5.245.250	Deutsche Bank	14/2/2018	458
EUR	1.095.274	USD	1.272.526	ANZ Ltd	5/12/2017	26.472
EUR	65.731.137	USD	76.753.000	Bank of America Merrill Lynch	5/12/2017	1.265.857
EUR	8.760.803	USD	10.390.000	BNP Paribas	5/12/2017	34.183
EUR	8.053.113	USD	9.503.000	Citibank	5/12/2017	71.489
EUR	3.102.581	USD	3.659.000	Goldman Sachs	5/12/2017	29.367
EUR	5.814.285	USD	6.888.000	HSBC	5/12/2017	29.015
EUR	42.846	USD	50.000	Morgan Stanley	5/12/2017	851
EUR	2.309.953	USD	2.717.000	Nomura International	5/12/2017	27.929
EUR	10.165	USD	12.000	Standard Chartered Bank	5/12/2017	87
EUR	368.522	USD	430.000	State Street Bank & Trust Company	5/12/2017	7.362
EUR	64.288.027	USD	74.926.000	UBS	5/12/2017	1.357.255
EUR	2.878.975	USD	3.406.023	Bank of America Merrill Lynch	12/12/2017	19.329
EUR	39.006.865	USD	45.381.464	Barclays Bank	12/12/2017	905.263
EUR	514.993	USD	613.255	HSBC	12/12/2017	113
EUR	327.583	USD	384.769	Royal Bank of Scotland	12/12/2017	4.536
EUR	273.005	USD	323.972	UBS	12/12/2017	1.003
EUR	680.785	USD	800.000	BNP Paribas	14/12/2017	9.223
EUR	744.832	USD	880.000	Citibank	14/12/2017	6.114
EUR	22.278.687	USD	26.830.000	HSBC	14/12/2017	(243.804)
EUR	7.421.820	USD	8.750.000	UBS	14/12/2017	76.617
EUR	64.494.658	USD	76.550.000	Bank of America Merrill Lynch	25/1/2018	420.526

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
EUR	1.589.033	USD	1.850.000	Barclays Bank	25/1/2018	40.540
EUR	420.061	USD	500.000	Morgan Stanley	25/1/2018	1.549
EUR	3.953.938	USD	4.650.000	UBS	25/1/2018	61.780
EUR	30.045	ZAR	500.000	HSBC	15/12/2017	(828)
GBP	35.573	EUR	40.000	BNP Paribas	12/12/2017	320
GBP	1.310.000	EUR	1.468.402	Bank of America Merrill Lynch	25/1/2018	14.516
GBP	9.180.000	EUR	10.253.144	HSBC	25/1/2018	138.606
GBP	1.380.000	EUR	1.549.013	Societe Generale	25/1/2018	13.146
GBP	6.160.000	EUR	6.967.585	State Street Bank & Trust Company	25/1/2018	5.529
GBP	9.124	EUR	10.255	Barclays Bank	14/2/2018	68
GBP	4.267.980	EUR	4.771.047	Goldman Sachs	14/2/2018	57.563
GBP	2.592.896	EUR	2.912.391	HSBC	14/2/2018	21.100
GBP	30.000	NOK	314.152	Bank of America Merrill Lynch	12/12/2017	2.147
GBP	35.000	SEK	372.081	Barclays Bank	12/12/2017	2.161
INR	48.700.000	USD	749.808	Citibank	14/2/2018	(572)
INR	118.900.000	USD	1.819.991	Goldman Sachs	14/2/2018	7.505
JPY	5.350.424	EUR	40.000	BNP Paribas	12/12/2017	140
JPY	49.070.000	EUR	369.325	Bank of America Merrill Lynch	25/1/2018	(1.342)
JPY	81.000.000	USD	727.812	Barclays Bank	14/2/2018	(1.147)
JPY	41.000.000	USD	363.327	HSBC	14/2/2018	3.659
MXN	28.060.000	EUR	1.227.714	Bank of America Merrill Lynch	25/1/2018	28.580
MXN	20.875.000	USD	1.079.911	Citibank	14/2/2018	27.448
MXN	13.600.000	USD	697.633	JP Morgan	14/2/2018	22.837
MYR	3.100.000	USD	756.374	Barclays Bank	14/2/2018	2.090
MYR	7.500.000	USD	1.828.490	UBS	14/2/2018	6.266
NOK	752.431	EUR	80.000	BNP Paribas	12/12/2017	(3.701)
NOK	5.400.000	EUR	565.443	Citibank	14/2/2018	(19.059)
NOK	9.200.000	EUR	968.464	Deutsche Bank	14/2/2018	(37.587)
NOK	306.846	GBP	30.000	Morgan Stanley	12/12/2017	(2.888)
NOK	336.745	NZD	60.000	BNP Paribas	12/12/2017	(421)
NOK	400.000	SEK	408.813	BNP Paribas	12/12/2017	(652)
NOK	375.000	SEK	382.992	Royal Bank of Scotland	12/12/2017	(584)
NZD	132.861	AUD	120.000	BNP Paribas	12/12/2017	196
NZD	66.926	AUD	60.000	Citibank	12/12/2017	383
NZD	60.000	NOK	336.825	BNP Paribas	12/12/2017	413
RUB	213.275.000	USD	3.551.387	Citibank	14/2/2018	51.984
SEK	375.384	AUD	60.000	BNP Paribas	12/12/2017	(332)
SEK	755.715	CHF	90.000	BNP Paribas	12/12/2017	(676)
SEK	763.286	EUR	80.000	Citibank	12/12/2017	(3.053)
SEK	6.000.000	EUR	609.237	Credit Suisse	14/2/2018	(4.008)
SEK	78.023.959	EUR	8.013.930	Deutsche Bank	14/2/2018	(143.538)
SEK	418.053	GBP	40.000	Credit Suisse	12/12/2017	(3.193)
TRY	11.215.000	USD	2.829.213	Citibank	14/2/2018	(27.751)
USD	45.000	CHF	44.304	Citibank	12/12/2017	(54)
USD	85.000	CHF	79.838	State Street Bank & Trust Company	12/12/2017	3.183
USD	290.817	CNY	1.933.991	Citibank	12/12/2017	(1.481)
USD	700.000	EUR	595.474	Citibank	5/12/2017	(7.540)
USD	1.066.207	EUR	903.000	Goldman Sachs	5/12/2017	(7.487)
USD	3.000.000	EUR	2.568.737	State Street Bank & Trust Company	5/12/2017	(49.020)
USD	1.482.609	EUR	1.270.419	HSBC	12/12/2017	(25.643)
USD	1.800.000	EUR	1.518.011	Citibank	14/12/2017	(6.998)
USD	6.000.000	EUR	5.101.017	Bank of America Merrill Lynch	25/1/2018	(78.878)
USD	3.090.000	EUR	2.608.074	Morgan Stanley	25/1/2018	(21.672)
USD	4.330.000	EUR	3.702.513	UBS	25/1/2018	(78.202)
USD	758.977	HKD	5.919.295	Citibank	12/12/2017	745
USD	852.512	IDR	11.568.584.367	HSBC	13/12/2017	(1.597)
USD	1.300.241	IDR	17.799.000.000	Morgan Stanley	14/2/2018	(5.678)
USD	830.356	INR	53.925.000	Citibank	13/12/2017	(3.821)
USD	1.325.204	INR	86.067.354	HSBC	13/12/2017	(6.176)
USD	832.198	INR	54.045.000	Nomura International	13/12/2017	(3.835)
USD	1.431.677	JPY	163.376.500	Barclays Bank	12/12/2017	(23.661)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
USD	732.127	JPY	81.000.000	Barclays Bank	14/2/2018	4.755
USD	365.396	JPY	41.000.000	Citibank	14/2/2018	(1.930)
USD	4.250.302	KRW	4.739.852.171	Deutsche Bank	13/12/2017	(92.027)
USD	686.682	MXN	13.300.000	Bank of America Merrill Lynch	14/2/2018	(18.623)
USD	3.640.290	MYR	14.852.382	UBS	13/12/2017	6.882
USD	8.719.085	RUB	524.235.000	Citibank	14/2/2018	(136.396)
USD	602.941	RUB	36.900.000	Morgan Stanley	14/2/2018	(18.613)
USD	663.845	TRY	2.630.000	Barclays Bank	14/2/2018	6.820
USD	505.566	TWD	15.233.223	Bank of America Merrill Lynch	13/12/2017	(1.925)
						1.039.760
Catégorie d'Actions couverte en francs suisses						
CHF	7.532.587	EUR	6.509.098	State Street Bank & Trust Company	15/12/2017	(75.796)
EUR	92.101	CHF	107.212	State Street Bank & Trust Company	15/12/2017	535
						(75.261)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
Catégorie d'Actions couverte en yens japonais						
EUR	7.490.925	SEK	73.014.424	State Street Bank & Trust Company	15/12/2017	129.814
SEK	3.316.042.094	EUR	340.451.662	State Street Bank & Trust Company	15/12/2017	(6.137.520)
						(6.007.706)
Catégorie d'Actions couverte en dollars US						
EUR	630	USD	736	State Street Bank & Trust Company	15/12/2017	12
USD	121.771	EUR	104.443	State Street Bank & Trust Company	15/12/2017	(2.231)
						(2.219)
Total						(5.045.426)

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
1.990.000	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,89	25/1/2018	5.916	35.386
2.190.000	Put	OTC EUR/GBP	Bank of America Merrill Lynch	EUR 0,88	7/2/2018	(4.485)	25.299
2.170	Call	CBOE SPX Volatility Index	Exchange Traded	USD 13,00	20/12/2017	(191.533)	103.893
594	Call	US Treasury 10 Year Note	Exchange Traded	USD 127,00	22/12/2017	(86)	7.796
594	Put	US Treasury 10 Year Note	Exchange Traded	USD 122,00	22/12/2017	3.812	11.694
233	Call	1 Year Mid-Curve Option	Exchange Traded	USD 98,38	15/6/2018	(23.745)	8.562
Total						(210.121)	192.630

Options vendues au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(2.170)	Call	CBOE SPX Volatility Index	Goldman Sachs	USD 20,00	20/12/2017	79.752	(27.340)
(297)	Call	US Treasury 10 Year Note	Goldman Sachs	USD 125,00	22/12/2017	16.277	(46.775)
(297)	Call	US Treasury 10 Year Note	Goldman Sachs	USD 125,50	22/12/2017	8.171	(19.489)
(594)	Put	US Treasury 10 Year Note	Goldman Sachs	USD 123,50	22/12/2017	8.653	(70.162)
Total						112.853	(163.766)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes EUR
127	EUR	3 Month Euribor	Mars 2018	1.625
(127)	EUR	3 Month Euribor	Mars 2019	(18.100)
19	AUD	90 Day Bank Bill	Mars 2018	2.285
61	AUD	90 Day Bank Bill	Décembre 2018	1.897
(19)	AUD	90 Day Bank Bill	Mars 2019	(4.534)
33	USD	90 Day Euro	Décembre 2018	(11.520)
(33)	USD	90 Day Euro	Décembre 2019	6.118
(10)	USD	90 Day Euro	Septembre 2018	3.465
116	USD	90 Day Euro	Mars 2018	(34.968)
(116)	USD	90 Day Euro	Mars 2019	56.250
455	GBP	90 Day Sterling	Mars 2018	21.016
(132)	GBP	90 Day Sterling	Mars 2019	20.576
295	GBP	90 Day Sterling	Septembre 2019	(38.616)
(295)	GBP	90 Day Sterling	Septembre 2020	46.976
194	AUD	Australian 10 Year Bond	Décembre 2017	133.936
(47)	AUD	Australian 3 Year Bond	Décembre 2017	(1.858)
47	CAD	Canadian 10 Year Bond	Mars 2018	6.169
(128)	CAD	Canadian 10 Year Bond	Mars 2018	(17.556)
95	EUR	Euro BOBL	Décembre 2017	(110)
(410)	EUR	Euro BOBL	Décembre 2017	59.370
(1)	EUR	Euro BOBL	Mars 2018	200
20	EUR	Euro BTP	Décembre 2017	4.990
(38)	EUR	Euro BTP	Décembre 2017	(147.869)
(61)	EUR	Euro BTP	Décembre 2017	(46.360)
35	EUR	Euro Bund	Décembre 2017	(6.446)
(241)	EUR	Euro Bund	Décembre 2017	13.556
12	EUR	Euro BUXL	Décembre 2017	39.240
(109)	EUR	Euro BUXL	Décembre 2017	(66.420)
844	EUR	Euro Schatz	Décembre 2017	(70.005)
(227)	EUR	Euro-OAT	Décembre 2017	(442.084)
8	JPY	Japan 10 Year Bond	Décembre 2017	(25.210)
24	KRW	Korean 10 Year Bond	Décembre 2017	(38.715)
43	KRW	Korean 3 Year Bond	Décembre 2017	(29.206)
(550)	GBP	UK Long Gilt Bond	Mars 2018	435.388
54	USD	US Long Bond	Mars 2018	(3.543)
(62)	USD	US Long Bond	Mars 2018	64.338
396	USD	US Treasury 10 Year Note	Mars 2018	(128.869)
47	USD	US Treasury 10 Year Note	Mars 2018	(17.196)
(37)	USD	US Treasury 10 Year Note	Mars 2018	14.039
(953)	USD	US Treasury 10 Year Note	Mars 2018	233.855
160	USD	US Treasury 2 Year Note	Mars 2018	(10.664)
(159)	USD	US Treasury 2 Year Note	Mars 2018	12.698
500	USD	US Treasury 5 Year Note	Mars 2018	(68.357)
(338)	USD	US Treasury 5 Year Note	Mars 2018	21.119
9	USD	US Ultra Bond	Mars 2018	(12.227)
(187)	USD	US Ultra Bond	Mars 2018	254.432
Total				213.105

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaptions achetées au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
15.460.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/1/2019; and pays 2,5% Fixed semi-annually from 10/10/2018	Bank of America Merrill Lynch	USD 2,50	5/10/2018	(4.880)	78.095
1.700.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/5/2021; and pays 3,5% Fixed semi-annually from 3/2/2021	Bank of America Merrill Lynch	USD 3,50	1/2/2021	(25.731)	24.157
1.070.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/12/2018; and pays 3,1% Fixed semi-annually from 14/9/2018	Barclays Bank	USD 3,10	12/9/2018	(3.370)	10.659
1.340.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/12/2018; and pays 3,4% Fixed semi-annually from 14/9/2018	Barclays Bank	USD 3,40	12/9/2018	(3.713)	4.650
1.610.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/12/2018; and pays 3,7% Fixed semi-annually from 14/9/2018	Barclays Bank	USD 3,70	12/9/2018	(3.053)	1.690
1.340.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 15/3/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/6/2019	Barclays Bank	USD 2,75	13/3/2019	(812)	42.318
10.000.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 29/4/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/7/2019	Barclays Bank	USD 2,00	25/4/2019	(38.557)	25.684
134.000.000	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 19/11/2020; and pays 1,1% Fixed semi-annually from 19/5/2020	Barclays Bank	JPY 1,10	15/5/2020	(3.864)	9.552
67.000.000	Call	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 JPY LIBOR 6 Month BBA semi-annually from 10/12/2020	Barclays Bank	JPY 0,65	8/6/2020	(4.019)	11.182
67.000.000	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 10/12/2020; and pays 0,65% Fixed semi-annually from 10/6/2020	Barclays Bank	JPY 0,65	8/6/2020	(2.483)	12.718
25.000.000	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	14/9/2020	(956)	4.321
25.000.000	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	14/9/2020	(77)	5.200
7.850.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/1/2022; and pays 3,15% Fixed semi-annually from 29/10/2021	Barclays Bank	USD 3,15	27/10/2021	(98.210)	96.034
4.590.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/4/2022; and pays 3,35% Fixed semi-annually from 6/1/2022	Barclays Bank	USD 3,35	4/1/2022	(55.285)	49.292
1.570.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 11/2/2034; and pays 4% Fixed annually from 11/8/2033	Barclays Bank	EUR 4,00	9/8/2033	(4.029)	50.136
333.000.000	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 23/11/2019; and pays 1,25% Fixed semi-annually from 23/11/2019	Citibank	JPY 1,25	21/5/2019	(45.515)	1.348
333.000.000	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 30/11/2019; and pays 1,25% Fixed semi-annually from 30/11/2019	Citibank	JPY 1,25	28/5/2019	(44.597)	1.382

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaptions achetées au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
1.860.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/5/2021; and pays 3,5% Fixed semi-annually from 3/2/2021	Citibank	USD 3,50	1/2/2021	(34.268)	26.431
134.000.000	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 13/7/2022; and pays 1,25% Fixed semi-annually from 13/1/2022	Credit Suisse	JPY 1,25	11/1/2022	(6.562)	9.009
134.000.000	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 24/8/2022; and pays 1,55% Fixed semi-annually from 24/2/2022	Credit Suisse	JPY 1,55	22/2/2022	(4.635)	7.423
38.500.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,5% Fixed semi-annually from 23/1/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/4/2018	Deutsche Bank	USD 2,50	19/1/2018	(1.433.638)	249.494
55.000.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/4/2018; and pays 2,5% Fixed semi-annually from 23/1/2018	Deutsche Bank	USD 2,50	19/1/2018	(643.956)	10.043
13.400.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/1/2019; and pays 2,45% Fixed semi-annually from 4/10/2018	Deutsche Bank	USD 2,45	2/10/2018	(4.600)	76.041
6.300.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,25% Fixed semi-annually from 19/10/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/1/2019	Deutsche Bank	USD 1,25	17/10/2018	(35.764)	585
12.870.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 26/1/2019; and pays 2,55% Fixed semi-annually from 26/10/2018	Deutsche Bank	USD 2,55	24/10/2018	(41.683)	61.989
10.000.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,25% Fixed semi-annually from 29/3/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/6/2019	Deutsche Bank	USD 2,25	27/3/2019	(33.123)	42.244
350.000.000	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 11/1/2020; and pays 1,25% Fixed semi-annually from 11/1/2020	Deutsche Bank	JPY 1,25	9/7/2019	(43.308)	1.684
100.000.000	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 19/1/2020; and pays 1,25% Fixed semi-annually from 19/1/2020	Deutsche Bank	JPY 1,25	17/7/2019	(11.879)	494
100.000.000	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 1/2/2020; and pays 1,25% Fixed semi-annually from 1/2/2020	Deutsche Bank	JPY 1,25	30/7/2019	(11.136)	516
100.000.000	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 8/2/2020; and pays 1,25% Fixed semi-annually from 8/2/2020	Deutsche Bank	JPY 1,25	6/8/2019	(10.811)	528
100.000.000	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 15/2/2020; and pays 1,25% Fixed semi-annually from 15/2/2020	Deutsche Bank	JPY 1,25	13/8/2019	(10.042)	540
100.000.000	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 19/2/2020; and pays 1,25% Fixed semi-annually from 19/2/2020	Deutsche Bank	JPY 1,25	15/8/2019	(10.004)	544

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaptions achetées au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
100.000.000	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 29/2/2020; and pays 1,25% Fixed semi-annually from 29/2/2020	Deutsche Bank	JPY 1,25	28/8/2019	(9.677)	566
250.000.000	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 11/5/2020; and pays 1,25% Fixed semi-annually from 11/5/2020	Deutsche Bank	JPY 1,25	7/11/2019	(24.570)	1.749
3.700.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/5/2022; and pays 1,75% Fixed semi-annually from 10/2/2022	Deutsche Bank	USD 1,75	8/2/2022	11.144	11.144
55.000.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/4/2023; and pays 2,5% Fixed semi-annually from 23/1/2023	Deutsche Bank	USD 2,50	19/1/2023	(1.701.798)	4.726.563
2.100.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,6% Fixed semi-annually from 27/1/2027; and pays Floating USD LIBOR 3 Month BBA quarterly from 27/4/2027	Deutsche Bank	USD 2,60	25/1/2027	(6.022)	(6.022)
1.390.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,4% Fixed semi-annually from 10/2/2027; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/5/2027	Deutsche Bank	USD 2,40	8/2/2027	(4.053)	(4.053)
1.410.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/4/2018; and pays 3,1% Fixed semi-annually from 5/1/2018	Goldman Sachs	USD 3,10	3/1/2018	(49.235)	51
5.000.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/5/2023; and pays 2,8% Fixed semi-annually from 22/2/2023	Goldman Sachs	USD 2,80	20/2/2018	(6.794)	25.624
5.000.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/5/2023; and pays 3,2% Fixed semi-annually from 22/2/2023	Goldman Sachs	USD 3,20	20/2/2018	(2.004)	2.504
23.130.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 6/9/2019; and pays 0,145% Fixed annually from 6/3/2019	Goldman Sachs	EUR 0,15	4/3/2019	(41.821)	12.765
1.500.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/6/2019; and pays 4% Fixed semi-annually from 6/3/2019	Goldman Sachs	USD 4,00	4/3/2019	(28.497)	2.374
3.110.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 20/3/2022; and pays 3,25% Fixed semi-annually from 20/12/2021	Goldman Sachs	USD 3,25	16/12/2021	(48.145)	36.124
2.860.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/8/2022; and pays 3,25% Fixed semi-annually from 5/5/2022	Goldman Sachs	USD 3,25	3/5/2022	(37.970)	100.876
2.790.000	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	3/5/2022	(43.542)	98.407
18.500.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,94% Fixed semi-annually from 7/3/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/6/2018	JP Morgan	USD 1,94	5/3/2018	6.446	9.973

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions achetées au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
6.600.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 1,94% Fixed semi-annually from 7/3/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/6/2018	JP Morgan	USD 1,94	5/3/2018	(10.524)	3.558
29.090.000	Call	Fund purchases an option to enter into an Interest Rate Cap. If exercised Fund receives Max USD 0 - 5 Year Constant Maturity Swap - 0,31% annually from 13/3/2018; and pays 0,31% on 13/3/2017	JP Morgan	USD 0,31	13/3/2018	(31.677)	1.735
334.000.000	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 20/12/2019; and pays 1,25% Fixed semi-annually from 20/12/2019	JP Morgan	JPY 1,25	18/6/2019	(44.754)	1.494
4.100.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 27/1/2022; and pays 3,25% Fixed semi-annually from 27/10/2021	JP Morgan	USD 3,25	25/10/2021	(42.729)	45.623
134.000.000	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 18/9/2022; and pays 1,6% Fixed semi-annually from 18/3/2022	JP Morgan	JPY 1,60	16/3/2022	(6.491)	7.328
134.000.000	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 6/10/2022; and pays 1,45% Fixed semi-annually from 6/4/2022	JP Morgan	JPY 1,45	4/4/2022	(4.928)	8.277
14.000.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 18/11/2022; and pays 3% Fixed semi-annually from 18/8/2022	JP Morgan	USD 3,00	16/8/2022	(73.951)	467.625
1.390.000	Call	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives 2,5% Fixed semi-annually from 19/2/2027; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/5/2027	JP Morgan	USD 2,50	17/2/2027	(1.831)	(1.831)
1.590.000	Put	Fund purchases an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/7/2027; and pays 3% Fixed semi-annually from 14/4/2027	JP Morgan	USD 3,00	12/4/2027	(21.424)	72.528
25.000.000	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	14/9/2020	(977)	4.321
25.000.000	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	14/9/2020	(98)	5.200
Total						(4.900.482)	6.550.486

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(10.000.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 13/7/2018; and pays 1,85% Fixed semi-annually from 13/4/2018	Bank of America Merrill Lynch	USD 1,85	11/4/2018	19.565	(7.429)
(4.250.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 5,5% Fixed semi-annually from 3/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/5/2021	Bank of America Merrill Lynch	USD 5,50	1/2/2021	24.034	(5.945)
(6.750.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,6% Fixed semi-annually from 20/2/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/5/2018	Barclays Bank	USD 2,60	16/2/2018	20.884	(17.205)
(6.720.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/9/2018; and pays 0,1% Fixed annually from 15/3/2018	Barclays Bank	EUR 0,10	13/3/2018	15.286	(1.716)
(1.800.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,45% Fixed semi-annually from 10/9/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/12/2018	Barclays Bank	USD 2,45	6/9/2018	(6.874)	(29.174)
(1.070.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 14/9/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/12/2018	Barclays Bank	USD 2,75	12/9/2018	2.361	(29.130)
(3.150.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,5% Fixed semi-annually from 19/10/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/1/2019	Barclays Bank	USD 2,50	17/10/2018	14.131	(3.551)
(2.680.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/6/2019; and pays 2% Fixed semi-annually from 15/3/2019	Barclays Bank	USD 2,00	13/3/2019	12.468	(20.987)
(20.000.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/7/2019; and pays 1,5% Fixed semi-annually from 29/4/2019	Barclays Bank	USD 1,50	25/4/2019	46.920	(14.340)
(7.500.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/2/2020;and pays 1,7% Fixed semi-annually from 6/11/2019	Barclays Bank	USD 1,70	4/11/2019	5.497	(14.601)
(7.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,7% Fixed semi-annually from 6/11/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/2/2020	Barclays Bank	USD 2,70	4/11/2019	1.125	(21.385)
(134.000.000)	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	15/5/2020	706	(3.294)
(333.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 23/11/2019; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 23/11/2019	Citibank	JPY 1,75	21/5/2019	32.038	(886)
(333.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 30/11/2019; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 30/11/2019	Citibank	JPY 1,75	28/5/2019	30.697	(913)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(4.650.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 5,5% Fixed semi-annually from 3/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/5/2021	Citibank	USD 5,50	1/2/2021	31.789	(6.505)
(19.250.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/4/2018; and pays 1% Fixed semi-annually from 23/1/2018	Deutsche Bank	USD 1,00	19/1/2018	32.627	–
(19.250.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/4/2018; and pays 4% Fixed semi-annually from 23/1/2018	Deutsche Bank	USD 4,00	19/1/2018	527.732	(4.182.814)
(55.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,5% Fixed semi-annually from 23/1/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/4/2018	Deutsche Bank	USD 2,50	19/1/2018	2.939.311	(1.183.488)
(2.000.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/10/2018; and pays 2,454% Fixed semi-annually from 17/7/2018	Deutsche Bank	USD 2,45	13/7/2018	16.951	(27.609)
(2.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,454% Fixed semi-annually from 17/7/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/10/2018	Deutsche Bank	USD 2,45	13/7/2018	17.121	(27.439)
(2.030.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,7% Fixed semi-annually from 23/7/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/10/2018	Deutsche Bank	USD 2,70	19/7/2018	9.153	(14.144)
(1.900.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,55% Fixed semi-annually from 14/8/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/11/2018	Deutsche Bank	USD 2,55	10/8/2018	3.507	(22.258)
(2.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 29/8/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/11/2018	Deutsche Bank	USD 2,75	27/8/2018	1.154	(14.494)
(6.300.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/1/2019; and pays 0,9% Fixed semi-annually from 19/10/2018	Deutsche Bank	USD 0,90	17/10/2018	20.279	(117)
(15.000.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/6/2019; and pays 1,75% Fixed semi-annually from 29/3/2019	Deutsche Bank	USD 1,75	27/3/2019	38.999	(19.594)
(350.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 11/1/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 11/1/2020	Deutsche Bank	JPY 1,75	9/7/2019	30.124	(1.143)
(100.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 19/1/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 19/1/2020	Deutsche Bank	JPY 1,75	17/7/2019	8.252	(337)
(100.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 1/2/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 1/2/2020	Deutsche Bank	JPY 1,75	30/7/2019	7.621	(354)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(100.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 8/2/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 8/2/2020	Deutsche Bank	JPY 1,75	6/8/2019	7.391	(363)
(100.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 15/2/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 15/2/2020	Deutsche Bank	JPY 1,75	13/8/2019	6.743	(372)
(100.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 19/2/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 19/2/2020	Deutsche Bank	JPY 1,75	15/8/2019	6.826	(375)
(100.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 29/2/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 29/2/2020	Deutsche Bank	JPY 1,75	28/8/2019	6.613	(393)
(250.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 11/5/2020; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 11/5/2020	Deutsche Bank	JPY 1,75	7/11/2019	17.008	(1.240)
(3.490.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 5/1/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/4/2018	Goldman Sachs	USD 3,00	3/1/2018	53.090	(75)
(10.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 22/2/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/5/2023	Goldman Sachs	USD 3,00	20/2/2018	7.039	(17.340)
(14.900.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 16/4/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/7/2018	Goldman Sachs	USD 1,75	12/4/2018	(18.483)	(81.543)
(7.500.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,9% Fixed semi-annually from 1/5/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/8/2018	Goldman Sachs	USD 1,90	27/4/2018	7.298	(27.160)
(9.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,45% Fixed semi-annually from 29/6/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/9/2018	Goldman Sachs	USD 1,45	27/6/2018	(58.373)	(98.415)
(3.700.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 28/8/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/11/2018	Goldman Sachs	USD 2,75	23/8/2018	5.924	(26.369)
(4.630.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 0,643% Fixed annually from 6/3/2019; and pays Floating EUR EURIBOR 6 Month semi-annually from 6/9/2019	Goldman Sachs	EUR 0,64	4/3/2019	34.550	(35.918)
(10.300.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/6/2019; and pays 1,6% Fixed semi-annually from 25/3/2019	Goldman Sachs	USD 1,60	21/3/2019	18.480	(8.666)
(10.300.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,6% Fixed semi-annually from 25/3/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/6/2019	Goldman Sachs	USD 2,60	21/3/2019	38.662	(18.489)
(3.660.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/4/2022; and pays 1,7% Fixed semi-annually from 7/1/2022	Goldman Sachs	USD 1,70	5/1/2022	19.931	(35.610)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(7.160.000)	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	3/5/2022	45.255	(92.034)
(6.980.000)	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	3/5/2022	49.929	(89.720)
(3.700.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/6/2018; and pays 2,41% Fixed semi-annually from 7/3/2018	JP Morgan	USD 2,41	5/3/2018	(15.449)	(33.081)
(1.320.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/6/2018; and pays 2,41% Fixed semi-annually from 7/3/2018	JP Morgan	USD 2,41	5/3/2018	7.155	(11.802)
(4.780.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,15% Fixed semi-annually from 10/4/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/7/2018	JP Morgan	USD 2,15	6/4/2018	8.586	(4.702)
(2.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 18/7/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/10/2018	JP Morgan	USD 2,75	16/7/2018	11.517	(11.695)
(1.390.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,7% Fixed semi-annually from 20/8/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/11/2018	JP Morgan	USD 2,70	16/8/2018	4.751	(11.089)
(20.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,7% Fixed semi-annually from 20/8/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/11/2018	JP Morgan	USD 2,70	16/8/2018	49.188	(159.548)
(150.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed semi-annually from 6/3/2019; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 6/9/2019	JP Morgan	JPY 1,00	4/3/2019	3.641	(590)
(150.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed semi-annually from 13/3/2019; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 13/9/2019	JP Morgan	JPY 1,00	11/3/2019	3.676	(606)
(7.700.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 1/7/2019; and pays 1,75% Fixed semi-annually from 1/4/2019	JP Morgan	USD 1,75	28/3/2019	20.395	(10.075)
(7.700.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 1/4/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/7/2019	JP Morgan	USD 2,75	28/3/2019	22.680	(9.880)
(4.330.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,35% Fixed semi-annually from 10/4/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/7/2019	JP Morgan	USD 2,35	8/4/2019	11.548	(14.114)
(5.100.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/7/2019; and pays 1,6% Fixed semi-annually from 16/4/2019	JP Morgan	USD 1,60	12/4/2019	15.559	(4.631)
(10.200.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,6% Fixed semi-annually from 16/4/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/7/2019	JP Morgan	USD 2,60	12/4/2019	21.797	(19.784)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Absolute Return Bond Fund suite

Swaptions vendues au 30 novembre 2017

Valeur nominale	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
(334.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 1,75% Fixed semi-annually from 20/12/2019; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 20/12/2019	JP Morgan	JPY 1,75	18/6/2019	31.035	(1.002)
(24.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,7% Fixed semi-annually from 8/11/2019; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/2/2020	JP Morgan	USD 2,70	6/11/2019	(1.950)	(68.751)
(4.400.000)	Call	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 20/3/2018; and pays 1,7% Fixed semi-annually from 20/12/2017	Morgan Stanley	USD 1,70	18/12/2017	11.062	(2)
(4.400.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 20/12/2017; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/3/2018	Morgan Stanley	USD 2,00	18/12/2017	(2.231)	(31.887)
(2.000.000)	Put	Fund writes an option to enter into an Interest Rate Swap. If exercised Fund receives 2,75% Fixed semi-annually from 30/7/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 30/10/2018	UBS	USD 2,75	26/7/2018	9.954	(12.395)
Total						4.364.255	(6.610.568)

Contrats sur titres à déterminer (TBAs) au 30 novembre 2017

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis		
USD 30.055.000	Fannie Mae Pool 2,50% TBA	25.234.777	4,11
USD 24.153.000	Fannie Mae Pool 2,50% TBA	20.261.905	3,30
USD 63.188.000	Fannie Mae Pool 3,00% TBA	54.156.857	8,82
USD 115.215.000	Fannie Mae Pool 3,00% TBA	96.683.901	15,75
USD (88.656.000)	Fannie Mae Pool 3,00% TBA	(75.984.845)	(12,37)
USD 12.310.000	Fannie Mae Pool 3,00% TBA	10.362.783	1,69
USD (12.310.000)	Fannie Mae Pool 3,00% TBA	(10.362.783)	(1,69)
USD (41.303.000)	Fannie Mae Pool 3,00% TBA	(35.359.118)	(5,76)
USD 21.747.000	Fannie Mae Pool 3,50% TBA	18.890.689	3,08
USD 58.380.000	Fannie Mae Pool 3,50% TBA	50.373.170	8,20
USD (80.405.000)	Fannie Mae Pool 3,50% TBA	(69.377.436)	(11,30)
USD (21.747.000)	Fannie Mae Pool 3,50% TBA	(18.890.689)	(3,08)
USD 3.970.000	Fannie Mae Pool 4,00% TBA	3.489.861	0,57
USD (46.280.000)	Fannie Mae Pool 4,00% TBA	(40.682.808)	(6,63)
USD (3.200.000)	Ginnie Mae II Pool 3,00% TBA	(2.715.133)	(0,44)
USD (115.700.000)	Ginnie Mae II Pool 3,00% TBA	(98.108.249)	(15,98)
USD 3.200.000	Ginnie Mae II Pool 3,00% TBA	2.713.452	0,44
USD 4.791.000	Ginnie Mae II Pool 4,00% TBA	4.207.795	0,69
USD 71.409.000	Ginnie Mae II Pool 4,00% TBA	62.683.630	10,21
		(2.422.241)	(0,39)
Total		(2.422.241)	(0,39)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	21,35
Titres hypothécaires	19,54
Gouvernement	16,35
Titres adossés à des actifs	13,81
Services aux collectivités	5,01
Communications	4,85
Biens de consommation non cyclique	3,97
Biens de consommation cyclique	3,57
Exchange Traded Funds	2,92
Valeurs industrielles	2,24
Énergie	2,08
Matériaux de base	2,02
Technologie	1,69
Diversifiés	0,30
Organismes de placement collectif	0,00
Portefeuille de titres à la valeur de marché	99,70
Autres éléments de l'actif net	0,30
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
ACTIONS ORDINAIRES			
	Royaume-Uni		
15.713	Reckitt Benckiser Group Plc	1.371.936	0,17
		1.371.936	0,17
	Etats-Unis		
9.300	AmerisourceBergen Corp	795.987	0,10
1.479	Anthem Inc	337.567	0,04
131.993	Arconic Inc	3.190.271	0,40
2.487	Brookdale Senior Living Inc	26.860	0,00
6.645	Charter Communications Inc ‘A’	2.146.401	0,27
34.628	Coty Inc ‘A’	596.294	0,08
15.222	CVS Health Corp	1.141.954	0,15
21.203	Discovery Communications Inc ‘A’	401.585	0,05
6.020	ForeScout Technologies Inc	141.049	0,02
9.523	HCA Healthcare Inc	798.504	0,10
14.477	Kraft Heinz Co/The*	1.181.902	0,15
10.500	Macy’s Inc	259.350	0,03
15.458	Olin Corp	547.368	0,07
361.000	Qualcomm Inc	23.815.170	3,00
21.090	Scripps Networks Interactive Inc ‘A’	1.717.780	0,22
6.824	Sherwin-Williams Co/The	2.695.275	0,34
31.796	T-Mobile US Inc	1.952.592	0,25
78.783	Tenet Healthcare Corp	1.101.386	0,14
28.839	Walgreens Boots Alliance Inc	2.085.060	0,26
		44.932.355	5,67
Total des actions ordinaires		46.304.291	5,84
OBLIGATIONS			
	Canada		
USD 4.806.000	Bombardier ‘144A’ 7,75 % 15/3/2020	5.194.517	0,65
		5.194.517	0,65
	Luxembourg		
USD 2.060.000	Intelsat Jackson Holdings SA ‘144A’ 8,00 % 15/2/2024	2.193.900	0,28
USD 2.250.000	Intelsat Luxembourg SA 6,75 % 1/6/2018	2.216.250	0,28
		4.410.150	0,56
	Etats-Unis		
USD 1.965.000	Avantor Inc ‘144A’ 6,00 % 1/10/2024	1.983.422	0,25
USD 5.000.000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4,464 % 23/7/2022	5.214.145	0,66
USD 8.000.000	CSC Holdings LLC ‘144A’ 6,625 % 15/10/2025	8.670.000	1,09
USD 10.000.000	DISH DBS Corp 4,25 % 1/4/2018	10.062.500	1,27
USD 5.000.000	First Data Corp ‘144A’ 5,00 % 15/1/2024	5.187.500	0,65
USD 5.975.000	HCA Inc 4,25 % 15/10/2019	6.146.781	0,78
USD 1.908.000	JC Penney Corp Inc 8,125 % 1/10/2019	1.927.080	0,24
USD 7.561.000	Sprint Communications Inc ‘144A’ 9,00 % 15/11/2018	7.986.306	1,01
USD 5.000.000	Tenet Healthcare Corp 4,75 % 1/6/2020	5.106.250	0,64
USD 560.000	Terraform Global Operating LLC ‘144A’ 9,75 % 15/8/2022	621.600	0,08
USD 2.200.000	United States Treasury Bill 7/12/2017 (Zero Coupon)	2.199.626	0,28
USD 5.000.000	United States Treasury Bill 21/12/2017 (Zero Coupon)	4.996.889	0,63

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Etats-Unis *suite*		
USD 15.000.000	United States Treasury Bill 28/12/2017 (Zero Coupon)	14.987.113	1,89
USD 6.800.000	United States Treasury Bill 25/1/2018 (Zero Coupon)	6.788.349	0,86
USD 2.000.000	WebMD Health Corp (Contingent Convertible Bond) 2,50 % 31/1/2018	2.077.860	0,26
		83.955.421	10,59
Total des obligations		93.560.088	11,80
CERTIFICATS DE DÉPÔT			
	Japon		
USD 15.000.000	Mizuho Bank Ltd/New York FRN 1,43 % 2/2/2018	15.000.000	1,89
		15.000.000	1,89
	Etats-Unis		
USD 4.000.000	Canadian Imperial Bank of Commerce 1,51 % 17/8/2018	4.000.000	0,51
USD 10.000.000	Canadian Imperial Bank of Commerce 1,50 % 13/11/2018	10.000.000	1,26
USD 2.000.000	Mitsubishi UFJ Trust And Banking Corp 1,57 % 31/5/2018	2.000.000	0,25
USD 8.000.000	Norinchukin Bank/New York 1,47 % 21/2/2018	8.000.000	1,01
USD 6.500.000	Norinchukin Bank/New York 1,42 % 9/3/2018	6.500.000	0,82
USD 7.000.000	Norinchukin Bank/New York 1,54 % 29/5/2018	7.000.000	0,88
USD 10.000.000	Royal Bank of Canada/New York 1,45 % 9/8/2018	10.000.000	1,26
USD 7.000.000	Royal Bank of Canada/New York 1,49 % 6/11/2018	7.000.000	0,88
USD 4.000.000	Sumitomo Mitsui Banking Corp 1,43 % 1/2/2018	4.000.000	0,51
USD 7.500.000	Sumitomo Mitsui Banking Corp 1,44 % 6/2/2018	7.500.000	0,95
USD 10.000.000	Sumitomo Mitsui Trust and Banking Ltd/New York 1,51 % 27/12/2017	10.000.000	1,26
USD 5.000.000	Sumitomo Mitsui Trust and Banking Ltd/New York 1,51 % 21/6/2018	5.000.000	0,63
USD 8.250.000	Sumitomo Mitsui Trust and Banking Ltd/New York 1,44 % 13/9/2018	8.250.000	1,04
USD 4.000.000	Toronto-Dominion Bank/New York 1,58 % 13/3/2018	4.000.000	0,51
USD 10.000.000	Wells Fargo Bank NA 1,22 % 1/12/2017	10.000.000	1,26
USD 12.000.000	Wells Fargo Bank NA 1,53 % 19/11/2018	12.000.000	1,51
		115.250.000	14,54
Total des certificats de dépôt		130.250.000	16,43
BILLET DE TRÉSORERIE			
	Etats-Unis		
USD 12.500.000	AbbVie Inc 5/12/2017 (Zero Coupon)	12.498.125	1,58
USD 7.500.000	AbbVie Inc 5/12/2017 (Zero Coupon)	7.498.875	0,95
USD 12.900.000	ABN AMRO Funding USA LLC 21/12/2017 (Zero Coupon)	12.890.612	1,63
USD 4.000.000	ASB Finance Ltd/London 1,52 % 21/9/2018	4.000.000	0,50
USD 12.000.000	Bank Nederlandse Gemeenten NV 6/12/2017 (Zero Coupon)	11.997.900	1,51
USD 1.600.000	Banque et Caisse d’Epargne de l’Etat 12/1/2018 (Zero Coupon)	1.597.461	0,20

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*Tout ou partie de ce titre représente un titre en prêt.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Etats-Unis *suite*		
USD 15.000.000	Bell Canada 7/12/2017 (Zero Coupon)	14.996.500	1,89
USD 3.300.000	Bell Canada 11/12/2017 (Zero Coupon)	3.298.625	0,42
USD 13.200.000	Charta LLC 26/1/2018 (Zero Coupon)	13.171.664	1,66
USD 7.000.000	Coca-Cola Company/The 11/4/2018 (Zero Coupon)	6.965.358	0,88
USD 7.400.000	Collateralized Commercial Paper II Co 21/2/2018 (Zero Coupon)	7.375.559	0,93
USD 4.400.000	Danske Corp 12/12/2017 (Zero Coupon)	4.398.346	0,55
USD 9.000.000	Danske Corp 27/12/2017 (Zero Coupon)	8.991.355	1,13
USD 5.200.000	DBS Bank Ltd 14/12/2017 (Zero Coupon)	5.197.540	0,66
USD 10.000.000	DBS Bank Ltd 17/1/2018 (Zero Coupon)	9.982.049	1,26
USD 6.000.000	Deutsche Telekom AG 6/12/2017 (Zero Coupon)	5.998.883	0,76
USD 3.200.000	Eni Finance USA Inc 1/12/2017 (Zero Coupon)	3.200.000	0,40
USD 20.000.000	Eni Finance USA Inc 4/12/2017 (Zero Coupon)	19.997.700	2,52
USD 10.400.000	Federation des caisses Desjardins du Quebec 4/12/2017 (Zero Coupon)	10.398.973	1,31
USD 5.000.000	FEDEX Corp 11/1/2018 (Zero Coupon)	4.991.458	0,63
USD 10.000.000	Gotham Funding Corp 12/12/2017 (Zero Coupon)	9.996.089	1,26
USD 9.900.000	Gotham Funding Corp 26/12/2017 (Zero Coupon)	9.891.131	1,25
USD 9.800.000	Hyundai Capital America 4/12/2017 (Zero Coupon)	9.798.808	1,24
USD 12.800.000	Hyundai Capital America 18/12/2017 (Zero Coupon)	12.791.296	1,61
USD 1.700.000	Hyundai Capital America 18/12/2017 (Zero Coupon)	1.698.852	0,21
USD 7.000.000	JP Morgan Securities LLC 18/12/2017 (Zero Coupon)	6.995.372	0,88
USD 1.000.000	Liberty Street Funding LLC 9/1/2018 (Zero Coupon)	998.527	0,13
USD 500.000	Macquarie Bank Ltd 19/12/2017 (Zero Coupon)	499.675	0,06
USD 10.200.000	Macquarie Bank Ltd 27/12/2017 (Zero Coupon)	10.189.760	1,28
USD 3.300.000	Macquarie Bank Ltd 16/1/2018 (Zero Coupon)	3.294.012	0,42
USD 16.900.000	Microsoft Corp 14/12/2017 (Zero Coupon)	16.893.043	2,13
USD 5.500.000	National Australia Bank Ltd 1,48% 5/4/2018	5.500.000	0,69
USD 6.000.000	National Bank of Canada/New York 13/4/2018 (Zero Coupon)	5.966.750	0,75
USD 10.800.000	Nieuw Amsterdam Receivables Corp 8/12/2017 (Zero Coupon)	10.797.417	1,36
USD 15.500.000	Nieuw Amsterdam Receivables Corp 24/1/2018 (Zero Coupon)	15.468.148	1,95
USD 8.000.000	Old Line Funding LLC 14/12/2017 (Zero Coupon)	7.996.331	1,01

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Etats-Unis *suite*		
USD 1.000.000	Schlumberger Holdings Corp 6/12/2017 (Zero Coupon)	999.803	0,13
USD 5.000.000	Sheffield Receivables Corp 20/12/2017 (Zero Coupon)	4.996.569	0,63
USD 10.000.000	Sheffield Receivables Corp 21/12/2017 (Zero Coupon)	9.992.722	1,26
USD 1.250.000	Skandinaviska Enskilda Banken AB 8/2/2018 (Zero Coupon)	1.246.622	0,16
USD 2.200.000	Suncor Energy Inc 3/1/2018 (Zero Coupon)	2.196.955	0,28
USD 15.700.000	Swedbank AB 19/12/2017 (Zero Coupon)	15.690.423	1,98
USD 9.200.000	Swedbank AB 27/12/2017 (Zero Coupon)	9.191.296	1,16
USD 12.500.000	Telstra Corp Ltd 5/12/2017 (Zero Coupon)	12.498.167	1,58
USD 2.700.000	Telstra Corp Ltd 16/1/2018 (Zero Coupon)	2.695.308	0,34
USD 7.800.000	Thunder Bay Funding LLC 9/1/2018 (Zero Coupon)	7.788.846	0,98
USD 7.200.000	Toyota Motor Credit Corp FRN 1,48% 13/3/2018	7.200.000	0,91
USD 500.000	Transcanada Pipelines Ltd 21/12/2017 (Zero Coupon)	499.600	0,06
USD 6.000.000	United Overseas Bank Ltd 6/12/2017 (Zero Coupon)	5.998.925	0,76
USD 2.200.000	Victory Receivables Corp 11/12/2017 (Zero Coupon)	2.199.230	0,28
USD 14.000.000	Victory Receivables Corp 5/1/2018 (Zero Coupon)	13.982.033	1,76
USD 2.700.000	Victory Receivables Corp 30/1/2018 (Zero Coupon)	2.693.475	0,34
USD 10.000.000	White Plains Capital Company LLC 13/3/2018 (Zero Coupon)	9.950.417	1,25
		408.042.585	51,46
Total des billets de trésorerie		408.042.585	51,46
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		678.156.964	85,53

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché USD	% de l’actif net
	EXCHANGE TRADED FUNDS		
	Etats-Unis		
328.485	Altaba Inc	22.961.102	2,89
		22.961.102	2,89
Total des *Exchange Traded Funds*		22.961.102	2,89
Total des autres valeurs mobilières et instruments du marché monétaire		22.961.102	2,89
Portefeuille de titres à la valeur de marché		701.118.066	88,42
Autres éléments de l’actif net		91.834.073	11,58
Total de l’actif net (USD)		792.952.139	100,00

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Canada		
(14.752)	Fairfax Financial Holdings Ltd	Citibank	(1.533.575)
(3.760)	Fairfax Financial Holdings Ltd	Morgan Stanley	(364.120)
			(1.897.695)
	Danemark		
391.606	Nets A/S ‘144A’	Morgan Stanley	10.010
			10.010
	Royaume-Uni		
2.463.540	Paysafe Group Plc	Goldman Sachs	(16.555)
1.547.908	Paysafe Group Plc	Morgan Stanley	(25.283)
10.576	Sky Plc	Credit Suisse	571
(149.571)	Vantiv Inc ‘A’	Morgan Stanley	(241.548)
(188.065)	Vantiv Inc ‘A’	Goldman Sachs	397.578
2.226.125	Worldpay Group Plc ‘144A’	Morgan Stanley	168.290
2.798.583	Worldpay Group Plc ‘144A’	Goldman Sachs	(449.135)
			(166.082)
	Etats-Unis		
(865)	3M Co	Citibank	(6.456)
29.833	Abbott Laboratories	Citibank	(6.400)
99.843	Advanced Accelerator Applications SA ADR	Goldman Sachs	23.167
(19.310)	Advanced Micro Devices Inc	Citibank	9.990
(1.444)	Air Products & Chemicals Inc	Morgan Stanley	(1.738)
495.926	Akorn Inc	Goldman Sachs	(422.149)
(1.778)	Albemarle Corp	Morgan Stanley	5.329
(98.545)	Alibaba Group Holding Ltd ADR	Citibank	190.168
(1.265)	Altria Group Inc	Citibank	(2.750)
(4.973)	Analog Devices Inc	Citibank	15.434
(2.724)	Andeavor Logistics LP	Citibank	2.111
(5.401)	Antero Midstream Partners LP	Citibank	(1.597)
7.021	Anthem Inc	Citibank	49.302
(9.956)	Applied Materials Inc	Citibank	43.936
(2.228)	Archer-Daniels-Midland Co	Citibank	(1.643)
(3.004)	ASML Holding NV Reg	Citibank	22.748
(273.557)	AT&T Inc	Citibank	(415.054)
(17.629)	AT&T Inc	Morgan Stanley	(28.030)
(2.247)	Avery Dennison Corp	Morgan Stanley	(3.313)
1.476	Ball Corp	Morgan Stanley	11.230
(6.802)	Ball Corp	Morgan Stanley	(6.373)
(2.168)	Ball Corp	Citibank	(164)
(111.887)	Becton Dickinson and Co	Morgan Stanley	(87.897)
(17.377)	Boardwalk Pipeline Partners LP	Citibank	13.145
(853)	Boeing Co/The	Citibank	(4.353)
(8.287)	Boston Scientific Corp	Citibank	18.417
(2.135)	Broadcom Ltd	Citibank	(23.783)
321.881	BroadSoft Inc	Goldman Sachs	61.311
115.636	BroadSoft Inc	JP Morgan	9.820
(2.951)	Buckeye Partners LP	Citibank	3.293
151.203	Buffalo Wild Wings Inc	Goldman Sachs	(26.792)
125.333	CalAtlantic Group Inc	Goldman Sachs	530.159
374.802	CalAtlantic Group Inc	JP Morgan	996.225
1.693.397	Calpine Corp	Morgan Stanley	4.367
301.980	Capital Bank Financial Corp ‘A’	Goldman Sachs	756.865
(1.642)	Caterpillar Inc	Citibank	(2.546)
44.533	Cavium Inc	JP Morgan	(107.975)
32.552	CBS Corp ‘B non-voting share’	Citibank	12.507
(2)	CenturyLink Inc	Goldman Sachs	1
(1.812)	Church & Dwight Co Inc	Citibank	(4.462)
(675)	Clorox Co/The	Citibank	(2.788)
(2.003)	Coca-Cola Co/The	Citibank	1.007
(559)	Costco Wholesale Corp	Citibank	(6.362)
220.335	CR Bard Inc	Morgan Stanley	130.004
(1.149)	Cummins Inc	Citibank	(2.641)
(1.470)	Deere & Co	Citibank	(4.917)
(261.374)	Discovery Communications Inc ‘C’	JP Morgan	(214.993)
	Etats-Unis *suite*		
(835.546)	Discovery Communications Inc ‘C’	Goldman Sachs	(1.737.936)
(808)	DowDuPont Inc	Citibank	(721)
64.065	DowDuPont Inc	Morgan Stanley	60.712
(2.522)	Eastman Chemical Co	Morgan Stanley	(2.343)
(1.661)	Ecolab Inc	Morgan Stanley	(4.112)
(3.102)	Emerson Electric Co	Citibank	(6.821)
(8.225)	Enbridge Inc	Citibank	(8.023)
(13.891)	Enterprise Products Partners LP	Citibank	5.101
(2.663)	EQT Midstream Partners LP	Citibank	4.364
(884)	Estee Lauder Cos Inc/The ‘A’	Citibank	1.499
14.752	Fairfax Financial Holdings Ltd	Citibank	(5.493.121)
3.760	Fairfax Financial Holdings Ltd	Morgan Stanley	(1.373.730)
(861)	FedEx Corp	Citibank	(10.607)
(649.257)	First Horizon National Corp	Goldman Sachs	(857.827)
(2.558)	FMC Corp	Morgan Stanley	(335)
(16.343)	Freeport-McMoRan Inc	Morgan Stanley	2.764
(7.813)	General Electric Co	Citibank	(2.497)
(6.250)	Genesis Energy LP	Citibank	5.190
(1.357)	Honeywell International Inc	Citibank	(7.306)
33.979	HSN Inc	Goldman Sachs	64.560
(1.269)	Illinois Tool Works Inc	Citibank	(7.831)
(26.148)	Intel Corp	Citibank	4.086
(1.526)	International Flavors & Fragrances Inc	Morgan Stanley	(5.154)
(3.899)	Internati onal Paper Co	Morgan Stanley	(3.351)
329.992	IXYS Corp	Goldman Sachs	98.998
(1.706)	Johnson & Johnson	Citibank	(3.484)
(1.338)	Kellogg Co	Citibank	(2.817)
(722)	Kimberly-Clark Corp	Citibank	(2.030)
(26.116)	Kinder Morgan Inc/DE	Citibank	2.270
(2.506)	KLA-Tencor Corp	Citibank	4.662
(2.324)	Lam Research Corp	Citibank	43.973
(104.565)	Lennar Corp ‘A’	Goldman Sachs	(474.725)
(314.826)	Lennar Corp ‘A’	JP Morgan	(886.944)
(2.091)	Lennar Corp ‘B’	Goldman Sachs	(107.080)
(5.667)	Lennar Corp ‘B’	JP Morgan	(71.683)
(56.050)	Liberty Interactive Corp QVC Group ‘A’	Goldman Sachs	(63.336)
(20.872)	Littelfuse Inc	Goldman Sachs	(68.669)
(2.329)	LyondellBasell Industries NV ‘A’	Morgan Stanley	(3.625)
(2.803)	Magellan Midstream Partners LP	Citibank	1.292
(1.043)	Martin Marietta Materials Inc	Morgan Stanley	(431)
(96.891)	Marvell Technology Group Ltd	JP Morgan	121.163
(5.314)	Maxim Integrated Products Inc	Citibank	6.033
(2.706)	Medtronic Plc	Citibank	35
(3.749)	Merck & Co Inc	Citibank	(4.232)
(4.719)	Microchip Technology Inc	Citibank	12.728
(10.850)	Micron Technology Inc	Citibank	56.419
15.539	Monsanto Co	Goldman Sachs	11.499
265.899	Monsanto Co	Citibank	(58.498)
114.764	Monsanto Co	JP Morgan	(40.663)
(9.984)	Mosaic Co/The	Morgan Stanley	(5.457)
(5.689)	MPLX LP	Citibank	(844)
(6.100)	Newmont Mining Corp	Morgan Stanley	(1.274)
(692)	Northrop Grumman Corp	Citibank	(2.501)
(3.892)	Nucor Corp	Morgan Stanley	(5.547)
(3.317)	NVIDIA Corp	Citibank	54.302
463.752	NXP Semiconductors NV	Citibank	(769.828)
104.788	NXP Semiconductors NV	JP Morgan	(119.276)
(792)	PepsiCo Inc	Citibank	(1.100)
82.404	PharMerica Corp	Goldman Sachs	16.481
49.593	PharMerica Corp	JP Morgan	7.630
(797)	Philip Morris International Inc	Citibank	290
(4.011)	Phillips 66 Partners LP	Citibank	1.109
(1.975)	PPG Industries Inc	Morgan Stanley	(3.483)
(1.576)	Praxair Inc	Morgan Stanley	(5.137)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(3.637)	Procter & Gamble Co/The	Citibank	(3.976)
(9.895)	Qualcomm Inc	Citibank	20.808
(1.101)	Raytheon Co	Citibank	(3.660)
(1.016)	Rockwell Automation Inc	Citibank	(702)
292.124	Rockwell Collins Inc	Goldman Sachs	(24.268)
711.845	Scripps Networks Interactive Inc ‘A’	Goldman Sachs	1.665.717
221.081	Scripps Networks Interactive Inc ‘A’	JP Morgan	83.302
(4.920)	Sealed Air Corp	Morgan Stanley	(11.403)
(165.032)	Sinclair Broadcast Group Inc ‘A’	Goldman Sachs	(320.073)
(3.337)	Skyworks Solutions Inc	Citibank	11.624
(3.758)	Spectra Energy Partners LP	Citibank	1.749
(1.163)	Stanley Black & Decker Inc	Citibank	(2.867)
41.645	Straight Path Communications Inc ‘B’	Credit Suisse	82.455
(1.766)	Sysco Corp	Citibank	(5.013)
(33.613)	Taiwan Semiconductor Manufacturing Co Ltd ADR	Citibank	100.773
(2.081)	Tallgrass Energy Partners LP	Citibank	357
(19.443)	TerraForm Global Inc ‘A’	Morgan Stanley	(962)
	Etats-Unis *suite*		
(5.679)	Texas Instruments Inc	Citibank	4.725
392.308	Time Inc	JP Morgan	47.077
287.955	Time Warner Inc	Citibank	433.626
18.557	Time Warner Inc	Morgan Stanley	28.021
717.547	Tribune Media Co ‘A’	Goldman Sachs	169.230
(1.685)	Union Pacific Corp	Citibank	(10.026)
(1.665)	United Parcel Service Inc ‘B’	Citibank	(11.253)
(1.552)	United Technologies Corp	Citibank	(4.618)
(73.031)	United Technologies Corp	Goldman Sachs	(163.740)
(5.718)	UnitedHealth Group Inc	Citibank	(61.216)
(1.797)	Vulcan Materials Co	Morgan Stanley	(3.005)
(1.137)	Wal-Mart Stores Inc	Citibank	(1.681)
(3.235)	Western Gas Partners LP	Citibank	6.011
(307)	Westlake Chemical Corp	Citibank	(469)
(3.793)	WestRock Co	Morgan Stanley	(7.665)
64.607	Williams Cos Inc/The	Citibank	49.215
49.920	Williams Partners LP	Citibank	37.958
(3.622)	Xilinx Inc	Citibank	9.308
			(7.996.500)
Total			(10.050.267)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Event Driven Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
CDS	USD 2.000.000	Fund receives default protection on Tenet Healthcare Corp and pays Fixed 5,000 %	Citibank	20/12/2022	(6.001)	93.548
CDS	USD 3.000.000	Fund receives default protection on CSC Holdings LLC and pays Fixed 5,000 %	Credit Suisse	20/12/2022	19.847	(343.304)
CDS	USD 5.000.000	Fund receives default protection on CSC Holdings LLC and pays Fixed 5,000 %	Credit Suisse	20/12/2022	37.885	(572.174)
CDS	USD 9.500.000	Fund receives default protection on Markit CDX.NA.HY.29 and pays Fixed 5,000 %	Credit Suisse	20/12/2022	(49.808)	(752.808)
CDS	USD 2.500.000	Fund receives default protection on Bombardier Inc and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(7.560)	(145.138)
CDS	USD 1.500.000	Fund receives default protection on Macy's Inc and pays Fixed 1,000 %	Goldman Sachs	20/12/2022	6.951	113.452
CDS	USD 2.000.000	Fund receives default protection on Tenet Healthcare Corp and pays Fixed 5,000 %	Goldman Sachs	20/12/2022	(28.596)	93.547
CDS	USD 2.000.000	Fund receives default protection on JC Penney Corp Inc and pays Fixed 5,000 %	JP Morgan	20/12/2019	(60.402)	139.598
Total					(87.684)	(1.373.279)

CDS (*credit default swaps*) : swaps sur défaillance

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
(61)	USD	E-Mini S&P 500 Index	Décembre 2017	(344.155)
(47)	USD	US Treasury 5 Year Note	Mars 2018	9.062
Total				(335.093)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en francs suisses						
CHF	39.117.804	USD	39.417.996	State Street Bank & Trust Company	15/12/2017	383.802
USD	1.084.782	CHF	1.074.091	State Street Bank & Trust Company	15/12/2017	(8.091)
						375.711
Catégorie d'Actions couverte en euros						
EUR	477.100.508	USD	557.805.136	State Street Bank & Trust Company	15/12/2017	10.587.421
USD	5.616.894	EUR	4.805.095	State Street Bank & Trust Company	15/12/2017	(107.644)
						10.479.777
Catégorie d'Actions couverte en livres sterling						
GBP	73.513.343	USD	96.842.697	State Street Bank & Trust Company	15/12/2017	2.414.806
USD	307.650	GBP	232.623	State Street Bank & Trust Company	15/12/2017	(6.436)
						2.408.370
Total						13.263.858

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	45,97
Communications	9,87
Gouvernement	5,93
Biens de consommation non cyclique	5,86
Technologie	5,80
Biens de consommation cyclique	4,65
Valeurs industrielles	3,57
Énergie	3,39
Exchange Traded Funds	2,89
Matériaux de base	0,41
Services aux collectivités	0,08
Portefeuille de titres à la valeur de marché	88,42
Autres éléments de l'actif net	11,58
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Etats-Unis		
USD 2.000.000	Fannie Mae Discount Notes 3/1/2018 (Zero Coupon)	1.997.726	1,32
USD 3.500.000	Fannie Mae Discount Notes 4/1/2018 (Zero Coupon)	3.495.902	2,32
USD 1.800.000	Federal Farm Credit Discount Notes 12/1/2018 (Zero Coupon)	1.797.395	1,19
USD 3.000.000	Federal Farm Credit Discount Notes 18/1/2018 (Zero Coupon)	2.995.041	1,98
USD 4.000.000	Federal Farm Credit Discount Notes 16/3/2018 (Zero Coupon)	3.984.484	2,64
USD 8.500.000	Federal Home Loan Bank Discount Notes 1/12/2017 (Zero Coupon)	8.500.000	5,63
USD 11.300.000	Federal Home Loan Bank Discount Notes 7/12/2017 (Zero Coupon)	11.297.830	7,49
USD 14.000.000	Federal Home Loan Bank Discount Notes 8/12/2017 (Zero Coupon)	13.996.864	9,27
USD 500.000	Federal Home Loan Bank Discount Notes 11/12/2017 (Zero Coupon)	499.841	0,33
USD 3.000.000	Federal Home Loan Bank Discount Notes 12/12/2017 (Zero Coupon)	2.998.947	1,99
USD 4.000.000	Federal Home Loan Bank Discount Notes 15/12/2017 (Zero Coupon)	3.998.212	2,65
USD 6.500.000	Federal Home Loan Bank Discount Notes 8/1/2018 (Zero Coupon)	6.491.492	4,30
USD 7.500.000	Federal Home Loan Bank Discount Notes 12/1/2018 (Zero Coupon)	7.489.147	4,96
USD 4.000.000	Federal Home Loan Bank Discount Notes 23/1/2018 (Zero Coupon)	3.992.696	2,65
USD 4.000.000	Federal Home Loan Bank Discount Notes 24/1/2018 (Zero Coupon)	3.992.560	2,65
USD 7.500.000	Federal Home Loan Bank Discount Notes 9/2/2018 (Zero Coupon)	7.481.332	4,96
USD 10.000.000	United States Cash Management Bill 8/12/2017 (Zero Coupon)	9.997.967	6,63
	Etats-Unis *suite*		
USD 3.000.000	United States Cash Management Bill 2/1/2018 (Zero Coupon)	2.997.280	1,99
USD 8.000.000	United States Treasury Bill 7/12/2017 (Zero Coupon)	7.998.617	5,30
USD 1.300.000	United States Treasury Bill 4/1/2018 (Zero Coupon)	1.298.748	0,86
USD 6.000.000	United States Treasury Bill 18/1/2018 (Zero Coupon)	5.991.180	3,97
USD 8.000.000	United States Treasury Bill 1/3/2018 (Zero Coupon)	7.974.700	5,28
		121.267.961	80,36
Total des obligations		121.267.961	80,36
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		121.267.961	80,36
Autres valeurs mobilières et instruments du marché monétaire			
OBLIGATIONS			
	Etats-Unis		
USD 4.500.000	Federal Farm Credit Discount Notes 16/1/2018 (Zero Coupon)	4.492.890	2,98
		4.492.890	2,98
Total des obligations		4.492.890	2,98
Total des autres valeurs mobilières et instruments du marché monétaire		4.492.890	2,98
Portefeuille de titres à la valeur de marché		125.760.851	83,34
Autres éléments de l'actif net		25.138.859	16,66
Total de l'actif net (USD)		150.899.710	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie		
(1.305)	APA Group (Unit)	Morgan Stanley	(396)
45.468	Aristocrat Leisure Ltd	Morgan Stanley	(42.879)
251	Aristocrat Leisure Ltd	Goldman Sachs	(234)
50.557	Beach Energy Ltd	Bank of America Merrill Lynch	(575)
62.404	Beach Energy Ltd	Goldman Sachs	(709)
36.504	Beach Energy Ltd	Morgan Stanley	(415)
13.565	BlueScope Steel Ltd	Bank of America Merrill Lynch	5.243
11.180	BlueScope Steel Ltd	Morgan Stanley	1.779
13.190	BlueScope Steel Ltd	Goldman Sachs	5.098
(132.356)	Boral Ltd	Bank of America Merrill Lynch	4.942
(46.537)	Boral Ltd	Goldman Sachs	636
(79.789)	Boral Ltd	Morgan Stanley	3.848
10.152	Caltex Australia Ltd	Bank of America Merrill Lynch	5.540
13.410	Caltex Australia Ltd	Morgan Stanley	2.541
395	Cochlear Ltd	Morgan Stanley	(123)
1.738	Cochlear Ltd	Goldman Sachs	2.397
(1.091)	Crown Resorts Ltd	Bank of America Merrill Lynch	95
(2.022)	Crown Resorts Ltd	Goldman Sachs	(120)
110.917	CSR Ltd	Bank of America Merrill Lynch	15.971
103.621	CSR Ltd	Goldman Sachs	14.882
17.593	CSR Ltd	Morgan Stanley	2.000
(283)	Domino’s Pizza Enterprises Ltd	Morgan Stanley	(208)
94.355	Fortescue Metals Group Ltd	Bank of America Merrill Lynch	(2.145)
48.177	Fortescue Metals Group Ltd	Goldman Sachs	(1.095)
140.057	Fortescue Metals Group Ltd	Morgan Stanley	(11.676)
(22.605)	Healthscope Ltd	Goldman Sachs	(992)
(36.956)	Healthscope Ltd	Morgan Stanley	(3.017)
(83.592)	Healthscope Ltd	Bank of America Merrill Lynch	(6.673)
(128.420)	Independence Group NL	Morgan Stanley	1.947
(203.203)	Independence Group NL	Bank of America Merrill Lynch	7.700
(116.168)	Independence Group NL	Goldman Sachs	4.845
8.146	OZ Minerals Ltd	Bank of America Merrill Lynch	124
10.774	OZ Minerals Ltd	Goldman Sachs	163
3.439	OZ Minerals Ltd	Morgan Stanley	(26)
5.228	Perpetual Ltd	Bank of America Merrill Lynch	(555)
6.132	Perpetual Ltd	Goldman Sachs	(600)
5.992	Perpetual Ltd	Morgan Stanley	(727)
11.672	Platinum Asset Management Ltd	Goldman Sachs	885
18.660	Platinum Asset Management Ltd	Bank of America Merrill Lynch	1.414
27.560	Platinum Asset Management Ltd	Morgan Stanley	(835)
2.154	Qantas Airways Ltd	Bank of America Merrill Lynch	(314)
9.401	Qantas Airways Ltd	Goldman Sachs	(1.616)
121.072	Qantas Airways Ltd	Morgan Stanley	(15.598)
(806)	QBE Insurance Group Ltd	Bank of America Merrill Lynch	318
(548)	QBE Insurance Group Ltd	Goldman Sachs	188
(6.971)	Qube Holdings Ltd	Goldman Sachs	(317)
(67.397)	Qube Holdings Ltd	Morgan Stanley	(2.104)
1.360	Rio Tinto Ltd	Bank of America Merrill Lynch	(103)
1.674	Rio Tinto Ltd	Morgan Stanley	76
843	Rio Tinto Ltd	Goldman Sachs	(64)
11.990	Sims Metal Management Ltd	Bank of America Merrill Lynch	1.545
7.511	Sims Metal Management Ltd	Goldman Sachs	968
7.685	Sims Metal Management Ltd	Morgan Stanley	(1.340)
	Australie *suite*		
(448)	Sonic Healthcare Ltd	Morgan Stanley	56
(74.031)	Vocus Group Ltd	Goldman Sachs	(10.660)
(17.944)	Vocus Group Ltd	Bank of America Merrill Lynch	(2.584)
(36.601)	Vocus Group Ltd	Morgan Stanley	(3.051)
(831)	WorleyParsons Ltd	Morgan Stanley	(264)
			(26.814)
	Autriche		
(138)	Andritz AG	Bank of America Merrill Lynch	(107)
(476)	Andritz AG	Goldman Sachs	(411)
(9.423)	Buwog AG	Bank of America Merrill Lynch	4.037
(2.784)	Buwog AG	Goldman Sachs	805
(10.096)	Raiffeisen Bank International AG	Bank of America Merrill Lynch	2.783
(9.395)	Raiffeisen Bank International AG	Goldman Sachs	(801)
(2)	Verbund AG	Bank of America Merrill Lynch	1
			6.307
	Belgique		
(2.672)	Anheuser-Busch InBev SA/NV	Bank of America Merrill Lynch	(3.277)
(5.989)	Anheuser-Busch InBev SA/NV	Goldman Sachs	(7.344)
268	bpost SA	Bank of America Merrill Lynch	488
386	bpost SA	Morgan Stanley	671
(1.006)	Ontex Group NV	Bank of America Merrill Lynch	(1.767)
(1.729)	Ontex Group NV	Goldman Sachs	(3.036)
1.390	UCB SA	Morgan Stanley	2.743
351	UCB SA	Bank of America Merrill Lynch	1.045
138	UCB SA	Goldman Sachs	411
			(10.066)
	Canada		
(2.931)	Alimentation Couche-Tard Inc ‘B’	Bank of America Merrill Lynch	(3.121)
(692)	Alimentation Couche-Tard Inc ‘B’	Morgan Stanley	(1.114)
1.168	BCE Inc	Bank of America Merrill Lynch	104
4.332	BCE Inc	Goldman Sachs	759
428	BCE Inc	Morgan Stanley	30
2.708	Blackberry Ltd	Bank of America Merrill Lynch	1.095
7.711	Blackberry Ltd	Goldman Sachs	2.163
6.839	Blackberry Ltd	Morgan Stanley	(500)
733	Canadian Pacific Railway Ltd	Morgan Stanley	464
955	Celestica Inc	Goldman Sachs	(3.226)
5.630	Celestica Inc	Morgan Stanley	832
(427)	Cenovus Energy Inc	Bank of America Merrill Lynch	269
(482)	Cenovus Energy Inc	Goldman Sachs	66
(3.677)	Cenovus Energy Inc	Morgan Stanley	2.288
(15.957)	Centerra Gold Inc	Bank of America Merrill Lynch	3.103
(11.986)	Centerra Gold Inc	Goldman Sachs	2.331
(7.058)	Centerra Gold Inc	Morgan Stanley	1.812
727	CGI Group Inc ‘A’	Morgan Stanley	(181)
1.766	CGI Group Inc ‘A’	Bank of America Merrill Lynch	151
432	CGI Group Inc ‘A’	Goldman Sachs	(143)
(4.481)	Cott Corp	Morgan Stanley	(418)
6.908	Crescent Point Energy Corp	Morgan Stanley	(1.075)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Canada *suite*		
(5.271)	Emera Inc	Goldman Sachs	(4.592)
(273)	Emera Inc	Bank of America Merrill Lynch	(238)
(37.362)	Emera Inc	Morgan Stanley	(25.865)
(912)	Empire Co Ltd ‘A’	Bank of America Merrill Lynch	248
2.386	Enerplus Corp	Goldman Sachs	(966)
20.336	Enerplus Corp	Bank of America Merrill Lynch	2.689
6.605	Enerplus Corp	Morgan Stanley	822
(4.422)	First Quantum Minerals Ltd	Bank of America Merrill Lynch	(310)
(5.339)	First Quantum Minerals Ltd	Morgan Stanley	332
(103)	George Weston Ltd	Goldman Sachs	(5)
(138)	George Weston Ltd	Morgan Stanley	(72)
(50.709)	Ivanhoe Mines Ltd ‘A’	Bank of America Merrill Lynch	7.494
(44.974)	Ivanhoe Mines Ltd ‘A’	Goldman Sachs	6.647
(493)	Keyera Corp	Goldman Sachs	465
(566)	Keyera Corp	Morgan Stanley	343
45.012	Kinross Gold Corp	Bank of America Merrill Lynch	(8.053)
3.399	Lundin Mining Corp	Morgan Stanley	(5.473)
1.391	Manulife Financial Corp	Goldman Sachs	1.422
11.604	Manulife Financial Corp	Morgan Stanley	3.340
17.450	Maple Leaf Foods Inc	Bank of America Merrill Lynch	9.366
7.334	Maple Leaf Foods Inc	Goldman Sachs	3.936
9.369	Maple Leaf Foods Inc	Morgan Stanley	4.373
3.449	Methanex Corp	Bank of America Merrill Lynch	13.310
1.990	Methanex Corp	Goldman Sachs	15.125
3.450	Methanex Corp	Morgan Stanley	9.501
15.210	National Bank of Canada	Morgan Stanley	2.958
1.876	National Bank of Canada	Bank of America Merrill Lynch	1.503
7.025	National Bank of Canada	Goldman Sachs	5.628
2.622	Norbord Inc	Bank of America Merrill Lynch	(959)
1.630	Norbord Inc	Goldman Sachs	(2.481)
2.588	Norbord Inc	Morgan Stanley	(1.511)
(9.837)	OceanaGold Corp	Bank of America Merrill Lynch	803
(33.589)	OceanaGold Corp	Goldman Sachs	2.743
(19.168)	OceanaGold Corp	Morgan Stanley	2.609
(2.445)	Pretium Resources Inc	Bank of America Merrill Lynch	(133)
(18.355)	Pretium Resources Inc	Morgan Stanley	2.570
11.032	Quebecor Inc ‘B’	Goldman Sachs	1.716
15.980	Quebecor Inc ‘B’	Morgan Stanley	(4.619)
22.924	Quebecor Inc ‘B’	Bank of America Merrill Lynch	683
(5.846)	Ritchie Bros Auctioneers Inc	Morgan Stanley	(6.530)
(3.489)	Ritchie Bros Auctioneers Inc	Bank of America Merrill Lynch	(3.564)
804	Rogers Communications Inc ‘B’	Goldman Sachs	281
2.108	Rogers Communications Inc ‘B’	Morgan Stanley	(2.926)
16.261	Sun Life Financial Inc	Bank of America Merrill Lynch	17.834
14.862	Sun Life Financial Inc	Goldman Sachs	19.628
26.167	Sun Life Financial Inc	Morgan Stanley	15.469
6.581	Teck Resources Ltd ‘B’	Goldman Sachs	10.003
5.640	Teck Resources Ltd ‘B’	Morgan Stanley	7.283
1.072	TELUS Corp	Bank of America Merrill Lynch	(58)
629	TELUS Corp	Goldman Sachs	1.668
5.978	TELUS Corp	Morgan Stanley	(2.418)
5.324	Thomson Reuters Corp	Morgan Stanley	4.058
6.311	Thomson Reuters Corp	Bank of America Merrill Lynch	4.811
5.640	Thomson Reuters Corp	Goldman Sachs	(13.386)
			103.191
	Danemark		
(138)	AP Moller - Maersk A/S ‘A’	Bank of America Merrill Lynch	(15.234)
(228)	AP Moller - Maersk A/S ‘A’	Goldman Sachs	(25.169)
(241)	AP Moller - Maersk A/S ‘A’	Morgan Stanley	(33.544)
(4.115)	Jyske Bank A/S Reg	Bank of America Merrill Lynch	(1.119)
(1.181)	Jyske Bank A/S Reg	Morgan Stanley	132
(1.324)	Jyske Bank A/S Reg	Goldman Sachs	(360)
(3.893)	Novozymes A/S ‘B’	Morgan Stanley	4.921
(40.179)	Orsted A/S	Morgan Stanley	(70.066)
(5.729)	Orsted A/S	Bank of America Merrill Lynch	(13.932)
			(154.371)
	Finlande		
(81)	Cargotec OYJ ‘B’	Morgan Stanley	(149)
(1.101)	Cargotec OYJ ‘B’	Bank of America Merrill Lynch	(1.425)
(9.287)	Metso OYJ	Bank of America Merrill Lynch	2.547
(9.200)	Metso OYJ	Goldman Sachs	2.417
			3.390
	France		
(6.587)	Accor SA	Goldman Sachs	(12.351)
(4.645)	Accor SA	Morgan Stanley	(3.899)
(5.717)	Air Liquide SA	Morgan Stanley	(2.723)
(6.620)	Air Liquide SA	Bank of America Merrill Lynch	(3.941)
(7.270)	Air Liquide SA	Goldman Sachs	(4.275)
(2.036)	Airbus SE	Morgan Stanley	(5.890)
(4.042)	Airbus SE	Bank of America Merrill Lynch	(8.710)
(5.750)	Airbus SE	Goldman Sachs	(12.391)
2.222	Arkema SA	Morgan Stanley	(4.365)
(36.076)	Bollore SA	Morgan Stanley	(17.286)
(107.749)	Bollore SA	Bank of America Merrill Lynch	(50.063)
(5.668)	Bollore SA	Goldman Sachs	(2.465)
(31.500)	Bureau Veritas SA	Bank of America Merrill Lynch	(14.438)
(18.424)	Bureau Veritas SA	Goldman Sachs	(8.445)
(35.246)	Bureau Veritas SA	Morgan Stanley	(8.183)
(6.672)	Carrefour SA	Goldman Sachs	(8.984)
(2.382)	Carrefour SA	Morgan Stanley	(3.502)
(2.056)	Carrefour SA	Bank of America Merrill Lynch	(2.595)
3.028	Cie de Saint-Gobain	Goldman Sachs	361
1.107	Cie de Saint-Gobain	Bank of America Merrill Lynch	(353)
4	Dassault Aviation SA	Goldman Sachs	3
(3.278)	Dassault Systemes SE	Bank of America Merrill Lynch	(4.293)
(1.370)	Dassault Systemes SE	Goldman Sachs	(1.794)
(3.985)	Dassault Systemes SE	Morgan Stanley	(47)
(12.417)	Electricite de France SA	Bank of America Merrill Lynch	(9.461)
(7.821)	Electricite de France SA	Goldman Sachs	(5.959)
(11.557)	Electricite de France SA	Morgan Stanley	(12.246)
55	Eramet	Morgan Stanley	235
(386)	Essilor International Cie Generale d’Optique SA	Bank of America Merrill Lynch	(745)
436	Faurecia	Goldman Sachs	670
203	Faurecia	Bank of America Merrill Lynch	77

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	France ***suite***		
170	Kering	Bank of America Merrill Lynch	(957)
10	Kering	Morgan Stanley	(59)
(215)	Societe BIC SA	Goldman Sachs	(1.794)
(259)	Societe BIC SA	Bank of America Merrill Lynch	(2.161)
(272)	Societe BIC SA	Morgan Stanley	(2.105)
239	STMicroelectronics NV	Bank of America Merrill Lynch	(360)
25.199	STMicroelectronics NV	Goldman Sachs	(37.951)
63.223	STMicroelectronics NV	Morgan Stanley	(112.529)
(15.781)	Suez	Bank of America Merrill Lynch	(7.233)
(24.489)	Technicolor SA Reg	Morgan Stanley	(11.516)
(28.768)	Technicolor SA Reg	Bank of America Merrill Lynch	(13.186)
54.112	Television Francaise 1	Goldman Sachs	81.504
70.592	Television Francaise 1	Bank of America Merrill Lynch	111.357
65.343	Television Francaise 1	Morgan Stanley	63.467
(1)	Total SA	Bank of America Merrill Lynch	(2)
499	Veolia Environnement SA	Goldman Sachs	141
			(141.442)
	Allemagne		
7.606	Aurubis AG	Morgan Stanley	12.768
4.426	Aurubis AG	Bank of America Merrill Lynch	11.645
6.033	Aurubis AG	Goldman Sachs	15.874
(349)	Bayerische Motoren Werke AG (Pref)	Bank of America Merrill Lynch	59
(210)	Bayerische Motoren Werke AG (Pref)	Morgan Stanley	119
(526)	Bayerische Motoren Werke AG (Pref)	Goldman Sachs	75
(3.106)	Daimler AG Reg	Bank of America Merrill Lynch	(768)
(4.988)	Daimler AG Reg	Goldman Sachs	(2.316)
(14.605)	Daimler AG Reg	Morgan Stanley	(12.693)
(71.282)	Deutsche Bank AG Reg	Bank of America Merrill Lynch	(15.276)
(30.017)	Deutsche Bank AG Reg	Morgan Stanley	10.185
(19.709)	Deutsche Bank AG Reg	Goldman Sachs	(4.224)
20.797	Deutsche Lufthansa AG Reg	Bank of America Merrill Lynch	26.493
17.185	Deutsche Lufthansa AG Reg	Goldman Sachs	21.768
15.758	Deutsche Lufthansa AG Reg	Morgan Stanley	11.256
3.083	Dialog Semiconductor Plc	Morgan Stanley	(31.037)
1.747	Dialog Semiconductor Plc	Goldman Sachs	(15.108)
1.233	Dialog Semiconductor Plc	Bank of America Merrill Lynch	(10.613)
(5.270)	Drillisch AG	Goldman Sachs	(43.774)
(3.497)	Drillisch AG	Morgan Stanley	(17.070)
47.902	E.ON SE	Bank of America Merrill Lynch	(8.835)
74.972	E.ON SE	Goldman Sachs	(13.475)
118.718	E.ON SE	Morgan Stanley	(3.534)
(2.082)	Evotec AG	Goldman Sachs	1.995
(242)	Fuchs Petrolub SE (Pref)	Bank of America Merrill Lynch	427
(503)	Fuchs Petrolub SE (Pref)	Morgan Stanley	786
(1.151)	Fuchs Petrolub SE (Pref)	Goldman Sachs	1.819
(5.138)	GEA Group AG	Bank of America Merrill Lynch	(7.830)
(37.538)	GEA Group AG	Morgan Stanley	(28.379)
(983)	Grand City Properties SA	Morgan Stanley	(544)
(3.294)	Grand City Properties SA	Bank of America Merrill Lynch	(2.412)
(1.765)	Grand City Properties SA	Goldman Sachs	(1.292)
6.409	HOCHTIEF AG	Bank of America Merrill Lynch	3.434
	Allemagne ***suite***		
1.323	HOCHTIEF AG	Goldman Sachs	709
7.946	HOCHTIEF AG	Morgan Stanley	(473)
(9.510)	KION Group AG	Bank of America Merrill Lynch	(43.183)
(7.802)	KION Group AG	Goldman Sachs	(33.824)
(7.724)	KION Group AG	Morgan Stanley	(25.715)
418	METRO AG	Morgan Stanley	(21)
(7.169)	Porsche Automobil Holding SE (Pref)	Morgan Stanley	(43.673)
(4.402)	Porsche Automobil Holding SE (Pref)	Bank of America Merrill Lynch	(3.749)
(2.270)	Porsche Automobil Holding SE (Pref)	Goldman Sachs	(20.731)
11	Puma SE	Bank of America Merrill Lynch	(45)
1.788	Rheinmetall AG	Bank of America Merrill Lynch	11.595
732	Rheinmetall AG	Goldman Sachs	4.723
1.292	Rheinmetall AG	Morgan Stanley	5.201
(1.194)	Sartorius AG (Pref)	Morgan Stanley	(3.904)
(1.858)	Sartorius AG (Pref)	Bank of America Merrill Lynch	(8.663)
(1.120)	Sartorius AG (Pref)	Goldman Sachs	(4.035)
2.118	Siltronic AG	Bank of America Merrill Lynch	(27.485)
2.996	Siltronic AG	Morgan Stanley	(42.624)
35.172	Suedzucker AG	Bank of America Merrill Lynch	25.543
30.163	Suedzucker AG	Goldman Sachs	21.905
32.824	Suedzucker AG	Morgan Stanley	17.585
(9.932)	Symrise AG	Bank of America Merrill Lynch	(9.223)
(13.467)	Symrise AG	Goldman Sachs	(12.399)
(5.919)	Symrise AG	Morgan Stanley	1.480
17.656	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	(95)
21.222	Telefonica Deutschland Holding AG	Goldman Sachs	(2.447)
20.975	Telefonica Deutschland Holding AG	Morgan Stanley	(2.625)
(997)	Volkswagen AG	Morgan Stanley	(9.670)
(737)	Volkswagen AG	Bank of America Merrill Lynch	(13.436)
(688)	Volkswagen AG	Goldman Sachs	(6.520)
(541)	Volkswagen AG (Pref)	Bank of America Merrill Lynch	(15.136)
(3.202)	Volkswagen AG (Pref)	Goldman Sachs	(89.585)
(2.034)	Volkswagen AG (Pref)	Morgan Stanley	(46.252)
1.471	Wacker Chemie AG	Morgan Stanley	(5.517)
(5.993)	Zalando SE ‘144A’	Goldman Sachs	(23.617)
(7.684)	Zalando SE ‘144A’	Bank of America Merrill Lynch	(29.444)
(9.100)	Zalando SE ‘144A’	Morgan Stanley	(15.695)
			(551.522)
	Hong Kong		
(38.000)	Cathay Pacific Airways Ltd	Morgan Stanley	(389)
(36.000)	Cathay Pacific Airways Ltd	Goldman Sachs	(92)
86.000	Champion (Reit)	Bank of America Merrill Lynch	1.101
112.000	Champion (Reit)	Goldman Sachs	1.434
16.000	Champion (Reit)	Morgan Stanley	184
79.000	FIH Mobile Ltd	Bank of America Merrill Lynch	405
105.000	FIH Mobile Ltd	Morgan Stanley	672
47.000	Hang Lung Properties Ltd	Bank of America Merrill Lynch	5.176
30.000	Hang Lung Properties Ltd	Goldman Sachs	3.304
42.000	Hang Lung Properties Ltd	Morgan Stanley	5.056
45.500	Kerry Properties Ltd	Bank of America Merrill Lynch	(4.953)
41.000	Kerry Properties Ltd	Goldman Sachs	(4.463)

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
41.500	Kerry Properties Ltd	Morgan Stanley	3.986
(100.000)	Melco International Development Ltd	Morgan Stanley	5.122
(16.800)	MGM China Holdings Ltd	Morgan Stanley	(2.711)
(13.600)	MGM China Holdings Ltd	Bank of America Merrill Lynch	(2.020)
(13.500)	Orient Overseas International Ltd	Bank of America Merrill Lynch	1.729
(2.000)	Orient Overseas International Ltd	Morgan Stanley	128
72.000	Texwinca Holdings Ltd	Bank of America Merrill Lynch	(1.014)
94.000	Texwinca Holdings Ltd	Goldman Sachs	(1.324)
66.000	Texwinca Holdings Ltd	Morgan Stanley	(1.014)
			10.317
	Italie		
4.228	Assicurazioni Generali SpA	Morgan Stanley	956
342	Assicurazioni Generali SpA	Goldman Sachs	57
457	Azimut Holding SpA	Bank of America Merrill Lynch	212
887	Azimut Holding SpA	Morgan Stanley	296
(6.724)	Davide Campari-Milano SpA	Bank of America Merrill Lynch	(1.601)
(7.455)	Davide Campari-Milano SpA	Goldman Sachs	(1.775)
247	Moncler SpA	Morgan Stanley	(65)
151	Rizzoli Corriere Della Sera Mediagroup SpA	Bank of America Merrill Lynch	60
(151)	Rizzoli Corriere Della Sera Mediagroup SpA	Bank of America Merrill Lynch	(86)
(75.418)	Tenaris SA	Goldman Sachs	(22.447)
(7.050)	Tenaris SA	Bank of America Merrill Lynch	(2.098)
(11.730)	UniCredit SpA	Bank of America Merrill Lynch	(4.469)
(1.664)	UniCredit SpA	Goldman Sachs	(634)
(10.912)	Yoox Net-A-Porter Group SpA	Bank of America Merrill Lynch	18.318
(44.412)	Yoox Net-A-Porter Group SpA	Goldman Sachs	74.553
(15.288)	Yoox Net-A-Porter Group SpA	Morgan Stanley	16.276
			77.553
	Japon		
(20.500)	Acom Co Ltd	Bank of America Merrill Lynch	(6.775)
(22.000)	Acom Co Ltd	Goldman Sachs	(7.271)
(10.900)	Aiful Corp	Morgan Stanley	(2.629)
400	Amada Holdings Co Ltd	Bank of America Merrill Lynch	125
1.700	Amada Holdings Co Ltd	Morgan Stanley	471
1.800	Amada Holdings Co Ltd	Goldman Sachs	563
(900)	Asahi Intecc Co Ltd	Goldman Sachs	(2.136)
(1.100)	Asahi Intecc Co Ltd	Bank of America Merrill Lynch	(2.456)
(200)	Asahi Intecc Co Ltd	Morgan Stanley	(339)
(100)	Asics Corp	Goldman Sachs	(143)
(2.000)	Asics Corp	Morgan Stanley	(2.269)
43.400	Astellas Pharma Inc	Morgan Stanley	(13.181)
(16.900)	Bic Camera Inc	Morgan Stanley	(7.850)
(1.200)	Bic Camera Inc	Goldman Sachs	(675)
(3.700)	Bridgestone Corp	Bank of America Merrill Lynch	(5.555)
(1.900)	Bridgestone Corp	Goldman Sachs	(674)
(1.600)	Bridgestone Corp	Morgan Stanley	(1.529)
900	Casio Computer Co Ltd	Morgan Stanley	(394)
(7.100)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(20.295)
(1.400)	Chugai Pharmaceutical Co Ltd	Goldman Sachs	(3.967)
(800)	Chugai Pharmaceutical Co Ltd	Morgan Stanley	(1.501)
(600)	Coca-Cola Bottlers Japan Inc	Morgan Stanley	(503)
	Japon *suite*		
(200)	Coca-Cola Bottlers Japan Inc	Bank of America Merrill Lynch	(91)
10.800	Dai Nippon Printing Co Ltd	Morgan Stanley	(965)
4.900	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	87
7.500	Dai Nippon Printing Co Ltd	Goldman Sachs	134
3.500	Daicel Corp	Goldman Sachs	1.594
2.400	Daicel Corp	Bank of America Merrill Lynch	1.093
10.900	Daicel Corp	Morgan Stanley	3.700
800	Daito Trust Construction Co Ltd	Bank of America Merrill Lynch	(214)
2.900	Daito Trust Construction Co Ltd	Morgan Stanley	6.994
(600)	Daiwa House Industry Co Ltd	Goldman Sachs	(287)
5.000	Daiwa Securities Group Inc	Morgan Stanley	4
(700)	Eisai Co Ltd	Morgan Stanley	113
(1.000)	Eisai Co Ltd	Bank of America Merrill Lynch	(934)
(400)	Eisai Co Ltd	Goldman Sachs	(149)
2.000	Fujitsu Ltd	Goldman Sachs	50
2.000	Fujitsu Ltd	Morgan Stanley	57
7.500	Glory Ltd	Bank of America Merrill Lynch	(1.340)
9.900	Glory Ltd	Goldman Sachs	(1.769)
3.600	Glory Ltd	Morgan Stanley	(161)
(100)	GMO Payment Gateway Inc	Morgan Stanley	598
8.100	Gree Inc	Bank of America Merrill Lynch	(165)
5.200	Gree Inc	Goldman Sachs	418
13.300	Gree Inc	Morgan Stanley	(2.376)
8.000	GungHo Online Entertainment Inc	Bank of America Merrill Lynch	(643)
9.200	GungHo Online Entertainment Inc	Morgan Stanley	(1.233)
(300)	Hankyu Hanshin Holdings Inc	Goldman Sachs	(429)
(100)	Hikari Tsushin Inc	Goldman Sachs	(543)
1.100	Hitachi Chemical Co Ltd	Bank of America Merrill Lynch	(1.051)
1.600	Hitachi Chemical Co Ltd	Goldman Sachs	(1.529)
1.700	Hitachi Chemical Co Ltd	Morgan Stanley	(866)
13.000	Hitachi Ltd	Morgan Stanley	(2.636)
3.000	Hitachi Ltd	Bank of America Merrill Lynch	(496)
21.000	Hitachi Ltd	Goldman Sachs	(3.601)
200	Hokuhoku Financial Group Inc	Goldman Sachs	107
3.200	Hokuhoku Financial Group Inc	Morgan Stanley	1.572
14.000	Hokuriku Electric Power Co	Bank of America Merrill Lynch	4.582
10.800	Hokuriku Electric Power Co	Morgan Stanley	5.386
4.200	Hokuriku Electric Power Co	Goldman Sachs	1.362
(900)	Hoshizaki Corp	Bank of America Merrill Lynch	(2.814)
(1.000)	Hoshizaki Corp	Goldman Sachs	(3.126)
(400)	Hoshizaki Corp	Morgan Stanley	(786)
(900)	Hulic Co Ltd	Morgan Stanley	(547)
300	Ibiden Co Ltd	Goldman Sachs	142
400	Ibiden Co Ltd	Bank of America Merrill Lynch	123
(26.300)	Ichigo Inc	Morgan Stanley	(5.873)
(7.500)	IHI Corp	Bank of America Merrill Lynch	(2.680)
(4.600)	IHI Corp	Goldman Sachs	(1.644)
11.000	Iida Group Holdings Co Ltd	Morgan Stanley	8.843
12.600	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	1.688
25.400	Iida Group Holdings Co Ltd	Goldman Sachs	28.588
2.100	J Front Retailing Co Ltd	Bank of America Merrill Lynch	3.264
4.600	J Front Retailing Co Ltd	Goldman Sachs	7.150
4.400	J Front Retailing Co Ltd	Morgan Stanley	5.227

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«*Contracts for difference*» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
500	Japan Airlines Co Ltd	Bank of America Merrill Lynch	346
400	Japan Airlines Co Ltd	Morgan Stanley	422
(3.800)	Japan Lifeline Co Ltd	Bank of America Merrill Lynch	170
(4.900)	Japan Lifeline Co Ltd	Morgan Stanley	8.065
44	Japan Prime Realty Investment Corp (Reit)	Morgan Stanley	3.144
23	Japan Prime Realty Investment Corp (Reit)	Goldman Sachs	3.287
7.500	JSR Corp	Bank of America Merrill Lynch	–
1.400	JSR Corp	Goldman Sachs	–
4.900	JSR Corp	Morgan Stanley	(2.057)
43.200	JTEKT Corp	Bank of America Merrill Lynch	(25.469)
31.300	JTEKT Corp	Morgan Stanley	(16.496)
22.300	JTEKT Corp	Goldman Sachs	(13.147)
1.100	Kakaku.com Inc	Goldman Sachs	1.376
1.200	Kakaku.com Inc	Bank of America Merrill Lynch	1.501
600	Kakaku.com Inc	Morgan Stanley	600
(16.200)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(39.939)
(5.800)	Kansai Paint Co Ltd	Goldman Sachs	(14.299)
(8.400)	Kansai Paint Co Ltd	Morgan Stanley	(21.835)
1.400	Kawasaki Kisen Kaisha Ltd	Goldman Sachs	1.123
18.300	Kobe Steel Ltd	Bank of America Merrill Lynch	(817)
46.200	Kobe Steel Ltd	Morgan Stanley	14.031
32.700	Kobe Steel Ltd	Goldman Sachs	(1.461)
(2.000)	Koito Manufacturing Co Ltd	Bank of America Merrill Lynch	(7.325)
(1.300)	Koito Manufacturing Co Ltd	Goldman Sachs	(4.761)
(5.700)	Koito Manufacturing Co Ltd	Morgan Stanley	(6.619)
(600)	Kusuri no Aoki Holdings Co Ltd	Goldman Sachs	(1.608)
(100)	Kusuri no Aoki Holdings Co Ltd	Morgan Stanley	(80)
(900)	Kusuri no Aoki Holdings Co Ltd	Bank of America Merrill Lynch	(2.137)
(1.400)	Kyudenko Corp	Bank of America Merrill Lynch	(10.222)
(1.200)	Kyudenko Corp	Goldman Sachs	(3.913)
(900)	Kyudenko Corp	Morgan Stanley	(3.336)
400	Lawson Inc	Bank of America Merrill Lynch	1.521
200	Lawson Inc	Morgan Stanley	840
2.000	Lion Corp	Bank of America Merrill Lynch	3.144
4.100	Lion Corp	Goldman Sachs	6.446
3.400	Lion Corp	Morgan Stanley	4.161
(3.400)	M3 Inc	Bank of America Merrill Lynch	(7.289)
(1.500)	M3 Inc	Goldman Sachs	(3.248)
(1.500)	M3 Inc	Morgan Stanley	(268)
(26.000)	McDonald's Holdings Co Japan Ltd	Morgan Stanley	(41.804)
(100)	McDonald's Holdings Co Japan Ltd	Goldman Sachs	(170)
(1.100)	McDonald's Holdings Co Japan Ltd	Bank of America Merrill Lynch	(1.867)
800	Miraca Holdings Inc	Bank of America Merrill Lynch	(1.322)
1.100	Miraca Holdings Inc	Goldman Sachs	(1.818)
1.000	Miraca Holdings Inc	Morgan Stanley	(3.260)
(700)	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	(186)
10.200	Mitsubishi Logistics Corp	Bank of America Merrill Lynch	16.094
12.900	Mitsubishi Logistics Corp	Goldman Sachs	20.520
14.900	Mitsubishi Logistics Corp	Morgan Stanley	19.594
	Japon *suite*		
(3.700)	Mitsubishi UFJ Financial Group Inc	Morgan Stanley	(337)
(400)	Mitsui Mining & Smelting Co Ltd	Bank of America Merrill Lynch	1.063
(200)	Mitsui Mining & Smelting Co Ltd	Morgan Stanley	518
700	MS&AD Insurance Group Holdings Inc	Morgan Stanley	(306)
1.000	MS&AD Insurance Group Holdings Inc	Goldman Sachs	(411)
10.000	Nagase & Co Ltd	Bank of America Merrill Lynch	2.858
2.700	Nagase & Co Ltd	Goldman Sachs	772
9.100	Nagase & Co Ltd	Morgan Stanley	1.057
(3.900)	Nidec Corp	Bank of America Merrill Lynch	12.367
(1.100)	Nidec Corp	Goldman Sachs	4.292
(1.900)	Nidec Corp	Morgan Stanley	9.606
(200)	Nifco Inc/Japan	Bank of America Merrill Lynch	213
1.800	Nihon Unisys Ltd	Goldman Sachs	2.496
1.700	Nihon Unisys Ltd	Morgan Stanley	2.050
100	Nippon Express Co Ltd	Morgan Stanley	161
22.100	Nippon Kayaku Co Ltd	Bank of America Merrill Lynch	4.540
25.000	Nippon Kayaku Co Ltd	Goldman Sachs	5.136
17.300	Nippon Kayaku Co Ltd	Morgan Stanley	1.082
(11.500)	Nippon Paint Holdings Co Ltd	Bank of America Merrill Lynch	38.264
(10.600)	Nippon Paint Holdings Co Ltd	Goldman Sachs	38.229
(12.600)	Nippon Paint Holdings Co Ltd	Morgan Stanley	37.610
10.700	Nippon Telegraph & Telephone Corp	Goldman Sachs	15.770
16.900	Nippon Telegraph & Telephone Corp	Morgan Stanley	20.088
7.500	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	32.980
3.700	Nissan Chemical Industries Ltd	Morgan Stanley	4.462
900	Nisshinbo Holdings Inc	Bank of America Merrill Lynch	2.171
5.900	NSK Ltd	Bank of America Merrill Lynch	1.845
3.700	NSK Ltd	Goldman Sachs	1.157
4.500	NSK Ltd	Morgan Stanley	(603)
41.300	NTT DOCOMO Inc	Goldman Sachs	44.085
26.200	NTT DOCOMO Inc	Bank of America Merrill Lynch	59.645
45.700	NTT DOCOMO Inc	Morgan Stanley	45.312
(300)	Olympus Corp	Goldman Sachs	(150)
(100)	Olympus Corp	Morgan Stanley	(23)
(2.300)	Ono Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(2.352)
(6.200)	Ono Pharmaceutical Co Ltd	Goldman Sachs	(6.341)
(5.200)	Ono Pharmaceutical Co Ltd	Morgan Stanley	(4.529)
(200)	Open House Co Ltd	Bank of America Merrill Lynch	(750)
(200)	Open House Co Ltd	Goldman Sachs	(736)
(4.000)	Oriental Land Co Ltd/Japan	Bank of America Merrill Lynch	(21.724)
(400)	Oriental Land Co Ltd/Japan	Goldman Sachs	(2.172)
(1.200)	Oriental Land Co Ltd/Japan	Morgan Stanley	(4.845)
(14.500)	Outsourcing Inc	Morgan Stanley	(16.821)
1.000	Park24 Co Ltd	Bank of America Merrill Lynch	1.019
(100)	Pilot Corp	Morgan Stanley	(9)
4.600	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	8.803
7.000	Pola Orbis Holdings Inc	Goldman Sachs	11.804
3.900	Pola Orbis Holdings Inc	Morgan Stanley	2.411
(13.900)	Renesas Electronics Corp	Bank of America Merrill Lynch	10.167

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(11.100)	Renesas Electronics Corp	Goldman Sachs	9.134
(11.400)	Renesas Electronics Corp	Morgan Stanley	10.285
(69.800)	Ricoh Co Ltd	Bank of America Merrill Lynch	109.735
(48.100)	Ricoh Co Ltd	Morgan Stanley	(9.023)
(19.800)	Ricoh Co Ltd	Goldman Sachs	(2.830)
(1.800)	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	6.271
(1.800)	Sawai Pharmaceutical Co Ltd	Morgan Stanley	11.094
(1.900)	Sawai Pharmaceutical Co Ltd	Goldman Sachs	6.619
2.700	Secom Co Ltd	Bank of America Merrill Lynch	3.931
700	Secom Co Ltd	Goldman Sachs	1.019
4.700	Secom Co Ltd	Morgan Stanley	4.744
3.400	Shikoku Electric Power Co Inc	Bank of America Merrill Lynch	2.469
3.000	Shikoku Electric Power Co Inc	Goldman Sachs	2.302
11.000	Shikoku Electric Power Co Inc	Morgan Stanley	9.451
(100)	Shima Seiki Manufacturing Ltd	Morgan Stanley	107
(4.200)	Shimano Inc	Bank of America Merrill Lynch	(6.378)
(4.300)	Shimano Inc	Goldman Sachs	(6.530)
(3.200)	Shimano Inc	Morgan Stanley	(572)
1.100	Skylark Co Ltd	Goldman Sachs	(238)
3.300	Skylark Co Ltd	Morgan Stanley	(33)
1.500	Skylark Co Ltd	Bank of America Merrill Lynch	(393)
(6.900)	SoftBank Group Corp	Bank of America Merrill Lynch	(7.874)
(18.200)	SoftBank Group Corp	Morgan Stanley	6.828
(3.500)	SoftBank Group Corp	Goldman Sachs	(4.437)
(1.800)	Start Today Co Ltd	Goldman Sachs	(6.431)
4.100	Sumitomo Dainippon Pharma Co Ltd	Goldman Sachs	(1.898)
12.600	Sumitomo Dainippon Pharma Co Ltd	Bank of America Merrill Lynch	(2.705)
13.200	Sumitomo Dainippon Pharma Co Ltd	Morgan Stanley	(7.693)
42.600	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	71.539
15.100	Sumitomo Mitsui Financial Group Inc	Goldman Sachs	25.358
11.000	Sumitomo Mitsui Financial Group Inc	Morgan Stanley	18.276
900	Sumitomo Mitsui Trust Holdings Inc	Bank of America Merrill Lynch	667
(400)	Sumitomo Rubber Industries Ltd	Morgan Stanley	(411)
(1.100)	Sumitomo Rubber Industries Ltd	Goldman Sachs	(1.395)
200	Suzuken Co Ltd/Aichi Japan	Morgan Stanley	262
600	Suzuki Motor Corp	Bank of America Merrill Lynch	72
100	Suzuki Motor Corp	Morgan Stanley	(15)
(4.500)	Sysmex Corp	Morgan Stanley	(7.988)
(3.300)	Sysmex Corp	Bank of America Merrill Lynch	(18.504)
(2.400)	Sysmex Corp	Goldman Sachs	(11.585)
(400)	Taiheiyo Cement Corp	Bank of America Merrill Lynch	304
(600)	Taiheiyo Cement Corp	Morgan Stanley	536
5.200	Teijin Ltd	Bank of America Merrill Lynch	1.951
8.300	Teijin Ltd	Goldman Sachs	3.114
6.600	Teijin Ltd	Morgan Stanley	2.712
(18.700)	Terumo Corp	Bank of America Merrill Lynch	(98.639)
(1.600)	Terumo Corp	Morgan Stanley	(5.931)
200	Toho Co Ltd/Tokyo	Morgan Stanley	250
300	Toho Co Ltd/Tokyo	Bank of America Merrill Lynch	429
	Japon *suite*		
800	Toho Gas Co Ltd	Bank of America Merrill Lynch	572
200	Toho Gas Co Ltd	Goldman Sachs	143
500	Toho Gas Co Ltd	Morgan Stanley	849
8.100	Tokai Carbon Co Ltd	Bank of America Merrill Lynch	6.456
12.100	Tokai Carbon Co Ltd	Goldman Sachs	11.716
5.200	Tokai Carbon Co Ltd	Morgan Stanley	1.719
8.900	Tokyo Electric Power Co Holdings Inc	Bank of America Merrill Lynch	636
3.700	Tokyo Electron Ltd	Bank of America Merrill Lynch	92.541
100	Toppan Forms Co Ltd	Bank of America Merrill Lynch	42
5.600	Toppan Forms Co Ltd	Goldman Sachs	2.351
3.100	Toppan Forms Co Ltd	Morgan Stanley	637
(500)	Toray Industries Inc	Goldman Sachs	316
(1.500)	Toray Industries Inc	Bank of America Merrill Lynch	1.083
(26.100)	Toyo Tire & Rubber Co Ltd	Bank of America Merrill Lynch	(10.958)
(9.700)	Toyo Tire & Rubber Co Ltd	Goldman Sachs	(4.072)
(9.700)	Toyo Tire & Rubber Co Ltd	Morgan Stanley	(2.513)
1.000	Toyoda Gosei Co Ltd	Bank of America Merrill Lynch	1.090
1.700	Toyoda Gosei Co Ltd	Goldman Sachs	1.853
1.700	Toyoda Gosei Co Ltd	Morgan Stanley	1.033
800	Ulvac Inc	Bank of America Merrill Lynch	(3.590)
500	Ulvac Inc	Goldman Sachs	(2.965)
1.500	Ulvac Inc	Morgan Stanley	(13.464)
(200)	Wacoal Holdings Corp	Morgan Stanley	(19)
7.400	West Japan Railway Co	Morgan Stanley	27.813
3.000	West Japan Railway Co	Goldman Sachs	11.832
7.100	West Japan Railway Co	Bank of America Merrill Lynch	25.658
(200)	Yamaha Corp	Bank of America Merrill Lynch	(420)
1.100	Yamazaki Baking Co Ltd	Bank of America Merrill Lynch	1.130
(2.600)	Yokohama Rubber Co Ltd/The	Bank of America Merrill Lynch	(3.443)
(5.900)	Yokohama Rubber Co Ltd/The	Goldman Sachs	(8.035)
(3.300)	Yokohama Rubber Co Ltd/The	Morgan Stanley	(3.007)
9.200	Zeon Corp	Morgan Stanley	2.219
			443.660
	Pays-Bas		
15.641	BE Semiconductor Industries NV	Morgan Stanley	(41.526)
6.445	BE Semiconductor Industries NV	Bank of America Merrill Lynch	(2.762)
(2.175)	Boskalis Westminster	Bank of America Merrill Lynch	(2.861)
(4.206)	Boskalis Westminster	Morgan Stanley	(3.730)
6.374	Koninklijke DSM NV	Bank of America Merrill Lynch	24.283
23.124	Koninklijke DSM NV	Morgan Stanley	63.595
483	Randstad Holding NV	Goldman Sachs	198
			37.197
	Norvège		
1.489	TGS Nopec Geophysical Co ASA	Bank of America Merrill Lynch	2.481
6.724	TGS Nopec Geophysical Co ASA	Goldman Sachs	10.944
2.845	TGS Nopec Geophysical Co ASA	Morgan Stanley	3.230
			16.655

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Portugal		
(134.783)	EDP - Energias de Portugal SA	Bank of America Merrill Lynch	12.246
(205.480)	EDP - Energias de Portugal SA	Goldman Sachs	18.654
(21.942)	EDP - Energias de Portugal SA	Morgan Stanley	(287)
			30.613
	Singapour		
(98.900)	Sembcorp Industries Ltd	Goldman Sachs	1.468
(129.000)	Sembcorp Industries Ltd	Morgan Stanley	2.872
(76.500)	Sembcorp Industries Ltd	Bank of America Merrill Lynch	1.131
(15.600)	Sembcorp Marine Ltd	Morgan Stanley	(347)
(8.855)	Sembcorp Marine Ltd	Goldman Sachs	(197)
(69.600)	Singapore Post Ltd	Bank of America Merrill Lynch	(1.033)
(463.325)	Singapore Post Ltd	Goldman Sachs	(6.878)
(733.798)	Singapore Post Ltd	Morgan Stanley	(5.446)
600	Venture Corp Ltd	Goldman Sachs	56
(2.400)	Wing Tai Holdings Ltd	Bank of America Merrill Lynch	18
			(8.356)
	Espagne		
583	ACS Actividades de Construccion y Servicios SA	Morgan Stanley	(339)
(128.316)	Banco de Sabadell SA	Bank of America Merrill Lynch	(6.874)
(72.832)	Banco de Sabadell SA	Goldman Sachs	(3.902)
14.885	Bankia SA	Goldman Sachs	1.767
(71.467)	CaixaBank SA	Bank of America Merrill Lynch	(3.063)
(126.666)	CaixaBank SA	Goldman Sachs	(5.429)
1.820	International Consolidated Airlines Group SA	Goldman Sachs	205
7.226	International Consolidated Airlines Group SA	Morgan Stanley	1.778
31.559	Mediaset Espana Comunicacion SA	Bank of America Merrill Lynch	36.464
8.462	Mediaset Espana Comunicacion SA	Goldman Sachs	8.709
123.525	Mediaset Espana Comunicacion SA	Morgan Stanley	128.475
1.163	NH Hotel Group SA	Goldman Sachs	1.717
946	Repsol SA	Bank of America Merrill Lynch	518
(8.420)	Siemens Gamesa Renewable Energy	Goldman Sachs	(2.951)
(12.534)	Siemens Gamesa Renewable Energy	Bank of America Merrill Lynch	(4.477)
9.668	Telefonica SA	Bank of America Merrill Lynch	920
685	Telefonica SA	Goldman Sachs	100
			153.618
	Suède		
3.090	Boliden AB	Bank of America Merrill Lynch	(4.376)
1.071	Boliden AB	Morgan Stanley	(1.555)
1.030	Boliden AB	Goldman Sachs	(1.459)
(7.165)	Getinge AB ‘B’	Bank of America Merrill Lynch	1.548
(27.372)	Getinge AB ‘B’	Goldman Sachs	5.913
(28.086)	Getinge AB ‘B’	Morgan Stanley	6.742
4.150	JM AB	Bank of America Merrill Lynch	(4.408)
4.331	JM AB	Goldman Sachs	(3.589)
7.840	JM AB	Morgan Stanley	(10.726)
480	NCC AB ‘B’	Morgan Stanley	(35)
3.686	NCC AB ‘B’	Bank of America Merrill Lynch	(149)
	Suède *suite*		
(23.853)	Nibe Industrier AB ‘B’	Goldman Sachs	(8.159)
(46.230)	Nibe Industrier AB ‘B’	Morgan Stanley	3.329
4.590	SSAB AB ‘A’	Goldman Sachs	52
789	SSAB AB ‘A’	Morgan Stanley	29
1.076	SSAB AB ‘A’	Bank of America Merrill Lynch	44
3.406	Svenska Cellulosa AB SCA ‘B’	Bank of America Merrill Lynch	859
14.295	Svenska Cellulosa AB SCA ‘B’	Goldman Sachs	5.490
9.322	Svenska Cellulosa AB SCA ‘B’	Morgan Stanley	3.441
51.840	Volvo AB ‘B’	Bank of America Merrill Lynch	(14.543)
37.877	Volvo AB ‘B’	Goldman Sachs	(11.189)
21.459	Volvo AB ‘B’	Morgan Stanley	(1.196)
			(33.937)
	Suisse		
(2.742)	ams AG	Bank of America Merrill Lynch	(2.091)
(2.817)	ams AG	Goldman Sachs	(2.148)
(2.724)	ams AG	Morgan Stanley	9.970
286	Bucher Industries AG Reg	Goldman Sachs	1.020
634	Bucher Industries AG Reg	Bank of America Merrill Lynch	7.421
413	Bucher Industries AG Reg	Morgan Stanley	4.747
(60.372)	Credit Suisse Group AG Reg	Bank of America Merrill Lynch	(64.444)
(31.909)	Credit Suisse Group AG Reg	Goldman Sachs	(34.061)
(51.965)	Credit Suisse Group AG Reg	Morgan Stanley	(45.961)
569	DKSH Holding AG	Bank of America Merrill Lynch	334
306	DKSH Holding AG	Goldman Sachs	530
423	DKSH Holding AG	Morgan Stanley	411
7	Dormakaba Holding AG	Bank of America Merrill Lynch	21
18	Dormakaba Holding AG	Morgan Stanley	(191)
194	Georg Fischer AG Reg	Goldman Sachs	10.847
258	Georg Fischer AG Reg	Morgan Stanley	8.907
311	Georg Fischer AG Reg	Bank of America Merrill Lynch	13.594
79	Helvetia Holding AG Reg	Morgan Stanley	1.325
44	Helvetia Holding AG Reg	Goldman Sachs	738
279	Kuehne + Nagel International AG Reg	Bank of America Merrill Lynch	706
262	Landis+Gyr Group AG	Morgan Stanley	53
25.239	Logitech International SA Reg	Goldman Sachs	(2.566)
10.525	Logitech International SA Reg	Morgan Stanley	(11.342)
6.470	OC Oerlikon Corp AG Reg	Goldman Sachs	1.096
5.121	OC Oerlikon Corp AG Reg	Morgan Stanley	(311)
15.664	OC Oerlikon Corp AG Reg	Bank of America Merrill Lynch	8.009
1.619	Roche Holding AG	Bank of America Merrill Lynch	32.075
6.205	Roche Holding AG	Morgan Stanley	114.808
810	Roche Holding AG	Goldman Sachs	16.881
118	Sulzer AG Reg	Bank of America Merrill Lynch	(472)
82	Sulzer AG Reg	Goldman Sachs	(267)
31	Sulzer AG Reg	Morgan Stanley	(145)
35	Swatch Group AG/The	Goldman Sachs	106
(1.672)	Vifor Pharma AG	Bank of America Merrill Lynch	721
(517)	Vifor Pharma AG	Morgan Stanley	1.997
			72.318
	Royaume-Uni		
(4.296)	AA Plc	Goldman Sachs	329
20.629	Anglo American Plc	Goldman Sachs	(16.653)
5.537	Anglo American Plc	Morgan Stanley	(4.260)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
10.656	Anglo American Plc	Bank of America Merrill Lynch	(8.655)
18.279	Associated British Foods Plc	Bank of America Merrill Lynch	(27.090)
28.366	Associated British Foods Plc	Goldman Sachs	(41.731)
22.034	Associated British Foods Plc	Morgan Stanley	(41.338)
9.026	Auto Trader Group Plc '144A'	Bank of America Merrill Lynch	2.095
12.061	Auto Trader Group Plc '144A'	Morgan Stanley	2.588
9.807	Auto Trader Group Plc '144A'	Goldman Sachs	2.277
14.674	Bodycote Plc	Bank of America Merrill Lynch	(2.504)
6.853	Bodycote Plc	Goldman Sachs	(1.235)
9.865	Bodycote Plc	Morgan Stanley	(1.653)
(1.048)	British American Tobacco Plc	Bank of America Merrill Lynch	3.805
(219)	British American Tobacco Plc	Morgan Stanley	615
(149.086)	Cobham Plc	Goldman Sachs	4.427
(565.767)	Cobham Plc	Morgan Stanley	(764)
(445.006)	Cobham Plc	Bank of America Merrill Lynch	13.214
4.638	Compass Group Plc	Bank of America Merrill Lynch	(6.510)
3.265	Compass Group Plc	Morgan Stanley	(4.010)
(257.934)	ConvaTec Group Plc '144A'	Bank of America Merrill Lynch	(5.578)
(175.789)	ConvaTec Group Plc '144A'	Goldman Sachs	(4.033)
(216.859)	ConvaTec Group Plc '144A'	Morgan Stanley	40.685
(64.506)	Daily Mail & General Trust Plc 'A'	Goldman Sachs	111.877
(57.324)	Daily Mail & General Trust Plc 'A'	Bank of America Merrill Lynch	99.421
(98.849)	Daily Mail & General Trust Plc 'A'	Morgan Stanley	202.126
(5.506)	Dixons Carphone Plc	Goldman Sachs	238
36.287	Electrocomponents Plc	Bank of America Merrill Lynch	(4.105)
31.349	Electrocomponents Plc	Goldman Sachs	(11.847)
39.984	Electrocomponents Plc	Morgan Stanley	(12.142)
13.001	Evraz Plc	Bank of America Merrill Lynch	88
7.922	Evraz Plc	Goldman Sachs	53
32.190	Evraz Plc	Morgan Stanley	3.910
1.467	G4S Plc	Goldman Sachs	61
(149.394)	Greencore Group Plc	Bank of America Merrill Lynch	(38.311)
(8.359)	Greencore Group Plc	Goldman Sachs	(2.144)
(52.849)	Greencore Group Plc	Morgan Stanley	(12.197)
(9.619)	GVC Holdings Plc	Morgan Stanley	3.246
(537)	GVC Holdings Plc	Goldman Sachs	14
(8.642)	HSBC Holdings Plc	Bank of America Merrill Lynch	569
(21.279)	HSBC Holdings Plc	Morgan Stanley	1.180
33.566	Inchcape Plc	Bank of America Merrill Lynch	10.646
31.095	Inchcape Plc	Goldman Sachs	9.863
68.230	Inchcape Plc	Morgan Stanley	20.260
(50.262)	Informa Plc	Bank of America Merrill Lynch	(9.497)
(18.277)	Informa Plc	Goldman Sachs	(3.454)
(52.027)	Informa Plc	Morgan Stanley	(12.991)
3.630	IWG Plc	Goldman Sachs	27
7.663	IWG Plc	Morgan Stanley	(32)
(24.679)	John Wood Group Plc	Goldman Sachs	(14.989)
(12.030)	John Wood Group Plc	Bank of America Merrill Lynch	(7.307)
(86.692)	John Wood Group Plc	Morgan Stanley	(53.239)
32.884	Jupiter Fund Management Plc	Bank of America Merrill Lynch	5.548
26.101	Jupiter Fund Management Plc	Goldman Sachs	4.404
	Royaume-Uni *suite*		
42.730	Jupiter Fund Management Plc	Morgan Stanley	7.497
(1.671)	Just Eat Plc	Bank of America Merrill Lynch	333
(2.519)	Just Eat Plc	Goldman Sachs	66
(1.765)	Just Eat Plc	Morgan Stanley	48
(4.259)	Kingfisher Plc	Bank of America Merrill Lynch	(1.589)
(14.082)	Kingfisher Plc	Goldman Sachs	70
(12.591)	Kingfisher Plc	Morgan Stanley	(3.843)
(537.916)	Melrose Industries Plc	Morgan Stanley	96.561
(168.425)	Melrose Industries Plc	Bank of America Merrill Lynch	26.597
(117.224)	Melrose Industries Plc	Goldman Sachs	18.511
6.893	Moneysupermarket.com Group Plc	Bank of America Merrill Lynch	354
11.070	Moneysupermarket.com Group Plc	Goldman Sachs	568
2.618	Moneysupermarket.com Group Plc	Morgan Stanley	42
13.615	Persimmon Plc	Bank of America Merrill Lynch	(27.637)
947	Persimmon Plc	Goldman Sachs	(1.930)
9.052	Persimmon Plc	Morgan Stanley	(19.090)
2.773	Rio Tinto Plc	Morgan Stanley	(1.497)
64.691	Royal Mail Plc	Bank of America Merrill Lynch	40.688
110.871	Royal Mail Plc	Goldman Sachs	69.733
91.829	Royal Mail Plc	Morgan Stanley	50.320
(7.489)	RPC Group Plc	Bank of America Merrill Lynch	(253)
(20.128)	RPC Group Plc	Goldman Sachs	(679)
(12.660)	RPC Group Plc	Morgan Stanley	(598)
15.706	Schroders Plc	Bank of America Merrill Lynch	(2.332)
8.313	Schroders Plc	Goldman Sachs	(1.234)
6.372	Schroders Plc	Morgan Stanley	(4.214)
(7.919)	Segro Plc (Reit)	Bank of America Merrill Lynch	901
(7.729)	Segro Plc (Reit)	Goldman Sachs	969
(13.439)	Segro Plc (Reit)	Morgan Stanley	2.012
(102.693)	Sirius Minerals Plc	Bank of America Merrill Lynch	(97)
21.059	Smiths Group Plc	Bank of America Merrill Lynch	(5.402)
7.666	Smiths Group Plc	Goldman Sachs	(734)
2.645	Smiths Group Plc	Morgan Stanley	(357)
550	Sophos Group Plc '144A'	Goldman Sachs	(364)
148.112	Taylor Wimpey Plc	Bank of America Merrill Lynch	3.598
280.760	Taylor Wimpey Plc	Goldman Sachs	7.958
222.492	Taylor Wimpey Plc	Morgan Stanley	(7.507)
533.021	Thomas Cook Group Plc	Bank of America Merrill Lynch	35.415
667.923	Thomas Cook Group Plc	Goldman Sachs	46.878
585.031	Thomas Cook Group Plc	Morgan Stanley	54.484
45.596	TUI AG	Goldman Sachs	24.001
6.420	TUI AG	Bank of America Merrill Lynch	3.379
19.470	TUI AG	Morgan Stanley	6.307
177	Victrex Plc	Morgan Stanley	(170)
173.221	Wm Morrison Supermarkets Plc	Morgan Stanley	15.059
27.903	Wm Morrison Supermarkets Plc	Bank of America Merrill Lynch	3.848
11.753	Wm Morrison Supermarkets Plc	Goldman Sachs	1.666
			633.633

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis		
(4.892)	2U Inc	Bank of America Merrill Lynch	(1.812)
(8.537)	2U Inc	Goldman Sachs	(5.016)
(611)	2U Inc	Morgan Stanley	(177)
706	3D Systems Corp	Goldman Sachs	572
(2.317)	8x8 Inc	Goldman Sachs	(983)
1.011	AAR Corp	Goldman Sachs	1.901
547	Aaron's Inc	Goldman Sachs	1.149
193	Aaron's Inc	Bank of America Merrill Lynch	336
(2.396)	Abbott Laboratories	Morgan Stanley	(72)
8.629	ACCO Brands Corp	Goldman Sachs	3.452
4.054	ACCO Brands Corp	Bank of America Merrill Lynch	1.622
(246)	Activision Blizzard Inc	Bank of America Merrill Lynch	963
(804)	Activision Blizzard Inc	Goldman Sachs	3.733
1.317	Acxiom Corp	Goldman Sachs	1.699
7.286	Adecoagro SA	Goldman Sachs	8.743
5.648	Adecoagro SA	Bank of America Merrill Lynch	6.778
225	Adient Plc	Goldman Sachs	267
139	Adobe Systems Inc	Bank of America Merrill Lynch	(1.167)
298	Adobe Systems Inc	Goldman Sachs	(1.509)
(112)	Adtalem Global Education Inc	Bank of America Merrill Lynch	(289)
(339)	Adtalem Global Education Inc	Goldman Sachs	(255)
(1.374)	ADTRAN Inc	Goldman Sachs	(3.023)
168	Advance Auto Parts Inc	Goldman Sachs	1.660
111	Advance Auto Parts Inc	Bank of America Merrill Lynch	1.243
(445)	Advanced Drainage Systems Inc	Goldman Sachs	(1.335)
131	Advanced Energy Industries Inc	Bank of America Merrill Lynch	(993)
1.365	Advanced Micro Devices Inc	Goldman Sachs	(756)
1.479	Aegon NV Reg	Bank of America Merrill Lynch	292
4.243	Aegon NV Reg	Goldman Sachs	891
65	AerCap Holdings NV	Bank of America Merrill Lynch	35
(5.945)	AES Corp/VA	Goldman Sachs	1.019
1.004	AGCO Corp	Bank of America Merrill Lynch	5.171
402	AGCO Corp	Goldman Sachs	1.907
822	AGCO Corp	Morgan Stanley	3.518
13.255	Agilent Technologies Inc	Goldman Sachs	17.823
22.140	Agilent Technologies Inc	Bank of America Merrill Lynch	27.571
10.483	Agilent Technologies Inc	Morgan Stanley	(524)
(2.730)	AGNC Investment Corp (Reit)	Goldman Sachs	(1.092)
(272)	Air Transport Services Group Inc	Goldman Sachs	(302)
407	Aircastle Ltd	Bank of America Merrill Lynch	440
3.055	Aircastle Ltd	Goldman Sachs	5.153
(4.134)	Akamai Technologies Inc	Goldman Sachs	(7.244)
(123)	Alarm.com Holdings Inc	Bank of America Merrill Lynch	600
2.860	Alaska Air Group Inc	Goldman Sachs	13.630
512	Alaska Air Group Inc	Bank of America Merrill Lynch	2.314
(113)	Albany International Corp 'A'	Bank of America Merrill Lynch	(189)
(584)	Alcoa Corp	Goldman Sachs	425
133	Alexander & Baldwin Inc	Bank of America Merrill Lynch	(2.073)
164	Alexander & Baldwin Inc	Goldman Sachs	89
2.589	Alexandria Real Estate Equities Inc (Reit)	Goldman Sachs	7.428
	Etats-Unis *suite*		
210	Alexandria Real Estate Equities Inc (Reit)	Bank of America Merrill Lynch	131
515	Align Technology Inc	Goldman Sachs	3.222
(4.851)	Allegiant Travel Co	Goldman Sachs	(86.962)
(4.233)	Allegiant Travel Co	Bank of America Merrill Lynch	(76.317)
(4.178)	Allegiant Travel Co	Morgan Stanley	(55.776)
1.237	Allegion Plc	Goldman Sachs	131
(389)	Allergan Plc	Goldman Sachs	(927)
(3.881)	ALLETE Inc	Goldman Sachs	(9.003)
(1.007)	Alliance Data Systems Corp	Goldman Sachs	(11.789)
(167)	Alliance Data Systems Corp	Morgan Stanley	(2.035)
(4.797)	Ally Financial Inc	Goldman Sachs	(3.261)
419	Altra Industrial Motion Corp	Goldman Sachs	1.068
(53)	Amazon.com Inc	Bank of America Merrill Lynch	1.448
(37)	Amazon.com Inc	Goldman Sachs	890
(204)	Ambarella Inc	Goldman Sachs	289
4.463	AMC Networks Inc 'A'	Morgan Stanley	7.721
6.235	AMC Networks Inc 'A'	Bank of America Merrill Lynch	21.624
7.393	AMC Networks Inc 'A'	Goldman Sachs	25.062
1.611	Amdocs Ltd	Bank of America Merrill Lynch	2.368
1.120	Amdocs Ltd	Goldman Sachs	1.646
(334)	Amdocs Ltd	Goldman Sachs	(193)
62	Amedisys Inc	Goldman Sachs	87
(19)	AMERCO	Goldman Sachs	(211)
5.786	Ameren Corp	Goldman Sachs	116
(1.756)	American Airlines Group Inc	Morgan Stanley	(5.005)
5.628	American Eagle Outfitters Inc	Bank of America Merrill Lynch	15.083
4.431	American Eagle Outfitters Inc	Morgan Stanley	7.178
6.198	American Eagle Outfitters Inc	Goldman Sachs	16.611
(246)	American Express Co	Goldman Sachs	(957)
(2.322)	American Homes 4 Rent 'A' (Reit)	Goldman Sachs	(93)
(20.073)	American International Group Inc	Goldman Sachs	(3.093)
(4.315)	American International Group Inc	Morgan Stanley	(2.079)
(7.283)	American International Group Inc	Bank of America Merrill Lynch	1.520
(2.544)	American States Water Co	Goldman Sachs	(7.381)
(45)	American Tower Corp (Reit)	Goldman Sachs	253
(259)	American Woodmark Corp	Goldman Sachs	(1.386)
406	Ameriprise Financial Inc	Goldman Sachs	2.688
77	Ameriprise Financial Inc	Bank of America Merrill Lynch	36
2.249	AmerisourceBergen Corp	Morgan Stanley	15.181
4.475	AmerisourceBergen Corp	Bank of America Merrill Lynch	36.068
3.575	AmerisourceBergen Corp	Goldman Sachs	28.814
(2.391)	AmTrust Financial Services Inc	Bank of America Merrill Lynch	(861)
3.715	Analog Devices Inc	Goldman Sachs	(12.216)
(45)	AnaptysBio Inc	Bank of America Merrill Lynch	(222)
(547)	Andeavor	Goldman Sachs	(903)
(18.314)	Annaly Capital Management Inc (Reit)	Goldman Sachs	(6.410)
(49)	Anthem Inc	Goldman Sachs	(7)
(64)	AO Smith Corp	Bank of America Merrill Lynch	(129)
(2.523)	AO Smith Corp	Goldman Sachs	(9.897)
653	Apache Corp	Goldman Sachs	372
566	Apartment Investment & Management Co 'A' (Reit)	Bank of America Merrill Lynch	13
552	Apartment Investment & Management Co 'A' (Reit)	Goldman Sachs	(272)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(8.756)	Apollo Commercial Real Estate Finance Inc (Reit)	Goldman Sachs	(3.853)
(874)	Apple Hospitality Inc (Reit)	Goldman Sachs	(91)
(2.632)	Apple Inc	Goldman Sachs	(2.252)
4.300	Applied Materials Inc	Goldman Sachs	(16.249)
96	Applied Optoelectronics Inc	Bank of America Merrill Lynch	109
(548)	AptarGroup Inc	Goldman Sachs	(1.156)
(124)	Aqua America Inc	Bank of America Merrill Lynch	(146)
(1.938)	Aqua America Inc	Goldman Sachs	(1.841)
(182)	Aramark	Bank of America Merrill Lynch	(274)
(270)	Aramark	Goldman Sachs	(464)
(11.102)	Arch Capital Group Ltd	Morgan Stanley	7.549
(6.175)	Arch Capital Group Ltd	Bank of America Merrill Lynch	7.287
(7.996)	Arch Capital Group Ltd	Goldman Sachs	9.435
43	Arch Coal Inc	Bank of America Merrill Lynch	67
1.154	Argan Inc	Goldman Sachs	(981)
401	Argo Group International Holdings Ltd	Bank of America Merrill Lynch	692
61	Argo Group International Holdings Ltd	Goldman Sachs	(39)
515	Armstrong World Industries Inc	Bank of America Merrill Lynch	4.996
936	Armstrong World Industries Inc	Goldman Sachs	9.079
275	Armstrong World Industries Inc	Morgan Stanley	2.571
(599)	Arrow Electronics Inc	Goldman Sachs	(2.073)
(835)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	662
(2.666)	Arthur J Gallagher & Co	Goldman Sachs	(16)
(787)	Ashland Global Holdings Inc	Goldman Sachs	(2.430)
(502)	ASML Holding NV Reg	Goldman Sachs	4.934
2.684	Aspen Insurance Holdings Ltd	Goldman Sachs	(805)
215	Aspen Technology Inc	Bank of America Merrill Lynch	133
1.055	Aspen Technology Inc	Goldman Sachs	654
356	Aspen Technology Inc	Morgan Stanley	(224)
2.702	Associated Banc-Corp	Goldman Sachs	4.188
265	Assurant Inc	Bank of America Merrill Lynch	734
293	Assurant Inc	Goldman Sachs	721
4.533	Assured Guaranty Ltd	Goldman Sachs	363
1.793	Assured Guaranty Ltd	Bank of America Merrill Lynch	161
(1.935)	AT&T Inc	Bank of America Merrill Lynch	(3.108)
(12.460)	AT&T Inc	Goldman Sachs	(18.591)
(688)	Atkore International Group Inc	Goldman Sachs	(1.954)
2.325	Atlantica Yield Plc	Bank of America Merrill Lynch	(712)
809	Atlantica Yield Plc	Goldman Sachs	21
430	Atmos Energy Corp	Goldman Sachs	963
300	Autodesk Inc	Goldman Sachs	(25)
2.052	Automatic Data Processing Inc	Goldman Sachs	6.273
1.181	Avangrid Inc	Bank of America Merrill Lynch	1.338
2.123	Avangrid Inc	Goldman Sachs	1.791
(1.527)	Avis Budget Group Inc	Goldman Sachs	(5.652)
(3.832)	Axalta Coating Systems Ltd	Goldman Sachs	(17.287)
5.917	Axis Capital Holdings Ltd	Goldman Sachs	(140)
358	Axis Capital Holdings Ltd	Morgan Stanley	265
2.276	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	(103)
(4.259)	Axon Enterprise Inc	Bank of America Merrill Lynch	(4.184)
(8.151)	B&G Foods Inc	Goldman Sachs	(32.095)
(983)	B&G Foods Inc	Morgan Stanley	(2.654)
	Etats-Unis *suite*		
(3.300)	B&G Foods Inc	Bank of America Merrill Lynch	(6.576)
538	Baker Hughes Inc	Goldman Sachs	(280)
(948)	Balchem Corp	Goldman Sachs	(5.385)
(29.545)	Ball Corp	Bank of America Merrill Lynch	(6.500)
(276)	Ball Corp	Goldman Sachs	(61)
(14.260)	Ball Corp	Morgan Stanley	5.419
(1.421)	Banc of California Inc	Bank of America Merrill Lynch	(2.906)
(3.396)	Barnes Group Inc	Goldman Sachs	(14.827)
(279)	Barnes Group Inc	Bank of America Merrill Lynch	(355)
2.347	Baxter International Inc	Morgan Stanley	2.652
6.546	Baxter International Inc	Bank of America Merrill Lynch	3.859
6.176	Baxter International Inc	Goldman Sachs	3.644
590	Bemis Co Inc	Goldman Sachs	879
636	Benefitfocus Inc	Bank of America Merrill Lynch	20
(5.273)	Berkshire Hathaway Inc ‘B’	Goldman Sachs	(47.246)
(2.206)	Berkshire Hathaway Inc ‘B’	Bank of America Merrill Lynch	(19.699)
(5.852)	Berkshire Hathaway Inc ‘B’	Morgan Stanley	(56.823)
2.132	Best Buy Co Inc	Morgan Stanley	9.594
224	BGC Partners Inc ‘A’	Goldman Sachs	121
455	Big Lots Inc	Bank of America Merrill Lynch	2.214
(380)	Bio-Rad Laboratories Inc ‘A’	Morgan Stanley	(5.597)
(86)	Bio-Rad Laboratories Inc ‘A’	Bank of America Merrill Lynch	(1.383)
(299)	Bio-Rad Laboratories Inc ‘A’	Goldman Sachs	(4.808)
(197)	Bio-Techne Corp	Goldman Sachs	(1.065)
(339)	Bio-Techne Corp	Bank of America Merrill Lynch	(368)
(127)	Bio-Techne Corp	Morgan Stanley	(470)
2.829	Black Hills Corp	Goldman Sachs	820
(243)	Blackbaud Inc	Goldman Sachs	1.521
174	Blackhawk Network Holdings Inc	Goldman Sachs	193
196	Blackhawk Network Holdings Inc	Bank of America Merrill Lynch	260
(3.010)	Blue Buffalo Pet Products Inc	Goldman Sachs	(7.897)
140	BMC Stock Holdings Inc	Bank of America Merrill Lynch	14
154	BMC Stock Holdings Inc	Goldman Sachs	(1)
2.057	Boise Cascade Co	Goldman Sachs	5.348
105	Boise Cascade Co	Bank of America Merrill Lynch	273
15.294	BorgWarner Inc	Goldman Sachs	47.930
4.918	BorgWarner Inc	Bank of America Merrill Lynch	10.877
3.322	BorgWarner Inc	Morgan Stanley	10.730
1.559	Boston Scientific Corp	Goldman Sachs	(9)
2.075	Bottomline Technologies de Inc	Goldman Sachs	517
1.408	Bottomline Technologies de Inc	Bank of America Merrill Lynch	(19)
1.094	Brady Corp ‘A’	Bank of America Merrill Lynch	1.586
3.535	Brady Corp ‘A’	Goldman Sachs	5.126
(52)	Bright Horizons Family Solutions Inc	Goldman Sachs	(127)
(7.299)	Brighthouse Financial Inc	Goldman Sachs	(34.378)
101	Brighthouse Financial Inc	Bank of America Merrill Lynch	476
1.084	Brink’s Co/The	Goldman Sachs	1.579
218	Brink’s Co/The	Bank of America Merrill Lynch	(129)
86	Brink’s Co/The	Morgan Stanley	(61)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
74	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	55
3.451	Broadridge Financial Solutions Inc	Goldman Sachs	1.951
131	Bruker Corp	Morgan Stanley	215
1.161	Bruker Corp	Bank of America Merrill Lynch	3.471
1.208	Bruker Corp	Goldman Sachs	3.474
1.141	Brunswick Corp/DE	Goldman Sachs	7.074
2.768	Builders FirstSource Inc	Goldman Sachs	4.526
1.907	Builders FirstSource Inc	Bank of America Merrill Lynch	3.118
233	Bunge Ltd	Bank of America Merrill Lynch	578
303	Bunge Ltd	Goldman Sachs	728
2.375	Burlington Stores Inc	Morgan Stanley	7.404
4.408	Burlington Stores Inc	Goldman Sachs	35.997
849	Burlington Stores Inc	Bank of America Merrill Lynch	7.930
2.467	Cabot Corp	Goldman Sachs	4.038
9.012	Cabot Corp	Morgan Stanley	12.527
2.981	Cabot Corp	Bank of America Merrill Lynch	7.184
(1.001)	Cabot Oil & Gas Corp	Goldman Sachs	(93)
36	Cadence Design Systems Inc	Goldman Sachs	(69)
(1.898)	Caesars Entertainment Corp	Morgan Stanley	228
(3.372)	Cal-Maine Foods Inc	Bank of America Merrill Lynch	(19.895)
2.411	Caleres Inc	Goldman Sachs	12.103
(2.298)	California Water Service Group	Goldman Sachs	(4.184)
710	Callaway Golf Co	Bank of America Merrill Lynch	504
7.348	Callaway Golf Co	Goldman Sachs	5.077
609	Callidus Software Inc	Goldman Sachs	15
(51.114)	Callon Petroleum Co	Bank of America Merrill Lynch	(57.248)
(44.142)	Callon Petroleum Co	Goldman Sachs	(49.439)
(25.611)	Callon Petroleum Co	Morgan Stanley	(22.794)
813	Cambrex Corp	Goldman Sachs	1.748
1.241	Canada Goose Holdings Inc	Goldman Sachs	3.028
926	Capitol Federal Financial Inc	Goldman Sachs	824
170	Cardinal Health Inc	Bank of America Merrill Lynch	452
4.402	Cardinal Health Inc	Goldman Sachs	15.155
35	Cardtronics Plc ‘A’	Bank of America Merrill Lynch	91
1.782	Cardtronics Plc ‘A’	Goldman Sachs	4.418
(826)	CareTrust Inc (Reit)	Goldman Sachs	155
(79)	Carlisle Cos Inc	Goldman Sachs	(225)
163	CarMax Inc	Bank of America Merrill Lynch	7
2.268	CarMax Inc	Goldman Sachs	(1.611)
6.086	Carnival Corp	Bank of America Merrill Lynch	(3.895)
11.466	Carnival Corp	Goldman Sachs	(7.640)
7.175	Carnival Corp	Morgan Stanley	(7.749)
277	Carpenter Technology Corp	Bank of America Merrill Lynch	160
504	Carrizo Oil & Gas Inc	Bank of America Merrill Lynch	514
587	Carrizo Oil & Gas Inc	Goldman Sachs	599
1.076	Cars.com Inc	Goldman Sachs	850
(875)	Carter’s Inc	Goldman Sachs	(4.120)
280	Catalent Inc	Goldman Sachs	(239)
622	Caterpillar Inc	Morgan Stanley	1.980
(296)	Cboe Global Markets Inc	Bank of America Merrill Lynch	(1.708)
(549)	Cboe Global Markets Inc	Goldman Sachs	(842)
229	CBRE Group Inc ‘A’	Goldman Sachs	112
102	CBRE Group Inc ‘A’	Morgan Stanley	36
	Etats-Unis *suite*		
17.222	CBS Corp ‘B non-voting share’	Bank of America Merrill Lynch	7.180
3.137	CDK Global Inc	Goldman Sachs	9.858
(3.650)	Centennial Resource Development Inc/DE ‘A’	Bank of America Merrill Lynch	(3.358)
(25.752)	Centennial Resource Development Inc/DE ‘A’	Goldman Sachs	(23.692)
(4.547)	CenterPoint Energy Inc	Goldman Sachs	(3.092)
(960)	CenturyLink Inc	Bank of America Merrill Lynch	(988)
(2.059)	Cerner Corp	Goldman Sachs	(10.991)
(1.732)	CF Industries Holdings Inc	Bank of America Merrill Lynch	(3.360)
(9.535)	CF Industries Holdings Inc	Morgan Stanley	(16.972)
1.288	Charles Schwab Corp/The	Goldman Sachs	4.991
284	Check Point Software Technologies Ltd	Bank of America Merrill Lynch	(438)
(108)	Chemed Corp	Goldman Sachs	(830)
(19)	Chemed Corp	Bank of America Merrill Lynch	(104)
(9.048)	Cheniere Energy Inc	Bank of America Merrill Lynch	4.976
(5.289)	Cheniere Energy Inc	Goldman Sachs	2.909
(19.597)	Cheniere Energy Inc	Morgan Stanley	1.176
(363)	Chevron Corp	Morgan Stanley	(607)
340	Children’s Place Inc/The	Goldman Sachs	6.256
110	China Biologic Products Holdings Inc	Goldman Sachs	62
(174)	Chipotle Mexican Grill Inc	Goldman Sachs	(4.007)
315	Choice Hotels International Inc	Goldman Sachs	1.080
177	Choice Hotels International Inc	Bank of America Merrill Lynch	390
186	Ciena Corp	Bank of America Merrill Lynch	255
3.189	Ciena Corp	Goldman Sachs	5.257
(2.180)	Cimpress NV	Bank of America Merrill Lynch	(7.063)
(7.634)	Cinemark Holdings Inc	Goldman Sachs	(21.916)
1.734	Cintas Corp	Goldman Sachs	7.768
(8.437)	Cisco Systems Inc	Goldman Sachs	(23.017)
1.554	CIT Group Inc	Goldman Sachs	4.211
(5.422)	Citrix Systems Inc	Bank of America Merrill Lynch	(18.146)
206	Cloudera Inc	Goldman Sachs	(132)
120	CME Group Inc	Goldman Sachs	123
4.397	CMS Energy Corp	Bank of America Merrill Lynch	(1.159)
2.706	CMS Energy Corp	Goldman Sachs	(731)
5.216	CMS Energy Corp	Morgan Stanley	1.878
(2.231)	CNH Industrial NV	Bank of America Merrill Lynch	344
(10.251)	CNH Industrial NV	Goldman Sachs	(2.717)
(2.095)	Coca-Cola Co/The	Goldman Sachs	2.122
134	Cogent Communications Holdings Inc	Bank of America Merrill Lynch	106
1.250	Cogent Communications Holdings Inc	Goldman Sachs	1.511
545	Cognizant Technology Solutions Corp ‘A’	Bank of America Merrill Lynch	402
703	Cognizant Technology Solutions Corp ‘A’	Goldman Sachs	119
1.011	Colfax Corp	Morgan Stanley	1.254
391	Colfax Corp	Goldman Sachs	743
362	Colfax Corp	Bank of America Merrill Lynch	688
163	Colgate-Palmolive Co	Bank of America Merrill Lynch	44
2.005	Colgate-Palmolive Co	Goldman Sachs	(54)
(134)	Columbia Banking System Inc	Bank of America Merrill Lynch	(340)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(1.245)	Columbia Banking System Inc	Goldman Sachs	(3.802)
(2.613)	Columbia Property Trust Inc (Reit)	Goldman Sachs	(672)
(888)	Commercial Metals Co	Morgan Stanley	(551)
(3.017)	Commercial Metals Co	Goldman Sachs	(4.575)
(9.307)	CommScope Holding Co Inc	Bank of America Merrill Lynch	(24.943)
(2.897)	CommScope Holding Co Inc	Goldman Sachs	(7.764)
(11.842)	CommScope Holding Co Inc	Morgan Stanley	(27.592)
593	Conagra Brands Inc	Bank of America Merrill Lynch	1.307
6.343	Conagra Brands Inc	Goldman Sachs	14.462
2.293	Conagra Brands Inc	Morgan Stanley	4.013
(859)	Concho Resources Inc	Goldman Sachs	(2.036)
(898)	CONMED Corp	Goldman Sachs	(2.945)
2.729	Consolidated Communications Holdings Inc	Goldman Sachs	1.747
3.612	Constellium NV ‘A’	Bank of America Merrill Lynch	3.301
2.833	Constellium NV ‘A’	Goldman Sachs	3.541
994	Continental Resources Inc/OK	Bank of America Merrill Lynch	2.588
349	Continental Resources Inc/OK	Goldman Sachs	662
711	Continental Resources Inc/OK	Morgan Stanley	1.130
110	Cooper Cos Inc/The	Bank of America Merrill Lynch	(26)
47	Cooper Cos Inc/The	Goldman Sachs	18
(260)	Cooper Standard Holding	Goldman Sachs	(2.605)
(124)	Cooper Tire & Rubber Co	Goldman Sachs	(270)
3.829	Copart Inc	Goldman Sachs	25.731
(582)	Corcept Therapeutics Inc	Goldman Sachs	625
(1.008)	Core Laboratories NV	Bank of America Merrill Lynch	(1.389)
(2.045)	Core-Mark Holding Co Inc	Goldman Sachs	(5.685)
1.383	CoreCivic Inc (Reit)	Bank of America Merrill Lynch	190
305	CoreCivic Inc (Reit)	Goldman Sachs	102
326	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	(682)
411	CoreSite Realty Corp (Reit)	Goldman Sachs	(661)
92	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	(26)
154	Cornerstone OnDemand Inc	Goldman Sachs	383
3.757	Corning Inc	Goldman Sachs	4.847
4.937	Corning Inc	Bank of America Merrill Lynch	6.369
1.725	Corning Inc	Morgan Stanley	1.691
2.609	Corporate Office Properties Trust (Reit)	Goldman Sachs	(1.175)
367	Corporate Office Properties Trust (Reit)	Bank of America Merrill Lynch	(155)
(134)	Cotiviti Holdings Inc	Goldman Sachs	(61)
(780)	Coty Inc ‘A’	Goldman Sachs	(227)
(519)	Coupa Software Inc	Bank of America Merrill Lynch	(1.038)
(482)	Coupa Software Inc	Goldman Sachs	(964)
(21.527)	Cousins Properties Inc (Reit)	Morgan Stanley	(323)
(2.204)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	77
(5.457)	Covanta Holding Corp	Goldman Sachs	(1.364)
258	Cracker Barrel Old Country Store Inc	Goldman Sachs	(155)
(20)	Credicorp Ltd	Bank of America Merrill Lynch	(36)
(140)	Credicorp Ltd	Goldman Sachs	(91)
(87)	Credit Acceptance Corp	Bank of America Merrill Lynch	(1.533)
(6.355)	Credit Acceptance Corp	Goldman Sachs	(126.589)
(1.095)	Cree Inc	Goldman Sachs	427
	Etats-Unis *suite*		
(1.456)	Crown Castle International Corp (Reit)	Bank of America Merrill Lynch	(108)
(1.564)	Crown Castle International Corp (Reit)	Morgan Stanley	(3.118)
(3.511)	Crown Castle International Corp (Reit)	Goldman Sachs	1.091
(4.222)	Crown Holdings Inc	Goldman Sachs	(4.556)
(848)	CSG Systems International Inc	Goldman Sachs	(1.147)
(174)	Cubic Corp	Bank of America Merrill Lynch	(142)
(1.029)	Cubic Corp	Goldman Sachs	(10.076)
48	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	132
54	Cummins Inc	Goldman Sachs	324
3.027	Cummins Inc	Bank of America Merrill Lynch	4.255
(1.566)	Cypress Semiconductor Corp	Goldman Sachs	736
196	CyrusOne Inc (Reit)	Goldman Sachs	(441)
1.118	CyrusOne Inc (Reit)	Bank of America Merrill Lynch	(2.516)
(443)	Dana Inc	Bank of America Merrill Lynch	(705)
(473)	Darling Ingredients Inc	Goldman Sachs	(116)
1.495	Dave & Buster’s Entertainment Inc	Goldman Sachs	2.108
(3.788)	DaVita Inc	Bank of America Merrill Lynch	(10.123)
(4.486)	DaVita Inc	Goldman Sachs	(26.343)
2.157	DCT Industrial Trust Inc (Reit)	Goldman Sachs	576
1.311	DDR Corp (Reit)	Goldman Sachs	(459)
905	DDR Corp (Reit)	Bank of America Merrill Lynch	26
4.651	Dean Foods Co	Goldman Sachs	6.279
309	Dean Foods Co	Bank of America Merrill Lynch	417
394	Delek US Holdings Inc	Bank of America Merrill Lynch	1.237
562	Delek US Holdings Inc	Goldman Sachs	1.921
355	Delphi Automotive Plc	Bank of America Merrill Lynch	714
1.516	Delphi Automotive Plc	Goldman Sachs	7.231
(326)	DENTSPLY SIRONA Inc	Morgan Stanley	259
(2.529)	DENTSPLY SIRONA Inc	Goldman Sachs	(2.131)
(2.106)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	(1.851)
1.489	Despegar.com Corp	Bank of America Merrill Lynch	(5.490)
628	Despegar.com Corp	Goldman Sachs	(2.979)
189	Devon Energy Corp	Bank of America Merrill Lynch	36
883	Devon Energy Corp	Goldman Sachs	448
(3.475)	DexCom Inc	Goldman Sachs	(23.823)
(264)	Diamondback Energy Inc	Goldman Sachs	(875)
14.657	DiamondRock Hospitality Co (Reit)	Goldman Sachs	(2.052)
(606)	Dick’s Sporting Goods Inc	Goldman Sachs	(438)
(1.797)	Diebold Nixdorf Inc	Goldman Sachs	(7.188)
238	Digital Realty Trust Inc (Reit)	Goldman Sachs	(325)
278	Dillard’s Inc ‘A’	Goldman Sachs	2.952
880	Diplomat Pharmacy Inc	Bank of America Merrill Lynch	788
(2.477)	Discover Financial Services	Goldman Sachs	(12.113)
(1.943)	Discovery Communications Inc ‘A’	Goldman Sachs	(4.313)
(6.017)	DISH Network Corp ‘A’	Bank of America Merrill Lynch	(3.396)
(8.588)	DISH Network Corp ‘A’	Morgan Stanley	(2.116)
1.279	Dolby Laboratories Inc ‘A’	Goldman Sachs	584
95	Dolby Laboratories Inc ‘A’	Bank of America Merrill Lynch	(122)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(394)	Dollar Tree Inc	Bank of America Merrill Lynch	(1.549)
(1.292)	Dollar Tree Inc	Goldman Sachs	(6.916)
234	Domino's Pizza Inc	Morgan Stanley	2.170
850	Domino's Pizza Inc	Bank of America Merrill Lynch	4.650
(176)	Domino's Pizza Inc	Goldman Sachs	(1.176)
(2.069)	Domtar Corp	Goldman Sachs	(4.117)
5.162	Donaldson Co Inc	Goldman Sachs	15.639
(3.129)	Dorman Products Inc	Goldman Sachs	(9.048)
265	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	(58)
(569)	Dover Corp	Goldman Sachs	(2.378)
(6.271)	DowDuPont Inc	Bank of America Merrill Lynch	(4.599)
(16.830)	DowDuPont Inc	Goldman Sachs	(16.082)
(18.736)	DowDuPont Inc	Morgan Stanley	(17.540)
1.895	DR Horton Inc	Goldman Sachs	5.876
330	DR Horton Inc	Bank of America Merrill Lynch	430
229	Dr Pepper Snapple Group Inc	Goldman Sachs	568
927	Dr Pepper Snapple Group Inc	Bank of America Merrill Lynch	2.583
(544)	DSW Inc 'A'	Goldman Sachs	(900)
269	DTE Energy Co	Bank of America Merrill Lynch	221
2.686	DTE Energy Co	Goldman Sachs	2.203
3.775	Duke Realty Corp (Reit)	Goldman Sachs	(2.834)
798	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	(655)
283	Duke Realty Corp (Reit)	Morgan Stanley	(198)
(1.189)	DXC Technology Co	Goldman Sachs	(651)
(1.487)	DXC Technology Co	Morgan Stanley	312
(283)	DXC Technology Co	Bank of America Merrill Lynch	(5)
(1.938)	Dycom Industries Inc	Goldman Sachs	(34.392)
(618)	Dycom Industries Inc	Bank of America Merrill Lynch	(12.051)
(1.012)	Dycom Industries Inc	Morgan Stanley	(15.625)
(820)	Dynegy Inc	Goldman Sachs	180
(1.457)	Eagle Materials Inc	Goldman Sachs	(6.966)
2.975	Eaton Vance Corp	Bank of America Merrill Lynch	10.145
79	Eaton Vance Corp	Goldman Sachs	269
210	Eaton Vance Corp	Morgan Stanley	645
7.881	eBay Inc	Goldman Sachs	(6.286)
(6.492)	Education Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(3.116)
(4.147)	Education Realty Trust Inc (Reit)	Morgan Stanley	(2.737)
552	Edwards Lifesciences Corp	Goldman Sachs	6.260
49	Edwards Lifesciences Corp	Bank of America Merrill Lynch	386
10	El Paso Electric Co	Goldman Sachs	9
363	Eldorado Resorts Inc	Bank of America Merrill Lynch	(252)
220	Eldorado Resorts Inc	Goldman Sachs	(61)
(501)	Electronics For Imaging Inc	Goldman Sachs	(1.989)
1.050	Eli Lilly & Co	Goldman Sachs	2.058
162	Eli Lilly & Co	Bank of America Merrill Lynch	(28)
(549)	Ellie Mae Inc	Goldman Sachs	3
292	Emerson Electric Co	Goldman Sachs	1.361
241	Energizer Holdings Inc	Goldman Sachs	361
111	Energizer Holdings Inc	Bank of America Merrill Lynch	90
(311)	EnPro Industries Inc	Goldman Sachs	(2.022)
32.559	Ensco Plc 'A'	Goldman Sachs	(2.605)
(1.647)	Enstar Group Ltd	Bank of America Merrill Lynch	(3.541)
	Etats-Unis *suite*		
75	Envestnet Inc	Bank of America Merrill Lynch	(233)
790	Envestnet Inc	Goldman Sachs	(2.449)
(590)	Envision Healthcare Corp	Morgan Stanley	(1.847)
(960)	EPAM Systems Inc	Goldman Sachs	1.326
(264)	ePlus Inc	Goldman Sachs	(487)
(2.392)	EPR Properties (Reit)	Goldman Sachs	(72)
(1.266)	Equifax Inc	Bank of America Merrill Lynch	(2.945)
(1.663)	Equifax Inc	Goldman Sachs	(2.093)
(1.364)	Equifax Inc	Morgan Stanley	(2.835)
(5.493)	Equity Commonwealth (Reit)	Goldman Sachs	(2.087)
143	Equity Residential (Reit)	Bank of America Merrill Lynch	(15)
437	Essent Group Ltd	Bank of America Merrill Lynch	280
566	Estee Lauder Cos Inc/The 'A'	Bank of America Merrill Lynch	(747)
3.616	Estee Lauder Cos Inc/The 'A'	Goldman Sachs	(4.563)
199	Ethan Allen Interiors Inc	Goldman Sachs	177
555	Etsy Inc	Goldman Sachs	(357)
1.021	Etsy Inc	Bank of America Merrill Lynch	(258)
(271)	Evercore Partners Inc 'A'	Goldman Sachs	3
905	Evolent Health Inc 'A'	Bank of America Merrill Lynch	1.674
310	Evolent Health Inc 'A'	Goldman Sachs	574
(13.004)	Exelon Corp	Goldman Sachs	649
(1.076)	ExlService Holdings Inc	Goldman Sachs	(1.001)
(2.433)	Expedia Inc	Goldman Sachs	1.697
(2.573)	Expedia Inc	Bank of America Merrill Lynch	8.525
(121)	Expedia Inc	Morgan Stanley	18
62	Expeditors International of Washington Inc	Bank of America Merrill Lynch	212
797	Expeditors International of Washington Inc	Morgan Stanley	3.332
(467)	Exponent Inc	Goldman Sachs	(1.392)
(58)	Express Scripts Holding Co	Goldman Sachs	(137)
608	Exterran Corp	Bank of America Merrill Lynch	760
380	Extra Space Storage Inc (Reit)	Bank of America Merrill Lynch	(194)
1.011	Extraction Oil & Gas Inc	Bank of America Merrill Lynch	90
322	Extreme Networks Inc	Bank of America Merrill Lynch	145
2.953	Extreme Networks Inc	Goldman Sachs	2.301
(8.911)	Exxon Mobil Corp	Morgan Stanley	(14.526)
(473)	Exxon Mobil Corp	Bank of America Merrill Lynch	(983)
(4.809)	Exxon Mobil Corp	Goldman Sachs	(11.285)
109	Fabrinet	Goldman Sachs	(107)
(777)	FactSet Research Systems Inc	Goldman Sachs	(3.027)
(6.561)	Federated Investors Inc 'B'	Goldman Sachs	(15.746)
(789)	Ferrari NV	Goldman Sachs	1.828
1.107	Ferroglobe Plc	Bank of America Merrill Lynch	959
2.853	Ferroglobe Plc	Goldman Sachs	4.121
(508)	Fiat Chrysler Automobiles NV	Goldman Sachs	202
4.052	Fidelity National Information Services Inc	Goldman Sachs	(976)
631	Financial Engines Inc	Bank of America Merrill Lynch	473
511	Financial Engines Inc	Goldman Sachs	383
1.679	Finisar Corp	Goldman Sachs	1.801
873	Finisar Corp	Bank of America Merrill Lynch	54
3.992	First BanCorp/Puerto Rico	Bank of America Merrill Lynch	918

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(61)	First Citizens BancShares Inc/NC ‘A’	Goldman Sachs	(1.707)
1.416	First Data Corp ‘A’	Bank of America Merrill Lynch	(680)
(698)	First Financial Bankshares Inc	Bank of America Merrill Lynch	(2.778)
1.809	First Horizon National Corp	Goldman Sachs	2.587
4.911	First Horizon National Corp	Bank of America Merrill Lynch	6.529
674	First Horizon National Corp	Morgan Stanley	910
80	First Interstate BancSystem Inc ‘A’	Bank of America Merrill Lynch	236
2.626	First Interstate BancSystem Inc ‘A’	Goldman Sachs	7.747
(5.640)	First Midwest Bancorp Inc/IL	Bank of America Merrill Lynch	(9.797)
973	First Republic Bank/CA	Bank of America Merrill Lynch	4.022
1.841	First Republic Bank/CA	Goldman Sachs	7.951
(52)	First Solar Inc	Goldman Sachs	141
(15.724)	FirstEnergy Corp	Goldman Sachs	13.501
(387)	Fiserv Inc	Morgan Stanley	(487)
(883)	Five Below Inc	Goldman Sachs	(3.290)
(243)	Five Below Inc	Bank of America Merrill Lynch	(788)
180	Flagstar Bancorp Inc	Bank of America Merrill Lynch	189
1.018	Flagstar Bancorp Inc	Goldman Sachs	784
(166)	FleetCor Technologies Inc	Goldman Sachs	(275)
(57)	FMC Corp	Goldman Sachs	(67)
(1.750)	Foot Locker Inc	Goldman Sachs	(13.208)
(2.916)	Ford Motor Co	Goldman Sachs	(1.347)
2.449	Forest City Realty Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(1.450)
1.679	Forest City Realty Trust Inc ‘A’ (Reit)	Goldman Sachs	(948)
1.807	Fortinet Inc	Morgan Stanley	2.711
(488)	Fortinet Inc	Goldman Sachs	(755)
99	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	63
1.342	Fortune Brands Home & Security Inc	Goldman Sachs	4.576
960	Fortune Brands Home & Security Inc	Morgan Stanley	2.602
(848)	Forward Air Corp	Goldman Sachs	(1.099)
(1.334)	Franklin Electric Co Inc	Goldman Sachs	(3.443)
(744)	Freeport-McMoRan Inc	Bank of America Merrill Lynch	155
(3.812)	Freeport-McMoRan Inc	Goldman Sachs	(488)
(83)	FTI Consulting Inc	Goldman Sachs	(114)
1.234	G-III Apparel Group Ltd	Goldman Sachs	7.034
1.624	G-III Apparel Group Ltd	Bank of America Merrill Lynch	9.257
779	Gaming and Leisure Properties Inc (Reit)	Bank of America Merrill Lynch	(713)
(1.119)	Gannett Co Inc	Goldman Sachs	(884)
(2.827)	Gartner Inc	Morgan Stanley	(8.920)
(2.471)	Gartner Inc	Bank of America Merrill Lynch	(6.456)
(808)	Gartner Inc	Goldman Sachs	(1.534)
431	GasLog Ltd	Goldman Sachs	237
412	GATX Corp	Bank of America Merrill Lynch	1.711
72	GATX Corp	Goldman Sachs	309
503	GATX Corp	Morgan Stanley	2.470
(5.460)	General Electric Co	Goldman Sachs	(1.256)
(29.514)	General Electric Co	Bank of America Merrill Lynch	(6.788)
1.377	General Motors Co	Goldman Sachs	1.459
(2.655)	Genesee & Wyoming Inc ‘A’	Goldman Sachs	(14.909)
(4.580)	Genpact Ltd	Goldman Sachs	(4.666)
	Etats-Unis *suite*		
485	Gentex Corp	Goldman Sachs	641
(612)	Gentherm Inc	Goldman Sachs	(2.020)
(126)	Genuine Parts Co	Goldman Sachs	(205)
(751)	GEO Group Inc/The (Reit)	Goldman Sachs	(585)
(1.506)	GEO Group Inc/The (Reit)	Morgan Stanley	(1.370)
(3.049)	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	(4.695)
397	Gibraltar Industries Inc	Bank of America Merrill Lynch	893
4.632	Gibraltar Industries Inc	Goldman Sachs	10.422
(1.775)	Gigamon Inc	Goldman Sachs	89
192	Glaukos Corp	Bank of America Merrill Lynch	608
(1.229)	Global Net Lease Inc (Reit)	Bank of America Merrill Lynch	102
100	Global Payments Inc	Goldman Sachs	(153)
497	Globant SA	Bank of America Merrill Lynch	2.625
1.936	Globant SA	Goldman Sachs	6.601
(1.451)	GoDaddy Inc ‘A’	Goldman Sachs	812
3.108	Gogo Inc	Goldman Sachs	2.735
4.807	Gogo Inc	Bank of America Merrill Lynch	4.230
1.273	Golar LNG Ltd	Goldman Sachs	3.934
(391)	Golar LNG Ltd	Morgan Stanley	(842)
(1.132)	Goldman Sachs Group Inc/The	Bank of America Merrill Lynch	(8.237)
(1.432)	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	(1.592)
(4.103)	Goodyear Tire & Rubber Co/The	Goldman Sachs	(11.716)
(3.435)	Goodyear Tire & Rubber Co/The	Morgan Stanley	(2.715)
315	GoPro Inc ‘A’	Bank of America Merrill Lynch	(20)
(41)	Graham Holdings Co ‘B’	Goldman Sachs	(660)
(651)	Gramercy Property Trust (Reit)	Bank of America Merrill Lynch	137
(1.586)	Gramercy Property Trust (Reit)	Goldman Sachs	333
(2.747)	Gramercy Property Trust (Reit)	Morgan Stanley	961
(6.234)	Graphic Packaging Holding Co	Goldman Sachs	786
(437)	Graphic Packaging Holding Co	Bank of America Merrill Lynch	(146)
1.547	Gray Television Inc	Goldman Sachs	(193)
358	Great Western Bancorp Inc	Bank of America Merrill Lynch	1.081
263	Greenbrier Cos Inc/The	Bank of America Merrill Lynch	883
347	Greenbrier Cos Inc/The	Goldman Sachs	916
(765)	GrubHub Inc	Goldman Sachs	(2.093)
(405)	Guess? Inc	Goldman Sachs	(223)
1.474	Guidewire Software Inc	Goldman Sachs	(8.205)
5.241	H&R Block Inc	Bank of America Merrill Lynch	2.586
5.891	H&R Block Inc	Goldman Sachs	3.146
2.681	H&R Block Inc	Morgan Stanley	(483)
78	Halliburton Co	Bank of America Merrill Lynch	61
(2.022)	Halyard Health Inc	Goldman Sachs	(7.016)
161	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	172
1.200	Hanover Insurance Group Inc/The	Goldman Sachs	419
(224)	Harley-Davidson Inc	Bank of America Merrill Lynch	(373)
(8.671)	Harley-Davidson Inc	Goldman Sachs	(15.258)
(575)	Harley-Davidson Inc	Morgan Stanley	(209)
249	Harris Corp	Goldman Sachs	1.123
98	Harsco Corp	Bank of America Merrill Lynch	73
3.057	Hawaiian Holdings Inc	Goldman Sachs	14.368

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«Contracts for difference» **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
72	Hawaiian Holdings Inc	Bank of America Merrill Lynch	338
(320)	HB Fuller Co	Goldman Sachs	(1.011)
(1.062)	HCA Healthcare Inc	Goldman Sachs	(9.473)
(846)	HCA Healthcare Inc	Morgan Stanley	(4.752)
579	HD Supply Holdings INC	Bank of America Merrill Lynch	881
1.741	HD Supply Holdings INC	Goldman Sachs	3.510
(4.706)	Healthcare Services Group Inc	Goldman Sachs	(6.400)
(3.196)	Healthcare Services Group Inc	Bank of America Merrill Lynch	(3.791)
(6.314)	Healthcare Services Group Inc	Morgan Stanley	(6.752)
878	HEICO Corp	Bank of America Merrill Lynch	(830)
945	HEICO Corp	Goldman Sachs	(1.571)
143	Helen of Troy Ltd	Goldman Sachs	(38)
(4.597)	Helix Energy Solutions Group Inc	Goldman Sachs	(2.276)
234	Helmerich & Payne Inc	Bank of America Merrill Lynch	384
142	Helmerich & Payne Inc	Goldman Sachs	401
6.412	Hershey Co/The	Goldman Sachs	23.652
4.913	Hershey Co/The	Bank of America Merrill Lynch	16.342
2.437	Hershey Co/The	Morgan Stanley	5.776
12.094	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	10.428
35.136	Hewlett Packard Enterprise Co	Goldman Sachs	22.013
16.829	Hewlett Packard Enterprise Co	Morgan Stanley	5.722
(961)	HFF Inc 'A'	Bank of America Merrill Lynch	(394)
(1.840)	HFF Inc 'A'	Goldman Sachs	(573)
(474)	Hill-Rom Holdings Inc	Goldman Sachs	56
157	Hilltop Holdings Inc	Goldman Sachs	357
982	Hilltop Holdings Inc	Bank of America Merrill Lynch	2.140
(2.144)	Hilton Worldwide Holdings Inc	Goldman Sachs	(1.251)
(329)	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	(382)
(289)	HollyFrontier Corp	Goldman Sachs	(445)
(3.063)	Hollysys Automation Technologies Ltd	Goldman Sachs	1.777
3.016	Home BancShares Inc/AR	Goldman Sachs	6.997
2.893	Honeywell International Inc	Goldman Sachs	23.307
3.507	Hope Bancorp Inc	Goldman Sachs	4.840
(3.028)	Horizon Pharma Plc	Goldman Sachs	(2.413)
9.336	Hormel Foods Corp	Goldman Sachs	31.462
53	Hortonworks Inc	Bank of America Merrill Lynch	48
659	Hortonworks Inc	Goldman Sachs	408
1.156	Houghton Mifflin Harcourt Co	Bank of America Merrill Lynch	1.156
1.880	Houghton Mifflin Harcourt Co	Goldman Sachs	1.880
(685)	Howard Hughes Corp/The	Bank of America Merrill Lynch	305
(3.033)	Howard Hughes Corp/The	Goldman Sachs	(1.327)
(3.518)	Howard Hughes Corp/The	Morgan Stanley	(2.814)
5.174	HP Inc	Bank of America Merrill Lynch	(337)
4.600	HP Inc	Goldman Sachs	(263)
10.841	HP Inc	Morgan Stanley	(210)
1.263	HRG Group Inc	Bank of America Merrill Lynch	3.890
1.194	HRG Group Inc	Goldman Sachs	3.678
1.238	Hubbell Inc	Goldman Sachs	8.295
16	Hubbell Inc	Bank of America Merrill Lynch	77
6.870	Humana Inc	Bank of America Merrill Lynch	134.995

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
512	Huntington Ingalls Industries Inc	Goldman Sachs	2.313
(1.740)	Hyatt Hotels Corp 'A'	Bank of America Merrill Lynch	(3.624)
(1.330)	IAC/InterActiveCorp	Bank of America Merrill Lynch	(2.009)
(801)	IAC/InterActiveCorp	Goldman Sachs	(2.171)
(1.047)	IAC/InterActiveCorp	Morgan Stanley	311
(2.252)	ICU Medical Inc	Goldman Sachs	(13.596)
(2.846)	ICU Medical Inc	Morgan Stanley	(10.957)
(3.317)	ICU Medical Inc	Bank of America Merrill Lynch	(20.276)
(239)	IDEX Corp	Bank of America Merrill Lynch	(963)
(459)	IDEX Corp	Goldman Sachs	(2.275)
24	IDEXX Laboratories Inc	Bank of America Merrill Lynch	(50)
172	IDEXX Laboratories Inc	Goldman Sachs	(363)
475	IHS Markit Ltd	Goldman Sachs	415
308	IHS Markit Ltd	Bank of America Merrill Lynch	212
(115)	II-VI Inc	Bank of America Merrill Lynch	469
(1.069)	II-VI Inc	Goldman Sachs	(1.039)
(3.437)	ILG Inc	Goldman Sachs	3.987
(151)	Illumina Inc	Goldman Sachs	(3.138)
(28)	IMAX Corp	Bank of America Merrill Lynch	(27)
(928)	IMAX Corp	Goldman Sachs	(1.438)
1.034	Imperva Inc	Goldman Sachs	259
(462)	INC Research Holdings Inc 'A'	Bank of America Merrill Lynch	(554)
(327)	Independent Bank Corp/Rockland MA	Bank of America Merrill Lynch	(1.504)
703	Ingersoll-Rand Plc	Bank of America Merrill Lynch	1.796
1.724	Ingersoll-Rand Plc	Goldman Sachs	4.980
529	Innospec Inc	Goldman Sachs	2.989
(1.471)	Innoviva Inc	Bank of America Merrill Lynch	(235)
(1.133)	Inovalon Holdings Inc 'A'*	Bank of America Merrill Lynch	(24)
1.655	Insight Enterprises Inc	Goldman Sachs	6.339
(1.467)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(2.650)
(1.356)	Integra LifeSciences Holdings Corp	Goldman Sachs	(2.739)
(358)	Integra LifeSciences Holdings Corp	Morgan Stanley	(419)
(4.564)	Integrated Device Technology Inc	Goldman Sachs	5.390
(3.388)	Intel Corp	Goldman Sachs	2.224
(3.222)	Interactive Brokers Group Inc 'A'	Morgan Stanley	(8.506)
6.181	Intercontinental Exchange Inc	Goldman Sachs	25.218
10.826	InterDigital Inc/PA	Bank of America Merrill Lynch	50.637
10.177	InterDigital Inc/PA	Goldman Sachs	48.194
9.144	InterDigital Inc/PA	Morgan Stanley	15.967
1.130	International Business Machines Corp	Morgan Stanley	1.958
22.939	Interpublic Group of Cos Inc/The	Goldman Sachs	33.145
11.916	Interpublic Group of Cos Inc/The	Morgan Stanley	10.486
11.524	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	16.303
(75)	InterXion Holding NV	Goldman Sachs	(63)
736	Invesco Ltd	Bank of America Merrill Lynch	1.266

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
5.915	Invesco Ltd	Goldman Sachs	9.842
(294)	Invesco Mortgage Capital Inc (Reit)	Goldman Sachs	41
4.796	Investors Bancorp Inc	Goldman Sachs	2.902
(988)	Iqvia Holdings Inc	Goldman Sachs	(245)
533	Iridium Communications Inc	Goldman Sachs	166
254	iRobot Corp	Bank of America Merrill Lynch	(602)
86	Itron Inc	Bank of America Merrill Lynch	(3)
429	ITT Inc	Morgan Stanley	1.227
746	ITT Inc	Bank of America Merrill Lynch	3.342
2.057	ITT Inc	Goldman Sachs	9.215
(769)	J&J Snack Foods Corp	Goldman Sachs	(8.744)
(145)	j2 Global Inc	Goldman Sachs	(149)
4.476	Jabil Circuit Inc	Goldman Sachs	(879)
746	Jabil Circuit Inc	Morgan Stanley	(491)
2.268	Jabil Circuit Inc	Bank of America Merrill Lynch	(1.777)
2.749	Jack in the Box Inc	Goldman Sachs	(11.935)
(296)	Jacobs Engineering Group Inc	Goldman Sachs	(1.748)
(460)	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	(217)
2.571	Jagged Peak Energy Inc	Goldman Sachs	2.340
(4.957)	JetBlue Airways Corp	Goldman Sachs	(5.215)
(2.892)	John Bean Technologies Corp	Goldman Sachs	(22.453)
(659)	John Bean Technologies Corp	Morgan Stanley	(3.908)
(2.376)	John Bean Technologies Corp	Bank of America Merrill Lynch	(19.610)
219	John Wiley & Sons Inc ‘A’	Goldman Sachs	(81)
(5.105)	Johnson Controls International Plc	Goldman Sachs	(12.099)
(40.715)	Johnson Controls International Plc	Morgan Stanley	(69.623)
255	Jones Lang LaSalle Inc	Bank of America Merrill Lynch	577
505	Jones Lang LaSalle Inc	Goldman Sachs	1.535
469	Jones Lang LaSalle Inc	Morgan Stanley	512
(2.232)	JPMorgan Chase & Co	Goldman Sachs	(13.604)
(1.304)	Juniper Networks Inc	Goldman Sachs	(3.051)
(765)	Kaiser Aluminum Corp	Bank of America Merrill Lynch	(3.611)
(892)	Kaman Corp	Bank of America Merrill Lynch	(3.556)
(3.312)	Kaman Corp	Goldman Sachs	(13.487)
695	Kansas City Southern	Bank of America Merrill Lynch	43
1.482	Kansas City Southern	Goldman Sachs	8.522
1.632	Kansas City Southern	Morgan Stanley	6.446
6.286	KAR Auction Services Inc	Goldman Sachs	13.411
10.854	KAR Auction Services Inc	Morgan Stanley	25.440
5.799	KAR Auction Services Inc	Bank of America Merrill Lynch	12.500
1.361	KBR Inc	Morgan Stanley	544
164	Keane Group Inc	Goldman Sachs	95
11.487	Kellogg Co	Goldman Sachs	37.333
8.422	Kellogg Co	Morgan Stanley	13.728
(1.243)	Kemper Corp	Goldman Sachs	(2.635)
(119)	Kemper Corp	Bank of America Merrill Lynch	(61)
6.253	KeyCorp	Goldman Sachs	6.081
(1.619)	Keysight Technologies Inc	Goldman Sachs	1.101
(683)	Kilroy Realty Corp (Reit)	Goldman Sachs	(1.331)
(450)	Kirby Corp	Goldman Sachs	(1.980)
2.747	KLA-Tencor Corp	Goldman Sachs	(824)
811	Knowles Corp	Goldman Sachs	105
5.109	Kohl’s Corp	Bank of America Merrill Lynch	33.617
3.299	Kohl’s Corp	Goldman Sachs	21.707
15.768	Kohl’s Corp	Morgan Stanley	80.890
	Etats-Unis *suite*		
200	Koninklijke Philips NV Reg	Bank of America Merrill Lynch	(109)
1.702	Koninklijke Philips NV Reg	Goldman Sachs	(386)
(780)	Kosmos Energy Ltd	Goldman Sachs	(172)
(2.784)	Kraft Heinz Co/The	Goldman Sachs	(6.942)
(1.491)	Kroger Co/The	Goldman Sachs	(6.130)
(194)	Kroger Co/The	Bank of America Merrill Lynch	(836)
(4.154)	L Brands Inc	Goldman Sachs	(23.387)
(4.353)	L Brands Inc	Bank of America Merrill Lynch	(24.507)
(5.517)	L Brands Inc	Morgan Stanley	(24.330)
582	Ladder Capital Corp (Reit)	Bank of America Merrill Lynch	23
655	Ladder Capital Corp (Reit)	Goldman Sachs	26
(41)	Lancaster Colony Corp	Goldman Sachs	(130)
348	Landstar System Inc	Bank of America Merrill Lynch	2.052
2.257	Landstar System Inc	Goldman Sachs	15.361
6.385	Landstar System Inc	Morgan Stanley	47.274
2.261	Laredo Petroleum Inc	Bank of America Merrill Lynch	1.447
5.869	Laredo Petroleum Inc	Goldman Sachs	3.894
2.187	Lear Corp	Bank of America Merrill Lynch	14.664
1.030	Lear Corp	Morgan Stanley	5.346
3.561	Lear Corp	Goldman Sachs	18.831
2.768	Legg Mason Inc	Bank of America Merrill Lynch	4.470
3.510	Legg Mason Inc	Goldman Sachs	6.884
2.122	Legg Mason Inc	Morgan Stanley	4.298
432	Leidos Holdings Inc	Goldman Sachs	436
4.544	LendingClub Corp	Bank of America Merrill Lynch	1.659
10.799	LendingClub Corp	Goldman Sachs	3.942
(2.353)	Lennar Corp ‘A’	Bank of America Merrill Lynch	(10.683)
(1.350)	Lennar Corp ‘A’	Morgan Stanley	(4.955)
(394)	LGI Homes Inc	Bank of America Merrill Lynch	(680)
175	LHC Group Inc	Bank of America Merrill Lynch	21
553	LHC Group Inc	Goldman Sachs	66
160	Liberty Global Plc ‘A’	Bank of America Merrill Lynch	320
(1.074)	Liberty Interactive Corp QVC Group ‘A’	Goldman Sachs	(212)
1	Liberty TripAdvisor Holdings Inc ‘A’	Goldman Sachs	1
733	Liberty Ventures ‘A’	Goldman Sachs	(652)
163	Liberty Ventures ‘A’	Bank of America Merrill Lynch	(363)
(5.063)	Life Storage Inc (Reit)	Goldman Sachs	(11.949)
(3.337)	Life Storage Inc (Reit)	Morgan Stanley	(3.871)
607	Lincoln Electric Holdings Inc	Goldman Sachs	2.689
7.334	Lincoln National Corp	Goldman Sachs	19.948
8.569	Lincoln National Corp	Morgan Stanley	20.480
6.223	Lincoln National Corp	Bank of America Merrill Lynch	16.927
(146)	Lindsay Corp	Goldman Sachs	(1.057)
(227)	Lions Gate Entertainment Corp ‘B’	Goldman Sachs	(763)
(45)	Lithia Motors Inc ‘A’	Morgan Stanley	(64)
(115)	Lithia Motors Inc ‘A’	Bank of America Merrill Lynch	(299)
(176)	Lithia Motors Inc ‘A’	Goldman Sachs	(483)
774	Littelfuse Inc	Goldman Sachs	2.343
25	Littelfuse Inc	Bank of America Merrill Lynch	14
533	Live Nation Entertainment Inc	Goldman Sachs	53
(5.558)	Live Nation Entertainment Inc	Goldman Sachs	(559)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(145)	LKQ Corp	Morgan Stanley	(164)
(798)	LKQ Corp	Bank of America Merrill Lynch	(578)
(4.415)	LKQ Corp	Goldman Sachs	(8.322)
540	Lowe's Cos Inc	Bank of America Merrill Lynch	3.159
4.365	Lowe's Cos Inc	Goldman Sachs	25.516
8.661	Lowe's Cos Inc	Morgan Stanley	34.743
374	Lululemon Athletica Inc	Bank of America Merrill Lynch	260
164	Lululemon Athletica Inc	Goldman Sachs	55
(3.539)	Lumentum Holdings Inc	Goldman Sachs	7.786
(4.254)	Lumentum Holdings Inc	Morgan Stanley	13.825
1.897	Luxoft Holding Inc	Goldman Sachs	12.994
(2.821)	LyondellBasell Industries NV 'A'	Goldman Sachs	(7.363)
(164)	M&T Bank Corp	Morgan Stanley	(1.337)
(1.433)	M&T Bank Corp	Bank of America Merrill Lynch	(10.748)
(4.446)	M&T Bank Corp	Goldman Sachs	(33.411)
(218)	Macerich Co/The (Reit)	Bank of America Merrill Lynch	24
(1.206)	Macerich Co/The (Reit)	Goldman Sachs	(665)
(9.517)	MACOM Technology Solutions Holdings Inc	Bank of America Merrill Lynch	(17.702)
(10.496)	MACOM Technology Solutions Holdings Inc	Morgan Stanley	10.181
(33.073)	MACOM Technology Solutions Holdings Inc	Goldman Sachs	(59.023)
(163)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(117)
66	Madison Square Garden Co/The 'A'	Morgan Stanley	35
(1.179)	Mallinckrodt Plc	Goldman Sachs	(707)
(455)	Manhattan Associates Inc	Goldman Sachs	30
(103)	Manitowoc Co Inc/The	Bank of America Merrill Lynch	(72)
1.311	ManpowerGroup Inc	Goldman Sachs	6.319
864	ManpowerGroup Inc	Morgan Stanley	2.817
1.866	Marathon Oil Corp	Bank of America Merrill Lynch	584
6.379	Marathon Oil Corp	Goldman Sachs	1.957
841	Marathon Petroleum Corp	Goldman Sachs	268
1.086	Marathon Petroleum Corp	Morgan Stanley	71
(385)	Markel Corp	Goldman Sachs	(5.363)
(12)	Markel Corp	Morgan Stanley	(196)
(21)	Markel Corp	Bank of America Merrill Lynch	(397)
(317)	Marriott Vacations Worldwide Corp	Goldman Sachs	28
(329)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(392)
(38)	Martin Marietta Materials Inc	Goldman Sachs	94
518	Masimo Corp	Goldman Sachs	1.109
(141)	Masimo Corp	Goldman Sachs	(44)
(321)	Masonite International Corp	Goldman Sachs	(928)
4.517	Mastercard Inc 'A'	Goldman Sachs	(2.207)
375	Matador Resources Co	Goldman Sachs	286
1.619	Maxim Integrated Products Inc	Bank of America Merrill Lynch	(1.441)
3.382	Maxim Integrated Products Inc	Goldman Sachs	(3.242)
3.674	Maxim Integrated Products Inc	Morgan Stanley	(4.364)
(1.825)	MAXIMUS Inc	Goldman Sachs	(6.258)
478	MaxLinear Inc	Bank of America Merrill Lynch	215
(465)	MB Financial Inc	Bank of America Merrill Lynch	(1.260)
1.847	McCormick & Co Inc/MD 'non-voting share'	Goldman Sachs	12.931
268	McCormick & Co Inc/MD 'non-voting share'	Bank of America Merrill Lynch	915
	Etats-Unis *suite*		
1.666	McDonald's Corp	Goldman Sachs	1.463
2.770	McKesson Corp	Morgan Stanley	16.011
306	McKesson Corp	Goldman Sachs	2.769
(1.819)	MDC Holdings Inc	Goldman Sachs	(5.239)
(2.487)	MDU Resources Group Inc	Goldman Sachs	(3.905)
686	Media General Inc-CVR	Bank of America Merrill Lynch	93
(14.940)	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	(3.660)
(13.132)	Medical Properties Trust Inc (Reit)	Morgan Stanley	197
(13.934)	Medicines Co/The	Morgan Stanley	7.524
(3.588)	MEDNAX Inc	Goldman Sachs	(13.468)
(84)	MEDNAX Inc	Bank of America Merrill Lynch	(365)
(2.001)	MEDNAX Inc	Morgan Stanley	(464)
237	Medtronic Plc	Goldman Sachs	863
(753)	Mellanox Technologies Ltd	Bank of America Merrill Lynch	(7.191)
(36)	Mellanox Technologies Ltd	Goldman Sachs	(344)
(102)	MercadoLibre Inc	Goldman Sachs	(1.149)
(598)	MercadoLibre Inc	Morgan Stanley	(3.032)
248	Mercury General Corp	Bank of America Merrill Lynch	16
1.392	Mercury General Corp	Goldman Sachs	28
1.617	MetLife Inc	Bank of America Merrill Lynch	2.786
23	Mettler-Toledo International Inc	Bank of America Merrill Lynch	(117)
66	Mettler-Toledo International Inc	Goldman Sachs	165
25	Mettler-Toledo International Inc	Morgan Stanley	(172)
(1.030)	MGIC Investment Corp	Bank of America Merrill Lynch	(845)
518	MGM Growth Properties LLC 'A' (Reit)	Bank of America Merrill Lynch	(114)
1.967	MGM Growth Properties LLC 'A' (Reit)	Goldman Sachs	(433)
(10.858)	MGM Resorts International	Bank of America Merrill Lynch	(9.229)
(18.976)	MGM Resorts International	Goldman Sachs	(14.792)
(8.941)	MGM Resorts International	Morgan Stanley	(6.616)
(143)	Michael Kors Holdings Ltd	Goldman Sachs	(38)
1.472	Michael Kors Holdings Ltd	Bank of America Merrill Lynch	5.212
2.712	Michael Kors Holdings Ltd	Goldman Sachs	8.493
673	Michael Kors Holdings Ltd	Morgan Stanley	1.763
2.040	Michaels Cos Inc/The	Goldman Sachs	6.956
329	Microchip Technology Inc	Goldman Sachs	(1.006)
(4.188)	Microsoft Corp	Goldman Sachs	(1.492)
(54)	MicroStrategy Inc 'A'	Goldman Sachs	(28)
2.323	Mid-America Apartment Communities Inc (Reit)	Goldman Sachs	(707)
1.680	Milacron Holdings Corp	Bank of America Merrill Lynch	1.544
243	Milacron Holdings Corp	Goldman Sachs	225
(497)	Mobile Mini Inc	Goldman Sachs	(1.392)
563	Moelis & Co 'A'	Goldman Sachs	1.942
(594)	Molina Healthcare Inc	Goldman Sachs	(1.417)
(30)	Monolithic Power Systems Inc	Goldman Sachs	275
(90)	Monolithic Power Systems Inc	Morgan Stanley	675
(1.737)	Monro Muffler Brake Inc	Goldman Sachs	(4.516)
5.110	Monsanto Co	Goldman Sachs	(2.136)
(901)	Moog Inc 'A'	Goldman Sachs	(4.064)
1.781	Motorola Solutions Inc	Goldman Sachs	6.946
2.899	MRC Global Inc	Goldman Sachs	3.653
(260)	MSA Safety Inc	Goldman Sachs	(672)
393	MSC Industrial Direct Co Inc 'A'	Goldman Sachs	3.203
227	MSCI Inc	Bank of America Merrill Lynch	79
363	MSCI Inc	Goldman Sachs	(417)
(7.476)	Mueller Industries Inc	Goldman Sachs	(25.792)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
5.402	Mueller Water Products Inc 'A'	Goldman Sachs	4.646
(1.746)	MuleSoft Inc 'A'	Goldman Sachs	(987)
(836)	Multi-Color Corp	Goldman Sachs	(2.613)
(834)	Murphy Oil Corp	Goldman Sachs	(735)
(1.463)	Murphy USA Inc	Goldman Sachs	(6.847)
(267)	Murphy USA Inc	Bank of America Merrill Lynch	(729)
1.226	Nabors Industries Ltd	Goldman Sachs	239
(86)	National Beverage Corp	Goldman Sachs	(237)
(2.286)	Navistar International Corp	Morgan Stanley	(8.078)
(3.615)	Navistar International Corp	Bank of America Merrill Lynch	(10.430)
(8.429)	Navistar International Corp	Goldman Sachs	(26.126)
(1.465)	NCR Corp	Goldman Sachs	(2.901)
(963)	Neenah Paper Inc	Goldman Sachs	(2.985)
(101)	Nektar Therapeutics	Goldman Sachs	(26)
(4.785)	Nektar Therapeutics	Bank of America Merrill Lynch	(53.879)
(3.739)	Nektar Therapeutics	Morgan Stanley	(34.922)
(1.785)	Neogen Corp	Goldman Sachs	(7.111)
544	NetApp Inc	Bank of America Merrill Lynch	6.223
1.423	NetApp Inc	Goldman Sachs	16.279
3.466	NetApp Inc	Morgan Stanley	14.938
(461)	Netflix Inc	Goldman Sachs	2.242
1.023	NETGEAR Inc	Goldman Sachs	1.766
507	NetScout Systems Inc	Morgan Stanley	900
(12.992)	Nevro Corp	Morgan Stanley	89.775
4.612	New York Inc (Reit)	Goldman Sachs	(9.501)
2.756	New York Times Co/The 'A'	Bank of America Merrill Lynch	3.445
(2.930)	Newell Brands Inc	Goldman Sachs	(7.014)
(1.192)	Newell Brands Inc	Bank of America Merrill Lynch	(3.326)
(945)	Newell Brands Inc	Morgan Stanley	(303)
2.187	Newfield Exploration Co	Bank of America Merrill Lynch	2.799
6.711	Newfield Exploration Co	Goldman Sachs	8.590
5.725	Newfield Exploration Co	Morgan Stanley	3.149
4.616	Newmont Mining Corp	Morgan Stanley	3.139
6.895	Newmont Mining Corp	Bank of America Merrill Lynch	5.585
9.148	Newmont Mining Corp	Goldman Sachs	7.449
(215)	News Corp 'A'	Bank of America Merrill Lynch	(122)
(2.829)	News Corp 'A'	Goldman Sachs	(3.134)
(1.641)	NextEra Energy Inc	Goldman Sachs	(2.782)
3.625	NIC Inc	Goldman Sachs	2.900
(6.090)	Nielsen Holdings Plc	Goldman Sachs	(4.971)
(1.131)	NIKE Inc 'B'	Goldman Sachs	(4.154)
2.373	Noble Energy Inc	Goldman Sachs	1.353
(1.032)	Nordson Corp	Goldman Sachs	(2.557)
1.061	Nordstrom Inc	Bank of America Merrill Lynch	5.601
252	Nordstrom Inc	Morgan Stanley	1.361
3.749	Nordstrom Inc	Goldman Sachs	24.883
247	Norfolk Southern Corp	Bank of America Merrill Lynch	2.448
1.683	Norfolk Southern Corp	Morgan Stanley	14.978
343	Northern Trust Corp	Bank of America Merrill Lynch	1.609
1.101	Northern Trust Corp	Goldman Sachs	5.164
(2.344)	Northwest Natural Gas Co	Goldman Sachs	(4.805)
1.257	NorthWestern Corp	Bank of America Merrill Lynch	1.822
3.268	Norwegian Cruise Line Holdings Ltd	Goldman Sachs	(5.327)
2.154	NOW Inc	Goldman Sachs	646
741	NRG Yield Inc 'C'	Goldman Sachs	(185)
4.362	Nuance Communications Inc	Bank of America Merrill Lynch	8.811
	Etats-Unis *suite*		
11.623	Nuance Communications Inc	Goldman Sachs	23.478
1.677	Nuance Communications Inc	Morgan Stanley	2.952
(1.537)	Nucor Corp	Bank of America Merrill Lynch	(557)
1.140	Nutanix Inc 'A'	Bank of America Merrill Lynch	2.463
(928)	NuVasive Inc	Bank of America Merrill Lynch	(1.628)
(99)	NuVasive Inc	Morgan Stanley	(117)
306	NVIDIA Corp	Goldman Sachs	(4.256)
448	NxStage Medical Inc	Goldman Sachs	157
660	NxStage Medical Inc	Bank of America Merrill Lynch	231
(588)	O'Reilly Automotive Inc	Bank of America Merrill Lynch	(12.468)
(859)	O'Reilly Automotive Inc	Goldman Sachs	(20.347)
952	Oasis Petroleum Inc	Bank of America Merrill Lynch	257
7.993	Oasis Petroleum Inc	Goldman Sachs	2.158
(1.272)	Oceaneering International Inc	Goldman Sachs	(891)
628	Oclaro Inc	Bank of America Merrill Lynch	435
782	Oclaro Inc	Goldman Sachs	154
1.614	OGE Energy Corp	Bank of America Merrill Lynch	1.031
6.142	OGE Energy Corp	Goldman Sachs	1.674
1.530	Ollie's Bargain Outlet Holdings Inc	Goldman Sachs	4.158
1.489	Ollie's Bargain Outlet Holdings Inc	Bank of America Merrill Lynch	3.511
(300)	Omega Healthcare Investors Inc (Reit)	Bank of America Merrill Lynch	76
(1.154)	Omega Healthcare Investors Inc (Reit)	Goldman Sachs	217
225	Omnicom Group Inc	Bank of America Merrill Lynch	847
987	Omnicom Group Inc	Goldman Sachs	5.547
1.425	ON Semiconductor Corp	Goldman Sachs	(2.069)
1.911	ON Semiconductor Corp	Bank of America Merrill Lynch	(2.340)
153	OneMain Holdings Inc	Goldman Sachs	106
217	OneMain Holdings Inc	Bank of America Merrill Lynch	305
159	ONEOK Inc	Bank of America Merrill Lynch	184
558	ONEOK Inc	Goldman Sachs	507
1.937	Oracle Corp	Goldman Sachs	379
457	OraSure Technologies Inc	Bank of America Merrill Lynch	1.353
233	Orbotech Ltd	Bank of America Merrill Lynch	(764)
952	Orbotech Ltd	Goldman Sachs	(2.038)
(419)	Ormat Technologies Inc	Goldman Sachs	(1.232)
4.181	Oshkosh Corp	Goldman Sachs	23.533
2.773	Oshkosh Corp	Morgan Stanley	12.340
1.818	Oshkosh Corp	Bank of America Merrill Lynch	10.290
1.638	Outfront Media Inc (Reit)	Goldman Sachs	(639)
834	Owens & Minor Inc	Bank of America Merrill Lynch	328
2.987	Owens & Minor Inc	Goldman Sachs	1.772
7.140	Owens Corning	Goldman Sachs	41.769
5.435	Owens Corning	Morgan Stanley	13.098
7.986	Owens Corning	Bank of America Merrill Lynch	46.718
15.658	PACCAR Inc	Bank of America Merrill Lynch	21.179
19.635	PACCAR Inc	Goldman Sachs	25.608
10.645	PACCAR Inc	Morgan Stanley	30.019
(2.744)	Pacific Premier Bancorp Inc	Goldman Sachs	(6.627)
(795)	Pacira Pharmaceuticals Inc/DE	Goldman Sachs	(5.863)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
489	PacWest Bancorp	Bank of America Merrill Lynch	1.431
4.309	PacWest Bancorp	Goldman Sachs	14.311
2.430	Palo Alto Networks Inc	Morgan Stanley	(11.249)
114	Palo Alto Networks Inc	Bank of America Merrill Lynch	(559)
1.188	Palo Alto Networks Inc	Goldman Sachs	(242)
112	Patrick Industries Inc	Bank of America Merrill Lynch	758
167	Pattern Energy Group Inc	Goldman Sachs	3
(12.997)	Patterson-UTI Energy Inc	Goldman Sachs	(23.005)
(7.023)	Patterson-UTI Energy Inc	Bank of America Merrill Lynch	(12.431)
(8.136)	Patterson-UTI Energy Inc	Morgan Stanley	(12.123)
234	Paylocity Holding Corp	Bank of America Merrill Lynch	(307)
123	PayPal Holdings Inc	Bank of America Merrill Lynch	(548)
126	PayPal Holdings Inc	Goldman Sachs	(449)
(505)	PBF Energy Inc ‘A’	Goldman Sachs	381
126	Peabody Energy Corp	Morgan Stanley	275
2.822	Peabody Energy Corp	Bank of America Merrill Lynch	6.560
777	Peabody Energy Corp	Goldman Sachs	1.819
529	Pegasystems Inc	Goldman Sachs	(908)
3.867	Penske Automotive Group Inc	Goldman Sachs	11.507
761	Penske Automotive Group Inc	Bank of America Merrill Lynch	2.140
401	Penske Automotive Group Inc	Morgan Stanley	1.227
(5.756)	Penumbra Inc	Morgan Stanley	(5.180)
(7.351)	Penumbra Inc	Goldman Sachs	(5.513)
(3.112)	PepsiCo Inc	Goldman Sachs	(4.575)
925	Performance Food Group Co	Bank of America Merrill Lynch	2.220
697	Performance Food Group Co	Goldman Sachs	1.673
129	PerkinElmer Inc	Bank of America Merrill Lynch	(26)
55	Perrigo Co Plc	Bank of America Merrill Lynch	126
149	Philip Morris International Inc	Goldman Sachs	56
(1.728)	Phillips 66	Goldman Sachs	(6.237)
(9.065)	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	(1.088)
(26.266)	Physicians Realty Trust (Reit)	Goldman Sachs	(3.152)
(19.461)	Physicians Realty Trust (Reit)	Morgan Stanley	1.751
676	Pilgrim’s Pride Corp	Goldman Sachs	1.521
1.225	Pilgrim’s Pride Corp	Bank of America Merrill Lynch	2.756
4.320	Pinnacle West Capital Corp	Goldman Sachs	2.981
(1.291)	Pioneer Natural Resources Co	Goldman Sachs	(4.216)
(3.946)	Pitney Bowes Inc	Goldman Sachs	(3.354)
(1.976)	Plantronics Inc	Goldman Sachs	(5.530)
(79)	Plantronics Inc	Bank of America Merrill Lynch	(88)
6.104	Platform Specialty Products Corp	Goldman Sachs	2.258
1.323	PNM Resources Inc	Goldman Sachs	992
(235)	Polaris Industries Inc	Goldman Sachs	(1.962)
(6.867)	PolyOne Corp	Goldman Sachs	(16.481)
8.332	Portland General Electric Co	Goldman Sachs	3.666
179	Portland General Electric Co	Bank of America Merrill Lynch	79
122	Portland General Electric Co	Morgan Stanley	24
2.689	PPG Industries Inc	Goldman Sachs	3.829
689	PPL Corp	Bank of America Merrill Lynch	474
2.101	PPL Corp	Goldman Sachs	525
(3.305)	PRA Group Inc	Goldman Sachs	(3.305)
(48)	Priceline Group Inc/The	Bank of America Merrill Lynch	1.650
(2.085)	PriceSmart Inc	Goldman Sachs	(12.652)
(90)	PriceSmart Inc	Bank of America Merrill Lynch	(349)
(293)	Primerica Inc	Goldman Sachs	(684)
1.304	Primoris Services Corp	Bank of America Merrill Lynch	1.799
1.217	Primoris Services Corp	Goldman Sachs	2.224
7.828	Principal Financial Group Inc	Goldman Sachs	22.153
(6.025)	Procter & Gamble Co/The	Goldman Sachs	(7.627)
(1.389)	Progress Software Corp	Goldman Sachs	(431)
3.277	Prologis Inc (Reit)	Goldman Sachs	(271)
249	Prologis Inc (Reit)	Bank of America Merrill Lynch	(230)
114	Proofpoint Inc	Bank of America Merrill Lynch	(236)
120	Proofpoint Inc	Goldman Sachs	(119)
2.184	Properties Inc (Reit)	Goldman Sachs	42.916
4.242	ProPetro Holding Corp	Goldman Sachs	7.466
(2.086)	Proto Labs Inc	Goldman Sachs	(24.719)
7.121	Prudential Financial Inc	Goldman Sachs	39.758
3.276	Prudential Financial Inc	Bank of America Merrill Lynch	19.400
2.711	Prudential Financial Inc	Morgan Stanley	15.859
(242)	PTC Inc	Bank of America Merrill Lynch	600
(3.080)	Public Service Enterprise Group Inc	Goldman Sachs	(5.144)
397	Public Storage (Reit)	Goldman Sachs	516
1.236	Pure Storage Inc ‘A’	Goldman Sachs	1.099
(913)	Qorvo Inc	Bank of America Merrill Lynch	1.615
(2.867)	Qorvo Inc	Goldman Sachs	1.595
(1.254)	Qorvo Inc	Morgan Stanley	991
(108)	Quaker Chemical Corp	Goldman Sachs	(162)
(61)	Quaker Chemical Corp	Bank of America Merrill Lynch	(207)
2.532	Quest Diagnostics Inc	Goldman Sachs	17.243
1.036	Quest Diagnostics Inc	Bank of America Merrill Lynch	7.055
6.146	Quest Diagnostics Inc	Morgan Stanley	34.541
158	Quotient Technology Inc	Bank of America Merrill Lynch	(63)
(45.278)	Radian Group Inc	Bank of America Merrill Lynch	(7.244)
(27.562)	Radian Group Inc	Morgan Stanley	(827)
5.027	Ralph Lauren Corp	Morgan Stanley	29.810
4.870	Ralph Lauren Corp	Goldman Sachs	38.096
6.624	Ralph Lauren Corp	Bank of America Merrill Lynch	51.282
(5.342)	Rambus Inc	Goldman Sachs	(2.297)
2.870	Raymond James Financial Inc	Goldman Sachs	16.189
(12.888)	Rayonier Inc (Reit)	Goldman Sachs	(1.418)
(2.087)	RBC Bearings Inc	Goldman Sachs	(27.569)
211	Realogy Holdings Corp	Bank of America Merrill Lynch	329
1.552	Realogy Holdings Corp	Morgan Stanley	1.738
502	Realogy Holdings Corp	Goldman Sachs	783
(245)	RealPage Inc	Goldman Sachs	(100)
(646)	RealPage Inc	Morgan Stanley	(322)
(319)	RealPage Inc	Bank of America Merrill Lynch	(96)
(3.211)	Red Rock Resorts Inc ‘A’	Goldman Sachs	(9.554)
1.425	Redfin Corp	Goldman Sachs	1.340
423	Regal Beloit Corp	Bank of America Merrill Lynch	1.003
863	Regal Beloit Corp	Goldman Sachs	2.466
958	Reliance Steel & Aluminum Co	Goldman Sachs	4.062
255	RenaissanceRe Holdings Ltd	Bank of America Merrill Lynch	108
119	RenaissanceRe Holdings Ltd	Goldman Sachs	(20)
(129)	ResMed Inc	Bank of America Merrill Lynch	(43)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(779)	ResMed Inc	Goldman Sachs	(597)
(551)	Retail Opportunity Investments Corp (Reit)	Goldman Sachs	(48)
(1.517)	Retail Properties of America Inc ‘A’ (Reit)	Bank of America Merrill Lynch	90
(10.104)	Retail Properties of America Inc ‘A’ (Reit)	Goldman Sachs	(1.348)
1.422	REV Group Inc	Goldman Sachs	5.446
2.557	Rexnord Corp	Goldman Sachs	5.063
26	RH	Bank of America Merrill Lynch	(104)
239	RingCentral Inc ‘A’	Bank of America Merrill Lynch	215
(590)	RLI Corp	Goldman Sachs	(273)
758	RLJ Lodging Trust (Reit)	Goldman Sachs	364
2.323	Robert Half International Inc	Bank of America Merrill Lynch	8.177
355	Robert Half International Inc	Goldman Sachs	1.250
2.375	Robert Half International Inc	Morgan Stanley	4.869
1.425	Rockwell Automation Inc	Goldman Sachs	1.685
1.307	Rockwell Automation Inc	Morgan Stanley	(3.189)
66	Rogers Corp	Goldman Sachs	321
139	Roper Technologies Inc	Goldman Sachs	1.069
(2.549)	Rowan Cos Plc ‘A’	Goldman Sachs	(1.657)
693	Royal Caribbean Cruises Ltd	Goldman Sachs	(374)
(763)	Royal Gold Inc	Goldman Sachs	2.060
1.426	RPM International Inc	Goldman Sachs	3.137
7.249	Ryder System Inc	Bank of America Merrill Lynch	28.127
14.290	Ryder System Inc	Goldman Sachs	53.515
9.651	Ryder System Inc	Morgan Stanley	51.319
(175)	Ryman Hospitality Properties (Reit)	Goldman Sachs	(93)
586	S&P Global Inc	Goldman Sachs	3.035
6.290	Sabra Health Care Inc (Reit)	Goldman Sachs	3.082
(2.124)	salesforce.com Inc	Goldman Sachs	5.567
(160)	SBA Communications Corp (Reit)	Goldman Sachs	550
(1.552)	Schlumberger Ltd	Goldman Sachs	(2.794)
(3.144)	Science Applications International Corp	Goldman Sachs	(18.736)
(504)	Science Applications International Corp	Morgan Stanley	(1.994)
(113)	Science Applications International Corp	Bank of America Merrill Lynch	(66)
2.201	Scorpio Tankers Inc	Bank of America Merrill Lynch	(440)
19.746	Scorpio Tankers Inc	Goldman Sachs	(3.949)
227	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	490
332	Scotts Miracle-Gro Co/The	Goldman Sachs	392
(350)	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(910)
(408)	Scotts Miracle-Gro Co/The	Morgan Stanley	(628)
(6.485)	Select Income (Reit)	Goldman Sachs	745
1.937	Select Medical Holdings Corp	Goldman Sachs	2.131
1.347	Semtech Corp	Goldman Sachs	(3.704)
507	Sensata Technologies Holding NV	Bank of America Merrill Lynch	1.121
432	Sensata Technologies Holding NV	Goldman Sachs	894
(433)	Sensient Technologies Corp	Goldman Sachs	(1.412)
(988)	Service Corp International/US	Goldman Sachs	(1.458)
871	ServiceMaster Global Holdings Inc	Goldman Sachs	1.855
(1.871)	ServiceNow Inc	Goldman Sachs	7.403
(2.476)	Shake Shack Inc ‘A’	Bank of America Merrill Lynch	(5.628)
(316)	Shenandoah Telecommunications Co	Bank of America Merrill Lynch	(412)
	Etats-Unis *suite*		
(628)	Shenandoah Telecommunications Co	Goldman Sachs	(1.731)
(107)	Sherwin-Williams Co/The	Goldman Sachs	(964)
(3.026)	Sherwin-Williams Co/The	Morgan Stanley	(24.178)
(11.404)	Ship Finance International Ltd	Bank of America Merrill Lynch	(11.404)
(57)	Signature Bank/New York NY	Goldman Sachs	(298)
(222)	Silicon Laboratories Inc	Goldman Sachs	460
(1.507)	Simpson Manufacturing Co Inc	Goldman Sachs	(3.833)
52	SINA Corp/China	Bank of America Merrill Lynch	(328)
370	SINA Corp/China	Goldman Sachs	(1.477)
13.722	Sirius XM Holdings Inc	Goldman Sachs	1.578
(1.299)	SiteOne Landscape Supply Inc	Goldman Sachs	(6.690)
(812)	Six Flags Entertainment Corp	Goldman Sachs	154
(528)	SkyWest Inc	Goldman Sachs	(956)
405	Skyworks Solutions Inc	Morgan Stanley	(1.124)
(1.768)	Sleep Number Corp	Goldman Sachs	(8.168)
343	SLM Corp	Bank of America Merrill Lynch	456
(4.887)	Snyder’s-Lance Inc	Bank of America Merrill Lynch	(16.723)
(7.293)	Snyder’s-Lance Inc	Goldman Sachs	(20.189)
(3.427)	Snyder’s-Lance Inc	Morgan Stanley	(6.202)
310	SodaStream International Ltd	Goldman Sachs	1.497
295	Sohu.com Inc	Bank of America Merrill Lynch	(1.058)
204	Sohu.com Inc	Goldman Sachs	(951)
(1.369)	SolarEdge Technologies Inc	Bank of America Merrill Lynch	1.306
1.862	Sonic Corp	Goldman Sachs	2.607
(980)	Sonoco Products Co	Goldman Sachs	(2.352)
(118)	Sotheby’s	Bank of America Merrill Lynch	(197)
(241)	Sotheby’s	Goldman Sachs	(987)
(5.285)	Southern Co/The	Goldman Sachs	684
(807)	Southern Co/The	Bank of America Merrill Lynch	(235)
93	Spectrum Brands Holdings Inc	Morgan Stanley	220
331	Spectrum Brands Holdings Inc	Goldman Sachs	1.246
365	Spirit AeroSystems Holdings Inc ‘A’	Bank of America Merrill Lynch	432
552	Spirit AeroSystems Holdings Inc ‘A’	Goldman Sachs	2.219
(2.222)	Spirit Airlines Inc	Goldman Sachs	(8.184)
683	Splunk Inc	Bank of America Merrill Lynch	(1.548)
152	Splunk Inc	Goldman Sachs	72
33.032	Sprint Corp	Goldman Sachs	(2.477)
5.369	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	18.791
15.964	Sprouts Farmers Market Inc	Goldman Sachs	55.874
8.480	Sprouts Farmers Market Inc	Morgan Stanley	25.694
(2.055)	Square Inc ‘A’	Goldman Sachs	8.145
2.120	SRC Energy Inc	Goldman Sachs	1.887
765	SRC Energy Inc	Bank of America Merrill Lynch	567
(649)	Stamps.com Inc	Bank of America Merrill Lynch	2.180
988	Stanley Black & Decker Inc	Bank of America Merrill Lynch	537
2.277	Stanley Black & Decker Inc	Goldman Sachs	11.135
(499)	Starbucks Corp	Bank of America Merrill Lynch	(441)
(8.117)	Starbucks Corp	Goldman Sachs	(11.725)
(6.126)	Starwood Property Trust Inc (Reit)	Goldman Sachs	(1.211)
(325)	Steel Dynamics Inc	Goldman Sachs	(400)
577	Steelcase Inc ‘A’	Bank of America Merrill Lynch	455

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.953	Steelcase Inc 'A'	Goldman Sachs	2.832
97	Stepan Co	Bank of America Merrill Lynch	434
(366)	Stericycle Inc	Morgan Stanley	(1.120)
(782)	Sterling Bancorp/DE	Bank of America Merrill Lynch	(755)
(1.381)	Sterling Bancorp/DE	Goldman Sachs	(2.072)
1.771	Stryker Corp	Goldman Sachs	(843)
554	Stryker Corp	Bank of America Merrill Lynch	165
(1.448)	Sun Communities Inc (Reit)	Goldman Sachs	87
1.127	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	(32)
4.051	Sunstone Hotel Investors Inc (Reit)	Goldman Sachs	1.027
1.174	SunTrust Banks Inc	Bank of America Merrill Lynch	4.506
4.924	SunTrust Banks Inc	Goldman Sachs	16.818
464	Super Micro Computer Inc	Bank of America Merrill Lynch	284
260	Super Micro Computer Inc	Goldman Sachs	27
2.587	Superior Energy Services Inc	Bank of America Merrill Lynch	3.378
718	Superior Energy Services Inc	Goldman Sachs	969
206	Switch Inc A	Bank of America Merrill Lynch	(381)
545	Switch Inc A	Goldman Sachs	(1.008)
(162)	Synaptics Inc	Goldman Sachs	(91)
73	SYNNEX Corp	Bank of America Merrill Lynch	334
1.459	Synopsys Inc	Bank of America Merrill Lynch	5.795
1.919	Synopsys Inc	Goldman Sachs	7.489
(457)	Syntel Inc	Goldman Sachs	(617)
(1.084)	T Rowe Price Group Inc	Goldman Sachs	(2.648)
315	T-Mobile US Inc	Bank of America Merrill Lynch	1.487
718	T-Mobile US Inc	Morgan Stanley	998
(2.715)	Tableau Software Inc 'A'	Goldman Sachs	2.853
171	Take-Two Interactive Software Inc	Goldman Sachs	(1.179)
726	Tanger Factory Outlet Centers Inc (Reit)	Goldman Sachs	465
(3.240)	Tapestry Inc	Bank of America Merrill Lynch	(4.925)
(1.458)	Tapestry Inc	Goldman Sachs	(1.800)
(94)	Tapestry Inc	Morgan Stanley	(11)
775	Target Corp	Bank of America Merrill Lynch	5.703
20.616	Target Corp	Morgan Stanley	91.535
(2.166)	Taubman Centers Inc (Reit)	Goldman Sachs	(5.284)
(134)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	(254)
(598)	Taylor Morrison Home Corp 'A'	Bank of America Merrill Lynch	(345)
(2.569)	Taylor Morrison Home Corp 'A'	Goldman Sachs	(2.586)
9.982	TD Ameritrade Holding Corp	Goldman Sachs	20.363
1.498	TE Connectivity Ltd	Bank of America Merrill Lynch	(1.795)
(344)	TechnipFMC Plc	Goldman Sachs	(691)
949	Tegna Inc	Morgan Stanley	218
5.067	Tegna Inc	Bank of America Merrill Lynch	5.270
4.835	Tegna Inc	Goldman Sachs	5.028
(205)	Teleflex Inc	Goldman Sachs	(410)
(52)	Teleflex Inc	Bank of America Merrill Lynch	89
717	Telephone & Data Systems Inc	Bank of America Merrill Lynch	874
3.057	Telephone & Data Systems Inc	Goldman Sachs	2.001
624	Telephone & Data Systems Inc	Morgan Stanley	664

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.266	Tenet Healthcare Corp	Bank of America Merrill Lynch	357
1.953	Tenneco Inc	Bank of America Merrill Lynch	9.745
9.714	Tenneco Inc	Goldman Sachs	47.840
7.579	Tenneco Inc	Morgan Stanley	28.573
(1.875)	Teradata Corp	Goldman Sachs	(4.313)
(3.086)	Teradyne Inc	Goldman Sachs	5.215
847	Terex Corp	Goldman Sachs	3.040
1.930	Terreno Realty Corp (Reit)	Goldman Sachs	154
(398)	Tetra Tech Inc	Bank of America Merrill Lynch	(228)
(560)	Tetra Tech Inc	Goldman Sachs	(873)
(68)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	(584)
(2.141)	Texas Capital Bancshares Inc	Goldman Sachs	(21.505)
8.060	Texas Instruments Inc	Bank of America Merrill Lynch	4.191
17.064	Texas Instruments Inc	Goldman Sachs	8.495
7.779	Texas Instruments Inc	Morgan Stanley	(3.501)
389	Texas Roadhouse Inc	Goldman Sachs	434
591	Textainer Group Holdings Ltd	Goldman Sachs	75
209	Textainer Group Holdings Ltd	Bank of America Merrill Lynch	(33)
1.163	TherapeuticsMD Inc	Goldman Sachs	174
(16.245)	Third Point Reinsurance Ltd	Bank of America Merrill Lynch	(12.996)
(106)	Thor Industries Inc	Goldman Sachs	(137)
322	Tiffany & Co	Bank of America Merrill Lynch	108
124	Tiffany & Co	Goldman Sachs	77
1.194	Tivity Health Inc	Goldman Sachs	3.582
1.278	TiVo Corp	Bank of America Merrill Lynch	1.789
1.278	TiVo Corp	Goldman Sachs	1.789
(1.186)	TJX Cos Inc/The	Goldman Sachs	(2.681)
(52)	Torchmark Corp	Bank of America Merrill Lynch	(209)
(4.890)	Torchmark Corp	Goldman Sachs	(15.800)
63	Toro Co/The	Bank of America Merrill Lynch	200
379	Toro Co/The	Goldman Sachs	1.165
550	Tractor Supply Co	Bank of America Merrill Lynch	3.872
1.912	Tractor Supply Co	Goldman Sachs	13.460
678	Tractor Supply Co	Morgan Stanley	1.800
(471)	Trade Desk Inc/The 'A'	Bank of America Merrill Lynch	793
(216)	Trade Desk Inc/The 'A'	Goldman Sachs	(6)
(465)	TransDigm Group Inc	Goldman Sachs	(5.496)
(1.466)	TransDigm Group Inc	Morgan Stanley	(24.599)
2.791	TransUnion	Bank of America Merrill Lynch	1.396
(1.039)	Travelport Worldwide Ltd	Goldman Sachs	(177)
(1.118)	Trimble Inc	Goldman Sachs	(604)
1.011	Trinseo SA	Morgan Stanley	3.336
1.352	Trinseo SA	Bank of America Merrill Lynch	6.878
1.111	Trinseo SA	Goldman Sachs	5.722
754	Triton International Ltd/Bermuda	Goldman Sachs	(586)
205	Triton International Ltd/Bermuda	Bank of America Merrill Lynch	(169)
(457)	Triumph Group Inc	Goldman Sachs	(914)
(6.153)	Tronox Ltd 'A'	Goldman Sachs	12.552
(1.582)	TrueBlue Inc	Goldman Sachs	(2.531)
(3.008)	TTM Technologies Inc	Goldman Sachs	(90)
1.525	Tutor Perini Corp	Bank of America Merrill Lynch	1.822
1.822	Tutor Perini Corp	Goldman Sachs	3.502

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(3.674)	Twenty-First Century Fox Inc ‘A’	Goldman Sachs	(8.837)
(491)	Tyler Technologies Inc	Bank of America Merrill Lynch	(2.212)
(1.862)	Tyler Technologies Inc	Morgan Stanley	(7.084)
(1.268)	Tyler Technologies Inc	Goldman Sachs	(5.667)
(264)	Tyson Foods Inc ‘A’	Goldman Sachs	(309)
1.305	UGI Corp	Bank of America Merrill Lynch	540
2.159	UGI Corp	Goldman Sachs	1.266
382	Ultra Petroleum Corp	Bank of America Merrill Lynch	435
2.114	Ultra Petroleum Corp	Goldman Sachs	2.410
(5.615)	Under Armour Inc ‘A’	Goldman Sachs	(6.962)
(5.206)	Under Armour Inc ‘A’	Morgan Stanley	(3.072)
(7.666)	Under Armour Inc ‘A’	Bank of America Merrill Lynch	(9.659)
(12.437)	Under Armour Inc ‘C’	Bank of America Merrill Lynch	(14.031)
(3.814)	Under Armour Inc ‘C’	Morgan Stanley	(1.983)
(790)	UniFirst Corp/MA	Goldman Sachs	(8.058)
1.152	Union Pacific Corp	Goldman Sachs	9.516
1.712	Union Pacific Corp	Morgan Stanley	14.261
787	Union Pacific Corp	Bank of America Merrill Lynch	6.501
253	United Natural Foods Inc	Goldman Sachs	503
(147)	United Parcel Service Inc ‘B’	Goldman Sachs	(847)
(36)	United Rentals Inc	Bank of America Merrill Lynch	(207)
(303)	United Rentals Inc	Goldman Sachs	(2.070)
(96.898)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	(63.849)
(20.264)	Uniti Group Inc (Reit)	Goldman Sachs	(13.374)
(28.790)	Uniti Group Inc (Reit)	Morgan Stanley	(14.395)
92	Universal Corp/VA	Bank of America Merrill Lynch	71
2.249	Universal Corp/VA	Goldman Sachs	1.375
(966)	Universal Health Services Inc ‘B’	Goldman Sachs	(12.079)
(2.970)	Universal Health Services Inc ‘B’	Morgan Stanley	(37.184)
1.039	Unum Group	Bank of America Merrill Lynch	3.865
1.579	Unum Group	Goldman Sachs	5.874
933	Unum Group	Morgan Stanley	2.874
(590)	Urban Edge Properties (Reit)	Goldman Sachs	(85)
789	US Foods Holding Corp	Goldman Sachs	2.154
448	US Foods Holding Corp	Bank of America Merrill Lynch	1.054
(741)	US Silica Holdings Inc	Goldman Sachs	(178)
(2.009)	USANA Health Sciences Inc	Goldman Sachs	(12.355)
(2.943)	USG Corp	Goldman Sachs	(9.581)
202	Vail Resorts Inc	Bank of America Merrill Lynch	(1.381)
51	Vail Resorts Inc	Goldman Sachs	(171)
8.384	Valero Energy Corp	Bank of America Merrill Lynch	21.882
10.456	Valero Energy Corp	Goldman Sachs	27.290
13.578	Valero Energy Corp	Morgan Stanley	16.429
692	Validus Holdings Ltd	Goldman Sachs	(284)
(1.445)	Valmont Industries Inc	Goldman Sachs	(12.533)
(30)	Valmont Industries Inc	Bank of America Merrill Lynch	(282)
(2.688)	Vantiv Inc ‘A’	Goldman Sachs	(5.222)
324	Varonis Systems Inc	Bank of America Merrill Lynch	(291)
74	Varonis Systems Inc	Goldman Sachs	(83)
(1.280)	Vector Group Ltd	Bank of America Merrill Lynch	(273)
(6.611)	Vector Group Ltd	Goldman Sachs	(2.173)
	Etats-Unis *suite*		
1.015	Vectren Corp	Bank of America Merrill Lynch	2.092
1.360	Vectren Corp	Morgan Stanley	3.323
10.685	Vectren Corp	Goldman Sachs	26.938
778	Venator Materials Plc	Bank of America Merrill Lynch	(537)
1.009	Venator Materials Plc	Goldman Sachs	(31)
1.115	Ventas Inc (Reit)	Bank of America Merrill Lynch	101
8.533	Ventas Inc (Reit)	Goldman Sachs	543
(11.752)	VEREIT Inc (Reit)	Goldman Sachs	1.643
(53.220)	VEREIT Inc (Reit)	Morgan Stanley	10.644
(768)	VeriFone Systems Inc	Goldman Sachs	(46)
281	Verint Systems Inc	Morgan Stanley	492
495	Verint Systems Inc	Bank of America Merrill Lynch	769
2.359	Verint Systems Inc	Goldman Sachs	4.203
11.357	VeriSign Inc	Goldman Sachs	49.062
8.048	VeriSign Inc	Morgan Stanley	7.968
(5.871)	Verisk Analytics Inc	Goldman Sachs	(15.788)
(1.173)	Verisk Analytics Inc	Morgan Stanley	(2.946)
31	Verizon Communications Inc	Bank of America Merrill Lynch	101
2.710	Verizon Communications Inc	Goldman Sachs	12.774
435	Versum Materials Inc	Goldman Sachs	78
1.346	Versum Materials Inc	Bank of America Merrill Lynch	16
1.555	Viacom Inc ‘B’	Bank of America Merrill Lynch	5.754
5.482	Viacom Inc ‘B’	Goldman Sachs	20.283
2.083	Viacom Inc ‘B’	Morgan Stanley	4.499
(27.567)	ViaSat Inc	Goldman Sachs	(42.656)
1.177	Viavi Solutions Inc	Bank of America Merrill Lynch	349
(125)	Virtusa Corp	Bank of America Merrill Lynch	(205)
6.116	Visa Inc ‘A’	Goldman Sachs	861
5.718	Vishay Intertechnology Inc	Bank of America Merrill Lynch	(143)
4.418	Vishay Intertechnology Inc	Goldman Sachs	(3.212)
8.166	Vishay Intertechnology Inc	Morgan Stanley	(6.592)
1.207	VMware Inc ‘A’	Bank of America Merrill Lynch	(2.824)
3.833	VMware Inc ‘A’	Morgan Stanley	(16.904)
(734)	Vonage Holdings Corp	Goldman Sachs	(708)
244	Vulcan Materials Co	Goldman Sachs	730
276	Vulcan Materials Co	Bank of America Merrill Lynch	402
119	WABCO Holdings Inc	Goldman Sachs	226
(100)	Wabtec Corp/DE	Goldman Sachs	(412)
(5.369)	Waddell & Reed Financial Inc ‘A’	Goldman Sachs	(6.640)
2.921	WageWorks Inc	Morgan Stanley	14.313
1.294	WageWorks Inc	Bank of America Merrill Lynch	3.559
2.738	WageWorks Inc	Goldman Sachs	7.530
(3.298)	Walgreens Boots Alliance Inc	Goldman Sachs	(6.757)
17.548	Walt Disney Co/The	Goldman Sachs	30.264
1.454	Walt Disney Co/The	Morgan Stanley	4.157
107	Walt Disney Co/The	Bank of America Merrill Lynch	285
1.020	Warrior Met Coal Inc	Goldman Sachs	(5.939)
(293)	Waste Connections Inc	Goldman Sachs	(125)
(478)	Waters Corp	Goldman Sachs	(115)
(57)	Wayfair Inc ‘A’	Bank of America Merrill Lynch	(74)
(723)	Wayfair Inc ‘A’	Goldman Sachs	(872)
(2.184)	WD-40 Co	Goldman Sachs	(15.506)
(71.807)	Weatherford International Plc	Goldman Sachs	10.412
(68.337)	Weatherford International Plc	Morgan Stanley	5.809

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
568	Weatherford International Plc	Bank of America Merrill Lynch	(77)
2.177	Weatherford International Plc	Goldman Sachs	419
192	Weingarten Realty Investors (Reit)	Morgan Stanley	12
1.147	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	294
4.550	Weingarten Realty Investors (Reit)	Goldman Sachs	2.191
329	WellCare Health Plans Inc	Bank of America Merrill Lynch	2.011
(11.098)	Wells Fargo & Co	Goldman Sachs	(28.832)
(25.390)	Wells Fargo & Co	Morgan Stanley	(60.936)
(12.046)	Wells Fargo & Co	Bank of America Merrill Lynch	(33.344)
2.965	Wendy's Co/The	Goldman Sachs	1.660
32.078	Westar Energy Inc	Goldman Sachs	37.852
11.517	Westar Energy Inc	Bank of America Merrill Lynch	13.590
9.260	Westar Energy Inc	Morgan Stanley	10.742
43	Western Digital Corp	Bank of America Merrill Lynch	(558)
404	Western Digital Corp	Goldman Sachs	(3.051)
(12.773)	Western Union Co/The	Goldman Sachs	(3.960)
182	Westlake Chemical Corp	Goldman Sachs	330
1.712	Whiting Petroleum Corp	Goldman Sachs	4.237
1.246	WildHorse Resource Development Corp	Goldman Sachs	2.542
(441)	Williams-Sonoma Inc	Goldman Sachs	(516)
(127)	Winnebago Industries Inc	Bank of America Merrill Lynch	(448)
(443)	Winnebago Industries Inc	Goldman Sachs	(1.561)
534	Wix.com Ltd	Morgan Stanley	(742)
(145)	Workday Inc 'A'	Goldman Sachs	1.683
407	World Fuel Services Corp	Bank of America Merrill Lynch	773
998	World Fuel Services Corp	Goldman Sachs	1.896
(270)	World Wrestling Entertainment Inc 'A'	Bank of America Merrill Lynch	(165)
304	Worthington Industries Inc	Bank of America Merrill Lynch	388
(1.762)	WP Carey Inc (Reit)	Bank of America Merrill Lynch	833
	Etats-Unis *suite*		
(3.599)	WP Carey Inc (Reit)	Goldman Sachs	1.718
(2.009)	WP Carey Inc (Reit)	Morgan Stanley	1.195
(1.244)	WPX Energy Inc	Bank of America Merrill Lynch	(230)
(2.303)	WPX Energy Inc	Goldman Sachs	(1.009)
5.305	WR Grace & Co	Goldman Sachs	2.208
1.790	WR Grace & Co	Bank of America Merrill Lynch	753
4.565	WR Grace & Co	Morgan Stanley	1.029
(175)	Wright Medical Group NV	Goldman Sachs	48
(106)	WW Grainger Inc	Bank of America Merrill Lynch	(1.902)
(71)	WW Grainger Inc	Goldman Sachs	(1.132)
(1.384)	Wyndham Worldwide Corp	Goldman Sachs	(7.930)
(4.605)	Xenia Hotels & Resorts Inc (Reit)	Goldman Sachs	(1.704)
255	Xperi Corp	Bank of America Merrill Lynch	153
2.171	Xperi Corp	Goldman Sachs	1.303
(128)	YELP Inc	Goldman Sachs	259
581	Yum! Brands Inc	Goldman Sachs	1.925
(991)	Zayo Group Holdings Inc	Goldman Sachs	(187)
(163)	Zebra Technologies Corp 'A'	Goldman Sachs	(124)
(1.336)	Zendesk Inc	Goldman Sachs	240
(11.504)	Zillow Group Inc 'C'	Goldman Sachs	(12.035)
(361)	Zillow Group Inc 'C'	Bank of America Merrill Lynch	605
(21.189)	Zillow Group Inc 'C'	Morgan Stanley	(1.271)
(1.998)	Zimmer Biomet Holdings Inc	Morgan Stanley	(11.289)
1.571	Zions Bancorporation	Morgan Stanley	5.059
238	Zoetis Inc	Bank of America Merrill Lynch	277
2.622	Zoetis Inc	Goldman Sachs	4.401
3.005	Zoetis Inc	Morgan Stanley	2.590
(175)	Zogenix Inc	Bank of America Merrill Lynch	(21)
(143)	Zogenix Inc	Goldman Sachs	31
20.217	Zynga Inc 'A'	Goldman Sachs	3.942
			555.749
Total			1.217.693

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en euros						
EUR	95.701.969	USD	111.576.379	State Street Bank & Trust Company	15/12/2017	2.437.934
USD	3.045.854	EUR	2.595.704	State Street Bank & Trust Company	15/12/2017	(46.531)
						2.391.403
Catégorie d'Actions couverte en livres sterling						
GBP	234.511	USD	308.967	State Street Bank & Trust Company	15/12/2017	7.667
USD	3.579	GBP	2.709	State Street Bank & Trust Company	15/12/2017	(79)
						7.588
Catégorie d'Actions couverte en yens japonais						
SEK	941.364	USD	112.675	State Street Bank & Trust Company	15/12/2017	391
USD	4.572	SEK	38.188	State Street Bank & Trust Company	15/12/2017	(15)
						376
Total						2.399.367

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
1	EUR	Amsterdam Index	Décembre 2017	143
(79)	EUR	CAC 40 Index	Décembre 2017	(44.048)
1	EUR	DAX Index	Décembre 2017	2.153
(19)	USD	E-Mini S&P 500 Index	Décembre 2017	(51.854)
69	GBP	FTSE 100 Index	Décembre 2017	(81.571)
4	EUR	FTSE MIB Index	Décembre 2017	595
(25)	HKD	Hang Seng Index	Décembre 2017	75.626
18	EUR	IBEX 35 Index	Décembre 2017	46.676
(78)	SGD	MSCI Singapore Index	Décembre 2017	(6.626)
350	SEK	OMX Stockholm 30 Index	Décembre 2017	(49.368)
(32)	CAD	S&P/TSX 60 Index	Décembre 2017	(60.774)
47	AUD	SPI 200 Index	Décembre 2017	3.604
72	CHF	Swiss Market Index	Décembre 2017	78.064
26	JPY	Topix Index	Décembre 2017	40.949
Total				(46.431)

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
118	Put	S&P 500 Index	Exchange Traded	USD 2.450,00	19/1/2018	(185.260)	68.440
71	Put	S&P 500 Index	Exchange Traded	USD 2.500,00	19/1/2018	(147.325)	63.545
260	Put	S&P 500 Index	Exchange Traded	USD 2.575,00	31/1/2018	(75.004)	542.100
Total						(407.589)	674.085

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Global Long/Short Equity Fund suite

Options vendues au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
(189)	Put	S&P 500 Index	Exchange Traded	USD 2.300,00	19/1/2018	143.502	(41.958)
(260)	Put	S&P 500 Index	Exchange Traded	USD 2.450,00	31/1/2018	27.399	(217.100)
Total						170.901	(259.058)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	83,34
Portefeuille de titres à la valeur de marché	83,34
Autres éléments de l'actif net	16,66
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Impact World Equity Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	ACTIONS ORDINAIRES		
	Australie		
3.647	Aristocrat Leisure Ltd	60.778	0,02
31.379	Caltex Australia Ltd*	809.966	0,34
83.070	Coca-Cola Amatil Ltd	499.860	0,21
5.906	Commonwealth Bank of Australia	355.518	0,15
737	CSL Ltd	80.060	0,03
6.088	Macquarie Group Ltd	453.213	0,19
225.140	Qantas Airways Ltd	967.429	0,40
8.506	Santos Ltd	32.747	0,01
98.588	Sydney Airport (Unit)	553.638	0,23
210.021	Telstra Corp Ltd	545.934	0,23
766	Westpac Banking Corp	18.269	0,01
		4.377.412	1,82
	Autriche		
10.236	OMV AG	650.392	0,27
		650.392	0,27
	Belgique		
2.049	KBC Group NV	167.663	0,07
5.201	UCB SA	391.523	0,16
		559.186	0,23
	Bermudes		
6.246	Bunge Ltd	423.041	0,18
18.179	Invesco Ltd	658.080	0,27
15.500	Kerry Properties Ltd	68.477	0,03
		1.149.598	0,48
	Îles Vierges britanniques		
2.882	Michael Kors Holdings Ltd	169.779	0,07
1.638	Nomad Foods Ltd	27.043	0,01
		196.822	0,08
	Canada		
16.483	B2Gold Corp*	42.695	0,02
29.828	Bank of Nova Scotia/The	1.900.212	0,79
5.948	BCE Inc*	285.972	0,12
1.757	Canfor Corp	36.053	0,01
5.801	Celestica Inc	62.631	0,02
3.032	Intact Financial Corp	255.796	0,11
30.621	Lundin Mining Corp	175.066	0,07
780	Magna International Inc	43.453	0,02
38.301	Manulife Financial Corp	813.330	0,34
27.402	National Bank of Canada*	1.360.295	0,57
1.427	Norbord Inc	49.039	0,02
8.337	Rogers Communications Inc 'B'	437.731	0,18
27.227	Royal Bank of Canada	2.140.505	0,89
15.689	Sun Life Financial Inc	622.386	0,26
8.012	Thomson Reuters Corp	355.729	0,15
22.861	Toronto-Dominion Bank/The	1.300.779	0,54
34.288	Yamana Gold Inc	90.681	0,04
		9.972.353	4,15
	Îles Caïmans		
505.000	WH Group Ltd '144A'	536.092	0,22
		536.092	0,22
	Curaçao		
3.543	Schlumberger Ltd	224.449	0,09
		224.449	0,09
	Danemark		
22.962	Danske Bank A/S	863.295	0,36
	Danemark *suite*		
18.810	Novo Nordisk A/S 'B'	971.414	0,41
		1.834.709	0,77
	Finlande		
13.647	Sampo OYJ 'A'	724.311	0,30
3.189	UPM-Kymmene OYJ	96.701	0,04
17.055	Valmet OYJ	315.131	0,13
		1.136.143	0,47
	France		
5.157	Arkema SA	630.237	0,26
17.207	AXA SA	522.900	0,22
6.027	Bouygues SA	310.374	0,13
9.980	Cie de Saint-Gobain	573.351	0,24
3.772	CNP Assurances	85.257	0,03
2.484	Danone SA	210.946	0,09
6.423	Elior Group '144A'	141.391	0,06
3.217	Faurecia	246.997	0,10
418	Hermes International	218.244	0,09
1.749	ICADE (Reit)	163.000	0,07
2.895	Ipsen SA	353.108	0,15
1.219	Kering	543.722	0,23
5.160	LVMH Moet Hennessy Louis Vuitton SE	1.512.158	0,63
14.188	Natixis SA	114.997	0,05
4.142	Orange SA	71.774	0,03
15.070	Peugeot SA	313.529	0,13
331	Renault SA	33.650	0,01
1.657	Rubis SCA	117.635	0,05
6.766	Sanofi	618.886	0,26
4.515	Societe Generale SA	228.425	0,09
12.067	Television Francaise 1	190.354	0,08
376	Thales SA	38.265	0,02
9.497	Total SA	540.797	0,22
195	Unibail-Rodamco SE (Reit)	49.949	0,02
482	Vinci SA	49.511	0,02
		7.879.457	3,28
	Allemagne		
2.305	Aareal Bank AG	102.647	0,04
962	adidas AG	202.262	0,08
2.579	Allianz SE Reg	611.629	0,26
12.393	Aurubis AG	1.033.109	0,43
12.472	BASF SE	1.404.672	0,59
4.676	Bayer AG Reg	600.959	0,25
8.761	Deutsche Post AG Reg	417.112	0,17
20.222	Deutsche Telekom AG Reg	364.019	0,15
86.525	E.ON SE	1.004.679	0,42
952	Hochtief AG	167.687	0,07
6.795	SAP SE	770.067	0,32
9.265	Suedzucker AG	193.584	0,08
3.997	Talanx AG	164.101	0,07
29.847	Telefonica Deutschland Holding AG	142.315	0,06
		7.178.842	2,99
	Hong Kong		
52.600	AIA Group Ltd	426.366	0,18
74.500	BOC Hong Kong Holdings Ltd	376.831	0,16
15.000	Galaxy Entertainment Group Ltd	107.854	0,05
45.000	Hang Lung Properties Ltd	105.914	0,04
123.000	New World Development Co Ltd	178.297	0,07
45.000	Sun Hung Kai Properties Ltd	735.287	0,31
9.000	Wharf Holdings Ltd/The	28.351	0,01
		1.958.900	0,82

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Irlande		
3.744	Accenture Plc 'A'	551.154	0,23
218	CRH Plc	7.628	0,00
436	Eaton Corp Plc	33.768	0,02
8.271	Ingersoll-Rand Plc	719.742	0,30
13.968	Medtronic Plc	1.149.846	0,48
		2.462.138	1,03
	Île de Man		
40.600	Genting Singapore Plc	40.077	0,02
		40.077	0,02
	Italie		
1.975	Amplifon SpA	30.497	0,01
8.123	Assicurazioni Generali SpA	149.028	0,06
10.430	Atlantia SpA	347.812	0,15
6.484	Intesa Sanpaolo SpA – RSP*	20.642	0,01
35.816	Mediobanca SpA	409.351	0,17
4.265	Moncler SpA	117.396	0,05
12.892	Unipol Gruppo Finanziario SpA	59.184	0,02
		1.133.910	0,47
	Japon		
121.600	Astellas Pharma Inc	1.548.920	0,64
5.000	Daito Trust Construction Co Ltd	917.597	0,38
2.800	Denso Corp	157.695	0,07
1.000	East Japan Railway Co	97.052	0,04
6.000	Fukuoka Financial Group Inc	31.192	0,01
87.000	Hitachi Ltd	648.284	0,27
9.300	Hokuhoku Financial Group Inc	139.147	0,06
24.500	Honda Motor Co Ltd	819.366	0,34
11.400	Iida Group Holdings Co Ltd	210.791	0,09
22.700	Inpex Corp	256.503	0,11
49.600	ITOCHU Corp	862.185	0,36
4.500	Jafco Co Ltd	236.757	0,10
1.300	Japan Airlines Co Ltd	47.796	0,02
39.900	Japan Post Holdings Co Ltd	460.481	0,19
155.450	JXTG Holdings Inc	874.797	0,36
4.300	Kao Corp	285.694	0,12
4.100	KDDI Corp	117.745	0,05
4.000	Konami Holdings Corp	211.880	0,09
20.700	Mitsubishi Corp	520.135	0,22
104.500	Mitsui & Co Ltd	1.591.536	0,66
10.000	Mitsui Fudosan Co Ltd	226.530	0,09
2.900	MS&AD Insurance Group Holdings Inc	94.681	0,04
800	Murata Manufacturing Co Ltd	108.370	0,04
500	Nintendo Co Ltd	201.876	0,08
13.900	Nippon Telegraph & Telephone Corp	729.952	0,30
2.200	Nippon Television Holdings Inc	39.912	0,02
111.100	Nissan Motor Co Ltd	1.079.739	0,45
8.000	Nitto Denko Corp	788.209	0,33
68.400	NTT DOCOMO Inc	1.776.445	0,74
44.200	Osaka Gas Co Ltd	851.625	0,35
9.700	Pola Orbis Holdings Inc	355.248	0,15
10.200	Resona Holdings Inc	54.294	0,02
400	Secom Co Ltd	30.063	0,01
4.500	Shikoku Electric Power Co Inc	60.616	0,03
700	Shionogi & Co Ltd	39.136	0,02
13.800	Showa Shell Sekiyu KK	176.522	0,07
6.600	Sony Corp	306.624	0,13
2.700	Sumitomo Electric Industries Ltd	47.235	0,02
28.000	Sumitomo Mitsui Financial Group Inc	1.137.258	0,47
3.900	Sumitomo Mitsui Trust Holdings Inc	145.061	0,06
3.500	Suzuki Motor Corp	188.834	0,08
5.800	Teijin Ltd	125.377	0,05
15.300	Toho Gas Co Ltd	435.971	0,18
4.100	Tokyo Electron Ltd	760.304	0,32
	Japon *suite*		
51.100	Tokyo Gas Co Ltd	1.202.756	0,50
5.100	Toyo Seikan Group Holdings Ltd	84.324	0,04
27.300	Toyota Motor Corp	1.717.742	0,72
900	West Japan Railway Co	66.381	0,03
		22.866.638	9,52
	Jersey		
11.532	Delphi Automotive Plc	1.186.989	0,49
9.563	Ferguson Plc	689.889	0,29
161.299	Glencore Plc	744.008	0,31
1.692	Shire Plc	84.188	0,04
24.584	WPP Plc	437.990	0,18
		3.143.064	1,31
	Luxembourg		
10.682	Subsea 7 SA	156.333	0,07
1.367	Trinseo SA	102.389	0,04
		258.722	0,11
	Pays-Bas		
888	ABN AMRO Group NV - CVA'144A'	26.420	0,01
5.398	Ferrari NV	581.285	0,24
89.708	ING Groep NV	1.628.728	0,68
17.087	Koninklijke DSM NV	1.605.667	0,67
9.849	Randstad Holding NV	606.806	0,25
22.510	STMicroelectronics NV	505.301	0,21
4.033	Unilever NV - CVA	233.568	0,10
		5.187.775	2,16
	Nouvelle-Zélande		
24.968	Fletcher Building Ltd	118.921	0,05
		118.921	0,05
	Norvège		
4.591	Aker BP ASA	108.048	0,05
5.500	Leroy Seafood Group ASA	30.285	0,01
7.134	Orkla ASA	71.759	0,03
44.371	Statoil ASA	898.521	0,37
4.900	TGS NOPEC Geophysical Co ASA	118.515	0,05
		1.227.128	0,51
	Portugal		
29.721	Galp Energia SGPS SA	561.018	0,23
1.835	Jeronimo Martins SGPS SA	36.222	0,02
		597.240	0,25
	Singapour		
27.800	Ascendas Real Estate Investment Trust (Reit)	54.471	0,02
279.700	CapitaLand Ltd	732.802	0,30
8.900	DBS Group Holdings Ltd	161.374	0,07
4.600	Oversea-Chinese Banking Corp Ltd	42.506	0,02
29.500	Wilmar International Ltd	68.312	0,03
		1.059.465	0,44
	Espagne		
8.381	Acciona SA*	678.903	0,28
6.399	Aena SME SA '144A'	1.291.307	0,54
1.018	Amadeus IT Group SA	73.337	0,03
3.571	Banco Bilbao Vizcaya Argentaria SA	30.802	0,01
76.105	Banco Santander SA	517.455	0,22
2.256	Endesa SA	50.723	0,02
44.431	Mediaset Espana Comunicacion SA	520.192	0,22
17.005	Melia Hotels International SA	226.950	0,09
5.928	NH Hotel Group SA	43.439	0,02

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Espagne *suite*		
13.807	Repsol SA	254.295	0,11
62.606	Telefonica SA	645.925	0,27
		4.333.328	1,81
	Suède		
12.861	Atlas Copco AB 'A'	557.207	0,23
2.809	Atlas Copco AB 'B'	109.194	0,04
3.609	Boliden AB	115.387	0,05
7.200	JM AB	166.168	0,07
57.101	Skandinaviska Enskilda Banken AB 'A'	685.982	0,29
57.570	Swedbank AB 'A'	1.391.524	0,58
67.881	Volvo AB 'B'	1.293.701	0,54
		4.319.163	1,80
	Suisse		
53	Barry Callebaut AG Reg	98.764	0,04
11.305	Coca-Cola HBC AG - CDI	361.471	0,15
89	Givaudan SA Reg	202.945	0,08
13.556	Nestle SA Reg	1.167.278	0,48
5.849	OC Oerlikon AG Reg	94.842	0,04
10.244	Roche Holding AG	2.585.864	1,08
148	Sika AG - BR	1.144.248	0,48
1.718	Swiss Re AG	162.517	0,07
10.661	TE Connectivity Ltd	1.006.825	0,42
		6.824.754	2,84
	Royaume-Uni		
11.404	Anglo American Plc	211.948	0,09
2.234	Associated British Foods Plc	88.859	0,04
17.163	AstraZeneca Plc	1.108.325	0,46
34.580	Auto Trader Group Plc '144A'	156.914	0,07
19.426	Aviva Plc	134.243	0,06
21.374	BAE Systems Plc	161.407	0,07
7.537	BHP Billiton Plc	137.026	0,06
89.704	BP Plc	599.798	0,25
10.850	British American Tobacco Plc	699.336	0,29
2.525	Bunzl Plc	72.181	0,03
772	Carnival Plc	50.046	0,02
299.819	Centrica Plc	587.170	0,24
11.520	Coca-Cola European Partners Plc	440.294	0,18
11.829	Compass Group Plc	240.602	0,10
5.093	Croda International Plc	293.933	0,12
2.590	Diageo Plc	90.102	0,04
1.742	Dialog Semiconductor Plc	62.612	0,03
4.090	Fevertree Drinks Plc	107.425	0,04
63.468	GlaxoSmithKline Plc	1.108.048	0,46
57.914	Hays Plc	143.279	0,06
5.927	Imperial Brands Plc	246.190	0,10
1.402	Intertek Group Plc	98.399	0,04
18.310	Investec Plc	127.643	0,05
13.288	Johnson Matthey Plc	547.192	0,23
500.502	Lloyds Banking Group Plc	448.618	0,19
47.263	National Grid Plc	565.124	0,24
18.935	Old Mutual Plc	50.730	0,02
18.289	Pagegroup Plc	115.549	0,05
1.540	Persimmon Plc	52.338	0,02
6.383	Rio Tinto Plc	302.047	0,13
11.397	Royal Dutch Shell Plc 'A'	365.643	0,15
7.988	Royal Dutch Shell Plc 'B'	260.533	0,11
33.500	Royal Mail Plc	196.957	0,08
6.447	SSP Group Plc	55.994	0,02
58.067	Standard Life Aberdeen Plc	336.299	0,14
38.461	Taylor Wimpey Plc	100.759	0,04
19.197	Technipfmc Plc	549.610	0,23
37.718	Thomas Cook Group Plc	60.173	0,02
9.769	Unilever Plc	552.988	0,23
211.889	Vodafone Group Plc	643.184	0,27
		12.169.518	5,07

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis		
1.628	3M Co	389.662	0,16
12.253	AbbVie Inc	1.185.355	0,49
1.295	Activision Blizzard Inc	79.487	0,03
3.099	Adobe Systems Inc	547.500	0,23
2.159	Aetna Inc	391.491	0,16
547	Align Technology Inc	141.307	0,06
16.254	Allstate Corp/The	1.651.244	0,69
1.593	Alphabet Inc 'A'	1.649.711	0,69
1.676	Alphabet Inc 'C'	1.709.520	0,71
11.665	Altria Group Inc	790.887	0,33
1.878	Amazon.com Inc	2.192.565	0,91
7.703	Ameriprise Financial Inc	1.263.369	0,53
10.793	AmerisourceBergen Corp	923.773	0,38
3.131	Amgen Inc	545.796	0,23
10.098	Apartment Investment & Management Co 'A' (Reit)	446.332	0,19
39.547	Apple Inc	6.721.408	2,80
20.038	Applied Materials Inc	1.061.213	0,44
6.592	Archer-Daniels-Midland Co	263.779	0,11
89	Automatic Data Processing Inc	10.111	0,00
13.868	Avery Dennison Corp	1.561.676	0,65
41.829	Bank of America Corp	1.180.833	0,49
19.869	Baxter International Inc	1.291.684	0,54
651	Bemis Co Inc	30.564	0,01
471	Berkshire Hathaway Inc 'B'	89.853	0,04
6.855	Best Buy Co Inc	413.562	0,17
564	Biogen Inc	180.570	0,08
3.359	Boeing Co/The	908.038	0,38
5.759	BorgWarner Inc	317.724	0,13
5.429	Bristol-Myers Squibb Co	343.927	0,14
1.165	Brunswick Corp/DE	64.914	0,03
1.021	Burlington Stores Inc	110.105	0,05
26.945	Cadence Design Systems Inc	1.176.419	0,49
1.098	Capital One Financial Corp	100.961	0,04
9.548	Cardinal Health Inc	570.398	0,24
1.370	CarMax Inc	93.831	0,04
5.189	Caterpillar Inc	724.281	0,30
14.875	CBRE Group Inc 'A'	641.559	0,27
8.338	CBS Corp 'B non-voting share'	471.264	0,20
2.284	Celgene Corp	233.859	0,10
1.643	Charles Schwab Corp/The	79.833	0,03
56.667	Cisco Systems Inc	2.131.529	0,89
19.369	Citigroup Inc	1.460.810	0,61
504	Clorox Co/The	70.187	0,03
968	Colgate-Palmolive Co	70.035	0,03
38.095	Comcast Corp 'A'	1.399.229	0,58
350	Concho Resources Inc	49.186	0,02
8.127	ConocoPhillips	418.622	0,17
1.608	Continental Resources Inc/OK	76.396	0,03
10.221	Costco Wholesale Corp	1.881.175	0,78
2.455	Cummins Inc	406.941	0,17
14.877	CVS Health Corp	1.116.073	0,46
19.361	Danaher Corp	1.819.740	0,76
1.436	Darden Restaurants Inc	122.189	0,05
716	DCT Industrial Trust Inc (Reit)	43.161	0,02
3.681	DDR Corp (Reit)	28.712	0,01
809	Deere & Co	120.379	0,05
8.371	Devon Energy Corp	319.521	0,13
2.756	Dr Pepper Snapple Group Inc	247.103	0,10
25.440	Duke Realty Corp (Reit)	715.882	0,30
11.023	Eaton Vance Corp	604.722	0,25
5.479	Ecolab Inc	742.843	0,31
1.291	Edwards Lifesciences Corp	151.434	0,06
2.447	Electronic Arts Inc	258.085	0,11
1.794	Eli Lilly & Co	152.364	0,06
18.178	Emerson Electric Co	1.167.937	0,49
12.949	Estee Lauder Cos Inc/The 'A'	1.606.064	0,67
638	Euronet Worldwide Inc	58.173	0,02
10.084	Evercore Partners Inc 'A'	876.300	0,37
1.524	Expeditors International of Washington Inc	98.161	0,04

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Impact World Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
9.371	Exxon Mobil Corp	779.855	0,32
10.720	Facebook Inc 'A'	1.879.430	0,78
3.847	First Republic Bank/CA	373.159	0,16
17.148	Fluor Corp	826.019	0,34
16.098	Franklin Resources Inc	702.195	0,29
30.679	General Electric Co	567.255	0,24
14.707	Gilead Sciences Inc	1.094.054	0,46
3.222	Graco Inc	418.924	0,17
7.730	H&R Block Inc	200.284	0,08
271	Hanover Insurance Group Inc/The	29.089	0,01
642	Hartford Financial Services Group Inc/The	36.742	0,02
1.385	Henry Schein Inc	98.529	0,04
11.720	Hershey Co/The	1.306.428	0,54
20.233	Hewlett Packard Enterprise Co	283.667	0,12
8.826	Home Depot Inc/The	1.575.176	0,66
5.077	Honeywell International Inc	785.107	0,33
37.098	HP Inc	797.607	0,33
6.782	Humana Inc	1.715.371	0,71
174	IDEXX Laboratories Inc	26.711	0,01
10.334	Illinois Tool Works Inc	1.716.684	0,72
34.765	Intel Corp	1.546.695	0,64
14.602	International Business Machines Corp	2.252.359	0,94
799	Intuit Inc	123.677	0,05
4.501	JM Smucker Co/The	536.159	0,22
12.850	Johnson & Johnson	1.792.961	0,75
2.613	Jones Lang LaSalle Inc	399.240	0,17
7.737	JPMorgan Chase & Co	807.433	0,34
1.957	Kohl's Corp	95.599	0,04
566	Lam Research Corp	110.483	0,05
4.178	Lamb Weston Holdings Inc	225.445	0,09
8.101	Laredo Petroleum Inc*	86.276	0,04
1.658	Lear Corp	298.556	0,12
2.900	Legg Mason Inc	115.739	0,05
66	Lennox International Inc	13.604	0,01
9.838	Lincoln National Corp	754.279	0,31
311	LogMeIn Inc	36.185	0,02
23.143	Lowe's Cos Inc	1.949.103	0,81
9.209	ManpowerGroup Inc*	1.192.013	0,50
6.386	Marathon Petroleum Corp	395.357	0,16
3.865	Masco Corp	163.837	0,07
1.708	McCormick & Co Inc/MD 'non-voting share'	176.863	0,07
4.975	McDonald's Corp	847.093	0,35
4.880	McKesson Corp	721.801	0,30
445	Mettler-Toledo International Inc	279.322	0,12
54.165	Microsoft Corp	4.542.277	1,89
2.441	MSCI Inc	312.472	0,13
12.452	Newfield Exploration Co	384.144	0,16
16.200	Newmont Mining Corp	597.618	0,25
948	Northrop Grumman Corp	290.050	0,12
2.692	NVIDIA Corp	531.293	0,22
6.980	Old Dominion Freight Line Inc	886.949	0,37
3.761	Omnicom Group Inc*	273.688	0,11
2.361	ONEOK Inc	120.836	0,05
34.156	Oracle Corp	1.680.134	0,70
3.062	Oshkosh Corp	274.723	0,11
5.585	Outfront Media Inc (Reit)	131.862	0,06
22.469	PACCAR Inc	1.561.820	0,65
652	Palo Alto Networks Inc	94.429	0,04
1.340	Park Hotels & Resorts Inc (Reit)	38.713	0,02
3.390	PepsiCo Inc	395.172	0,16
75.686	Pfizer Inc	2.739.076	1,14
9.254	Philip Morris International Inc	953.810	0,40
4.843	Phillips 66	465.800	0,19
3.549	Pinnacle Foods Inc	204.280	0,09
1.450	Pioneer Natural Resources Co	224.605	0,09
193	Principal Financial Group Inc	13.780	0,01

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
17.298	Procter & Gamble Co/The	1.548.517	0,65
25.445	Prologis Inc (Reit)	1.680.897	0,70
11.079	Prudential Financial Inc	1.286.272	0,54
123	PVH Corp	16.818	0,01
1.542	Ralph Lauren Corp	146.552	0,06
3.572	Range Resources Corp	65.314	0,03
1.778	Raytheon Co	336.149	0,14
19.906	Realogy Holdings Corp	549.804	0,23
4.383	Red Hat Inc	547.437	0,23
873	Regeneron Pharmaceuticals Inc	310.963	0,13
4.282	Reinsurance Group of America Inc	694.840	0,29
3.889	Reliance Steel & Aluminum Co	305.792	0,13
10.014	Robert Half International Inc	570.297	0,24
8.300	Rockwell Automation Inc	1.591.774	0,66
2.375	Ross Stores Inc	180.500	0,08
12.157	Ryder System Inc	993.470	0,41
5.448	S&P Global Inc	893.472	0,37
2.548	SBA Communications Corp (Reit)	429.134	0,18
12.455	SEI Investments Co	870.978	0,36
2.034	Simon Property Group Inc (Reit)	324.382	0,14
11.067	Southwest Gas Holdings Corp	947.778	0,39
3.145	Stanley Black & Decker Inc	530.058	0,22
7.079	SunTrust Banks Inc	436.420	0,18
1.414	SVB Financial Group	321.077	0,13
9.659	Synchrony Financial	346.372	0,14
563	T-Mobile US Inc	34.574	0,01
2.251	Take-Two Interactive Software Inc	249.028	0,10
16.934	Target Corp	1.059.730	0,44
1.417	Telephone & Data Systems Inc	39.180	0,02
640	Tenneco Inc	38.406	0,02
21.007	Texas Instruments Inc	2.043.771	0,85
4.654	Time Warner Inc	425.934	0,18
22.492	TJX Cos Inc/The	1.692.298	0,71
1.582	Tractor Supply Co	110.550	0,05
1.616	Tyson Foods Inc 'A'	133.385	0,06
8.601	UDR Inc (Reit)	337.503	0,14
11.094	UnitedHealth Group Inc	2.471.965	1,03
1.984	Unum Group	112.314	0,05
20.558	Valero Energy Corp	1.728.722	0,72
475	Ventas Inc (Reit)	30.595	0,01
7.329	VeriSign Inc	840.929	0,35
13.685	Verizon Communications Inc	689.313	0,29
458	VF Corp	34.020	0,01
4.492	VMware Inc 'A'	533.874	0,22
7.368	Wal-Mart Stores Inc	721.696	0,30
4.566	Walgreens Boots Alliance Inc	330.122	0,14
22.988	Walt Disney Co/The	2.426.843	1,01
3.355	Waters Corp*	657.882	0,27
4.141	Wells Fargo & Co	234.174	0,10
1.922	Welltower Inc (Reit)	130.254	0,05
5.731	Westar Energy Inc	324.260	0,14
2.695	Worthington Industries Inc	113.136	0,05
13.528	WR Grace & Co	995.931	0,41
447	Wynn Resorts Ltd	69.173	0,03
8.352	Xilinx Inc	580.715	0,24
7.802	Zoetis Inc	562.680	0,23
		133.291.238	55,51
	Total des actions ordinaires	236.687.434	98,57
	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	236.687.434	98,57
	Portefeuille de titres à la valeur de marché	236.687.434	98,57
	Autres éléments de l'actif net	3.427.860	1,43
	Total de l'actif net (USD)	240.115.294	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
11	USD	E-Mini S&P 500 Index	Décembre 2017	48.453
7	EUR	EURO STOXX 50 Index	Décembre 2017	(2.993)
2	GBP	FTSE 100 Index	Décembre 2017	(2.051)
2	JPY	Nikkei 225 ndex	Décembre 2017	9.156
1	AUD	SPI 200 Index	Décembre 2017	38
1	CHF	Swiss Market Index	Décembre 2017	935
Total				53.538

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en euros						
EUR	16.184.422	USD	18.874.495	State Street Bank & Trust Company	15/12/2017	406.778
USD	496.439	EUR	423.593	State Street Bank & Trust Company	15/12/2017	(8.208)
						398.570
Catégorie d'Actions couverte en yens japonais						
JPY	45.692.268	USD	403.245	State Street Bank & Trust Company	15/12/2017	5.125
USD	19.466	JPY	2.187.845	State Street Bank & Trust Company	15/12/2017	(88)
						5.037
Total						403.607

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Biens de consommation non cyclique	21,69
Finance	19,36
Biens de consommation cyclique	13,35
Technologie	12,04
Valeurs industrielles	10,51
Communications	9,91
Énergie	5,20
Matériaux de base	3,94
Services aux collectivités	2,56
Diversifiés	0,01
Portefeuille de titres à la valeur de marché	98,57
Autres éléments de l'actif net	1,43
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Latin American Opportunities Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
ACTIONS ORDINAIRES / PRIVILEGIEES ET WARRANTS			
	Argentine		
7.714	Grupo Financiero Galicia SA ADR	440.701	1,72
35.000	Grupo Supervielle SA ADR	920.500	3,59
20.254	Loma Negra Cia Industrial Argentina SA ADR	447.208	1,75
10.000	Pampa Energia SA ADR	637.200	2,49
		2.445.609	9,55
	Brésil		
63.000	Arezzo Industria e Comercio SA	889.346	3,47
185.000	BR Malls Participacoes SA	683.270	2,67
120.000	Bradespar SA (Pref)	927.828	3,62
115.000	Cia Energetica de Sao Paulo 'B' (Pref)	431.059	1,68
168.000	EcoRodovias Infraestrutura e Logistica SA	617.404	2,41
131.705	Eneva SA	561.269	2,19
79.000	Iguatemi Empresa de Shopping Centers SA	926.005	3,62
202.000	Iochpe Maxion SA	1.313.159	5,13
9.387	Iochpe Maxion SA (Wts 3/6/2019)	25.923	0,10
56.000	IRB Brasil Resseguros S/A	587.637	2,29
167.000	Kroton Educacional SA	924.419	3,61
88.000	Linx SA	559.165	2,18
70.749	Localiza Rent a Car SA	432.908	1,69
168.000	Lojas Americanas SA (Pref)	761.105	2,97
96.000	Lojas Renner SA	995.060	3,88
49.459	Magazine Luiza SA	858.501	3,35
150.000	Minerva SA/Brazil	497.182	1,94
219.000	MRV Engenharia e Participacoes SA	893.140	3,49
36.000	Raia Drogasil SA	967.786	3,78
332.290	Rumo SA	1.321.669	5,16
91.000	Sao Martinho SA	475.370	1,86
		15.649.205	61,09
	Colombie		
114.000	Organizacion Terpel SA	521.532	2,04
		521.532	2,04
	Luxembourg		
58.000	Biotoscana Investments SA BDR	402.206	1,57
		402.206	1,57
	Mexique		
186.000	Alsea SAB de CV	615.038	2,40
109.808	Arca Continental SAB de CV	751.650	2,93
478.093	Banco del Bajio SA '144A'	881.521	3,44
582.000	Corp Inmobiliaria Vesta SAB de CV	732.686	2,86
38.000	Gruma SAB de CV 'B'	470.740	1,84
128.652	Grupo Cementos de Chihuahua SAB de CV	645.153	2,52
657.000	Grupo GICSA SA de CV	353.617	1,38
		4.450.405	17,37
	Panama		
4.500	Copa Holdings SA 'A'	603.855	2,36
		603.855	2,36
	Espagne		
123.000	Cemex Latam Holdings SA	443.640	1,73
		443.640	1,73
Total des actions ordinaires / privilégiées et warrants		24.516.452	95,71
OBLIGATIONS			
	Brésil		
BRL 133	Hypermarcas SA (Contingent Convertible Bond) 11,30 % 15/10/2018	6.877	0,03
BRL 31.197	Klabin SA (Step-up Coupon) (Contingent Convertible Bond) 8,00 % 8/1/2019	595.644	2,32
BRL 490.000	Lupatech SA (Defaulted) (Contingent Convertible Bond) 6,50 % 15/4/2018	9.730	0,04
		612.251	2,39
Total des obligations		612.251	2,39
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		25.128.703	98,10

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché USD	% de l'actif net
WARRANTS			
	Brésil		
14.703	Klabin SA (Wts 15/6/2020)*	–	0,00
		–	0,00
Total des warrants		–	0,00
OBLIGATIONS			
	Brésil		
BRL 11.310	Klabin SA 1,00 % 15/6/2022	61.673	0,24
BRL 14.703	Klabin SA (Contingent Convertible Bond) 7,25 % 15/6/2020	80.175	0,31
		141.848	0,55
Total des obligations		141.848	0,55
Total des autres valeurs mobilières et instruments du marché monétaire		141.848	0,55
Portefeuille de titres à la valeur de marché		25.270.551	98,65
Autres éléments de l'actif net		344.583	1,35
Total de l'actif net (USD)		25.615.134	100,00

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*Titre faisant l'objet d'un ajustement à la juste valeur, comme indiqué au point 2(a) de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Latin American Opportunities Fund suite

Répartition sectorielle
au 30 novembre 2017

	% de l'actif net
Biens de consommation cyclique	30,93
Finance	25,19
Biens de consommation non cyclique	17,88
Valeurs industrielles	11,16
Services aux collectivités	6,36
Matériaux de base	2,87
Technologie	2,18
Énergie	2,08
Portefeuille de titres à la valeur de marché	98,65
Autres éléments de l'actif net	1,35
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Macro Opportunities Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Royaume-Uni		
USD 200.000	Barclays Plc 2,75% 8/11/2019	201.109	0,40
		201.109	0,40
	Etats-Unis		
USD 150.000	Amgen Inc FRN 10/5/2019	150.290	0,30
USD 100.000	Bank of America Corp FRN 1/4/2019	100.878	0,20
USD 250.000	Capital One NA/Mclean VA 2,35% 17/8/2018	250.566	0,50
USD 2.000.000	Federal Home Loan Bank Discount Notes 2/2/2018 (Zero Coupon)	1.995.580	3,99
USD 2.000.000	Federal Home Loan Bank Discount Notes 28/2/2018 (Zero Coupon)	1.993.580	3,99
USD 200.000	Ford Motor Credit Co LLC 2,875% 1/10/2018	201.382	0,40
USD 200.000	General Motors Financial Co Inc 3,50% 10/7/2019	203.396	0,41
USD 150.000	JPMorgan Chase & Co 2,20% 22/10/2019	150.135	0,30
USD 150.000	Morgan Stanley FRN 1/2/2019	151.945	0,30
USD 148.000	OneMain Financial Issuance Trust '2015-2A B' '144A' 3,10% 18/7/2025	148.224	0,30
USD 100.000	Penske Truck Leasing Co Lp Via PTL Finance Corp '144A' 2,50% 15/6/2019	100.418	0,20
USD 130.000	Prestige Auto Receivables Trust '2016-2A A3' '144A' 1,76% 15/1/2021	129.543	0,26
USD 100.000	Reynolds American Inc 2,30% 12/6/2018	100.220	0,20
USD 5.000.000	United States Treasury Bill 14/12/2017 (Zero Coupon)	4.998.280	10,00
USD 2.500.000	United States Treasury Bill 4/1/2018 (Zero Coupon)	2.497.403	5,00
USD 2.500.000	United States Treasury Bill 18/1/2018 (Zero Coupon)	2.496.267	4,99
	Etats-Unis *suite*		
USD 2.500.000	United States Treasury Bill 8/2/2018 (Zero Coupon)	2.494.226	4,99
USD 2.500.000	United States Treasury Bill 22/2/2018 (Zero Coupon)	2.493.055	4,99
USD 2.500.000	United States Treasury Bill 1/3/2018 (Zero Coupon)	2.492.094	4,99
USD 2.500.000	United States Treasury Bill 15/3/2018 (Zero Coupon)	2.491.059	4,98
USD 2.500.000	United States Treasury Bill 5/4/2018 (Zero Coupon)	2.488.950	4,98
USD 2.500.000	United States Treasury Bill 19/4/2018 (Zero Coupon)	2.487.664	4,98
USD 2.500.000	United States Treasury Bill 10/5/2018 (Zero Coupon)	2.485.111	4,97
USD 2.500.000	United States Treasury Bill 21/6/2018 (Zero Coupon)	2.480.501	4,96
USD 4.443.852	United States Treasury Inflation Indexed Bonds 0,375% 15/7/2027	4.381.198	8,77
USD 342.471	United States Treasury Inflation Indexed Bonds 0,875% 15/2/2047	341.603	0,68
		40.303.568	80,63
Total des obligations		40.504.677	81,03
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		40.504.677	81,03
Portefeuille de titres à la valeur de marché		40.504.677	81,03
Autres éléments de l'actif net		9.483.166	18,97
Total de l'actif net (USD)		49.987.843	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Macro Opportunities Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	1.239.046	AUD	1.640.000	Goldman Sachs	15/12/2017	(3.738)
USD	1.240.218	AUD	1.640.000	Morgan Stanley	15/12/2017	(2.567)
USD	500.000	CAD	641.738	Credit Suisse	10/1/2018	497
USD	994.738	EUR	840.000	Morgan Stanley	5/12/2017	(5.374)
						(11.182)
Catégorie d'Actions couverte en BRL						
BRL	16.170	USD	5.000	State Street Bank & Trust Company	3/1/2018	(52)
						(52)
Catégorie d'Actions couverte en francs suisses						
CHF	4.950	USD	5.026	State Street Bank & Trust Company	15/12/2017	10
						10
Catégorie d'Actions couverte en euros						
EUR	4.250	USD	5.034	State Street Bank & Trust Company	15/12/2017	29
						29
Catégorie d'Actions couverte en livres sterling						
GBP	3.800	USD	5.098	State Street Bank & Trust Company	15/12/2017	32
						32
Total						(11.163)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	77,26
Finance	1,70
Biens de consommation cyclique	0,81
Titres adossés à des actifs	0,56
Biens de consommation non cyclique	0,50
Valeurs industrielles	0,20
Portefeuille de titres à la valeur de marché	81,03
Autres éléments de l'actif net	18,97
	100,00

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
CDS	EUR 7.000.000	Fund receives default protection on Markit iTraxx Europe Series 28 Version 1 and pays Fixed 1,000 %	JP Morgan	20/6/2022	(1.345)	(228.736)
CDS	EUR 7.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	JP Morgan	20/6/2022	1.409	239.620
IRS	USD 5.000.000	Fund receives Fixed 2,030 % and pays Floating USD 1 Month LIBOR	Goldman Sachs	1/12/2022	2.040	2.040
IRS	MXN 13.755.000	Fund receives Fixed 7,495 % and pays Floating MXN 1 Month LIBOR	Goldman Sachs	18/11/2027	(883)	(883)
IRS	USD 5.000.000	Fund receives Fixed 2,180 % and pays Floating USD 3 Month LIBOR	Morgan Stanley	1/12/2022	2.519	2.519
Total					3.740	14.560

CDS (*credit default swaps*) : swaps sur défaillance
IRS (*interest rate swaps*) : swaps sur taux d'intérêt

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
(52)	USD	90 Day Euro	Juin 2018	–
8	USD	E-Mini S&P 500 Index	Décembre 2017	4.788
(20)	EUR	Euro BTP	Décembre 2017	(16.953)
3	EUR	Euro Bund	Décembre 2017	1.250
35	EUR	EURO STOXX 50 Index	Décembre 2017	(3.560)
63	EUR	EURO STOXX Banks Index	Décembre 2017	(1.500)
(20)	GBP	FTSE 100 Index	Décembre 2017	7.457
(114)	USD	US Treasury 10 Year Note	Mars 2018	2.312
(3)	USD	US Ultra Bond	Mars 2018	(94)
Total				(6.300)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Defensive

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
EXCHANGE TRADED FUNDS[1]			
	Irlande		
78.182	iShares $ Corporate Bond Interest Rate Hedged UCITS ETF (Dist)*	6.515.688	9,98
23.191	iShares $ Corporate Bond UCITS ETF (Dist)	2.274.805	3,48
17.907	iShares $ High Yield Corporate Bond UCITS ETF (Dist)	1.562.028	2,39
10.482	iShares $ TIPS UCITS ETF (Acc)	1.795.671	2,75
1.998.226	iShares $ Treasury Bond 20+yr UCITS ETF (Dist)	7.988.908	12,23
9.477	iShares $ Treasury Bond 3-7yr UCITS ETF (Acc)	986.082	1,51
1.902	iShares $ Treasury Bond 7-10yr UCITS ETF (Dist)	311.414	0,48
10.314	iShares Core £ Corporate Bond UCITS ETF (Dist)	1.692.410	2,59
53.420	iShares Core MSCI EM IMI UCITS ETF USD (Acc)	1.315.200	2,01
26.085	iShares Core S&P 500 UCITS ETF (Acc)	5.555.844	8,51
259.499	iShares Core UK Gilts UCITS ETF (Dist)	3.826.572	5,86
9.612	iShares Edge MSCI Europe Minimum Volatility UCITS ETF (Acc)	394.284	0,60
31.268	iShares Edge S&P 500 Minimum Volatility UCITS ETF (Acc)	1.312.943	2,01
20.955	iShares EUR Covered Bond UCITS ETF (Dist)	3.258.293	4,99
10.450	iShares EUR Government Bond 15-30yr UCITS ETF EUR (Dist)	2.415.518	3,70
67.855	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist)*	6.668.111	10,21
13.061	iShares Euro Government Bond 0-1yr UCITS ETF (Dist)	1.300.288	1,99
12.407	iShares Euro Government Bond 1-3yr UCITS ETF (Dist)	1.796.410	2,75
7.026	iShares Euro Government Bond 7-10yr UCITS ETF (Dist)	1.487.475	2,28
11.381	iShares Euro High Yield Corporate Bond UCITS ETF (Dist)*	1.222.661	1,87
7.846	iShares Euro Inflation Linked Government Bond UCITS ETF (Acc)	1.653.309	2,53
	Irlande *suite*		
65.032	iShares Index-Linked Gilts UCITS ETF (Dist)*	1.293.143	1,98
13.712	iShares MSCI Canada UCITS ETF (Acc)	1.471.709	2,25
11.418	iShares MSCI EMU UCITS ETF (Acc)	1.312.613	2,01
5.550	iShares MSCI UK UCITS ETF (Acc)	652.849	1,00
5.461	iShares Spain Government Bond UCITS ETF (Dist)	888.832	1,36
		60.953.060	93,32
Total des *Exchange Traded Funds*		60.953.060	93,32
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		60.953.060	93,32
Organismes de placement collectif[1]			
	Luxembourg		
25.549	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD)	2.727.508	4,18
2.574	BlackRock Global Index Funds - iShares Euro Government Bond Index Fund (LU) X2 (EUR)	324.519	0,50
3.295	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR)	486.407	0,74
4.939	BlackRock Global Index Funds - iShares Pacific ex Japan Equity Index Fund (LU) X2 (EUR)	538.927	0,82
		4.077.361	6,24
Total des organismes de placement collectif		4.077.361	6,24
Portefeuille de titres à la valeur de marché		65.030.421	99,56
Autres éléments de l'actif net		284.591	0,44
Total de l'actif net (EUR)		65.315.012	100,00

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

*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Defensive suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
AUD	476.395	EUR	304.107	HSBC	4/12/2017	(856)
CAD	2.204.594	EUR	1.446.324	Bank of America Merrill Lynch	4/12/2017	(5.950)
EUR	313.638	AUD	476.395	Bank of America Merrill Lynch	4/12/2017	10.386
EUR	303.378	AUD	476.395	HSBC	3/1/2018	837
EUR	1.474.902	CAD	2.204.594	HSBC	4/12/2017	34.528
EUR	1.443.868	CAD	2.204.594	Bank of America Merrill Lynch	3/1/2018	5.850
EUR	7.506.507	GBP	6.618.637	Royal Bank of Scotland	4/12/2017	3.101
EUR	7.492.137	GBP	6.618.637	Goldman Sachs	3/1/2018	(4.730)
EUR	495.633	JPY	65.290.230	Bank of America Merrill Lynch	4/12/2017	5.768
EUR	492.405	JPY	65.290.230	Bank of America Merrill Lynch	4/1/2018	2.705
EUR	396.323	USD	473.219	JP Morgan	4/12/2017	(1.156)
EUR	31.292.412	USD	36.472.276	Toronto Dominion Bank	4/12/2017	657.597
EUR	545.577	USD	642.562	UBS	4/12/2017	5.859
EUR	31.049.913	USD	36.928.282	Royal Bank of Scotland	3/1/2018	99.548
GBP	6.618.637	EUR	7.498.984	Goldman Sachs	4/12/2017	4.423
JPY	65.290.230	EUR	492.589	Bank of America Merrill Lynch	4/12/2017	(2.724)
USD	659.775	EUR	564.388	JP Morgan	4/12/2017	(10.211)
USD	36.928.282	EUR	31.118.989	Royal Bank of Scotland	4/12/2017	(101.152)
						703.823

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Exchange Traded Funds	93,32
Organismes de placement collectif	6,24
Portefeuille de titres à la valeur de marché	99,56
Autres éléments de l'actif net	0,44
	100,00

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
Catégorie d'Actions couverte en francs suisses						
CHF	1.259.546	EUR	1.088.439	State Street Bank & Trust Company	15/12/2017	(12.708)
EUR	81.561	CHF	95.160	State Street Bank & Trust Company	15/12/2017	288
						(12.420)
Catégorie d'Actions couverte en livres sterling						
EUR	335.544	GBP	298.227	State Street Bank & Trust Company	15/12/2017	(2.448)
GBP	6.970.490	EUR	7.869.990	State Street Bank & Trust Company	15/12/2017	29.915
						27.467
Catégorie d'Actions couverte en dollars US						
EUR	562.295	USD	662.150	State Street Bank & Trust Company	15/12/2017	6.496
USD	31.655.785	EUR	27.148.054	State Street Bank & Trust Company	15/12/2017	(576.658)
						(570.162)
Total						148.708

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Growth

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	***EXCHANGE TRADED FUNDS*[1]**		
	Irlande		
23.476	iShares $ Corporate Bond Interest Rate Hedged UCITS ETF (Dist)	1.956.490	2,70
4.284	iShares $ High Yield Corporate Bond UCITS ETF (Dist)	373.693	0,51
2.086	iShares $ TIPS UCITS ETF (Acc)	357.353	0,49
145.054	iShares $ Treasury Bond 20+yr UCITS ETF (Dist)	579.926	0,80
6.063	iShares $ Treasury Bond 3-7yr UCITS ETF (Acc)	630.855	0,87
4.189	iShares $ Treasury Bond 7-10yr UCITS ETF (Dist)	685.865	0,95
3.118	iShares Core £ Corporate Bond UCITS ETF (Dist)	511.628	0,71
278.191	iShares Core MSCI EM IMI UCITS ETF USD (Acc)	6.849.062	9,45
61.332	iShares Core S&P 500 UCITS ETF (Acc)	13.063.103	18,02
49.152	iShares Core UK Gilts UCITS ETF (Dist)	724.795	1,00
79.445	iShares Edge MSCI Europe Minimum Volatility UCITS ETF (Acc)	3.258.834	4,49
152.840	iShares Edge S&P 500 Minimum Volatility UCITS ETF (Acc)	6.417.752	8,85
13.069	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist)*	1.284.291	1,77
1.858	iShares Euro Government Bond 7-10yr UCITS ETF (Dist)	393.357	0,54
1.740	iShares Euro Inflation Linked Government Bond UCITS ETF (Acc)	366.653	0,51
50.029	iShares MSCI Canada UCITS ETF (Acc)	5.369.612	7,41
	Irlande *suite*		
49.699	iShares MSCI EMU UCITS ETF (Acc)	5.713.397	7,88
26.545	iShares MSCI UK UCITS ETF (Acc)	3.122.501	4,31
55.036	iShares MSCI USA UCITS ETF (Acc)	11.479.409	15,84
		63.138.576	87,10
	Total des *Exchange Traded Funds*	63.138.576	87,10
	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	63.138.576	87,10
	Organismes de placement collectif[1]		
	Luxembourg		
7.832	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD)	836.155	1,15
30.999	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR)	4.576.102	6,31
33.252	BlackRock Global Index Funds - iShares Pacific ex Japan Equity Index Fund (LU) X2 (EUR)	3.628.107	5,01
		9.040.364	12,47
	Total des organismes de placement collectif	9.040.364	12,47
	Portefeuille de titres à la valeur de marché	72.178.940	99,57
	Autres éléments de l'actif net	311.879	0,43
	Total de l'actif net (EUR)	72.490.819	100,00

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

*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Growth suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
AUD	3.227.746	EUR	2.060.434	HSBC	4/12/2017	(5.800)
AUD	1.281.698	EUR	825.821	JP Morgan	4/12/2017	(9.950)
CAD	8.072.620	EUR	5.296.042	Bank of America Merrill Lynch	4/12/2017	(21.788)
EUR	2.968.822	AUD	4.509.444	Bank of America Merrill Lynch	4/12/2017	98.314
EUR	2.055.497	AUD	3.227.746	HSBC	3/1/2018	5.671
EUR	359.277	CAD	541.686	Goldman Sachs	4/12/2017	5.366
EUR	5.038.292	CAD	7.530.934	HSBC	4/12/2017	117.949
EUR	5.287.049	CAD	8.072.620	Bank of America Merrill Lynch	3/1/2018	21.422
EUR	391.794	GBP	346.056	Bank of America Merrill Lynch	4/12/2017	(522)
EUR	3.998.967	GBP	3.525.969	Royal Bank of Scotland	4/12/2017	1.652
EUR	4.383.038	GBP	3.872.025	Goldman Sachs	3/1/2018	(2.767)
EUR	4.324.745	JPY	569.703.045	Bank of America Merrill Lynch	4/12/2017	50.329
EUR	4.296.579	JPY	569.703.045	Bank of America Merrill Lynch	4/1/2018	23.604
EUR	365.271	USD	435.357	Goldman Sachs	4/12/2017	(407)
EUR	2.856.510	USD	3.356.019	JP Morgan	4/12/2017	37.629
EUR	33.758.379	USD	39.346.437	Toronto Dominion Bank	4/12/2017	709.418
EUR	35.758.034	USD	42.527.745	Royal Bank of Scotland	3/1/2018	114.643
GBP	3.872.025	EUR	4.387.044	Goldman Sachs	4/12/2017	2.587
JPY	569.703.045	EUR	4.298.189	Bank of America Merrill Lynch	4/12/2017	(23.772)
USD	610.068	EUR	521.867	JP Morgan	4/12/2017	(9.442)
USD	42.527.745	EUR	35.837.585	Royal Bank of Scotland	4/12/2017	(116.490)
						997.646

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Exchange Traded Funds	87,10
Organismes de placement collectif	12,47
Portefeuille de titres à la valeur de marché	99,57
Autres éléments de l'actif net	0,43
	100,00

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
Catégorie d'Actions couverte en francs suisses						
CHF	326.905	EUR	282.470	State Street Bank & Trust Company	15/12/2017	(3.273)
EUR	5.978	CHF	6.952	State Street Bank & Trust Company	15/12/2017	41
						(3.232)
Catégorie d'Actions couverte en livres sterling						
EUR	246.331	GBP	219.191	State Street Bank & Trust Company	15/12/2017	(2.086)
GBP	5.695.261	EUR	6.431.962	State Street Bank & Trust Company	15/12/2017	22.681
						20.595
Catégorie d'Actions couverte en dollars US						
EUR	600.940	USD	706.990	State Street Bank & Trust Company	15/12/2017	7.503
USD	40.467.509	EUR	34.702.036	State Street Bank & Trust Company	15/12/2017	(734.210)
						(726.707)
Total						288.302

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Moderate

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
EXCHANGE TRADED FUNDS			
	Irlande		
125.984	iShares $ Corporate Bond Interest Rate Hedged UCITS ETF (Dist)*	10.499.507	4,77
81.928	iShares $ Corporate Bond UCITS ETF (Dist)	8.036.318	3,65
44.480	iShares $ High Yield Corporate Bond UCITS ETF (Dist)	3.879.990	1,76
18.317	iShares $ TIPS UCITS ETF (Acc)	3.137.885	1,42
3.707.511	iShares $ Treasury Bond 20+yr UCITS ETF (Dist)	14.822.629	6,73
17.322	iShares $ Treasury Bond 7-10yr UCITS ETF (Dist)	2.836.131	1,29
13.587	iShares Core £ Corporate Bond UCITS ETF (Dist)	2.229.472	1,01
579.380	iShares Core MSCI EM IMI UCITS ETF USD (Acc)	14.264.336	6,48
186.216	iShares Core S&P 500 UCITS ETF (Acc)	39.662.146	18,01
392.704	iShares Core UK Gilts UCITS ETF (Dist)	5.790.813	2,63
154.251	iShares Edge MSCI Europe Minimum Volatility UCITS ETF (Acc)	6.327.376	2,87
316.117	iShares Edge S&P 500 Minimum Volatility UCITS ETF (Acc)	13.273.753	6,03
28.136	iShares EUR Covered Bond UCITS ETF (Dist)	4.374.867	1,99
13.568	iShares EUR Government Bond 15-30yr UCITS ETF EUR (Dist)	3.136.243	1,42
135.149	iShares Euro Corporate Bond Interest Rate Hedged UCITS ETF (Dist)*	13.281.092	6,03
20.628	iShares Euro Government Bond 7-10yr UCITS ETF (Dist)	4.367.154	1,98
22.303	iShares Euro High Yield Corporate Bond UCITS ETF (Dist)*	2.396.011	1,09
13.857	iShares Euro Inflation Linked Government Bond UCITS ETF (Acc)	2.919.947	1,32
118.134	iShares Index-Linked Gilts UCITS ETF (Dist)	2.349.061	1,07
	Irlande *suite*		
95.319	iShares MSCI Canada UCITS ETF (Acc)	10.230.588	4,64
95.295	iShares MSCI EMU UCITS ETF (Acc)	10.955.113	4,97
54.790	iShares MSCI UK UCITS ETF (Acc)	6.444.974	2,93
82.460	iShares MSCI USA UCITS ETF (Acc)	17.316.103	7,86
8.400	iShares Spain Government Bond UCITS ETF (Dist)	1.367.184	0,62
		203.898.693	92,57
Total des *Exchange Traded Funds*		203.898.693	92,57
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		203.898.693	92,57
Organismes de placement collectif			
	Luxembourg		
13.413	BlackRock Global Index Funds - iShares Emerging Markets Government Bond Index Fund (LU) X2 (USD)	1.431.979	0,65
44.788	BlackRock Global Index Funds - iShares Japan Equity Index Fund (LU) X2 (EUR)	6.611.553	3,00
58.601	BlackRock Global Index Funds - iShares Pacific ex Japan Equity Index Fund (LU) X2 (EUR)	6.393.981	2,90
		14.437.513	6,55
Total des organismes de placement collectif		14.437.513	6,55
Portefeuille de titres à la valeur de marché		218.336.206	99,12
Autres éléments de l'actif net		1.934.095	0,88
Total de l'actif net (EUR)		220.270.301	100,00

*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Managed Index Portfolios – Moderate suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
AUD	5.678.212	EUR	3.624.690	HSBC	4/12/2017	(10.197)
AUD	3.312.594	EUR	2.134.363	JP Morgan	4/12/2017	(25.716)
CAD	14.642.833	EUR	9.606.431	Bank of America Merrill Lynch	4/12/2017	(39.522)
EUR	5.919.155	AUD	8.990.806	Bank of America Merrill Lynch	4/12/2017	196.015
EUR	3.616.005	AUD	5.678.212	HSBC	3/1/2018	9.976
EUR	9.796.243	CAD	14.642.833	HSBC	4/12/2017	229.334
EUR	9.590.118	CAD	14.642.833	Bank of America Merrill Lynch	3/1/2018	38.856
EUR	16.148.180	GBP	14.238.173	Royal Bank of Scotland	4/12/2017	6.670
EUR	16.117.266	GBP	14.238.173	Goldman Sachs	3/1/2018	(10.174)
EUR	5.544.196	JPY	730.342.422	Bank of America Merrill Lynch	4/12/2017	64.520
EUR	5.508.087	JPY	730.342.422	Bank of America Merrill Lynch	4/1/2018	30.259
EUR	9.082.661	USD	10.699.415	JP Morgan	4/12/2017	95.709
EUR	107.459.796	USD	125.247.724	Toronto Dominion Bank	4/12/2017	2.258.221
EUR	114.306.611	USD	135.947.139	Royal Bank of Scotland	3/1/2018	366.475
GBP	14.238.173	EUR	16.131.995	Goldman Sachs	4/12/2017	9.514
JPY	730.342.422	EUR	5.510.151	Bank of America Merrill Lynch	4/12/2017	(30.475)
USD	135.947.139	EUR	114.560.909	Royal Bank of Scotland	4/12/2017	(372.381)
						2.817.084

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Exchange Traded Funds	92,57
Organismes de placement collectif	6,55
Portefeuille de titres à la valeur de marché	99,12
Autres éléments de l'actif net	0,88
	100,00

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
Catégorie d'Actions couverte en francs suisses						
CHF	2.012.522	EUR	1.739.013	State Street Bank & Trust Company	15/12/2017	(20.192)
EUR	366.946	CHF	428.207	State Street Bank & Trust Company	15/12/2017	1.230
						(18.962)
Catégorie d'Actions couverte en livres sterling						
EUR	869.901	GBP	777.112	State Street Bank & Trust Company	15/12/2017	(10.828)
GBP	52.612.074	EUR	59.427.110	State Street Bank & Trust Company	15/12/2017	200.034
						189.206
Catégorie d'Actions couverte en dollars US						
EUR	803.327	USD	943.895	State Street Bank & Trust Company	15/12/2017	11.035
USD	79.605.821	EUR	68.261.656	State Street Bank & Trust Company	15/12/2017	(1.441.713)
						(1.430.678)
Total						1.556.650

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	ACTIONS ORDINAIRES ET PRIVILÉGIÉES		
	Danemark		
8.016	ISS A/S	301.375	0,08
122.726	TDC A/S	747.090	0,20
		1.048.465	0,28
	France		
46.970	Advanced Accelerator Applications SA ADR	3.819.131	1,02
6.300	Cie de Saint-Gobain	361.935	0,10
3.194	Danone SA	271.241	0,07
31.700	Orange SA	549.312	0,15
3.708	Publicis Groupe SA	247.348	0,07
9.600	Safran SA	1.021.320	0,27
24.991	Vivendi SA	667.360	0,18
		6.937.647	1,86
	Allemagne		
3.200	BASF SE	360.403	0,10
5.403	Bayer AG Reg	694.393	0,19
7.553	Brenntag AG	473.800	0,13
7.805	Covestro AG '144A'	817.531	0,22
11.340	E.ON SE	131.674	0,03
1.928	Siemens AG Reg	263.969	0,07
15.160	United Internet AG Reg	1.019.393	0,27
3.309	Vonovia SE	155.789	0,04
		3.916.952	1,05
	Italie		
6.176	Banca Generali SpA	216.468	0,06
21.269	Cerved Information Solutions SpA	265.119	0,07
251.493	Enel SpA	1.642.291	0,44
34.641	Prysmian SpA	1.145.698	0,30
		3.269.576	0,87
	Luxembourg		
48.488	Aroundtown SA	363.683	0,10
12.350	Befesa SA	482.709	0,13
		846.392	0,23
	Pays-Bas		
25.299	EXOR NV	1.546.648	0,42
4.014	LyondellBasell Industries NV 'A'	421.911	0,11
26.000	NXP Semiconductors NV	2.950.740	0,79
		4.919.299	1,32
	Espagne		
10.233	Abertis Infraestructuras SA	227.820	0,06
		227.820	0,06
	Suède		
14.514	Atlas Copco AB 'A'	628.824	0,17
14.137	SKF AB 'B'	320.837	0,09
12.370	Volvo AB 'B'	235.752	0,06
		1.185.413	0,32
	Suisse		
13.550	LafargeHolcim Ltd Reg	737.663	0,19
55.674	UBS Group AG Reg	963.322	0,26
		1.700.985	0,45
	Royaume-Uni		
39.381	BHP Billiton Plc ADR	1.434.650	0,39
6.113	Liberty Global Plc 'A'	195.860	0,05
		1.630.510	0,44

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis		
45.000	Akorn Inc	1.465.650	0,39
2.369	Albemarle Corp	313.087	0,08
16.954	Alcoa Corp	702.913	0,19
19.758	Anadarko Petroleum Corp	964.783	0,26
1.678	Autoliv Inc SDR	214.676	0,06
32.132	Berry Pete Corp	305.254	0,08
48.820	Berry Pete Corp (Pref)	532.944	0,14
118.000	Blue Ridge Mountain Resource Inc	1.097.400	0,29
34.398	Caesars Entertainment Corp	449.754	0,12
10.205	Comcast Corp 'A'	374.830	0,10
2.651	DowDuPont Inc	189.865	0,05
8.499	Edgewell Personal Care Co	496.937	0,13
48.000	Fannie Mae (Pref)	322.080	0,09
38.114	Freeport-McMoRan Inc	535.692	0,14
93.672	Mandatory Exchangeable Trust (Pref) '144A'	18.991.305	5,09
34.974	Midstates Petroleum Co Inc	585.814	0,16
16.000	Monsanto Co	1.888.000	0,51
30.000	NII Holdings Inc	7.851	0,00
86.916	Spirit Realty Capital Inc (Reit)	738.004	0,20
5.087	Vanguard Natural Resources Inc	99.196	0,03
61.945	VICI Properties Inc	1.148.553	0,31
53.091	Vistra Energy Corp	1.015.100	0,27
3.891	Walgreens Boots Alliance Inc	281.319	0,08
		32.721.007	8,77
Total des actions ordinaires et privilégiées		58.404.066	15,65
	OBLIGATIONS		
	Bermudes		
USD 180.000	Bellemeade Re Ltd '2017-1 M2' '144A' FRN 25/10/2027	180.000	0,05
USD 1.003.000	Weatherford International Ltd (Contingent Convertible Bond) 5,875% 1/7/2021	999.866	0,27
		1.179.866	0,32
	Brésil		
EUR 297.000	Telemar Norte Leste SA RegS (Defaulted) 5,125% 15/12/2017	126.119	0,04
USD 1.249.000	Telemar Norte Leste SA RegS (Defaulted) 5,50% 23/10/2020	452.766	0,12
		578.885	0,16
	Îles Caïmans		
USD 3.287.520	ALM XIV Ltd '2014-14A D' '144A' FRN 28/7/2026	3.297.803	0,88
USD 2.160.000	Sound Point CLO VI Ltd '2014-2A E' '144A' FRN 20/10/2026	2.170.764	0,58
USD 5.419.000	Sound Point CLO XVI Ltd '2017-2X D' RegS FRN 25/7/2030	5.549.733	1,49
USD 1.232.150	Transocean Proteus Ltd '144A' 6,25% 1/12/2024	1.298.378	0,35
		12.316.678	3,30
	Chypre		
GBP 1.500.000	Volcan Holdings II Plc RegS (Contingent Convertible Bond) 3,875% 10/10/2020	2.040.120	0,55
GBP 500.000	Volcan Holdings Plc RegS (Contingent Convertible Bond) 4,125% 11/4/2020	729.851	0,19
		2.769.971	0,74

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	France		
USD 1.200.000	CGG SA (Flat Trading) 6,50% 1/6/2021	672.000	0,18
USD 1.900.000	CGG SA (Flat Trading) 6,875% 15/1/2022	1.064.000	0,29
		1.736.000	0,47
	Allemagne		
EUR 700.000	Deutsche Wohnen AG RegS (Contingent Convertible Bond) 0,325% 26/7/2024	885.142	0,24
USD 1.985.000	HSH Nordbank AG RegS (Flat Trading) 7,25% (Perpetual)	1.046.026	0,28
		1.931.168	0,52
	Grèce		
EUR 192.811	Hellenic Republic Government Bond RegS 3,50% 30/1/2023	221.025	0,06
EUR 198.373	Hellenic Republic Government Bond RegS 3,75% 30/1/2028	207.823	0,05
EUR 243.624	Hellenic Republic Government Bond RegS 3,90% 30/1/2033	239.074	0,06
EUR 189.935	Hellenic Republic Government Bond RegS 4,00% 30/1/2037	179.410	0,05
EUR 186.375	Hellenic Republic Government Bond RegS 4,20% 30/1/2042	177.858	0,05
		1.025.190	0,27
	Italie		
USD 700.000	Intesa Sanpaolo SpA ‘144A’ 5,71% 15/1/2026	744.791	0,20
		744.791	0,20
	Luxembourg		
USD 690.000	Altice Financing SA 7,50% 15/5/2026	728.026	0,19
USD 312.000	Hexion Inc Via Hexion Nova Scotia Finance ULC 9,00% 15/11/2020	225.420	0,06
USD 887.000	Intelsat Jackson Holdings SA 7,25% 15/10/2020	847.085	0,23
USD 550.000	Intelsat Jackson Holdings SA ‘144A’ 9,75% 15/7/2025	534.875	0,14
USD 1.141.000	JBS USA LUX SA Via JBS USA Finance Inc ‘144A’ 8,25% 1/2/2020	1.153.836	0,31
		3.489.242	0,93
	Îles Marshall		
USD 415.000	Scorpio Tankers Inc (Contingent Convertible Bond) ‘144A’ 2,375% 1/7/2019	372.462	0,10
		372.462	0,10
	Pays-Bas		
EUR 1.900.000	Bayer Capital Corp BV RegS (Contingent Convertible Bond) 5,625% 22/11/2019	2.627.817	0,70
USD 748.000	Oi Brasil Holdings Cooperatief UA RegS (Defaulted) 5,75% 10/2/2022	278.630	0,08
EUR 246.000	Portugal Telecom International Finance BV (Defaulted) 4,375% 24/3/2017	104.712	0,03
EUR 123.000	Portugal Telecom International Finance BV RegS (Defaulted) 4,625% 8/5/2020	54.014	0,01
		3.065.173	0,82

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Porto Rico		
USD 1.700.000	Puerto Rico Electric Power Authority 5,00% 1/7/2032	531.250	0,14
USD 1.250.000	Puerto Rico Electric Power Authority 6,05% 1/7/2032	378.125	0,10
		909.375	0,24
	Royaume-Uni		
USD 717.000	Algeco Scotsman Global Finance Plc ‘144A’ 8,50% 15/10/2018	703.556	0,19
USD 1.000.000	Globe Specialty Metals Inc ‘144A’ 9,375% 1/3/2022	1.092.500	0,29
GBP 3.000.000	Vodafone Group Plc RegS (Contingent Convertible Bond) 2,00% 25/2/2019	4.653.431	1,25
		6.449.487	1,73
	Etats-Unis		
USD 777.000	AK Steel Corp 7,00% 15/3/2027	771.173	0,21
USD 805.000	Allegheny Technologies Inc 5,95% 15/1/2021	829.150	0,22
USD 964.952	Alternative Loan Trust ‘2005-79CB A1’ FRN 25/1/2036	684.040	0,18
USD 2.031.473	Alternative Loan Trust ‘2006-21CB A5’ FRN 25/7/2036	1.305.920	0,35
USD 3.263.000	AMSR 2016-SFR1 Trust ‘E’ ‘144A’ FRN 17/11/2033	3.295.989	0,88
USD 1.500.000	Ashland LLC 6,875% 15/5/2043	1.691.250	0,45
USD 2.000.000	Avantor Inc ‘144A’ 9,00% 1/10/2025	1.968.750	0,53
USD 2.919.000	Avaya Inc (Defaulted) ‘144A’ 7,00% 1/4/2019	2.254.927	0,60
USD 170.000	Avaya Inc (Defaulted) ‘144A’ 9,00% 1/4/2019	133.238	0,04
USD 1.000.000	Berkshire Hathaway Finance Corp 5,40% 15/5/2018	1.016.512	0,27
USD 698.000	BHMS ‘2014-MZ M’ ‘144A’ FRN 5/7/2033	664.882	0,18
USD 807.000	BreitBurn Energy Partners LP Via BreitBurn Finance Corp (Defaulted) 7,875% 15/4/2022	56.490	0,01
USD 3.687.000	Cheniere Energy Inc (Contingent Convertible Bond) 4,25% 15/3/2045	2.576.291	0,69
USD 375.000	Citgo Holding Inc ‘144A’ 10,75% 15/2/2020	398.438	0,11
USD 1.200.000	Clear Channel Worldwide Holdings Inc 7,625% 15/3/2020	1.195.500	0,32
USD 483.000	Cliffs Natural Resources Inc ‘144A’ 5,75% 1/3/2025	469.718	0,13
USD 1.610.000	CLUB Credit Trust ‘2017-NP1 C’ ‘144A’ 5,02% 15/9/2023	1.608.284	0,43
USD 320.000	CLUB Credit Trust ‘2017-NP2 C1’ ‘144A’ 4,91% 15/1/2024	319.985	0,09
USD 446.000	Colony Starwood Homes Trust ‘2016-2X E’ RegS FRN 17/12/2033	446.668	0,12
USD 450.000	Commercial Mortgage Pass Through Certificates ‘2016-CR28 D’ FRN 10/2/2049	413.797	0,11
USD 1.500.000	Cornerstone Chemical Co ‘144A’ 6,75% 15/8/2024	1.492.500	0,40
USD 568.000	CSAIL Commercial Mortgage Trust ‘2017-CX10’ ‘144A’ FRN 15/11/2027	565.456	0,15
USD 214.000	CSC Holdings LLC ‘144A’ 10,125% 15/1/2023	242.623	0,06
USD 122.000	CVR Partners LP Via CVR Nitrogen Finance Corp ‘144A’ 9,25% 15/6/2023	129.778	0,03

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Etats-Unis *suite*		
USD 532.000	Freddie Mac Structured Agency Credit Risk Debt Notes ‘2017-HQA3 M2’ FRN 25/4/2030	529.306	0,14
USD 777.000	Freedom Mortgage Corp ‘144A’ 8,125% 15/11/2024	810.022	0,22
USD 1.852.718	FREMF Mortgage Trust ‘2014-KS02 B’ ‘144A’ FRN 25/8/2023	1.920.873	0,51
USD 2.893.777	FREMF Mortgage Trust ‘2016-KS05 B’ ‘144A’ FRN 25/1/2023	2.902.017	0,78
USD 2.757.000	Frontier Communications Corp 10,50% 15/9/2022	2.184.922	0,59
USD 644.000	GenOn Energy Inc (Defaulted) 9,50% 15/10/2018	460.460	0,12
USD 881.000	Gogo Intermediate Holdings LLC Via Gogo Finance Co Inc ‘144A’ 12,50% 1/7/2022	997.732	0,27
USD 1.847.616	GSAMP Trust ‘2004-NC2 M1’ FRN 25/10/2034	1.779.049	0,48
USD 626.000	Home Partners of America Trust ‘2016-1 E’ ‘144A’ FRN 17/3/2033	626.980	0,17
USD 1.223.879	HSI Asset Securitization Corp Trust ‘2006-HE2 2A4’ FRN 25/12/2036	522.793	0,14
USD 1.222.000	iHeartCommunications Inc 9,00% 1/3/2021	876.785	0,23
USD 608.000	iHeartCommunications Inc 11,25% 1/3/2021	434.720	0,12
USD 45.000	iHeartCommunications Inc 9,00% 15/9/2022	32.569	0,01
USD 2.596.000	iHeartCommunications Inc 10,625% 15/3/2023	1.862.630	0,50
USD 457.000	IMT Trust ‘2017-APTS FFL’ ‘144A’ FRN 15/6/2034	459.102	0,12
USD 1.147.000	Invitation Homes Trust ‘2015-SFR3 F’ ‘144A’ FRN 17/8/2032	1.147.420	0,31
USD 300.000	Jefferies Finance LLC ‘144A’ 6,875% 15/4/2022	306.750	0,08
USD 1.422.471	JP Morgan Chase Commercial Mortgage Securities Trust ‘2014-BXH E’ ‘144A’ FRN 15/4/2027	1.426.059	0,38
USD 962.000	K Hovnanian Enterprises Inc ‘144A’ 10,00% 15/7/2022	1.053.390	0,28
USD 100.000	Lendmark Funding Trust ‘2017-1A C’ ‘144A’ 5,41% 22/12/2025	100.440	0,03
USD 650.000	Leonardo US Holdings Inc ‘144A’ 7,375% 15/7/2039	812.500	0,22
USD 300.000	Leonardo US Holdings Inc ‘144A’ 6,25% 15/1/2040	354.000	0,09
USD 500.000	Leonardo US Holdings Inc RegS 7,375% 15/7/2039	625.000	0,17
USD 2.791.947	Liberty Interactive LLC (Contingent Convertible Bond) 4,00% 15/11/2029	1.968.323	0,53
USD 643.000	Marlette Funding Trust ‘2017-2A C’ ‘144A’ 4,58% 15/7/2024	654.228	0,18
USD 402.000	Marlette Funding Trust ‘2017-3A C’ ‘144A’ 4,01% 15/12/2024	403.284	0,11
USD 1.000.000	Microsoft Corp 1,30% 3/11/2018	996.122	0,27
USD 182.000	Morgan Stanley Capital I Inc ‘2016-UB9X D’ RegS 3,00% 15/3/2049	148.049	0,04
USD 302.000	National Collegiate Student Loan Trust ‘2004-2 B’ FRN 26/12/2033	254.875	0,07
USD 4.253.220	National Collegiate Student Loan Trust ‘2005-3W A51’ ‘144A’ FRN 25/10/2033	3.983.867	1,07
USD 3.904.000	National Collegiate Student Loan Trust ‘2006-1 A5’ FRN 25/3/2033	3.557.028	0,95
USD 3.521.000	National Collegiate Student Loan Trust ‘2007-1 A4’ FRN 25/10/2033	2.941.895	0,79

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d’une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l’actif net
	Etats-Unis *suite*		
USD 400.000	National Collegiate Student Loan Trust ‘2007-2 A4’ FRN 25/1/2033	334.464	0,09
USD 1.007.000	PaperWorks Industries Inc ‘144A’ 9,50% 15/8/2019	654.550	0,18
USD 1.337.000	Prosper Marketplace Issuance Trust Series ‘2017-3A C’ ‘144A’ 5,21% 15/11/2023	1.342.622	0,36
USD 200.000	QCP SNF West ‘144A’ 8,125% 1/11/2023	206.500	0,06
USD 768.549	RALI Series Trust ‘2006-QS2 1A17’ FRN 25/2/2036	618.926	0,17
USD 1.492.903	RALI Trust Series ‘2006-QS17 A3’ FRN 25/12/2036	1.111.363	0,30
USD 1.521.869	RALI Trust Series ‘2007-QS1 2A2’ FRN 25/1/2037	1.131.529	0,30
USD 902.149	Specialty Underwriting & Residential Finance Trust Series ‘2007-AB1 A2D’ FRN 25/3/2037	495.033	0,13
USD 1.000.000	Starwood Waypoint Homes Trust ‘2017-1 E’ ‘144A’ FRN 17/1/2035	1.002.188	0,27
USD 98.624	Structured Adjustable Rate Mortgage Loan Trust ‘2005-19XS 2A3’ FRN 25/10/2035	96.836	0,03
USD 3.248.740	Structured Asset Mortgage Investments II Trust ‘2007-AR1 2A1’ FRN 25/1/2037	3.095.881	0,83
USD 2.465.000	Texas Competitive Electric Holdings Co LLC Via TCEH Finance Inc 11,50% 1/10/2020**	49.300	0,01
USD 9.000.000	United States Treasury Bill 7/12/2017 (Zero Coupon)	8.998.569	2,41
USD 4.000.000	United States Treasury Bill 14/12/2017 (Zero Coupon)	3.998.636	1,07
USD 3.000.000	United States Treasury Bill 21/12/2017 (Zero Coupon)	2.998.218	0,80
USD 9.000.000	United States Treasury Bill 28/12/2017 (Zero Coupon)	8.992.350	2,41
USD 15.400.000	United States Treasury Bill 4/1/2018 (Zero Coupon)	15.384.076	4,12
USD 1.000.000	United States Treasury Bill 11/1/2018 (Zero Coupon)	998.733	0,27
USD 3.000.000	United States Treasury Bill 18/1/2018 (Zero Coupon)	2.995.506	0,80
USD 7.000.000	United States Treasury Bill 25/1/2018 (Zero Coupon)	6.987.785	1,87
USD 10.500.000	United States Treasury Bill 1/2/2018 (Zero Coupon)	10.479.430	2,81
USD 2.000.000	United States Treasury Bill 8/2/2018 (Zero Coupon)	1.995.452	0,53
USD 700.000	United States Treasury Bill 1/3/2018 (Zero Coupon)	697.799	0,19
USD 5.000.000	United States Treasury Bill 8/3/2018 (Zero Coupon)	4.983.090	1,33
USD 6.000.000	United States Treasury Bill 22/3/2018 (Zero Coupon)	5.976.738	1,60
USD 1.000.000	United States Treasury Bill 12/4/2018 (Zero Coupon)	995.234	0,27
USD 7.000.000	United States Treasury Bill 26/4/2018 (Zero Coupon)	6.963.313	1,87
USD 5.000.000	United States Treasury Bill 10/5/2018 (Zero Coupon)	4.969.730	1,33
USD 5.000.000	United States Treasury Bill 17/5/2018 (Zero Coupon)	4.967.870	1,33
USD 5.000.000	United States Treasury Bill 24/5/2018 (Zero Coupon)	4.966.000	1,33
USD 2.500.000	United States Treasury Bill 21/6/2018 (Zero Coupon)	2.480.502	0,66
USD 2.500.000	United States Treasury Bill 19/7/2018 (Zero Coupon)	2.476.940	0,66

** Titre faisant l’objet d’un ajustement à la juste valeur, comme indiqué au point 2(a) de l’Annexe aux états financiers.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
USD 500.000	United States Treasury Bill 16/8/2018 (Zero Coupon)	494.688	0,13
USD 1.222.000	Uniti Group LP Via Uniti Group Finance Inc Via CSL Capital LLC 8,25% 15/10/2023	1.157.845	0,31
USD 849.000	Vanguard Natural Resources LLC 7,875% 1/4/2020**	107.399	0,03
USD 1.650.000	Veritas Bermuda Ltd '144A' 10,50% 1/2/2024	1.736.625	0,46
USD 1.370.016	Washington Mutual Mortgage Pass-Through Certificates Trust '2006-7 A1B' FRN 25/9/2036	630.661	0,17
USD 1.000.000	Werner FinCo LP Via Werner FinCo Inc '144A' 8,75% 15/7/2025	1.036.250	0,28
		180.273.180	48,30
Total des obligations		216.841.468	58,10
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		275.245.534	73,75

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché USD	% de l'actif net
ACTIONS ORDINAIRES			
	Etats-Unis		
47.381	Vanguard Natural Resources Inc**	710.715	0,19
		710.715	0,19
Total des actions ordinaires		710.715	0,19

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Etats-Unis		
USD 259.000	AMSR Trust '2016-SFR1 F' '144A' FRN 17/11/2033	267.171	0,07
USD 800.000	Berry Pete Corp 6,75% 1/11/2020**	–	0,00
USD 1.981.001	Freddie Mac Multifamily Structured Pass Through Certificates 'K726 X3' FRN 25/7/2049	240.188	0,06
USD 492.307	Morgan Stanley Bank of America Merrill Lynch Trust '2012-C5 F' '144A' 4,50% 15/8/2045	435.976	0,12
USD 1.280.000	Peabody Energy Corp 6,25% 15/11/2021**	–	0,00
		943.335	0,25
Total des obligations		943.335	0,25
Total des autres valeurs mobilières et instruments du marché monétaire		1.654.050	0,44

Organismes de placement collectif

Nombre	Description	Valeur de marché USD	% de l'actif net
	Irlande		
7.729.341	Institutional Cash Series Plc - Institutional US Dollar Liquidity Fund Premium Dis[1]	7.729.341	2,07
		7.729.341	2,07
Total des organismes de placement collectif		7.729.341	2,07
Portefeuille de titres à la valeur de marché		284.628.925	76,26
Autres éléments de l'actif net		88.628.858	23,74
Total de l'actif net (USD)		373.257.783	100,00

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

**Titre faisant l'objet d'un ajustement à la juste valeur, comme indiqué au point 2(a) de l'Annexe aux états financiers.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Australie		
4	Ansell Ltd	Bank of America Merrill Lynch	1
681	ASX Ltd	Bank of America Merrill Lynch	780
(18.621)	Bellamy's Australia Ltd	Bank of America Merrill Lynch	(53.836)
5.826	BHP Billiton Ltd	Bank of America Merrill Lynch	(642)
(1.215)	Blackmores Ltd	Bank of America Merrill Lynch	(7.191)
(1)	carsales.com Ltd	Bank of America Merrill Lynch	(1)
5.316	Coca-Cola Amatil Ltd	Bank of America Merrill Lynch	1.232
19.298	Crown Resorts Ltd	Bank of America Merrill Lynch	11.542
68.272	Fortescue Metals Group Ltd	Bank of America Merrill Lynch	(20.859)
2.496	Harvey Norman Holdings Ltd	Bank of America Merrill Lynch	517
(10.325)	James Hardie Industries Plc -CDI	Bank of America Merrill Lynch	(7.997)
417	McMillan Shakespeare Ltd	Bank of America Merrill Lynch	352
(637)	Monadelphous Group Ltd	Bank of America Merrill Lynch	245
9.294	Origin Energy Ltd	Bank of America Merrill Lynch	6.376
(4.294)	Orocobre Ltd	Bank of America Merrill Lynch	(2.920)
46.880	Qantas Airways Ltd	Bank of America Merrill Lynch	(14.341)
6	Sirtex Medical Ltd	Bank of America Merrill Lynch	6
(15.821)	Technology One Ltd	Bank of America Merrill Lynch	(772)
(41.626)	TPG Telecom Ltd	Bank of America Merrill Lynch	(34.254)
			(121.762)
	Autriche		
(2.748)	Andritz AG	Bank of America Merrill Lynch	1.065
7.597	BAWAG Group AG '144A'	JP Morgan	2.554
(4.407)	DO & CO AG	Bank of America Merrill Lynch	(8.526)
(14.344)	Erste Group Bank AG	JP Morgan	(1.671)
580	FACC AG	Bank of America Merrill Lynch	(588)
681	Lenzing AG	Bank of America Merrill Lynch	(13.436)
(1.547)	Schoeller-Bleckmann Oilfield Equipment AG	Bank of America Merrill Lynch	2.302
6.547	UNIQA Insurance Group AG	Bank of America Merrill Lynch	751
			(17.549)
	Belgique		
(10.275)	Ablynx NV	Bank of America Merrill Lynch	(16.083)
(220)	Ageas	JP Morgan	(232)
54.380	AGFA-Gevaert NV	Bank of America Merrill Lynch	(15.214)
1.745	Anheuser-Busch InBev SA/NV	JP Morgan	(9.702)
1.468	Barco NV	Bank of America Merrill Lynch	1.992
242	Cie d'Entreprises CFE	Bank of America Merrill Lynch	(1.149)
5.067	Greenyard NV	Bank of America Merrill Lynch	(9.893)
	Belgique *suite*		
(7.383)	Ion Beam Applications	Bank of America Merrill Lynch	16.281
(4.628)	KBC Group NV	JP Morgan	15.923
(9.083)	Proximus SADP	JP Morgan	2.704
(1.170)	Solvay SA	Morgan Stanley	1.323
(2.143)	Solvay SA	JP Morgan	20.921
			6.871
	Brésil		
(78)	Banco Bradesco SA (Pref)	Bank of America Merrill Lynch	45
(19.200)	BRF SA	Bank of America Merrill Lynch	27.937
(5.100)	Centrais Eletricas Brasileiras SA	Bank of America Merrill Lynch	3.400
26.300	Cia de Saneamento do Parana (Pref)	Bank of America Merrill Lynch	(580)
(20.600)	Cia Siderurgica Nacional SA	Bank of America Merrill Lynch	4.633
(72)	Cielo SA	Bank of America Merrill Lynch	(12)
(15.900)	Embraer SA	Bank of America Merrill Lynch	(326)
8.100	Estacio Participacoes SA	Bank of America Merrill Lynch	(5.271)
(22.200)	Lojas Americanas SA (Pref)	Bank of America Merrill Lynch	16.571
11.200	Magazine Luiza SA	Bank of America Merrill Lynch	(14.531)
19.700	Qualicorp SA	Bank of America Merrill Lynch	(26.089)
			5.777
	Canada		
5.600	Air Canada	Bank of America Merrill Lynch	(479)
200	Constellation Software Inc/Canada	Bank of America Merrill Lynch	2.543
(2.426)	Detour Gold Corp	Bank of America Merrill Lynch	(703)
700	Dollarama Inc	Bank of America Merrill Lynch	2.226
(8.900)	First Quantum Minerals Ltd	Bank of America Merrill Lynch	1.792
9.100	Husky Energy Inc	Bank of America Merrill Lynch	(6.029)
(7.600)	Hydro One Ltd	Bank of America Merrill Lynch	1.005
4.100	Methanex Corp	Bank of America Merrill Lynch	17.190
(4.100)	SNC-Lavalin Group Inc	Bank of America Merrill Lynch	7.460
28	Suncor Energy Inc	Bank of America Merrill Lynch	19
700	West Fraser Timber Co Ltd	Bank of America Merrill Lynch	(393)
			24.631
	République tchèque		
3	O2 Czech Republic AS*	Bank of America Merrill Lynch	–
			0,00
	Danemark		
(630)	ALK-Abello A/S	Bank of America Merrill Lynch	2.079
7.949	Bavarian Nordic A/S	Bank of America Merrill Lynch	(32.576)
(2.543)	Carlsberg A/S 'B'	JP Morgan	4.679

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Danemark *suite*		
(6.383)	D/S Norden A/S	Bank of America Merrill Lynch	6.029
20.758	Danske Bank A/S	JP Morgan	(38.168)
3.180	H Lundbeck A/S	Bank of America Merrill Lynch	(27.596)
(1.685)	Novo Nordisk A/S ‘B’	JP Morgan	(782)
4.286	Novozymes A/S ‘B’	Bank of America Merrill Lynch	(8.784)
(4.277)	SimCorp A/S	Bank of America Merrill Lynch	7.631
673	Vestas Wind Systems A/S	Bank of America Merrill Lynch	3.113
(1.004)	Zealand Pharma A/S	Bank of America Merrill Lynch	1.740
			(82.635)
	Finlande		
(2.763)	Ahlstrom-Munksjo OYJ	Bank of America Merrill Lynch	976
(10.598)	Caverion OYJ	Bank of America Merrill Lynch	2.271
10.528	DNA OYJ	Bank of America Merrill Lynch	674
(4.318)	Elisa OYJ	JP Morgan	2.570
6.784	Finnair OYJ	Bank of America Merrill Lynch	6.777
(7.531)	Huhtamaki OYJ	Bank of America Merrill Lynch	(162)
(238)	Konecranes OYJ	Bank of America Merrill Lynch	7
(1.074)	Metsa Board OYJ	Bank of America Merrill Lynch	11
356.048	Nokia OYJ	JP Morgan	(66.127)
(38)	Outotec OYJ	Bank of America Merrill Lynch	15
272	Raisio OYJ ‘V’	Bank of America Merrill Lynch	14
6.190	Sanoma OYJ	Bank of America Merrill Lynch	1.122
1	Tokmanni Group Corp*	Bank of America Merrill Lynch	–
(16.380)	YIT OYJ	Bank of America Merrill Lynch	6.550
			(45.302)
	France		
(344)	ABC arbitrage	Bank of America Merrill Lynch	(37)
5.900	Accor SA	Credit Suisse	2.177
(6.694)	Accor SA	Bank of America Merrill Lynch	3.229
14.985	Accor SA	JP Morgan	7.372
22.614	Air France-KLM	Bank of America Merrill Lynch	(33.445)
(4.402)	Air Liquide SA	JP Morgan	18.605
(2.429)	Airbus SE	Bank of America Merrill Lynch	(8.868)
(13.396)	Airbus SE	JP Morgan	(29.505)
(14.312)	ALD SA ‘144A’	Bank of America Merrill Lynch	(24.790)
11.296	ALD SA ‘144A’	JP Morgan	19.366
17.033	ALD SA ‘144A’	Morgan Stanley	23.219
(246)	Arkema SA	JP Morgan	2.021
5.753	Arkema SA	Morgan Stanley	(13.371)
51.205	Aroundtown SA	Morgan Stanley	13.412
16.419	Atos SE	JP Morgan	(130.008)
58.626	AXA SA	JP Morgan	10.528
8.861	BioMerieux	Morgan Stanley	34.391
9.814	BNP Paribas SA	JP Morgan	4.683
(3.434)	Bouygues SA	JP Morgan	(6.378)
	France *suite*		
(6.650)	Carrefour SA	Morgan Stanley	(9.421)
5.708	Casino Guichard Perrachon SA	Bank of America Merrill Lynch	17.952
(16)	Cellectis SA	Bank of America Merrill Lynch	179
5.922	Cie de Saint-Gobain	JP Morgan	(3.644)
(2.007)	Cie Generale des Etablissements Michelin	JP Morgan	3.943
(5.910)	CNP Assurances	JP Morgan	6.086
6.168	Credit Agricole SA	JP Morgan	257
68.996	Credit Agricole SA	Morgan Stanley	24.736
14.100	Danone SA	Credit Suisse	44.242
10.058	Danone SA	JP Morgan	22.632
(5.992)	DBV Technologies SA	Bank of America Merrill Lynch	8.994
19.951	Derichebourg SA	Bank of America Merrill Lynch	(401)
26.343	Electricite de France SA	Morgan Stanley	17.816
(62.748)	Engie SA	Morgan Stanley	(24.292)
(4.305)	Engie SA	JP Morgan	(2.147)
(5.713)	Essilor International Cie Generale d’Optique SA	JP Morgan	(7.822)
2.686	Eurazeo SA	Bank of America Merrill Lynch	(15.037)
(3.000)	Eutelsat Communications SA	Morgan Stanley	(554)
11.320	Eutelsat Communications SA	Bank of America Merrill Lynch	(32.902)
4.418	Faurecia	Bank of America Merrill Lynch	5.374
(3.230)	Faurecia	Morgan Stanley	(10.421)
(7.399)	Genfit	Bank of America Merrill Lynch	(3.083)
(1.012)	Iliad SA	Bank of America Merrill Lynch	7.812
(1.104)	Ingenico Group SA	Morgan Stanley	(6.401)
(2.352)	Innate Pharma SA	Bank of America Merrill Lynch	12.291
(3.766)	JCDecaux SA	Morgan Stanley	(5.560)
(189)	JCDecaux SA	JP Morgan	(187)
(4.761)	Klepierre (Reit)	Morgan Stanley	1.020
(1.095)	L’Oreal SA	Bank of America Merrill Lynch	5.848
(3.299)	L’Oreal SA	JP Morgan	10.408
744	Le Noble Age	Bank of America Merrill Lynch	(3.536)
2.067	Lectra	Bank of America Merrill Lynch	(4.188)
12.576	Legrand SA	JP Morgan	(300)
3.011	LVMH Moet Hennessy Louis Vuitton SE	Morgan Stanley	(3.721)
(819)	LVMH Moet Hennessy Louis Vuitton SE	JP Morgan	8.288
(72)	Marie Brizard Wine & Spirits SA	Bank of America Merrill Lynch	86
2.313	Mersen SA	Bank of America Merrill Lynch	(1.515)
2	MGI Coutier	Bank of America Merrill Lynch	(5)
(49.116)	Natixis SA	JP Morgan	(2.514)
(4.511)	Nexans SA	Bank of America Merrill Lynch	7.551
82.448	Orange SA	JP Morgan	25.576
(2.723)	Parrot SA	Bank of America Merrill Lynch	3.835
(992)	Pernod Ricard SA	JP Morgan	(2.480)
(8.890)	Peugeot SA	JP Morgan	28.100
1.284	Plastivaloire	Bank of America Merrill Lynch	(596)
(297)	Poxel SA	Bank of America Merrill Lynch	81
(2.398)	Publicis Groupe SA	Morgan Stanley	(4.197)

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	France *suite*		
6.637	Publicis Groupe SA	JP Morgan	12.515
14.005	Rallye SA	Bank of America Merrill Lynch	7.170
6.000	Renault SA	Credit Suisse	(5.286)
9.833	Renault SA	Morgan Stanley	(2.927)
6.781	Renault SA	JP Morgan	(15.590)
9.832	Safran SA	JP Morgan	(7.094)
(349)	Safran SA	JP Morgan	(409)
5.453	Schneider Electric SE	Morgan Stanley	11.495
3.413	Schneider Electric SE	JP Morgan	(4.104)
28.194	Societe Generale SA	JP Morgan	(44.281)
(130.161)	Solocal Group	Bank of America Merrill Lynch	1.869
33.113	Solocal Group	Credit Suisse	1.853
14.294	Solocal Group	JP Morgan	800
(107)	Solutions 30 SE	Bank of America Merrill Lynch	165
(27.857)	STMicroelectronics NV	JP Morgan	76.943
13.057	STMicroelectronics NV	Bank of America Merrill Lynch	(23.327)
(4.754)	Technicolor SA Reg	Bank of America Merrill Lynch	(1.339)
6.823	Teleperformance	Morgan Stanley	25.182
7.901	Thales SA	JP Morgan	(41.859)
1.454	Ubisoft Entertainment SA	Bank of America Merrill Lynch	(5.118)
(868)	Valeo SA	JP Morgan	(1.147)
(14.481)	Vallourec SA	Bank of America Merrill Lynch	1.940
5.394	Vinci SA	Morgan Stanley	(1.798)
3.655	Vinci SA	JP Morgan	339
(2.945)	Vinci SA	JP Morgan	2.134
(10.811)	Vivendi SA	JP Morgan	7.851
19.524	Vivendi SA	JP Morgan	(17.009)
			(10.248)
	Allemagne		
(127)	Aareal Bank AG	Bank of America Merrill Lynch	(257)
588	adidas AG	JP Morgan	(5.250)
14.524	AIXTRON SE	Bank of America Merrill Lynch	(32.463)
3.196	BASF SE	Morgan Stanley	1.107
4.689	BASF SE	JP Morgan	9.082
(3.196)	BASF SE	Morgan Stanley	(7.506)
20	Basler AG	Bank of America Merrill Lynch	(364)
4.935	Bauer AG	Bank of America Merrill Lynch	11.152
(9.342)	Bayer AG Reg	JP Morgan	52.306
(3.232)	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	11.147
(3.707)	Bayerische Motoren Werke AG	JP Morgan	10.489
(1.240)	Bechtle AG	Bank of America Merrill Lynch	(4.645)
(334)	Beiersdorf AG	JP Morgan	(767)
(10.741)	Capital Stage AG	Bank of America Merrill Lynch	(1.257)
(111.506)	Commerzbank AG	JP Morgan	(59.367)
15.503	CropEnergies AG	Bank of America Merrill Lynch	(12.126)
(4.009)	Daimler AG Reg	Bank of America Merrill Lynch	9.076
(3.028)	Daimler AG Reg	JP Morgan	6.922
(4.629)	Delivery Hero AG	Bank of America Merrill Lynch	(11.034)
(52.616)	Deutsche Bank AG Reg	JP Morgan	(24.961)
(2.056)	Deutsche Boerse AG	Morgan Stanley	(7.245)
9.743	Deutsche Lufthansa AG Reg	Bank of America Merrill Lynch	14.539
	Allemagne *suite*		
(78.376)	Deutsche Telekom AG Reg	JP Morgan	(8.136)
(6.760)	Deutsche Wohnen AG	JP Morgan	1.549
29.138	Deutz AG	Bank of America Merrill Lynch	(9.293)
2.786	Draegerwerk AG & Co KGaA (Pref)	Bank of America Merrill Lynch	(71.630)
(4.408)	Drillisch AG	Bank of America Merrill Lynch	(23.724)
1.807	Duerr AG	Bank of America Merrill Lynch	(24.858)
54.600	E.ON SE	Credit Suisse	16.446
6.603	E.ON SE	JP Morgan	(616)
3.181	Elmos Semiconductor AG	Bank of America Merrill Lynch	(3.011)
(2.280)	Evonik Industries AG	JP Morgan	3.352
17.089	Evotec AG	Bank of America Merrill Lynch	(117.023)
(1)	Ferratum OYJ*	Bank of America Merrill Lynch	–
(654)	Fresenius SE & Co KGaA	JP Morgan	2.001
(36)	Fresenius SE & Co KGaA	Bank of America Merrill Lynch	228
(4.131)	H&R GmbH & Co KGaA	Bank of America Merrill Lynch	4.992
8.082	Hamburger Hafen und Logistik AG	Bank of America Merrill Lynch	(23.102)
(514)	HeidelbergCement AG	JP Morgan	454
(3.015)	Hella Kgaa Hueck & Co	Morgan Stanley	(6.982)
(230)	Hochtief AG	JP Morgan	863
(1.014)	Hugo Boss AG	Morgan Stanley	(2.101)
(1.658)	Infineon Technologies AG	JP Morgan	1.915
2.078	Jungheinrich AG (Pref)	Bank of America Merrill Lynch	(3.548)
(24.594)	Kloeckner & Co SE	Bank of America Merrill Lynch	5.689
(15)	KUKA AG	Bank of America Merrill Lynch	1.068
(1.557)	Lanxess AG	Morgan Stanley	(882)
(2.947)	MAN SE	Bank of America Merrill Lynch	(1.373)
(2)	Manz AG	Bank of America Merrill Lynch	9
1.107	MBB SE	Bank of America Merrill Lynch	(15.314)
(10.444)	Metro AG	Morgan Stanley	(249)
1.046	OHB SE	Bank of America Merrill Lynch	1.181
12	PNE Wind AG Reg	Bank of America Merrill Lynch	6
7.925	RWE AG	JP Morgan	(4.116)
3.400	SAP SE	Credit Suisse	(3.279)
8.380	SAP SE	JP Morgan	(22.415)
13.225	Schaeffler AG (Pref)	Bank of America Merrill Lynch	16.050
(2.255)	Senvion SA	Bank of America Merrill Lynch	4.563
(10.388)	SGL Carbon SE	Bank of America Merrill Lynch	26.121
(21)	SHW AG	Bank of America Merrill Lynch	(4)
(297)	Siemens AG Reg	JP Morgan	2.935
2.008	Siltronic AG	Bank of America Merrill Lynch	(20.407)
(35.445)	Steinhoff International Holdings NV	Morgan Stanley	(3.503)
594	Suess MicroTec SE	Bank of America Merrill Lynch	(57)
(1.919)	Symrise AG	Bank of America Merrill Lynch	(4.216)
(582)	thyssenkrupp AG	JP Morgan	(368)
(7.017)	thyssenkrupp AG	Morgan Stanley	(9.398)

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L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Allemagne *suite*		
(12.229)	thyssenkrupp AG	Bank of America Merrill Lynch	(381)
17.254	Tom Tailor Holding SE	Bank of America Merrill Lynch	7.477
(3.723)	United Internet AG Reg	Bank of America Merrill Lynch	(10.588)
(525)	Vapiano SE	Bank of America Merrill Lynch	(775)
17.315	VERBIO Vereinigte BioEnergie AG	Bank of America Merrill Lynch	(907)
591	Volkswagen AG (Pref)	JP Morgan	10.062
(398)	Vossloh AG	Bank of America Merrill Lynch	1.578
(705)	Wacker Chemie AG	Morgan Stanley	2.081
797	Wacker Neuson SE	Bank of America Merrill Lynch	(1.014)
2.268	Wirecard AG	Bank of America Merrill Lynch	8.378
(895)	zooplus AG	Bank of America Merrill Lynch	(1.652)
			(317.346)
	Hong Kong		
127.500	3SBio Inc '144A'	Bank of America Merrill Lynch	23.042
(362.000)	Alibaba Health Information Technology Ltd	Bank of America Merrill Lynch	6.861
(650.000)	Alibaba Pictures Group Ltd	Bank of America Merrill Lynch	16.851
34.000	Angang Steel Co Ltd 'H'	Bank of America Merrill Lynch	3.831
55.500	Anhui Conch Cement Co Ltd 'H'	Bank of America Merrill Lynch	35.900
(341.000)	AviChina Industry & Technology Co Ltd 'H'	Bank of America Merrill Lynch	23.092
83.000	BAIC Motor Corp Ltd 'H' '144A'	Bank of America Merrill Lynch	957
(122.000)	Beijing Capital International Airport Co Ltd 'H'	Bank of America Merrill Lynch	6.468
(26.500)	BYD Co Ltd 'H'	Bank of America Merrill Lynch	12.010
88.000	BYD Electronic International Co Ltd	Bank of America Merrill Lynch	(23.717)
(92.000)	Cathay Pacific Airways Ltd	Bank of America Merrill Lynch	(499)
(345.000)	CGN Power Co Ltd 'H' '144A'	Bank of America Merrill Lynch	7.062
(264.000)	China Coal Energy Co Ltd 'H'	Bank of America Merrill Lynch	8.421
(54.000)	China Foods Ltd	Bank of America Merrill Lynch	7.585
408	China Galaxy Securities Co Ltd 'H'	Bank of America Merrill Lynch	(35)
795	China High Speed Transmission Equipment Group Co Ltd	Bank of America Merrill Lynch	96
60.000	China Merchants Bank Co Ltd 'H'	Bank of America Merrill Lynch	6.007
(84.500)	China Minsheng Banking Corp Ltd 'H'	Bank of America Merrill Lynch	(4.116)
162.368	China National Materials Co Ltd 'H'	Bank of America Merrill Lynch	24.414
(264.000)	China Oilfield Services Ltd 'H'	Bank of America Merrill Lynch	(3.987)
116.000	China Oriental Group Co Ltd	Bank of America Merrill Lynch	9.459
216.000	China Petroleum & Chemical Corp 'H'	Bank of America Merrill Lynch	(4.149)
(86.000)	China Railway Group Ltd 'H'	Bank of America Merrill Lynch	4.284
	Hong Kong *suite*		
(86.000)	China Resources Beer Holdings Co Ltd	Bank of America Merrill Lynch	4.946
116.000	China Resources Cement Holdings Ltd	Bank of America Merrill Lynch	740
(93.000)	China Resources Phoenix Healthcare Holdings Co Ltd	Bank of America Merrill Lynch	2.512
95.165	China Shenhua Energy Co Ltd 'H'	Bank of America Merrill Lynch	7.068
(20.000)	China State Construction International Holdings Ltd	Bank of America Merrill Lynch	1.985
198	China Traditional Chinese Medicine Holdings Co Ltd	Bank of America Merrill Lynch	(9)
173.500	China Yongda Automobiles Services Holdings Ltd	Bank of America Merrill Lynch	(14.075)
(20.500)	CK Infrastructure Holdings Ltd	Bank of America Merrill Lynch	2.523
(5.500)	CLP Holdings Ltd	Bank of America Merrill Lynch	(395)
(685.000)	COSCO SHIPPING Development Co Ltd 'H'	Bank of America Merrill Lynch	13.158
366.000	COSCO SHIPPING Energy Transportation Co Ltd 'H'	Bank of America Merrill Lynch	(18.747)
(74.500)	COSCO SHIPPING Holdings Co Ltd 'H'	Bank of America Merrill Lynch	3.148
(98.000)	CRRC Corp Ltd 'H'	Bank of America Merrill Lynch	6.012
(151.164)	Esprit Holdings Ltd	Bank of America Merrill Lynch	8.055
183.000	Fufeng Group Ltd	Bank of America Merrill Lynch	1.505
(597.500)	Fullshare Holdings Ltd	Bank of America Merrill Lynch	3.289
114.554	Genscript Biotech Corp	Bank of America Merrill Lynch	39.773
(12.000)	Golden Resorts Group Ltd	Bank of America Merrill Lynch	(3.560)
12.000	Grand Baoxin Auto Group Ltd	Bank of America Merrill Lynch	(183)
(216.000)	Guotai Junan International Holdings Ltd	Bank of America Merrill Lynch	(801)
(59.005)	Haitong International Securities Group Ltd	Bank of America Merrill Lynch	(380)
(11.600)	Haitong Securities Co Ltd 'H'	Bank of America Merrill Lynch	829
(5.200)	Hong Kong & China Gas Co Ltd	Bank of America Merrill Lynch	(318)
(38.200)	IMAX China Holding Inc '144A'	Bank of America Merrill Lynch	(348)
283.000	Industrial & Commercial Bank of China Ltd 'H'	Bank of America Merrill Lynch	(6.799)
44.000	Kingboard Chemical Holdings Ltd	Bank of America Merrill Lynch	6.587
96.000	Kingboard Laminates Holdings Ltd	Bank of America Merrill Lynch	2.485
(42.000)	Kingdee International Software Group Co Ltd	Bank of America Merrill Lynch	1.218
(368.000)	Lenovo Group Ltd	Bank of America Merrill Lynch	3.504
191.000	Lonking Holdings Ltd	Bank of America Merrill Lynch	(17.855)
314.000	Maanshan Iron & Steel Co Ltd 'H'	Bank of America Merrill Lynch	3.645
56.800	Man Wah Holdings Ltd	Bank of America Merrill Lynch	(6.103)
85.000	Melco International Development Ltd	Bank of America Merrill Lynch	3.648
(104.400)	MGM China Holdings Ltd	Bank of America Merrill Lynch	(18.773)
(56.500)	NetDragon Websoft Holdings Ltd	Bank of America Merrill Lynch	21.261

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
63.000	Nine Dragons Paper Holdings Ltd	Bank of America Merrill Lynch	(11.113)
5.000	Ping An Insurance Group Co of China Ltd 'H'	Bank of America Merrill Lynch	4.180
(20.500)	Power Assets Holdings Ltd	Bank of America Merrill Lynch	2.287
(16.800)	Sands China Ltd	Bank of America Merrill Lynch	(452)
(121.500)	Semiconductor Manufacturing International Corp	Bank of America Merrill Lynch	51.446
112.000	Shandong Chenming Paper Holdings Ltd 'H'	Bank of America Merrill Lynch	(1.804)
(118.000)	Shanghai Electric Group Co Ltd 'H'	Bank of America Merrill Lynch	6.782
540.000	Sihuan Pharmaceutical Holdings Group Ltd	Bank of America Merrill Lynch	(4.182)
(1.500)	SINOPEC SEG ORD H	Bank of America Merrill Lynch	(4)
(800)	Sinopharm Group Co Ltd 'H'	Bank of America Merrill Lynch	314
156.000	Sinotruk Hong Kong Ltd	Bank of America Merrill Lynch	(45.989)
(1.000)	Sunny Optical Technology Group Co Ltd	Bank of America Merrill Lynch	1.921
14.000	Tianneng Power International Ltd	Bank of America Merrill Lynch	(1.596)
(16.000)	Tsingtao Brewery Co Ltd 'H'	Bank of America Merrill Lynch	2.596
(9.500)	Universal Medical Financial & Technical Advisory Services Co Ltd '144A'	Bank of America Merrill Lynch	741
224.000	WH Group Ltd '144A'	Bank of America Merrill Lynch	11.784
(2.500)	Yangtze Optical Fibre and Cable Joint Stock Ltd Co 'H' '144A'	Bank of America Merrill Lynch	(2.635)
(51.000)	Zhaojin Mining Industry Co Ltd 'H'	Bank of America Merrill Lynch	2.843
54.000	Zhejiang Expressway Co Ltd 'H'	Bank of America Merrill Lynch	(2.005)
43.500	Zhongsheng Group Holdings Ltd	Bank of America Merrill Lynch	(3.465)
(19.000)	Zhou Hei Ya International Holdings Co Ltd '144A'	Bank of America Merrill Lynch	925
(43.600)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Bank of America Merrill Lynch	(1.837)
			220.119
	Irlande		
28.910	Allied Irish Banks Plc	Bank of America Merrill Lynch	12.772
(16.100)	Allied Irish Banks Plc	JP Morgan	(6.636)
(4)	Origin Enterprises Plc	Bank of America Merrill Lynch	1
(3.761)	Permanent TSB Group Holdings Plc	Bank of America Merrill Lynch	(1.148)
			4.989
	Israël		
(175)	Delek Automotive Systems Ltd	Bank of America Merrill Lynch	(141)
381	Discount Investment Corp Ltd Reg	Bank of America Merrill Lynch	56
69	El Al Israel Airlines	Bank of America Merrill Lynch	(7)
(730)	Frutarom Industries Ltd	Bank of America Merrill Lynch	(3.811)
2.120	Harel Insurance Investments & Financial Services Ltd	Bank of America Merrill Lynch	457

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Israël *suite*		
1	IDI Insurance Co Ltd	Bank of America Merrill Lynch	1
1	Jerusalem Oil Exploration*	Bank of America Merrill Lynch	–
(1.678)	Mazor Robotics Ltd	Bank of America Merrill Lynch	1.311
3.536	Migdal Insurance & Financial Holding Ltd	Bank of America Merrill Lynch	(10)
(507)	Nice Ltd	Bank of America Merrill Lynch	(1.427)
334	Nova Measuring Instruments Ltd	Bank of America Merrill Lynch	325
63.700	Oil Refineries Ltd	Bank of America Merrill Lynch	294
(30)	Paz Oil Co Ltd	Bank of America Merrill Lynch	(196)
15	Shufersal Ltd	Bank of America Merrill Lynch	6
(5)	Teva Pharmaceutical Industries Ltd	Bank of America Merrill Lynch	(15)
			(3.157)
	Italie		
(3.074)	Ansaldo STS SpA	Bank of America Merrill Lynch	(146)
3.581	Arnoldo Mondadori Editore SpA	Bank of America Merrill Lynch	293
4	Ascopiave SpA*	Bank of America Merrill Lynch	–
(29.256)	Assicurazioni Generali SpA	JP Morgan	7.585
8.638	ASTM SpA	Bank of America Merrill Lynch	(1.159)
(9.268)	Atlantia SpA	JP Morgan	(6.250)
2.267	Banca IFIS SpA	Bank of America Merrill Lynch	(17.097)
(4.179)	Banca Sistema SpA '144A'	Bank of America Merrill Lynch	786
(25.765)	Banco BPM SpA	Morgan Stanley	(6.196)
945	Biesse SpA	Bank of America Merrill Lynch	5.648
(27.691)	BPER Banca	Bank of America Merrill Lynch	(8.033)
(18.103)	BPER Banca	Morgan Stanley	(11.207)
93.094	BPER Banca	JP Morgan	75.191
(5.349)	Brembo SpA	Bank of America Merrill Lynch	7.774
(7.102)	Buzzi Unicem SpA	Morgan Stanley	4.481
1.163	Carraro SpA	Bank of America Merrill Lynch	(239)
1	Digital Bros SpA	Bank of America Merrill Lynch	(1)
25.821	Enel SpA	JP Morgan	4.097
(14.768)	ESPRINET ORD	Bank of America Merrill Lynch	499
5.597	Falck Renewables SpA	Bank of America Merrill Lynch	(622)
(4.171)	Ferrari NV	Morgan Stanley	20.682
(41.300)	Fiat Chrysler Automobiles NV	Morgan Stanley	26.552
18.461	Fiat Chrysler Automobiles NV	Bank of America Merrill Lynch	(18.268)
(11.374)	Fiat Chrysler Automobiles NV	JP Morgan	8.396
8.023	Gefran SpA	Bank of America Merrill Lynch	(8.425)
(111.481)	Intesa Sanpaolo SpA	JP Morgan	1.537
33.528	Iren SpA	Bank of America Merrill Lynch	5.181
(2.704)	Landi Renzo SpA	Bank of America Merrill Lynch	(291)
(1.280)	Luxottica Group SpA	JP Morgan	(259)
(3.161)	Luxottica Group SpA	Morgan Stanley	(2.973)

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Italie *suite*		
(5.778)	Luxottica Group SpA	Bank of America Merrill Lynch	(30)
(31.453)	Mediaset SpA	Bank of America Merrill Lynch	(1.848)
(35.241)	Molecular Medicine SPA	Bank of America Merrill Lynch	(667)
(2.780)	Piaggio & C SpA	Bank of America Merrill Lynch	582
1.460	Prima Industrie SpA	Bank of America Merrill Lynch	(15.133)
481	SAES Getters SpA	Bank of America Merrill Lynch	(894)
(4.856)	Safilo Group SpA	Bank of America Merrill Lynch	5.382
(36.556)	Saipem SpA	Bank of America Merrill Lynch	17.023
(49.891)	Snam SpA	Morgan Stanley	(594)
(51.378)	Snam SpA	JP Morgan	13.702
12.291	STMicroelectronics NV	JP Morgan	(23.556)
(170.270)	Telecom Italia SpA/Milano	Morgan Stanley	(2.838)
56.752	Telecom Italia SpA/Milano	Bank of America Merrill Lynch	1.622
48.050	Telecom Italia SpA/Milano	JP Morgan	(1.716)
175.680	Telecom Italia SpA/Milano	JP Morgan	(4.915)
(8.277)	Tenaris SA	Bank of America Merrill Lynch	4.217
(116.935)	Terna Rete Elettrica Nazionale SpA	Morgan Stanley	(12.837)
(49.230)	Terna Rete Elettrica Nazionale SpA	JP Morgan	4.982
(33.010)	TREVI - Finanziaria Industriale SpA	Bank of America Merrill Lynch	8.666
28.788	UniCredit SpA	JP Morgan	21.336
(41.610)	Unione di Banche Italiane SpA	JP Morgan	(8.367)
(46.201)	Unipol Gruppo SpA	Morgan Stanley	(7.811)
			83.842
	Japon		
(59.100)	Acom Co Ltd	Bank of America Merrill Lynch	79
60	Advantest Corp	Bank of America Merrill Lynch	70
(26.700)	Aiful Corp	Bank of America Merrill Lynch	2.582
2.300	Alfresa Holdings Corp	Bank of America Merrill Lynch	231
(400)	Alps Electric Co Ltd	Bank of America Merrill Lynch	(99)
(5.400)	AltPlus Inc	Bank of America Merrill Lynch	(8.324)
(2.600)	AnGes Inc	Bank of America Merrill Lynch	(564)
(6.700)	Asics Corp	Bank of America Merrill Lynch	(841)
(3.575)	ASKUL Corp	Bank of America Merrill Lynch	(1.302)
(100)	Atrae Inc	Bank of America Merrill Lynch	(573)
1.200	Benefit One Inc	Bank of America Merrill Lynch	1.784
(30)	Bic Camera Inc	Bank of America Merrill Lynch	(49)
400	Canon Marketing Japan Inc	Bank of America Merrill Lynch	25
(500)	Clarion Co Ltd	Bank of America Merrill Lynch	36
200	cocokara fine Inc	Bank of America Merrill Lynch	389
(3.400)	Colowide Co Ltd	Bank of America Merrill Lynch	(1.300)
	Japon *suite*		
(8)	Cookpad Inc	Bank of America Merrill Lynch	8
(44)	Cyberdyne Inc	Bank of America Merrill Lynch	5
2.400	DA Consortium Holdings Inc	Bank of America Merrill Lynch	6.356
2.700	Daifuku Co Ltd	Bank of America Merrill Lynch	17.728
3.400	Daikyonishikawa Corp	Bank of America Merrill Lynch	1.531
(3.700)	Daiwa House Industry Co Ltd	Bank of America Merrill Lynch	(1.373)
(5.100)	DeNA Co Ltd	Bank of America Merrill Lynch	4.282
(3.800)	Earth Chemical Co Ltd	Bank of America Merrill Lynch	(20.396)
(23)	Eneres Co Ltd	Bank of America Merrill Lynch	(4)
(18)	euglena Co Ltd	Bank of America Merrill Lynch	12
(3.000)	FamilyMart UNY Holdings Co Ltd	Bank of America Merrill Lynch	(27.141)
2.400	Financial Products Group Co Ltd	Bank of America Merrill Lynch	1.614
(100)	Fixstars Corp	Bank of America Merrill Lynch	(314)
(3.100)	FP Corp	Bank of America Merrill Lynch	(11.872)
8.400	FULLCAST Holdings Co Ltd	Bank of America Merrill Lynch	11.886
1.400	Fuso Chemical Co Ltd	Bank of America Merrill Lynch	309
(738)	Future Venture Capital Co Ltd	Bank of America Merrill Lynch	178
1.300	Geo Holdings Corp	Bank of America Merrill Lynch	1.194
(2.800)	GMO Payment Gateway Inc	Bank of America Merrill Lynch	(12.319)
(200)	Grace Technology Inc	Bank of America Merrill Lynch	(3.889)
12.100	GungHo Online Entertainment Inc	Bank of America Merrill Lynch	(2.154)
9.700	Happinet Corp	Bank of America Merrill Lynch	3.740
(1.527)	Harmonic Drive Systems Inc	Bank of America Merrill Lynch	6.825
12.600	Haseko Corp	Bank of America Merrill Lynch	18.156
(5.500)	Hiroshima Bank Ltd/The	Bank of America Merrill Lynch	2.460
6.400	Hitachi Kokusai Electric Inc	Bank of America Merrill Lynch	(4.662)
34.000	Hitachi Ltd	Bank of America Merrill Lynch	(2.127)
(27.800)	Ichigo Inc	Bank of America Merrill Lynch	(7.488)
(4.400)	IDOM Inc	Bank of America Merrill Lynch	(1.397)
(3)	Investors Cloud Co Ltd	Bank of America Merrill Lynch	1
8.500	Isolite Insulating Products Co Ltd	Bank of America Merrill Lynch	10.840
(27.039)	Istyle Inc	Bank of America Merrill Lynch	(32.435)
(1.400)	J Trust Co Ltd	Bank of America Merrill Lynch	(22)
(4.337)	Japan Airport Terminal Co Ltd	Bank of America Merrill Lynch	(2.873)
(8.600)	Japan Petroleum Exploration Co Ltd	Bank of America Merrill Lynch	(10.713)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(16.700)	Japan Post Holdings Co Ltd	Bank of America Merrill Lynch	657
(913)	Japan Post Insurance Co Ltd	Bank of America Merrill Lynch	(873)
(460)	JCR Pharmaceuticals Co Ltd	Bank of America Merrill Lynch	(1.168)
(14.600)	JGC Corp	Bank of America Merrill Lynch	(7.965)
(2.100)	JTEKT Corp	Bank of America Merrill Lynch	1.150
10.000	Justsystems Corp	Bank of America Merrill Lynch	(22.243)
1.600	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(516)
(1.700)	Kandenko Co Ltd	Bank of America Merrill Lynch	366
18.600	Kansai Electric Power Co Inc/The	Bank of America Merrill Lynch	(14.093)
(10.100)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(11.438)
(4.400)	Kawasaki Heavy Industries Ltd	Bank of America Merrill Lynch	4.363
(9.800)	Keikyu Corp	Bank of America Merrill Lynch	11.945
(6.900)	Kikkoman Corp	Bank of America Merrill Lynch	(45.711)
(2.500)	Kintetsu Group Holdings Co Ltd	Bank of America Merrill Lynch	(2.535)
10.751	KLab Inc	Bank of America Merrill Lynch	(6.360)
7.600	Koa Corp	Bank of America Merrill Lynch	4.020
(3.700)	Koei Tecmo Holdings Co Ltd	Bank of America Merrill Lynch	(1.285)
2.900	Koshidaka Holdings Co Ltd	Bank of America Merrill Lynch	29.278
(700)	Kusuri no Aoki Holdings Co Ltd	Bank of America Merrill Lynch	344
5.100	Lasertec Corp	Bank of America Merrill Lynch	(9.936)
(5.700)	LINE Corp	Bank of America Merrill Lynch	(20.742)
58.000	Look Inc	Bank of America Merrill Lynch	(19.146)
(7.800)	M3 Inc	Bank of America Merrill Lynch	(27.094)
(7.200)	Maruichi Steel Tube Ltd	Bank of America Merrill Lynch	12.740
18.600	Marvelous Inc	Bank of America Merrill Lynch	734
(2.000)	Megachips Corp	Bank of America Merrill Lynch	4.688
10.900	Meiko Electronics Co Ltd	Bank of America Merrill Lynch	29.299
3.600	Meitec Corp	Bank of America Merrill Lynch	9.222
(3.100)	Micronics Japan Co Ltd	Bank of America Merrill Lynch	(442)
(36)	Minebea Mitsumi Inc	Bank of America Merrill Lynch	(19)
(5.100)	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	(796)
(9.100)	Mitsubishi Logistics Corp	Bank of America Merrill Lynch	(7.957)
(25.900)	Mitsubishi Motors Corp	Bank of America Merrill Lynch	5.383
12.200	Mitsubishi Tanabe Pharma Corp	Bank of America Merrill Lynch	(12.634)
(12.800)	Mitsui Engineering & Shipbuilding Co Ltd	Bank of America Merrill Lynch	(1.416)
	Japon *suite*		
(6.000)	Mitsui High-Tec Inc	Bank of America Merrill Lynch	12.038
4.800	Mixi Inc	Bank of America Merrill Lynch	(12.844)
7.600	Modec Inc	Bank of America Merrill Lynch	(3.254)
(8.799)	MonotaRO Co Ltd	Bank of America Merrill Lynch	(11.443)
(400)	Nakamura Choukou Co Ltd	Bank of America Merrill Lynch	(6.379)
600	Nichiha Corp	Bank of America Merrill Lynch	750
(1.100)	Nidec Corp	Bank of America Merrill Lynch	(992)
5.200	Nihon M&A Center Inc	Bank of America Merrill Lynch	5.133
10.100	Nihon Unisys Ltd	Bank of America Merrill Lynch	27.310
(8.200)	Nippon Steel & Sumitomo Metal Corp	Bank of America Merrill Lynch	(9.881)
(900)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	(834)
1.800	Nisshin Oillio Group Ltd/The	Bank of America Merrill Lynch	2.294
(5.300)	Nisshinbo Holdings Inc	Bank of America Merrill Lynch	(7.847)
5.500	Nittoku Engineering Co Ltd	Bank of America Merrill Lynch	15.448
2.700	Noevir Holdings Co Ltd	Bank of America Merrill Lynch	28.100
6.900	Nomura Co Ltd	Bank of America Merrill Lynch	7.221
(53.200)	North Pacific Bank Ltd	Bank of America Merrill Lynch	954
(9.200)	Odakyu Electric Railway Co Ltd	Bank of America Merrill Lynch	(12.316)
4.700	Odawara Engineering Co Ltd	Bank of America Merrill Lynch	7.494
(3.100)	Ogaki Kyoritsu Bank Ltd/The	Bank of America Merrill Lynch	4.732
1.000	Osaka Gas Co Ltd	Bank of America Merrill Lynch	260
(11.405)	OSAKA Titanium Technologies Co Ltd	Bank of America Merrill Lynch	(19.990)
(4.100)	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	(1.875)
(10.700)	Outsourcing Inc	Bank of America Merrill Lynch	(11.670)
(9.100)	Pacific Metals Co Ltd	Bank of America Merrill Lynch	4.958
2.700	Paltac Corporation	Bank of America Merrill Lynch	9.933
4.100	Paramount Bed Holdings Co Ltd	Bank of America Merrill Lynch	15.456
(6.380)	PeptiDream Inc	Bank of America Merrill Lynch	(18.988)
10.300	Persol Holdings Co Ltd	Bank of America Merrill Lynch	(15.333)
5.300	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	30.932
36.000	Prima Meat Packers Ltd	Bank of America Merrill Lynch	7.389
1.500	Recruit Holdings Co Ltd	Bank of America Merrill Lynch	(1.269)
(500)	Remixpoint Co Ltd	Bank of America Merrill Lynch	994
(14.400)	Renesas Electronics Corp	Bank of America Merrill Lynch	10.267
16.100	Round One Corp	Bank of America Merrill Lynch	35.123

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon ***suite***		
20.400	Sega Sammy Holdings Inc	Bank of America Merrill Lynch	(35.338)
(7.600)	Seiko Epson Corp	Bank of America Merrill Lynch	(3.234)
(81)	Sharp Corp/Japan	Bank of America Merrill Lynch	(101)
200	Shikoku Electric Power Co Inc	Bank of America Merrill Lynch	112
18.200	Shinko Electric Industries Co Ltd	Bank of America Merrill Lynch	6.416
4.000	Ship Healthcare Holdings Inc	Bank of America Merrill Lynch	1.246
4.400	Shoei Foods Corp	Bank of America Merrill Lynch	4.396
5.200	Showa Denko KK	Bank of America Merrill Lynch	20.764
17.800	SKY Perfect JSAT Holdings Inc	Bank of America Merrill Lynch	98
(20)	SMS Co Ltd	Bank of America Merrill Lynch	(1)
13.700	Sodick Co Ltd	Bank of America Merrill Lynch	2.909
(2.100)	SoftBank Group Corp	Bank of America Merrill Lynch	3.004
(5.800)	Solasia Pharma KK	Bank of America Merrill Lynch	(5.077)
(1.800)	Sosei Group Corp	Bank of America Merrill Lynch	(16.049)
5.600	Square Enix Holdings Co Ltd	Bank of America Merrill Lynch	13.923
5.700	Subaru Corp	Bank of America Merrill Lynch	4.654
3.400	Suzuki Motor Corp	Bank of America Merrill Lynch	3.155
(7.400)	Taiyo Nippon Sanso Corp	Bank of America Merrill Lynch	(5.479)
8.000	Takeuchi Manufacturing Co Ltd	Bank of America Merrill Lynch	914
2.300	Takuma Co Ltd	Bank of America Merrill Lynch	1.220
(600)	TKP Corp	Bank of America Merrill Lynch	(998)
1.500	Token Corp	Bank of America Merrill Lynch	9.320
8.300	Tokyo Electric Power Co Holdings Inc	Bank of America Merrill Lynch	(237)
(700)	Tokyo Keiki Inc	Bank of America Merrill Lynch	63
(7.400)	Tokyu Construction Co Ltd	Bank of America Merrill Lynch	(8.334)
(18.500)	Toray Industries Inc	Bank of America Merrill Lynch	7.727
56.021	Toshiba Corp	Bank of America Merrill Lynch	(21.692)
11.300	Tosoh Corp	Bank of America Merrill Lynch	(3.698)
(1.300)	TRUSCO NAKAYAMA Corp	Bank of America Merrill Lynch	(354)
4.500	TS Tech Co Ltd	Bank of America Merrill Lynch	17.895
2.500	Ulvac Inc	Bank of America Merrill Lynch	(19.956)
7.000	Unipres Corp	Bank of America Merrill Lynch	(9.971)
(1.800)	Universal Entertainment Corp	Bank of America Merrill Lynch	(1.087)
(7.100)	Uzabase Inc	Bank of America Merrill Lynch	7.520
15.500	Voyage Group Inc	Bank of America Merrill Lynch	637
	Japon ***suite***		
(89)	W-Scope Corp	Bank of America Merrill Lynch	(67)
(9.460)	Wacom Co Ltd	Bank of America Merrill Lynch	4.129
(9.800)	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	(7.920)
(900)	Yamato Kogyo Co Ltd	Bank of America Merrill Lynch	393
			(99.317)
	Pays-Bas		
(171.296)	Aegon NV	JP Morgan	(26.960)
19.292	Akzo Nobel NV	JP Morgan	(75.676)
2.431	Akzo Nobel NV	Morgan Stanley	(8.770)
31.813	Altice NV 'A'	JP Morgan	(131.357)
(27.641)	Altice NV 'A'	Bank of America Merrill Lynch	50.982
85	ASR Nederland NV	Bank of America Merrill Lynch	(49)
(232)	Basic-Fit NV '144A'	Bank of America Merrill Lynch	(399)
3.772	BE Semiconductor Industries NV	Bank of America Merrill Lynch	2.837
(640)	BinckBank NV	Bank of America Merrill Lynch	57
(10.617)	Brunel International NV	Bank of America Merrill Lynch	(2.554)
(5.004)	Flow Traders '144A'	Bank of America Merrill Lynch	6.181
(1)	Heijmans NV -CVA	Bank of America Merrill Lynch	(1)
4.881	Heineken NV	JP Morgan	5.404
(42.231)	ING Groep NV	JP Morgan	24.152
(199)	Intertrust NV '144A'	Bank of America Merrill Lynch	(545)
(1.594)	Koninklijke DSM NV	JP Morgan	(4.327)
585.089	Koninklijke KPN NV	JP Morgan	83.393
9.924	Koninklijke Philips NV	JP Morgan	(24.168)
(34.055)	NN Group NV	JP Morgan	(47.201)
(11.341)	OCI NV	Bank of America Merrill Lynch	21.615
(595)	Ordina NV	Bank of America Merrill Lynch	38
8.546	Philips Lighting NV '144A'	Bank of America Merrill Lynch	(9.170)
(47.025)	RELX NV	JP Morgan	(8.958)
14.415	SBM Offshore NV	Bank of America Merrill Lynch	(18.728)
(431)	Takeaway.com NV '144A'	Bank of America Merrill Lynch	(987)
(539)	Unibail-Rodamco SE (Reit)	Morgan Stanley	642
(2.047)	Unilever NV - CVA	Morgan Stanley	(1.255)
			(165.804)
	Norvège		
(1.761)	Aker Solutions ASA	Bank of America Merrill Lynch	1.014
(19.466)	Archer Ltd	Bank of America Merrill Lynch	3.987
4.707	Atea ASA	Bank of America Merrill Lynch	4.263
(256.856)	Axactor AB	Bank of America Merrill Lynch	6.220
6.338	BW Offshore Ltd	Bank of America Merrill Lynch	(153)
(4.772)	DNB ASA	JP Morgan	4.322
(1.663)	Evry AS '144A'	Bank of America Merrill Lynch	(147)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Norvège *suite*		
15.680	Fred Olsen Energy ASA	Bank of America Merrill Lynch	(4.734)
(2)	Funcom NV*	Bank of America Merrill Lynch	–
(5.238)	Hoegh LNG Holdings Ltd	Bank of America Merrill Lynch	1.771
(4.479)	Nordic Nanovector ASA	Bank of America Merrill Lynch	1.472
1.762	Norsk Hydro ASA	Bank of America Merrill Lynch	(604)
(831)	Norway Royal Salmon ASA	Bank of America Merrill Lynch	1.847
(1.739)	Norwegian Air Shuttle ASA	Bank of America Merrill Lynch	10.125
(318)	Opera Software ASA	Bank of America Merrill Lynch	22
(1.618)	Prosafe SE	Bank of America Merrill Lynch	170
(729.937)	REC Silicon ASA	Bank of America Merrill Lynch	(3.639)
(79.572)	Storebrand ASA	JP Morgan	15.374
234	Subsea 7 SA	Bank of America Merrill Lynch	28
14.823	Telenor ASA	Bank of America Merrill Lynch	22.874
13.100	TGS NOPEC Geophysical Co ASA	Bank of America Merrill Lynch	15.085
(65.308)	Thin Film Electronics ASA	Bank of America Merrill Lynch	3.549
(1)	VEIDEKKE ASA	Bank of America Merrill Lynch	1
(18.447)	XXL ASA	Bank of America Merrill Lynch	8.353
			91.200
	Pologne		
(743)	Budimex SA	Bank of America Merrill Lynch	(3.051)
18.116	Enea SA	Bank of America Merrill Lynch	(10.066)
7.387	Energa SA	Bank of America Merrill Lynch	(1.193)
(25.037)	Eurocash SA	Bank of America Merrill Lynch	46.795
(46.727)	Getin Noble Bank SA	Bank of America Merrill Lynch	1.456
(1.077)	Kernel Holding SA	Bank of America Merrill Lynch	203
(2)	Polski Koncern Naftowy ORLEN SA	Bank of America Merrill Lynch	10
21.848	Synthos SA	Bank of America Merrill Lynch	(1.052)
			33.102
	Portugal		
(14.370)	EDP - Energias de Portugal SA	JP Morgan	1.471
(2)	Semapa-Sociedade de Investimento e Gestao	Bank of America Merrill Lynch	1
			1.472
	Singapour		
27.500	Best World International Ltd	Bank of America Merrill Lynch	(1.807)
(16.300)	SATS Ltd	Bank of America Merrill Lynch	(6.675)
(142.500)	Singapore Post Ltd	Bank of America Merrill Lynch	(794)
(13.700)	StarHub Ltd	Bank of America Merrill Lynch	(2.237)
	Singapour *suite*		
204.200	Yangzijiang Shipbuilding Holdings Ltd	Bank of America Merrill Lynch	13.096
			1.583
	Afrique du Sud		
11.360	Adcock Ingram Holdings Ltd	Bank of America Merrill Lynch	(3.984)
(36.777)	Ascendis Health Ltd	Bank of America Merrill Lynch	2.249
(3.479)	Ascendis Health Ltd (Right)	Bank of America Merrill Lynch	(256)
292	Astral Foods Ltd	Bank of America Merrill Lynch	274
25.690	Barloworld Ltd	Bank of America Merrill Lynch	38.481
(148.406)	Blue Label Telecoms Ltd	Bank of America Merrill Lynch	11.874
4.372	Capitec Bank Holdings Ltd	Bank of America Merrill Lynch	15.799
(3.365)	Curro Holdings Ltd	Bank of America Merrill Lynch	(375)
(2.478)	DataTec Ltd	Bank of America Merrill Lynch	608
(4.984)	EOH Holdings Ltd	Bank of America Merrill Lynch	2.167
12.213	Exxaro Resources Ltd	Bank of America Merrill Lynch	(5.717)
(31.830)	Famous Brands Ltd	Bank of America Merrill Lynch	12.782
(74)	KAP Industrial Holdings Ltd	Bank of America Merrill Lynch	(1)
10.849	Kumba Iron Ore Ltd	Bank of America Merrill Lynch	39.293
(119.411)	Life Healthcare Group Holdings Ltd	Bank of America Merrill Lynch	(456)
(9.234)	Massmart Holdings Ltd	Bank of America Merrill Lynch	(2.025)
8.870	Mondi Ltd	Bank of America Merrill Lynch	(8.081)
(251)	Naspers Ltd 'N'	Bank of America Merrill Lynch	(1.332)
(38.158)	Netcare Ltd	Bank of America Merrill Lynch	5.301
(15.446)	Northam Platinum Ltd	Bank of America Merrill Lynch	3.528
(56.532)	Pick n Pay Stores Ltd	Bank of America Merrill Lynch	(18.131)
(142.935)	Sibanye Gold Ltd	Bank of America Merrill Lynch	(4.815)
(1.240)	SPAR Group Ltd/The	Bank of America Merrill Lynch	(197)
190	Tongaat Hulett Ltd	Bank of America Merrill Lynch	(142)
			86.844
	Corée du Sud		
(633)	Amorepacific Corp	Bank of America Merrill Lynch	(3.058)
975	Celltrion Inc	Bank of America Merrill Lynch	53.178
(10.195)	Cellumed Co Ltd	Bank of America Merrill Lynch	(18.402)
(1.449)	CJ CGV Co Ltd	Bank of America Merrill Lynch	(5.052)
(86)	CJ Logistics Corp	Bank of America Merrill Lynch	104
642	CJ O Shopping Co Ltd	Bank of America Merrill Lynch	21.572

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
1.609	COM2US Corp	Bank of America Merrill Lynch	3.050
1.501	Daeduck GDS Co Ltd	Bank of America Merrill Lynch	13.579
(5.027)	DIO Corp	Bank of America Merrill Lynch	(17.658)
562	DOUBLEUGAMES ORD	Bank of America Merrill Lynch	863
(561)	G-treeBNT Co Ltd	Bank of America Merrill Lynch	171
(9.214)	Hanall Biopharma Co Ltd	Bank of America Merrill Lynch	(24.852)
(411)	Hanmi Pharm Co Ltd	Bank of America Merrill Lynch	(44.860)
(5.672)	Hansae Co Ltd	Bank of America Merrill Lynch	(28.205)
(510)	Hansol Chemical Co Ltd	Bank of America Merrill Lynch	(2.175)
(302)	Hanssem Co Ltd	Bank of America Merrill Lynch	(4.919)
(2.196)	Hanwha Techwin Co Ltd	Bank of America Merrill Lynch	4.945
117	Hyundai Home Shopping Network Corp	Bank of America Merrill Lynch	1.290
(2.409)	Iljin Materials Co Ltd	Bank of America Merrill Lynch	(18.010)
39	ING Life Insurance Korea Ltd ‘144A’	Bank of America Merrill Lynch	288
(1.741)	iNtRON Biotechnology Inc	Bank of America Merrill Lynch	(20.860)
(843)	J Stephen Lab Ltd	Bank of America Merrill Lynch	36
(498)	JW PHARMAC ORD	Bank of America Merrill Lynch	(1.195)
(1.384)	KODI-M Co Ltd	Bank of America Merrill Lynch	107
(5.384)	Komipharm International Co Ltd	Bank of America Merrill Lynch	(23.088)
(2.130)	Korea Aerospace Industries Ltd	Bank of America Merrill Lynch	10.425
2.123	Korea Circuit Co Ltd	Bank of America Merrill Lynch	2.859
(1.909)	Korea Kolmar Co Ltd	Bank of America Merrill Lynch	(25.147)
408	Korean Air Lines Co Ltd	Bank of America Merrill Lynch	228
(282)	Kumho Petrochemical Co Ltd	Bank of America Merrill Lynch	(4.011)
(7.389)	Kumho Tire Co Inc	Bank of America Merrill Lynch	(4.034)
21.109	LG Uplus Corp	Bank of America Merrill Lynch	22.707
2.492	Lotte Himart Co Ltd	Bank of America Merrill Lynch	27.094
416	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	(19.955)
896	LS Corp	Bank of America Merrill Lynch	(8.263)
(404)	ME2ON Co Ltd	Bank of America Merrill Lynch	(49)
1.096	Meritz Fire & Marine Insurance Co Ltd	Bank of America Merrill Lynch	506
(561)	Mobile Appliance Inc	Bank of America Merrill Lynch	(413)
(2.927)	Naturecell Co Ltd	Bank of America Merrill Lynch	(25.693)
(230)	NAVER Corp	Bank of America Merrill Lynch	7.978
7	NCSoft Corp	Bank of America Merrill Lynch	107
(1.125)	Netmarble Games Corp ‘144A’	Bank of America Merrill Lynch	(18)
6.094	OPTRON-TEC Inc	Bank of America Merrill Lynch	3.141
7.861	Orion Holdings Corp	Bank of America Merrill Lynch	24.760
(112)	Paru Co Ltd	Bank of America Merrill Lynch	13
3.668	POSCO Chemtech Co Ltd	Bank of America Merrill Lynch	16.437
5.876	PSK Inc	Bank of America Merrill Lynch	28.046
1	S-Oil Corp	Bank of America Merrill Lynch	(5)
(1.327)	S.M. ENTERTAIN ORD	Bank of America Merrill Lynch	(3.481)
641	Samsung Biologics Co Ltd	Bank of America Merrill Lynch	(27.283)
(2.001)	Samsung C&T Corp	Bank of America Merrill Lynch	(3.421)
103	Samsung Electronics Co Ltd	Bank of America Merrill Lynch	(923)
(7.952)	Samsung Heavy Industries Co Ltd	Bank of America Merrill Lynch	(3.567)
(244)	Samsung SDI Co Ltd	Bank of America Merrill Lynch	3.913
6.066	SFA Engineering Corp	Bank of America Merrill Lynch	8.904
953	SK Holdings Co Ltd	Bank of America Merrill Lynch	13.316
3.280	SK Hynix Inc	Bank of America Merrill Lynch	(8.338)
396	SK Telecom Co Ltd	Bank of America Merrill Lynch	1.932
(413)	STX Heavy Industries Co Ltd	Bank of America Merrill Lynch	2
(269)	Suncore Inc	Bank of America Merrill Lynch	24
20.429	Taihan Fiberoptics Co Ltd	Bank of America Merrill Lynch	21.344
(382)	TELCON Inc	Bank of America Merrill Lynch	(2.110)
(738)	ViroMed Co Ltd	Bank of America Merrill Lynch	(9.254)
(1.316)	Woory Industrial Co Ltd	Bank of America Merrill Lynch	(812)
(28.329)	Yungjin Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(6.571)
			(72.763)
	Espagne		
44.453	Abertis Infraestructuras SA	JP Morgan	7.674
58.250	Abertis Infraestructuras SA	Bank of America Merrill Lynch	20.457
201.367	Abertis Infraestructuras SA	Morgan Stanley	59.934
(3.226)	Acerinox SA	Bank of America Merrill Lynch	2.780
(1.697)	ACS Actividades de Construccion y Servicios SA	JP Morgan	1.593
2.902	Aena SME SA ‘144A’	Morgan Stanley	29.195
(172)	Almirall SA	Bank of America Merrill Lynch	(174)
61.563	Banco Santander SA	JP Morgan	9.861
8	Bankinter SA*	Bank of America Merrill Lynch	–
(7.912)	CaixaBank SA	JP Morgan	(188)
7.912	CaixaBank SA	JP Morgan	1.330
(3.296)	Cellnex Telecom SA	Bank of America Merrill Lynch	2.254

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Espagne *suite*		
(7.932)	Cia de Distribucion Integral Logista Holdings SA	Bank of America Merrill Lynch	(817)
2	CIE Automotive SA	Bank of America Merrill Lynch	(2)
(1.244)	Enagas SA	JP Morgan	(385)
34.538	Ence Energia y Celulosa SA	Bank of America Merrill Lynch	20.560
1	Ercros SA*	Bank of America Merrill Lynch	–
153	Fluidra SA	Bank of America Merrill Lynch	505
(3.219)	Gas Natural SDG SA	JP Morgan	(2.625)
33.610	Gestamp Automocion SA ‘144A’	Morgan Stanley	12.004
8.029	Grifols SA	Bank of America Merrill Lynch	(20.773)
(56.726)	Iberdrola SA	Credit Suisse	(11.886)
(7.261)	Iberdrola SA	JP Morgan	416
1	Industria de Diseno Textil SA	Bank of America Merrill Lynch	(3)
(43.789)	Mapfre SA	Bank of America Merrill Lynch	(5.688)
(429)	Obrascon Huarte Lain SA	Bank of America Merrill Lynch	(51)
(4.593)	Pharma Mar SA	Bank of America Merrill Lynch	4.845
(3.164)	Red Electrica Corp SA	JP Morgan	(2.204)
(1.994)	Tecnicas Reunidas SA	Bank of America Merrill Lynch	5.591
(107.815)	Telefonica SA	JP Morgan	7.316
(36.227)	Tubacex SA	Bank of America Merrill Lynch	(8.842)
(38.153)	Unicaja Banco SA ‘144A’	Bank of America Merrill Lynch	(1.880)
			130.797
	Suède		
2.834	AcadeMedia AB ‘144A’	Bank of America Merrill Lynch	(435)
1.669	AcadeMedia AB (Right)	Bank of America Merrill Lynch	405
(21.885)	Alfa Laval AB	Morgan Stanley	17.847
(1.216)	Atlas Copco AB ‘A’	JP Morgan	1.241
(523)	Avanza Bank Holding AB	Bank of America Merrill Lynch	(1.591)
(21.493)	Bilia AB ‘A’	Bank of America Merrill Lynch	(9.028)
(14.026)	BillerudKorsnas AB	Bank of America Merrill Lynch	(6.152)
597	BioGaia AB ‘B’	Bank of America Merrill Lynch	(287)
(4.847)	Boozt AB ‘144A’	Bank of America Merrill Lynch	(2.751)
5.522	G5 Entertainment AB	Bank of America Merrill Lynch	(26.581)
(14)	Haldex AB	Bank of America Merrill Lynch	8
(1.742)	Hansa Medical AB	Bank of America Merrill Lynch	1.891
(11.694)	Hennes & Mauritz AB ‘B’	JP Morgan	9.965
1.555	Hexagon AB ‘B’	JP Morgan	(778)
(6.980)	ICA Gruppen AB	Morgan Stanley	(1.173)
6.525	ICA Gruppen AB	Bank of America Merrill Lynch	(18)
1.492	International Petroleum Corp/Sweden	Bank of America Merrill Lynch	36
(106)	INVISIO Communications AB	Bank of America Merrill Lynch	66
(181)	Kambi Group Plc	Bank of America Merrill Lynch	131
	Suède *suite*		
6.971	KappAhl AB	Bank of America Merrill Lynch	(3.951)
(353)	Medicover AB	Bank of America Merrill Lynch	36
(8.510)	Munters Group AB ‘144A’	Bank of America Merrill Lynch	1.376
(32.368)	NetEnt AB	Bank of America Merrill Lynch	6.459
3.911	New Wave Group AB ‘B’	Bank of America Merrill Lynch	(1.056)
(555)	Nordax Group AB ‘144A’	Bank of America Merrill Lynch	(199)
92.831	Nordea Bank AB	JP Morgan	(12.837)
11.706	Peab AB	Bank of America Merrill Lynch	(9.703)
(338)	Recipharm AB ‘B’	Bank of America Merrill Lynch	545
(4.702)	Sandvik AB	JP Morgan	3.781
10.756	Scandic Hotels Group AB ‘144A’	Bank of America Merrill Lynch	(1.559)
(2.384)	Skandinaviska Enskilda Banken AB ‘A’	JP Morgan	744
(15.118)	Skanska AB ‘B’	Bank of America Merrill Lynch	220
(17)	Starbreeze AB	Bank of America Merrill Lynch	1
25.131	Svenska Cellulosa AB SCA ‘B’	Bank of America Merrill Lynch	8.682
7.403	Tele2 AB ‘B’	Bank of America Merrill Lynch	(607)
(44.767)	Tele2 AB ‘B’	JP Morgan	(5.910)
(69.132)	Telefonaktiebolaget LM Ericsson ‘B’	JP Morgan	(1.659)
(6.658)	Tobii AB	Bank of America Merrill Lynch	5.034
			(27.807)
	Suisse		
(500)	ABB Ltd Reg	JP Morgan	432
14	ALSO Holding AG Reg	Bank of America Merrill Lynch	(32)
(7.994)	Arbonia AG	Bank of America Merrill Lynch	13.003
(2.660)	Aryzta AG	Morgan Stanley	(5.517)
(492)	Basilea Pharmaceutica AG Reg	Bank of America Merrill Lynch	2.171
(149)	Berner Kantonalbank AG Reg	Bank of America Merrill Lynch	182
1.990	Bobst Group SA Reg	Bank of America Merrill Lynch	34.101
593	Bucher Industries AG Reg	Bank of America Merrill Lynch	86
(38)	Burkhalter Holding AG	Bank of America Merrill Lynch	(49)
3.518	Clariant AG Reg	Bank of America Merrill Lynch	4.623
147	Conzzeta AG Reg	Bank of America Merrill Lynch	(2.690)
(1.500)	Cosmo Pharmaceuticals NV	Bank of America Merrill Lynch	9.174
(41.477)	Credit Suisse Group AG Reg	JP Morgan	(25.174)
(55)	Givaudan SA Reg	JP Morgan	2.013
87	Gurit Holding AG	Bank of America Merrill Lynch	(9.021)
(208)	Helvetia Holding AG Reg	Bank of America Merrill Lynch	(2.197)
(245)	HOCHDORF Holding AG	Bank of America Merrill Lynch	2.615
(5.544)	Idorsia Ltd	Bank of America Merrill Lynch	(6.482)

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BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Suisse ***suite***		
200	Inficon Holding AG Reg	Bank of America Merrill Lynch	(6.735)
(7.387)	Julius Baer Group Ltd	JP Morgan	5.632
(4.479)	LafargeHolcim Ltd Reg	JP Morgan	15.709
(222)	Landis+Gyr Group AG	Bank of America Merrill Lynch	(267)
1.237	Lonza Group AG Reg	Bank of America Merrill Lynch	(12.698)
16	Metall Zug AG Reg 'B'	Bank of America Merrill Lynch	(8.263)
(21)	Meyer Burger Technology AG	Bank of America Merrill Lynch	2
(11.893)	Mobilezone Holding AG Reg	Bank of America Merrill Lynch	(36)
(19.017)	Nestle SA Reg	JP Morgan	(8.493)
(7.362)	Newron Pharmaceuticals SpA	Bank of America Merrill Lynch	18.711
(2.445)	Novartis AG Reg	JP Morgan	(3.728)
(149)	Swiss Life Holding AG Reg	JP Morgan	3.014
60.343	UBS Group AG Reg	JP Morgan	5.709
963	VAT Group AG '144A'	Bank of America Merrill Lynch	2.578
(1.750)	Vifor Pharma AG	Bank of America Merrill Lynch	9.759
(713)	Zur Rose Group AG	Bank of America Merrill Lynch	(1.251)
			36.881
	Taïwan		
147.000	AboCom Systems Inc	Bank of America Merrill Lynch	(1.158)
16.000	Accton Technology Corp	Bank of America Merrill Lynch	6.965
(274.000)	Acer Inc	Bank of America Merrill Lynch	(43.196)
(30.600)	Advantech Co Ltd	Bank of America Merrill Lynch	4.909
(2.000)	Airtac International Group	Bank of America Merrill Lynch	(2.130)
15.000	Alchip Technologies Ltd	Bank of America Merrill Lynch	(729)
19.000	Alpha Networks Inc	Bank of America Merrill Lynch	1.031
26.000	Anpec Electronics Corp	Bank of America Merrill Lynch	(2.537)
13.000	Apogee Optocom Co Ltd	Bank of America Merrill Lynch	(8.648)
59.000	Asia Optical Co Inc	Bank of America Merrill Lynch	(4.480)
(9.000)	ASMedia Technology Inc	Bank of America Merrill Lynch	530
10.000	China General Plastics Corp	Bank of America Merrill Lynch	235
(67.000)	China Steel Corp	Bank of America Merrill Lynch	(206)
(5.000)	Chunghwa Precision Test Tech Co Ltd	Bank of America Merrill Lynch	3.844
(20.000)	Chunghwa Telecom Co Ltd	Bank of America Merrill Lynch	(1.467)
(13.900)	Cub Elecparts Inc	Bank of America Merrill Lynch	(9.121)
(4.340)	Eclat Textile Co Ltd	Bank of America Merrill Lynch	11.081
(9.000)	Ennoconn Corp	Bank of America Merrill Lynch	(17.459)
(206)	Eva Airways Corp	Bank of America Merrill Lynch	(2)
110.000	Gemtek Technology Corp	Bank of America Merrill Lynch	4.341
	Taïwan ***suite***		
25.000	General Interface Solution Holding Ltd	Bank of America Merrill Lynch	(30.197)
21.000	Genius Electronic Optical Co Ltd	Bank of America Merrill Lynch	7.137
526.000	HannStar Display Corp	Bank of America Merrill Lynch	(5.230)
(44.000)	Hota Industrial Manufacturing Co Ltd	Bank of America Merrill Lynch	10.605
(106.000)	HTC Corp	Bank of America Merrill Lynch	15.684
221.000	Innolux Corp	Bank of America Merrill Lynch	(203)
(145.000)	Inventec Corp	Bank of America Merrill Lynch	3.730
59.000	King Yuan Electronics Co Ltd	Bank of America Merrill Lynch	1.432
(11.372)	Land Mark Optoelectronics Corp	Bank of America Merrill Lynch	(3.239)
112.395	Macronix International	Bank of America Merrill Lynch	(26.907)
(4.000)	Mechema Chemicals International Corp	Bank of America Merrill Lynch	2.476
(5.310)	PChome Online Inc	Bank of America Merrill Lynch	5.979
(2.000)	President Chain Store Corp	Bank of America Merrill Lynch	(802)
117.000	Radiant Opto-Electronics Corp	Bank of America Merrill Lynch	(3.881)
(10.000)	Shuttle Inc	Bank of America Merrill Lynch	(3.773)
(14.000)	TaiMed Biologics Inc	Bank of America Merrill Lynch	2.992
21.000	Taiwan Union Technology Corp	Bank of America Merrill Lynch	7.496
(47.000)	Tatung Co Ltd	Bank of America Merrill Lynch	(6.434)
62.000	TPK Holding Co Ltd	Bank of America Merrill Lynch	(2.230)
23.000	Tripod Technology Corp	Bank of America Merrill Lynch	(10.575)
(37.000)	Tung Thih Electronic Co Ltd	Bank of America Merrill Lynch	33.814
212.000	Walsin Lihwa Corp	Bank of America Merrill Lynch	9.786
610	Walsin Technology Corp	Bank of America Merrill Lynch	704
			(49.833)
	Turquie		
(32.837)	Aksa Enerji Uretim AS	Bank of America Merrill Lynch	548
136	Anadolu Cam Sanayii AS	Bank of America Merrill Lynch	3
55.833	Anel Elektrik Proje Taahhut ve Ticaret AS	Bank of America Merrill Lynch	(1.222)
(41.536)	Arcelik AS	Bank of America Merrill Lynch	7.557
(73.886)	Borusan Mannesmann Boru Sanayi ve Ticaret AS	Bank of America Merrill Lynch	20.534
(44.761)	Brisa Bridgestone Sabanci Sanayi ve Ticaret AS	Bank of America Merrill Lynch	7.190
(3.098)	Cimsa Cimento Sanayi VE Ticaret AS	Bank of America Merrill Lynch	95
(6.314)	Dogtas Kelebek Mobilya Sanayi ve Ticaret AS	Bank of America Merrill Lynch	1.523
(1)	Dogus Otomotiv Servis ve Ticaret AS*	Bank of America Merrill Lynch	–
(198)	Erbosan Erciyas Boru Sanayii ve Ticaret AS	Bank of America Merrill Lynch	466

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Turquie *suite*		
(68.386)	Haci Omer Sabanci Holding AS	Bank of America Merrill Lynch	6.722
23.280	Hektas Ticaret TAS	Bank of America Merrill Lynch	(1.410)
(7.861)	Izmir Demir Celik Sanayi AS	Bank of America Merrill Lynch	1.259
164.863	Koza Anadolu Metal Madencilik Isletmeleri AS	Bank of America Merrill Lynch	(65.746)
(3.376)	Logo Yazilim Sanayi Ve Ticaret AS	Bank of America Merrill Lynch	3.357
(328)	Mavi Giyim Sanayi Ve Ticaret AS ‘B’ ‘144A’	Bank of America Merrill Lynch	326
(26.438)	Sekerbank TAS	Bank of America Merrill Lynch	1.281
67.119	Tekfen Holding AS	Bank of America Merrill Lynch	18.608
8.023	Trakya Cam Sanayii AS	Bank of America Merrill Lynch	(316)
7.456	Tupras Turkiye Petrol Rafinerileri AS	Bank of America Merrill Lynch	(27.040)
(1.540)	Yazicilar Holding AS ‘A’	Bank of America Merrill Lynch	755
			(25.510)
	Royaume-Uni		
756	A.G. Barr Plc	Bank of America Merrill Lynch	(87)
(5.112)	Admiral Group Plc	Morgan Stanley	(2.208)
(2.882)	Alfa Financial Software Holdings Plc ‘144A’	Bank of America Merrill Lynch	267
(92.800)	Amerisur Resources Plc	Bank of America Merrill Lynch	1.410
(110.672)	Anglo American Plc	Credit Suisse	187.464
(20.301)	Anglo American Plc	JP Morgan	34.387
(39.076)	AO World Plc	Bank of America Merrill Lynch	(10.680)
(7)	ASOS Plc	Bank of America Merrill Lynch	(24)
3.358	AstraZeneca PLC	JP Morgan	(16.808)
113.935	Aviva Plc	JP Morgan	22.170
(30.662)	Babcock International Group Plc	Bank of America Merrill Lynch	47.456
19.219	BAE Systems Plc	JP Morgan	(10.417)
(76.498)	Balfour Beatty Plc	Bank of America Merrill Lynch	11.175
(131.077)	Barclays Plc	Bank of America Merrill Lynch	(17.736)
829.490	Barclays Plc	JP Morgan	82.253
39.341	Barratt Developments Plc	Bank of America Merrill Lynch	(23.782)
(16)	Blue Prism Group plc	Bank of America Merrill Lynch	(25)
13.378	BTG Plc	Bank of America Merrill Lynch	(2.641)
(87.616)	Cairn Energy Plc	Bank of America Merrill Lynch	(2.444)
(115.219)	Cairn Homes Plc	Bank of America Merrill Lynch	3.727
3.733	Capita Plc	Bank of America Merrill Lynch	(2.513)
8.474	Card Factory Plc	Bank of America Merrill Lynch	(1.743)
(41.083)	Card Factory Plc	Morgan Stanley	(1.553)
95.960	Centamin Plc	Bank of America Merrill Lynch	2.774
17.899	Clinigen Healthcare Ltd	Bank of America Merrill Lynch	(31.863)
(76.247)	Cobham Plc	Morgan Stanley	412
(174.420)	Cobham Plc	Bank of America Merrill Lynch	24.192
	Royaume-Uni *suite*		
1.645	Compass Group Plc	JP Morgan	(3.198)
1.674	Compass Group Plc	JP Morgan	(3.216)
(3.319)	Compass Group Plc	JP Morgan	5.391
29.720	Conviviality Plc	Bank of America Merrill Lynch	(7.822)
15.090	Crest Nicholson Holdings Plc	Bank of America Merrill Lynch	(7.035)
11.898	CRH Plc	JP Morgan	(24.124)
(24.961)	Daily Mail & General Trust Plc ‘A’	Bank of America Merrill Lynch	48.897
(1.238)	Dairy Crest Group Plc	Bank of America Merrill Lynch	45
(15.133)	Dairy Crest Group Plc	Morgan Stanley	2.145
1.178	DFS Furniture Plc	Bank of America Merrill Lynch	(211)
(54.673)	Domino’s Pizza Group Plc	Bank of America Merrill Lynch	8.467
73.982	EI Group Plc	Bank of America Merrill Lynch	13.980
(20.912)	Essentra Plc	Morgan Stanley	4.234
83.963	Evraz Plc	Bank of America Merrill Lynch	(1.843)
93.620	Ferrexpo Plc	Bank of America Merrill Lynch	(8.378)
48.096	Forterra Plc ‘144A’	Bank of America Merrill Lynch	(10.062)
(13.808)	Fresnillo Plc	Bank of America Merrill Lynch	122
6.342	Games Workshop Group Plc	Bank of America Merrill Lynch	(20.287)
(9)	GB Group Plc	Bank of America Merrill Lynch	1
17.627	Genel Energy Plc	Bank of America Merrill Lynch	(4.252)
13.954	GlaxoSmithKline Plc	Morgan Stanley	(1.695)
(1.787)	GlaxoSmithKline Plc	JP Morgan	5.489
(50.965)	Glencore Plc	Morgan Stanley	5.763
18.033	Globaltrans Investment Plc RegS GDR	Bank of America Merrill Lynch	(6.380)
(126.337)	Greencore Group Plc	Bank of America Merrill Lynch	(34.185)
(8.655)	GREGGS Plc	Morgan Stanley	3.505
(224.282)	HSBC Holdings Plc	JP Morgan	38.958
(57.722)	Hurricane Energy Plc	Bank of America Merrill Lynch	3.225
10.861	Imperial Brands Plc	JP Morgan	(8.657)
(18.923)	Inmarsat Plc	Morgan Stanley	1.686
41.160	International Consolidated Airlines Group SA	Bank of America Merrill Lynch	(10.927)
(4.103)	Intertek Group Plc	Morgan Stanley	(1.938)
(63.035)	IP Group Plc	Bank of America Merrill Lynch	(1.446)
(5.819)	iShares Core Corp Bond UCITS ETF GBP Dist	Morgan Stanley	4.516
(8.857)	iShares Euro High Yield Corp Bond UCITS ETF	Morgan Stanley	(1.265)
14	IWG Plc	Bank of America Merrill Lynch	(4)
(15.733)	J Sainsbury Plc	Morgan Stanley	(892)
74.613	J Sainsbury PLC	Bank of America Merrill Lynch	8.415
(61)	James Fisher & Sons Plc	Bank of America Merrill Lynch	2
(659)	John Menzies Plc	Bank of America Merrill Lynch	8
(5.943)	Johnson Matthey Plc	Morgan Stanley	6.046
(2.434)	Johnson Matthey Plc	JP Morgan	13.075
12.658	Jupiter Fund Management Plc	Bank of America Merrill Lynch	239

BlackRock Multi-Manager Alternative Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(2.410)	KCOM Group Plc	Bank of America Merrill Lynch	309
(924)	Kingfisher Plc	JP Morgan	(282)
(72.843)	Ladbrokes Coral Group Plc	Bank of America Merrill Lynch	768
(165.426)	Legal & General Group Plc	Morgan Stanley	(3.796)
(433.353)	Legal & General Group Plc	JP Morgan	(21.260)
258.492	Legal & General Group Plc	Morgan Stanley	(6.625)
(1.224)	Lenta Ltd GDR RegS	Bank of America Merrill Lynch	439
1.487.365	Lloyds Banking Group Plc	Morgan Stanley	10.238
1.819.162	Lloyds Banking Group Plc	JP Morgan	323
(115.324)	Lonmin Plc	Bank of America Merrill Lynch	50.157
(95.272)	Lookers Plc	Morgan Stanley	3.215
(38.269)	Marks & Spencer Group Plc	Morgan Stanley	(7.398)
(26.881)	Meggitt Plc	Morgan Stanley	907
10.126	Morgan Sindall Group Plc	Bank of America Merrill Lynch	(7.380)
48.863	N Brown Group Plc	Bank of America Merrill Lynch	(10.778)
9.569	NEX Group Plc	Bank of America Merrill Lynch	2.381
(3.719)	NMC Health Plc	Morgan Stanley	1.403
(78.803)	Ocado Group PLC	Bank of America Merrill Lynch	(83.133)
(145.310)	Ophir Energy Plc	Bank of America Merrill Lynch	981
(1.262)	Paddy Power Betfair Plc	JP Morgan	2.640
(4)	Pantheon Resources Plc*	Bank of America Merrill Lynch	–
(5)	Patisserie Holdings Plc	Bank of America Merrill Lynch	(2)
9.301	Persimmon Plc	Bank of America Merrill Lynch	(37.292)
(215.337)	Petra Diamonds Ltd	Bank of America Merrill Lynch	15.165
(14.142)	Phoenix Group Holdings	JP Morgan	954
105.989	Phoenix Group Holdings	Morgan Stanley	7.153
284.132	Playtech Plc	JP Morgan	105.461
22.341	Plus500 Ltd	Bank of America Merrill Lynch	(20.190)
(687)	Provident Financial Plc	Bank of America Merrill Lynch	621
63.851	Prudential Plc	Morgan Stanley	(8.187)
86.249	Prudential Plc	JP Morgan	47.904
5.734	Reckitt Benckiser Group Plc	JP Morgan	(3.412)
(3.792)	Reckitt Benckiser Group Plc	Bank of America Merrill Lynch	11.272
29.901	Redrow Plc	Bank of America Merrill Lynch	(4.082)
(36.551)	RELX Plc	JP Morgan	(3.453)
3.344	Renishaw Plc	Bank of America Merrill Lynch	6.647
(355.994)	Royal Bank of Scotland Group Plc	JP Morgan	(5.494)
10	RPS Group Plc	Bank of America Merrill Lynch	(3)
12.366	Saga Plc	Bank of America Merrill Lynch	280
(4.407)	Sage Group Plc/The	Morgan Stanley	773
(12.007)	Sanne Group Plc	Bank of America Merrill Lynch	9.740
(168.615)	Serco Group Plc	Morgan Stanley	5.348
(190.459)	Serco Group Plc	Bank of America Merrill Lynch	39.204
(5.488)	Severn Trent Plc	Bank of America Merrill Lynch	443
7.205	Shire PLC	JP Morgan	7.148
112.839	SIG Plc	Bank of America Merrill Lynch	(383)
(199.812)	Sirius Minerals Plc	Bank of America Merrill Lynch	4.640
(17.217)	Smart Metering Systems Plc	Bank of America Merrill Lynch	8.107
93.968	Smith & Nephew Plc	JP Morgan	(83.641)
(6.407)	SolGold Plc	Bank of America Merrill Lynch	338
381.707	South32 Ltd	Morgan Stanley	(56.671)
55.420	Spirent Communications Plc	Bank of America Merrill Lynch	5.049
(1)	Staffline Group Plc	Bank of America Merrill Lynch	2
(13.789)	Standard Chartered Plc	JP Morgan	2.681
126.485	Taylor Wimpey Plc	Bank of America Merrill Lynch	(9.594)
(3.414)	Ted Baker Plc	Bank of America Merrill Lynch	6.543
(237)	Telecom Plus Plc	Bank of America Merrill Lynch	181
134.474	Tesco Plc	Morgan Stanley	1.348
(23.995)	Tesco Plc	JP Morgan	(3.282)
(5.337)	TP ICAP Plc	Bank of America Merrill Lynch	(1.362)
(2.395)	Travis Perkins Plc	Morgan Stanley	(2.651)
(127.956)	Tullow Oil Plc	Bank of America Merrill Lynch	6.324
13.271	UDG Healthcare Plc	Bank of America Merrill Lynch	(6.180)
(1.620)	Unilever Plc	JP Morgan	852
4.113	Unilever Plc	Morgan Stanley	(7.448)
(4.113)	Unilever Plc	Morgan Stanley	(195)
(133.248)	Vectura Group Plc	Bank of America Merrill Lynch	3.154
(15)	Vertu Motors Plc	Bank of America Merrill Lynch	(1)
236.000	Vodafone Group Plc	Credit Suisse	(319)
(236.000)	Vodafone Group Plc	Credit Suisse	13.060
(602.862)	Vodafone Group Plc	JP Morgan	(33.297)
(19.915)	Watkin Jones Plc	Bank of America Merrill Lynch	6.317
6.030	Wizz Air Holdings Plc ‘144A’	Bank of America Merrill Lynch	4.377
(2.643)	Wm Morrison Supermarkets Plc	JP Morgan	619
(3.236)	WPP Plc	Credit Suisse	(699)
(28.999)	WPP Plc	Morgan Stanley	(19.570)
(20.227)	WPP Plc	JP Morgan	(4.368)
			252.593
	Etats-Unis		
(3.697)	2U Inc	Bank of America Merrill Lynch	(1.186)
(6.484)	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	1.625
(10.220)	Achaogen Inc	Bank of America Merrill Lynch	11.580
(6.640)	Acxiom Corp	Bank of America Merrill Lynch	(10.152)
(2.000)	Advance Auto Parts Inc	Bank of America Merrill Lynch	(22.370)
239	Advanced Energy Industries Inc	Bank of America Merrill Lynch	(2.060)
601	AdvanSix Inc	Bank of America Merrill Lynch	(935)
(1.396)	Aerie Pharmaceuticals Inc	Bank of America Merrill Lynch	994
(1.725)	Agios Pharmaceuticals Inc	Bank of America Merrill Lynch	9.055
(7.740)	Alder Biopharmaceuticals Inc	Bank of America Merrill Lynch	5.031
(103.591)	Alibaba Group Holding Ltd ADR	Credit Suisse	808.010
(3.330)	Alibaba Group Holding Ltd ADR	Morgan Stanley	39.094

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*Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

BlackRock Multi-Manager Alternative Strategies Fund suite

« Contracts for difference » **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
498	Align Technology Inc	Bank of America Merrill Lynch	368
(911)	Allergan Plc	Bank of America Merrill Lynch	(672)
(19)	Alliance Data Systems Corp	Bank of America Merrill Lynch	(263)
12.851	Altaba Inc	Morgan Stanley	(34.698)
(332)	Altice USA Inc ‘A’	Credit Suisse	1.451
(9.411)	Altice USA Inc ‘A’	Bank of America Merrill Lynch	42.609
9.472	AMAG Pharmaceuticals Inc	Bank of America Merrill Lynch	(19.407)
(6.893)	AMC Entertainment Holdings Inc ‘A’	Bank of America Merrill Lynch	(8.306)
(2.685)	Analog Devices Inc	Bank of America Merrill Lynch	16.298
(696)	Antero Resources Corp	Bank of America Merrill Lynch	(241)
3.100	Applied Materials Inc	Bank of America Merrill Lynch	(10.872)
(338)	Aqua America Inc	Bank of America Merrill Lynch	(573)
(103)	Aramark	Bank of America Merrill Lynch	37
(9)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	(10)
3.231	Argan Inc	Bank of America Merrill Lynch	(30.894)
1.030	Arista Networks Inc	Bank of America Merrill Lynch	34.198
817	Aspen Technology Inc	Bank of America Merrill Lynch	1.727
(38.000)	AT&T Inc	Morgan Stanley	(60.420)
(1.906)	Autodesk Inc	Bank of America Merrill Lynch	31.035
3.885	Autohome Inc ADR	Bank of America Merrill Lynch	(11.263)
(38)	Axon Enterprise Inc	Bank of America Merrill Lynch	(51)
2.412	Benchmark Electronics Inc	Bank of America Merrill Lynch	(241)
858	Best Buy Co Inc	Bank of America Merrill Lynch	2.829
(29.636)	BHP Billiton Ltd ADR	Morgan Stanley	22.820
(2.602)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(5.465)
4.472	Bioverativ Inc	Bank of America Merrill Lynch	(30.553)
(1.516)	Bluebird Bio Inc	Bank of America Merrill Lynch	(18.904)
(1.784)	Blueprint Medicines Corp	Bank of America Merrill Lynch	(6.920)
668	Boeing Co/The	Bank of America Merrill Lynch	5.621
1.239	Boise Cascade Co	Bank of America Merrill Lynch	2.939
(3.353)	BorgWarner Inc	Morgan Stanley	(7.645)
(619)	Brighthouse Financial Inc	Bank of America Merrill Lynch	(2.617)
2.539	Brooks Automation Inc	Bank of America Merrill Lynch	(22.990)
(1.599)	C&J Energy Services Inc	Bank of America Merrill Lynch	(2.439)
820	Cabot Microelectronics Corp	Bank of America Merrill Lynch	214
2.082	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	2.900
(5.294)	Cal-Maine Foods Inc	Bank of America Merrill Lynch	(26.900)
	Etats-Unis *suite*		
(9.947)	Cardtronics Plc ‘A’	Bank of America Merrill Lynch	(17.453)
(3.498)	CarMax Inc	Bank of America Merrill Lynch	22.900
(1.209)	CarMax Inc	Morgan Stanley	(605)
(1.306)	Casey’s General Stores Inc	Bank of America Merrill Lynch	(10.370)
(5.251)	Caterpillar Inc	Morgan Stanley	(8.244)
1.809	Celgene Corp	Bank of America Merrill Lynch	2.551
1.878	Centene Corp	Bank of America Merrill Lynch	10.778
2.183	Charles River Laboratories International Inc	Bank of America Merrill Lynch	(29.084)
(15.172)	CHEGG ORD	Bank of America Merrill Lynch	(5.899)
(15.143)	Chicago Bridge & Iron Co NV	Bank of America Merrill Lynch	(30.411)
2.685	China Biologic Products Holdings Inc	Bank of America Merrill Lynch	20.796
(3.785)	Citizens Financial Group Inc	Morgan Stanley	(11.469)
15.058	Cleveland-Cliffs Inc	Bank of America Merrill Lynch	7.603
(15.404)	Cloudera Inc	Bank of America Merrill Lynch	(10.306)
(1.750)	Coca-Cola Co/The	Credit Suisse	1.531
(20.496)	Coherus Biosciences Inc	Bank of America Merrill Lynch	21.543
4.990	Colgate-Palmolive Co	Credit Suisse	(4.591)
(15.829)	Conduent Inc	Bank of America Merrill Lynch	299
7.121	Control4 Corp	Bank of America Merrill Lynch	18.421
1.408	Copa Holdings SA ‘A’	Bank of America Merrill Lynch	15.556
13.461	Corcept Therapeutics Inc	Bank of America Merrill Lynch	(24.373)
(4.858)	Core-Mark Holding Co Inc	Bank of America Merrill Lynch	4.518
8.115	Cosan Ltd ‘A’	Bank of America Merrill Lynch	6.053
988	Costco Wholesale Corp	Bank of America Merrill Lynch	11.496
(14.610)	Coty Inc ‘A’	Bank of America Merrill Lynch	(27.717)
7.899	CVR Energy Inc	Bank of America Merrill Lynch	34.795
7.883	Delek US Holdings Inc	Bank of America Merrill Lynch	47.124
1.804	Delphi Automotive Plc	Morgan Stanley	3.879
(848)	DexCom Inc	Bank of America Merrill Lynch	(12.002)
(4.813)	Dynavax Technologies Corp	Bank of America Merrill Lynch	10.887
(267)	eBay Inc	Bank of America Merrill Lynch	774
5.688	Emergent BioSolutions Inc	Bank of America Merrill Lynch	13.824
(8.321)	Envision Healthcare Corp	Bank of America Merrill Lynch	27.951
921	EPAM Systems Inc	Bank of America Merrill Lynch	(4.779)
13.257	Etsy Inc	Bank of America Merrill Lynch	(4.174)
2.383	Euronet Worldwide Inc	Bank of America Merrill Lynch	(9.838)
(1.630)	Evolent Health Inc ‘A’	Bank of America Merrill Lynch	5.944
9.513	Exelixis Inc	Bank of America Merrill Lynch	13.437

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
4.212	Expeditors International of Washington Inc	Bank of America Merrill Lynch	25.267
(16.011)	Extraction Oil & Gas Inc	Bank of America Merrill Lynch	13.465
18.115	Extreme Networks Inc	Bank of America Merrill Lynch	19.406
(532)	FactSet Research Systems Inc	Morgan Stanley	(974)
2.235	Ferrari NV	Bank of America Merrill Lynch	(24.060)
(1.141)	Finisar Corp	Bank of America Merrill Lynch	295
(17.526)	FireEye Inc	Bank of America Merrill Lynch	45.955
685	Five Below Inc	Bank of America Merrill Lynch	2.016
(8.806)	FNB Corp/PA	Bank of America Merrill Lynch	(7.908)
(2.958)	Foot Locker Inc	Bank of America Merrill Lynch	(12.822)
525	Fox Factory Holding Corp	Bank of America Merrill Lynch	(1.759)
(13.325)	Frank's International NV	Bank of America Merrill Lynch	4.531
(8.866)	G-III Apparel Group Ltd	Bank of America Merrill Lynch	(47.264)
4.198	GameStop Corp 'A'	Bank of America Merrill Lynch	3.819
(2.129)	Gartner Inc	Bank of America Merrill Lynch	(350)
(12.465)	General Electric Co	Bank of America Merrill Lynch	19.007
(849)	General Motors Co	Bank of America Merrill Lynch	(298)
(7.091)	Genesco Inc	Bank of America Merrill Lynch	(50.438)
7.979	Gentex Corp	Bank of America Merrill Lynch	6.831
7.206	Glaukos Corp	Bank of America Merrill Lynch	(35.312)
(4.001)	Global Blood Therapeutics Inc	Bank of America Merrill Lynch	6.396
(1.420)	Gogo Inc	Bank of America Merrill Lynch	(1.198)
(7.694)	Golar LNG Ltd	Bank of America Merrill Lynch	(36.303)
(754)	Goldman Sachs Group Inc/The	Bank of America Merrill Lynch	(2.184)
858	Graco Inc	Bank of America Merrill Lynch	(1.519)
470	Greenhill & Co Inc	Bank of America Merrill Lynch	1.078
1.063	Greif Inc 'A'	Bank of America Merrill Lynch	(1.358)
(5.335)	Guess? Inc	Bank of America Merrill Lynch	(2.503)
6.414	H&R Block Inc	Bank of America Merrill Lynch	8.090
3.523	Harsco Corp	Bank of America Merrill Lynch	(11.274)
(1.878)	HD Supply Holdings Inc	Bank of America Merrill Lynch	(3.314)
3.269	Health Insurance Innovations Inc 'A'	Bank of America Merrill Lynch	10.885
(1.897)	Healthcare Services Group Inc	Bank of America Merrill Lynch	3.310
1.925	HealthEquity Inc	Bank of America Merrill Lynch	1.517
(1.290)	Heartland Express Inc	Bank of America Merrill Lynch	(2.150)
	Etats-Unis *suite*		
(8.909)	Heron Therapeutics Inc	Bank of America Merrill Lynch	(16.470)
(11.351)	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	(9.094)
(8.024)	Hilltop Holdings Inc	Bank of America Merrill Lynch	(15.370)
(4.501)	Hilton Worldwide Holdings Inc	Credit Suisse	(17.149)
8.167	HP Inc	Bank of America Merrill Lynch	(406)
5.213	Huntsman Corp	Bank of America Merrill Lynch	5.482
3.513	Ichor Holdings Ltd	Bank of America Merrill Lynch	(11.246)
(982)	ICU Medical Inc	Bank of America Merrill Lynch	(21.494)
24.352	ImmunoGen Inc	Bank of America Merrill Lynch	3.877
(6.227)	Impinj Inc	Bank of America Merrill Lynch	19.744
(24.747)	Infinera Corp	Bank of America Merrill Lynch	18.413
18.544	Innoviva Inc	Bank of America Merrill Lynch	16.776
1.409	Inogen Inc	Bank of America Merrill Lynch	32.592
(5.280)	Inphi Corp	Bank of America Merrill Lynch	(4.529)
(85)	International Business Machines Corp	Bank of America Merrill Lynch	(229)
(4.282)	Interpublic Group of Cos Inc/The	Credit Suisse	8.864
1.413	Interpublic Group of Cos Inc/The	JP Morgan	196
(696)	InterXion Holding NV	Bank of America Merrill Lynch	(2.422)
(15.143)	Intrexon Corp	Bank of America Merrill Lynch	34.660
458	Intuitive Surgical Inc	Bank of America Merrill Lynch	6.129
4.574	Ionis Pharmaceuticals Inc	Bank of America Merrill Lynch	(14.576)
3.463	iRobot Corp	Bank of America Merrill Lynch	(2.674)
(10.859)	Ironwood Pharmaceuticals Inc	Bank of America Merrill Lynch	(22.372)
180	Jabil Inc	Bank of America Merrill Lynch	37
(4.556)	JD.com Inc ADR	Bank of America Merrill Lynch	10.941
(6.261)	Johnson Controls International Plc	Bank of America Merrill Lynch	20.216
12.788	Kemet Corp	Bank of America Merrill Lynch	(42.569)
1.911	KLA-Tencor Corp	Bank of America Merrill Lynch	(11.918)
(4.660)	Knight-Swift Transportation Holdings Inc	Bank of America Merrill Lynch	(20.734)
(2.264)	Kraft Heinz Co/The	Bank of America Merrill Lynch	(6.156)
9.025	Kulicke & Soffa Industries Inc	Bank of America Merrill Lynch	21.449
1.157	Lam Research Corp	Bank of America Merrill Lynch	(15.467)
1.846	Landstar System Inc	Bank of America Merrill Lynch	11.485
721	Lazard Ltd 'A'	Bank of America Merrill Lynch	1.276
(24.705)	Lexicon Pharmaceuticals Inc	Bank of America Merrill Lynch	(3.258)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(4.244)	Liberty Global Plc ‘A’	Credit Suisse	(9.507)
(896)	Liberty Media Corp-Liberty Formula One ‘A’	Bank of America Merrill Lynch	573
1.077	Ligand Pharmaceuticals Inc	Bank of America Merrill Lynch	(11.944)
4.022	Live Nation Entertainment Inc	Bank of America Merrill Lynch	6.899
(2.078)	LogMeIn Inc	Bank of America Merrill Lynch	10.091
9.158	Louisiana-Pacific Corp	Bank of America Merrill Lynch	5.515
(4.186)	Lumentum Holdings Inc	Bank of America Merrill Lynch	17.875
(6.757)	MACOM Technology Solutions Holdings Inc	Bank of America Merrill Lynch	55.145
(1.019)	Marriott International Inc/MD ‘A’	Credit Suisse	(6.552)
(610)	Matson Inc	Bank of America Merrill Lynch	(1.573)
(13.339)	Mattel Inc	Bank of America Merrill Lynch	(60.352)
(755)	McCormick & Co Inc/MD ‘non-voting share’	Bank of America Merrill Lynch	(4.114)
2.707	McDermott International Inc	Bank of America Merrill Lynch	549
(6.783)	Medicines Co/The	Bank of America Merrill Lynch	(13.896)
648	MercadoLibre Inc	Bank of America Merrill Lynch	12.292
8.015	Michaels Cos Inc/The	Bank of America Merrill Lynch	17.471
19.739	MiMedx Group Inc	Bank of America Merrill Lynch	(31.781)
1.557	Moelis & Co ‘A’	Bank of America Merrill Lynch	5.394
(293)	Mohawk Industries Inc	Bank of America Merrill Lynch	(3.518)
(3.069)	Molson Coors Brewing Co ‘B’	Bank of America Merrill Lynch	12.021
10.797	Momenta Pharmaceuticals Inc	Bank of America Merrill Lynch	(1.080)
5.823	Momo Inc ADR	Bank of America Merrill Lynch	(30.683)
20.999	Monsanto Co	Credit Suisse	(30.913)
(3.663)	Morgan Stanley	Bank of America Merrill Lynch	(5.770)
(7.505)	Mosaic Co/The	Bank of America Merrill Lynch	(9.822)
1.964	MSCI Inc	Bank of America Merrill Lynch	2.226
10.388	MSG Networks Inc ‘A’	Bank of America Merrill Lynch	7.264
(10.759)	MuleSoft Inc ‘A’	Bank of America Merrill Lynch	3.952
7.633	Myriad Genetics Inc	Bank of America Merrill Lynch	1.398
2.277	National Beverage Corp	Bank of America Merrill Lynch	23.005
4.156	National Fuel Gas Co	Bank of America Merrill Lynch	4.367
(5.523)	NeoPhotonics Corp	Bank of America Merrill Lynch	(354)
(1.274)	Netflix Inc	Bank of America Merrill Lynch	11.244
(3.365)	Neurocrine Biosciences Inc	Bank of America Merrill Lynch	(27.904)
1.906	New Oriental Education & Technology Group Inc ADR	Bank of America Merrill Lynch	(50)
(8.062)	Newell Brands Inc	Bank of America Merrill Lynch	61.100
	Etats-Unis *suite*		
2.968	Newmont Mining Corp	Bank of America Merrill Lynch	3.308
(2.735)	Nielsen Holdings Plc	Morgan Stanley	(738)
(2.647)	Northern Trust Corp	Bank of America Merrill Lynch	(11.812)
(5.945)	Nutanix Inc ‘A’	Bank of America Merrill Lynch	(24.812)
5.127	Nutrisystem Inc	Bank of America Merrill Lynch	(1.842)
55	NVR Inc	Bank of America Merrill Lynch	10.165
(6.881)	Okta Inc	Bank of America Merrill Lynch	(5.129)
2.152	Omnicom Group Inc	Credit Suisse	(163)
742	PacWest Bancorp	Bank of America Merrill Lynch	68
(5.632)	Pandora Media Inc	Bank of America Merrill Lynch	12.616
(11.703)	Paratek Pharmaceuticals Inc	Bank of America Merrill Lynch	32.301
(9.330)	Parsley Energy Inc ‘A’	Bank of America Merrill Lynch	(1.053)
1.462	Paycom Software Inc	Bank of America Merrill Lynch	(2.829)
(3.917)	PDC Energy Inc	Bank of America Merrill Lynch	18.245
(2.434)	Penske Automotive Group Inc	Bank of America Merrill Lynch	(2.857)
(743)	Penumbra Inc	Bank of America Merrill Lynch	(3.681)
17.557	Philip Morris International Inc	Credit Suisse	(351)
8.331	Pier 1 Imports Inc	Bank of America Merrill Lynch	7.998
4.480	Planet Fitness Inc ‘A’	Bank of America Merrill Lynch	24.895
3.011	PRA Health Sciences Inc	Bank of America Merrill Lynch	1.932
5.910	Progress Software Corp	Bank of America Merrill Lynch	(7.030)
(220)	Prothena Corp Plc	Bank of America Merrill Lynch	2.878
917	Prudential Financial Inc	Credit Suisse	3.356
(3.545)	Public Service Enterprise Group Inc	Bank of America Merrill Lynch	(10.366)
(16.420)	QEP Resources Inc	Bank of America Merrill Lynch	(8.104)
1.691	Qualys Inc	Bank of America Merrill Lynch	(3.672)
(8.643)	Radius Health Inc	Bank of America Merrill Lynch	29.635
1.418	Red Hat Inc	Bank of America Merrill Lynch	5.154
8.864	RPC Inc	Bank of America Merrill Lynch	(11.633)
(1.700)	RSP Permian Inc	Bank of America Merrill Lynch	(1.728)
1.456	Sanderson Farms Inc	Bank of America Merrill Lynch	28.381
(3.444)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(11.850)
(808)	Seattle Genetics Inc	Bank of America Merrill Lynch	352
(702)	Sempra Energy	Bank of America Merrill Lynch	(400)
1.392	SINA Corp/China	Bank of America Merrill Lynch	(11.828)
(755)	Skechers U.S.A. Inc ‘A’	Bank of America Merrill Lynch	(1.249)
4.686	Sleep Number Corp	Bank of America Merrill Lynch	13.742

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(5.682)	SM Energy Co	Bank of America Merrill Lynch	4.457
(17.221)	Snap Inc ‘A’	Bank of America Merrill Lynch	31.170
1.830	SodaStream International Ltd	Bank of America Merrill Lynch	12.096
4.572	SolarEdge Technologies Inc	Bank of America Merrill Lynch	658
(12.987)	Southern Copper Corp	Morgan Stanley	13.117
(2.567)	Spark Therapeutics Inc	Bank of America Merrill Lynch	(4.369)
3.049	Spirit AeroSystems Holdings Inc ‘A’	Bank of America Merrill Lynch	11.520
(5.080)	Spirit Airlines Inc	Bank of America Merrill Lynch	(26.649)
(650)	Stryker Corp	Credit Suisse	969
4.803	Supernus Pharmaceuticals Inc	Bank of America Merrill Lynch	(7.375)
(5.079)	Symantec Corp	Bank of America Merrill Lynch	4.155
(134)	SYNNEX Corp	Bank of America Merrill Lynch	(297)
1.371	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	(4.449)
8.291	TAL Education Group ADR	Bank of America Merrill Lynch	942
1.350	Tech Data Corp	Bank of America Merrill Lynch	8.761
(6.857)	Teladoc Inc	Bank of America Merrill Lynch	(16.651)
4.114	Teradyne Inc	Bank of America Merrill Lynch	(8.260)
(1.839)	TESARO Inc	Bank of America Merrill Lynch	58.274
(614)	Tesla Inc	Bank of America Merrill Lynch	12.677
(29.749)	TherapeuticsMD Inc	Bank of America Merrill Lynch	(26.556)
(1.824)	Thomson Reuters Corp	Morgan Stanley	(602)
263	Thor Industries Inc	Bank of America Merrill Lynch	258
28.862	Time Warner Inc	Morgan Stanley	43.582
5.016	Tivity Health Inc	Bank of America Merrill Lynch	12.320
855	Toro Co/The	Bank of America Merrill Lynch	2.411
1.587	Trade Desk Inc/The ‘A’	Bank of America Merrill Lynch	(26.583)
13.047	Travelport Worldwide Ltd	Bank of America Merrill Lynch	(13.237)
(8.070)	Twilio Inc ‘A’	Bank of America Merrill Lynch	38.360
9.540	Ultra Clean Holdings Inc	Bank of America Merrill Lynch	(37.025)
(1.353)	Ultragenyx Pharmaceutical Inc	Bank of America Merrill Lynch	(971)
	Etats-Unis *suite*		
(14.791)	Under Armour Inc ‘A’	Bank of America Merrill Lynch	(22.133)
3.172	Unit Corp	Bank of America Merrill Lynch	8.985
(3.000)	United Continental Holdings Inc	Bank of America Merrill Lynch	(13.920)
1.983	United Therapeutics Corp	Bank of America Merrill Lynch	20.620
3.011	Valero Energy Corp	Bank of America Merrill Lynch	15.579
(2.032)	Valvoline Inc	Bank of America Merrill Lynch	(379)
2.291	Varian Medical Systems Inc	Bank of America Merrill Lynch	17.474
7.853	Vector Group Ltd	Bank of America Merrill Lynch	3.389
(4.822)	Veeco Instruments Inc	Bank of America Merrill Lynch	7.949
4.032	Veeva Systems Inc ‘A’	Bank of America Merrill Lynch	(11.769)
1.524	VeriSign Inc	Bank of America Merrill Lynch	7.744
1.684	Vertex Pharmaceuticals Inc	Bank of America Merrill Lynch	(2.971)
(3.359)	ViaSat Inc	Bank of America Merrill Lynch	(29.251)
2.011	VMware Inc ‘A’	Bank of America Merrill Lynch	(1.658)
451	Vodafone Group Plc ADR	Credit Suisse	1.727
(491)	Vulcan Materials Co	Bank of America Merrill Lynch	(711)
704	Waters Corp	Bank of America Merrill Lynch	(1.747)
486	WellCare Health Plans Inc	Bank of America Merrill Lynch	6.979
(8.267)	Western Union Co/The	Morgan Stanley	(2.976)
(2.020)	WEX Inc	Bank of America Merrill Lynch	(5.912)
(38)	WGL Holdings Inc	Bank of America Merrill Lynch	(3)
1.201	World Fuel Services Corp	Bank of America Merrill Lynch	(759)
(4.687)	Xperi Corp	Bank of America Merrill Lynch	1.772
1.108	YY Inc ADR	Bank of America Merrill Lynch	(7.028)
(54.112)	ZIOPHARM Oncology Inc	Bank of America Merrill Lynch	720
(16.611)	Zoe’s Kitchen Inc	Bank of America Merrill Lynch	(61.778)
			788.730
Total			730.398

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Dépôts à terme
au 30 novembre 2017

Description	Valeur de marché USD	% de l'actif net
DÉPÔTS A TERME		
Skandinaviska Enskilda Banken AB 'A'	7.732.771	2,07
Credit Agricole Corp	7.735.204	2,07
Total des dépôts à terme	15.467.975	4,14

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
CDS	EUR 275.000	Fund receives default protection on Casino Guichard Perrachon SA and pays Fixed 1,000%	Bank of America Merrill Lynch	20/12/2020	(44.083)	(492)
CDS	EUR 300.000	Fund receives default protection on Rallye SA and pays Fixed 5,000%	Bank of America Merrill Lynch	20/6/2021	(52.777)	(2.851)
CDS	USD 1.021.000	Fund receives default protection on Staples Inc and pays Fixed 1,000%	Bank of America Merrill Lynch	20/6/2022	102.264	179.928
CDS	EUR 400.000	Fund receives default protection on ArcelorMittal and pays Fixed 5,000%	Barclays Bank	20/12/2020	(131.589)	(62.815)
CDS	USD 600.000	Fund receives default protection on DISH DBS Corp and pays Fixed 5,000%	Barclays Bank	20/12/2020	(34.905)	(54.473)
CDS	USD 1.500.000	Fund receives default protection on Markit CDX.NA.IG.26 and pays Fixed 1,000%	Barclays Bank	20/12/2020	(37.696)	(29.922)
CDS	USD 201.000	Fund receives default protection on Neiman Marcus Group Inc and pays Fixed 5,000%	Barclays Bank	20/12/2020	33.800	36.935
CDS	USD 600.000	Fund receives default protection on Xerox Corp and pays Fixed 1,000%	Barclays Bank	20/12/2020	(42.886)	(4.201)
CDS	JPY 24.000.000	Fund receives default protection on ITOCHU Corp and pays Fixed 1,000%	Barclays Bank	20/6/2021	(857)	(5.874)
CDS	USD 2.000.000	Fund receives default protection on Markit CDX.NA.IG.26 and pays Fixed 1,000%	Barclays Bank	20/6/2021	(19.688)	(44.446)
CDS	USD 300.000	Fund receives default protection on Neiman Marcus Group Inc and pays Fixed 5,000%	Barclays Bank	20/6/2021	84.418	58.687
CDS	EUR 450.000	Fund receives default protection on BNP Paribas SA and pays Fixed 1,000%	Barclays Bank	20/12/2021	(21.618)	(12.987)
CDS	EUR 1.800.000	Fund receives Fixed 1,000% and provides default protection on Deutsche Bank AG	Barclays Bank	20/12/2021	148.126	33.720
CDS	USD 1.700.000	Fund receives default protection on Arconic Inc and pays Fixed 1,000%	Barclays Bank	20/12/2021	(74.511)	(5.998)
CDS	USD 4.000.000	Fund receives default protection on Markit CDX.NA.IG.27 and pays Fixed 1,000%	Barclays Bank	20/12/2021	(42.946)	(89.130)
CDS	USD 9.900.000	Fund receives default protection on Markit CDX.NA.HY.28 and pays Fixed 5,000%	Barclays Bank	20/6/2022	(133.793)	(841.148)
CDS	USD 5.000.000	Fund receives default protection on Markit CDX.NA.IG.28 and pays Fixed 1,000%	Barclays Bank	20/6/2022	(14.470)	(106.906)
CDS	USD 300.000	Fund receives default protection on Alcoa Inc and pays Fixed 5,000%	JP Morgan	20/12/2020	(59.847)	(39.369)
CDS	USD 600.000	Fund receives default protection on Devon Energy Corp and pays Fixed 1,000%	JP Morgan	20/12/2020	(153.725)	(11.557)
CDS	USD 300.000	Fund receives default protection on Sears Roebuck Acceptance Corp and pays Fixed 5,000%	JP Morgan	20/12/2020	59.945	142.446
CDS	USD 750.000	Fund receives default protection on Windstream Services LLC and pays Fixed 5,000%	JP Morgan	20/12/2020	36.241	168.429
CDS	EUR 676.000	Fund receives default protection on Telecom Italia SpA/Milano and pays Fixed 1,000%	JP Morgan	20/6/2021	(50.235)	(7.257)
CDS	USD 400.000	Fund receives default protection on Teck Resources Ltd and pays Fixed 5,000%	JP Morgan	20/6/2021	(168.269)	(58.269)
CDS	EUR 300.000	Fund receives default protection on Commerzbank AG and pays Fixed 1,000%	JP Morgan	20/12/2021	(10.864)	(8.658)
CDS	EUR 900.000	Fund receives Fixed 1,000% and provides default protection on Allied Irish Banks Plc	JP Morgan	20/12/2021	70.402	16.860
CDS	USD 1.176.000	Fund receives default protection on Windstream Services LLC and pays Fixed 5,000%	JP Morgan	20/12/2021	340.874	358.370
CDS	EUR 600.000	Fund receives default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1 and pays Fixed 1,000%	JP Morgan	20/6/2022	(1.465)	(20.317)
CDS	USD 1.500.000	Fund receives default protection on American Axle & Manufacturing Inc and pays Fixed 5,000%	JP Morgan	20/6/2022	(111.154)	(183.219)
CDS	USD 1.000.000	Fund receives default protection on CenturyLink Inc and pays Fixed 1,000%	JP Morgan	20/6/2022	92.298	161.256
CDS	USD 1.000.000	Fund receives default protection on Freeport-McMoRan Inc and pays Fixed 1,000%	JP Morgan	20/6/2022	(87.941)	29.559
CDS	USD 1.000.000	Fund receives default protection on Weatherford International Ltd and pays Fixed 1,000%	JP Morgan	20/6/2022	3.595	204.595
CDS	EUR 275.000	Fund receives default protection on Rallye SA and pays Fixed 5,000%	JP Morgan	20/12/2022	6.258	12.997
CDS	USD 734.000	Fund receives default protection on Kohl's Corp and pays Fixed 1,000%	Morgan Stanley	20/6/2022	(34.452)	14.495
IRS	USD 6.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 1,905%	Morgan Stanley	21/11/2023	96.266	96.266
IRS	USD 5.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,099%	Morgan Stanley	21/11/2026	86.573	86.573
TRS	EUR 3.118	Fund receives 1 Month EURIBOR and pays STOXX 600 Basic Resources Gross Return Index	Morgan Stanley	5/9/2018	47.775	47.775

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
TRS	EUR 833	Fund receives 1 Month EURIBOR and pays STOXX 600 Automobiles & Parts Gross Return Index	Morgan Stanley	31/10/2018	(13.547)	(13.547)
TRS	EUR 645	Fund receives 1 Month EURIBOR and pays STOXX 600 Chemicals Gross Return Index	Morgan Stanley	31/10/2018	2.703	2.703
TRS	EUR 2.376	Fund receives 1 Month EURIBOR and pays STOXX Europe 600 Utilities Gross Return	Morgan Stanley	31/10/2018	3.253	3.253
TRS	EUR 16.304	Fund receives 1 Month Euro Overnight Index Average and pays STOXX Europe 600 Price Index	Morgan Stanley	31/10/2018	25.040	25.040
Total					(103.487)	76.451

CDS (*credit default swaps*) : swaps sur défaillance
IRS (*interest rate swaps*) : swaps sur taux d'intérêt
TRS (*total return swaps*) : swaps sur rendement total

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
AUD	164.000	USD	124.448	Bank of America Merrill Lynch	7/12/2017	(163)
AUD	19.923.503	USD	15.547.018	UBS	20/12/2017	(449.456)
BRL	27.404.634	USD	8.382.197	Bank of America Merrill Lynch	4/12/2017	28.648
BRL	24.163.805	USD	7.491.458	Bank of America Merrill Lynch	3/1/2018	(97.365)
CAD	103.436	USD	81.000	Bank of America Merrill Lynch	7/12/2017	(536)
CAD	25.890.922	USD	20.677.527	UBS	20/12/2017	(531.960)
CHF	66.514	USD	67.000	Bank of America Merrill Lynch	7/12/2017	633
CLP	1.103.200.150	USD	1.773.579	Bank of America Merrill Lynch	20/12/2017	(61.655)
CZK	40.782.239	USD	1.897.195	Bank of America Merrill Lynch	20/12/2017	9.988
EUR	853.000	USD	998.430	Bank of America Merrill Lynch	7/12/2017	17.262
EUR	27.421.114	USD	32.591.727	UBS	20/12/2017	89.309
GBP	138.000	USD	181.491	Bank of America Merrill Lynch	7/12/2017	4.781
GBP	17.844.552	USD	23.724.692	UBS	20/12/2017	374.915
HKD	3.325.060	USD	426.000	Bank of America Merrill Lynch	7/12/2017	(193)
HUF	339.332.785	USD	1.337.309	Bank of America Merrill Lynch	20/12/2017	(46.105)
ILS	6.233.273	USD	1.781.803	Bank of America Merrill Lynch	20/12/2017	4.746
INR	583.127.126	USD	9.030.724	Bank of America Merrill Lynch	20/12/2017	(8.614)
JPY	36.314.417	USD	322.000	Bank of America Merrill Lynch	7/12/2017	2.418
JPY	3.044.200.957	USD	27.302.950	UBS	20/12/2017	(86.351)
KRW	4.906.054.331	USD	4.377.266	Bank of America Merrill Lynch	20/12/2017	135.656
KRW	101.033.968	USD	89.612	Bank of America Merrill Lynch	21/12/2017	3.326
NOK	14.906.211	USD	1.927.409	Bank of America Merrill Lynch	20/12/2017	(126.464)
NOK	72.785.160	USD	9.248.749	UBS	20/12/2017	(454.960)
NZD	27.124.180	USD	19.632.194	UBS	20/12/2017	(1.021.280)
PHP	162.559.511	USD	3.209.541	Bank of America Merrill Lynch	20/12/2017	17.487
PLN	234.054	USD	64.000	Bank of America Merrill Lynch	7/12/2017	2.288

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
PLN	7.283.836	USD	2.048.783	Bank of America Merrill Lynch	20/12/2017	14.430
RUB	305.236.160	USD	5.254.237	Bank of America Merrill Lynch	20/12/2017	(42.189)
SEK	1.522.951	USD	182.000	Bank of America Merrill Lynch	7/12/2017	806
SEK	14.385.801	USD	1.805.499	Bank of America Merrill Lynch	20/12/2017	(76.768)
SEK	83.451.402	USD	10.146.751	UBS	20/12/2017	(118.463)
SGD	103.087	USD	76.000	Bank of America Merrill Lynch	7/12/2017	512
SGD	3.150.875	USD	2.339.914	Bank of America Merrill Lynch	20/12/2017	(1.092)
TRY	47.362.689	USD	13.411.864	Bank of America Merrill Lynch	20/12/2017	(1.404.881)
TWD	69.626.641	USD	2.312.696	Bank of America Merrill Lynch	20/12/2017	9.949
USD	164.907	AUD	216.000	Bank of America Merrill Lynch	7/12/2017	1.215
USD	15.645.779	AUD	19.959.446	UBS	20/12/2017	520.982
USD	8.502.007	BRL	27.404.634	Bank of America Merrill Lynch	4/12/2017	91.162
USD	2.754	BRL	8.905	Bank of America Merrill Lynch	3/1/2018	29
USD	207.000	CAD	264.214	Bank of America Merrill Lynch	7/12/2017	1.465
USD	17.844.535	CAD	22.207.915	UBS	20/12/2017	564.693
USD	83.000	CHF	82.095	Bank of America Merrill Lynch	7/12/2017	(476)
USD	1.551.113	CHF	1.536.368	JP Morgan	11/1/2018	(16.116)
USD	400.639	CLP	254.222.763	Bank of America Merrill Lynch	20/12/2017	6.141
USD	302.822	CZK	6.620.163	Bank of America Merrill Lynch	20/12/2017	(6.770)
USD	1.132.338	DKK	7.205.136	JP Morgan	11/1/2018	(23.621)
USD	383.444	EUR	327.000	Bank of America Merrill Lynch	7/12/2017	(5.925)
USD	16.472.593	EUR	14.000.000	JP Morgan	19/12/2017	(211.565)
USD	28.295.737	EUR	23.918.859	UBS	20/12/2017	(211.240)
USD	988.278	EUR	840.000	JP Morgan	27/12/2017	(13.407)
USD	9.760.217	EUR	8.314.866	JP Morgan	11/1/2018	(165.481)
USD	237.814	GBP	180.000	Bank of America Merrill Lynch	7/12/2017	(5.150)
USD	8.610.678	GBP	6.500.000	JP Morgan	19/12/2017	(167.335)
USD	28.875.609	GBP	21.799.895	UBS	20/12/2017	(565.809)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	609.000	HKD	4.753.076	Bank of America Merrill Lynch	7/12/2017	318
USD	5.076	HKD	39.588	JP Morgan	11/1/2018	4
USD	565.653	HUF	149.463.910	Bank of America Merrill Lynch	20/12/2017	(3.076)
USD	344.777	ILS	1.211.947	Bank of America Merrill Lynch	20/12/2017	(2.585)
USD	4.063.225	INR	267.387.303	Bank of America Merrill Lynch	20/12/2017	(73.776)
USD	287.000	JPY	32.412.219	Bank of America Merrill Lynch	7/12/2017	(2.557)
USD	27.207.551	JPY	3.063.946.467	UBS	20/12/2017	(185.583)
USD	3.691.270	KRW	4.170.046.744	Bank of America Merrill Lynch	20/12/2017	(144.622)
USD	89.510	KRW	101.033.969	Bank of America Merrill Lynch	21/12/2017	(3.428)
USD	84.000	NOK	687.323	Bank of America Merrill Lynch	7/12/2017	998
USD	1.059.326	NOK	8.579.831	Bank of America Merrill Lynch	20/12/2017	22.724
USD	5.549.788	NOK	44.936.342	UBS	20/12/2017	120.649
USD	13.608.729	NZD	19.506.442	UBS	20/12/2017	224.630
USD	4.474.981	PHP	229.992.248	Bank of America Merrill Lynch	20/12/2017	(90.679)
USD	71.000	PLN	257.805	Bank of America Merrill Lynch	7/12/2017	(2.014)
USD	523.810	PLN	1.914.375	Bank of America Merrill Lynch	20/12/2017	(18.454)
USD	235.113	RUB	13.852.321	Bank of America Merrill Lynch	20/12/2017	(1.422)
USD	149.000	SEK	1.251.213	Bank of America Merrill Lynch	7/12/2017	(1.188)
USD	1.209.068	SEK	9.986.323	Bank of America Merrill Lynch	20/12/2017	9.020
USD	22.789.394	SEK	181.390.582	UBS	20/12/2017	991.833
USD	1.397.861	SEK	11.700.817	JP Morgan	11/1/2018	(10.958)
USD	191.000	SGD	258.693	Bank of America Merrill Lynch	7/12/2017	(1.004)
USD	1.488.627	SGD	2.008.901	Bank of America Merrill Lynch	20/12/2017	(2.534)
USD	3.553.631	TRY	13.472.426	Bank of America Merrill Lynch	20/12/2017	138.217
USD	8.970.063	TWD	267.331.267	Bank of America Merrill Lynch	20/12/2017	52.277

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	365.000	ZAR	5.141.237	Bank of America Merrill Lynch	7/12/2017	(13.650)
USD	1.484.286	ZAR	20.813.478	Bank of America Merrill Lynch	20/12/2017	(45.382)
ZAR	6.389.608	USD	453.000	Bank of America Merrill Lynch	7/12/2017	17.592
ZAR	49.375.606	USD	3.767.572	Bank of America Merrill Lynch	20/12/2017	(138.757)
						(3.181.956)
Catégorie d'Actions couverte en francs suisses						
CHF	20.991.702	USD	21.149.991	State Street Bank & Trust Company	15/12/2017	208.761
USD	465.458	CHF	461.559	State Street Bank & Trust Company	15/12/2017	(4.172)
						204.589
Catégorie d'Actions couverte en euros						
EUR	136.489.075	USD	159.244.046	State Street Bank & Trust Company	15/12/2017	3.361.889
USD	11.353.036	EUR	9.643.106	State Street Bank & Trust Company	15/12/2017	(135.255)
						3.226.634
Catégorie d'Actions couverte en livres sterling						
GBP	8.743.405	USD	11.513.790	State Street Bank & Trust Company	15/12/2017	291.529
USD	103.088	GBP	78.162	State Street Bank & Trust Company	15/12/2017	(2.446)
						289.083
Catégorie d'Actions couverte en yens japonais						
SEK	945.206.583	USD	113.143.820	State Street Bank & Trust Company	15/12/2017	383.372
USD	7.217.100	SEK	60.311.200	State Street Bank & Trust Company	15/12/2017	(26.778)
						356.594
Total						894.944

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
(3)	EUR	3 Month EURIBOR	Décembre 2017	–
(3)	EUR	3 Month EURIBOR	Mars 2018	–
(2)	EUR	3 Month EURIBOR	Juin 2018	–
(2)	EUR	3 Month EURIBOR	Mars 2019	(30)
(71)	EUR	3 Month EURIBOR	Septembre 2018	1.354
(2)	EUR	3 Month EURIBOR	Décembre 2018	(89)
(2)	EUR	3 Month EURIBOR	Septembre 2019	60
76	EUR	3 Month EURIBOR	Décembre 2018	(1.131)
(74)	CHF	3 Month Euro Swiss Franc Futures	Septembre 2018	3.736
(2)	AUD	90 Day Bank Bill	Mars 2018	–
106	AUD	90 Day Bank Bill	Septembre 2018	5.851
(93)	USD	90 Day Euro	Mars 2019	5.812
(366)	USD	90 Day Euro	Septembre 2018	105.600
(1)	GBP	90 Day Sterling	Décembre 2017	17
(136)	GBP	90 Day Sterling	Décembre 2018	9.195
(1)	GBP	90 Day Sterling	Mars 2018	(84)
(146)	GBP	90 Day Sterling	Septembre 2018	(1.029)
76	EUR	Amsterdam Index	Décembre 2017	87.932
(52)	USD	AUD/USD	Décembre 2017	109.760
(21)	AUD	Australian 10 Year Bond	Décembre 2017	(20.739)
12	AUD	Australian 10 Year Bond	Décembre 2017	2.418
(44)	AUD	Australian 3 Year Bond	Décembre 2017	(14.626)
(119)	CAD	Banker's Acceptance Bill	Décembre 2018	(4.628)
(3)	CAD	Banker's Acceptance Bill	Mars 2018	(204)
(25)	TRY	BIST 30 Index	Décembre 2017	548
58	USD	British Pound Futures	Décembre 2017	85.575
(133)	EUR	CAC 40 Index	Décembre 2017	(117.120)
3	CAD	Canadian 10 Year Bond	Mars 2018	(257)
(25)	CAD	Canadian 10 Year Bond	Mars 2018	(4.084)
(99)	USD	Canadian Dollar Futures	Décembre 2017	317.740
(396)	USD	CBOE Volatility Index	Décembre 2017	170.300
3	EUR	DAX Index	Décembre 2017	(2.083)
(31)	EUR	DAX Index	Décembre 2017	(55.316)
93	USD	DJIA Mini Index	Décembre 2017	316.760
(15)	USD	Dollar Index	Décembre 2017	(14.872)
(10)	USD	E-Mini S&P 400 Index	Décembre 2017	(150.680)
(161)	USD	E-Mini S&P 500 Index	Décembre 2017	(687.053)
41	EUR	Euro BOBL	Décembre 2017	(11.227)
(75)	EUR	Euro BOBL	Décembre 2017	17.846
99	EUR	Euro BTP	Décembre 2017	582.405
185	EUR	Euro BTP	Décembre 2017	160.808
(78)	EUR	Euro Bund	Décembre 2017	(65.445)
3	EUR	Euro BUXL	Décembre 2017	1.524
93	EUR	Euro Schatz	Décembre 2017	(5.524)
(21)	EUR	Euro Schatz	Décembre 2017	1.697
(277)	EUR	EURO STOXX 50 Index	Décembre 2017	102.269
279	EUR	EURO STOXX 50 Index	Décembre 2017	213.632
75	EUR	Euro-OAT	Décembre 2017	177.892
(11)	EUR	Euro-OAT	Décembre 2017	(17.870)
(86)	GBP	FTSE 100 Index	Décembre 2017	145.275
97	GBP	FTSE 100 Index	Décembre 2017	56.377
(4)	GBP	FTSE 250 Index	Décembre 2017	1.247
721	USD	FTSE China A50	Décembre 2017	(175.282)
301	MYR	FTSE KLCI	Décembre 2017	50.599
56	EUR	FTSE MIB Index	Décembre 2017	85.601
(1)	EUR	FTSE MIB Index	Décembre 2017	(774)
(200)	ZAR	FTSE/JSE Top 40 Index	Décembre 2017	(414.302)
(46)	HKD	Hang Seng Index	Décembre 2017	81.878
9	HKD	Hang Seng Index	Décembre 2017	(29.792)
(118)	HKD	Hang Seng Index	Décembre 2017	116.600
(23)	EUR	IBEX 35 Index	Décembre 2017	(85.946)
14	JPY	Japan 10 Year Bond	Décembre 2017	(12.327)
(26)	USD	Japanese Yen Futures	Décembre 2017	(17.463)
116	KRW	Korean 10 Year Bond	Décembre 2017	(184.305)
(24)	KRW	KOSPI 200 Index	Décembre 2017	(58.420)
137	USD	Mexican Peso Futures	Décembre 2017	2.635
(71)	USD	Mini MSCI EAFE Index	Décembre 2017	(201.775)
(109)	USD	Mini MSCI Emerging Markets Index	Décembre 2017	188.045
104	SGD	MSCI Singapore Index	Décembre 2017	10.409
244	USD	MSCI Taiwan Index	Décembre 2017	(180.560)
(39)	USD	NASDAQ 100 E-Mini Stock Index	Décembre 2017	(45.145)
(19)	USD	New Zealand Dollar Futures	Décembre 2017	(900)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
8	JPY	Nikkei 225 Index	Décembre 2017	24.565
(88)	JPY	Nikkei 225 Index	Décembre 2017	(147.588)
(350)	NOK	OBX Index	Décembre 2017	(2.545)
(54)	SEK	OMX Stockholm 30 Index	Décembre 2017	(2.640)
5	USD	Russell 2000 Mini Index	Décembre 2017	7.525
(103)	USD	Russell 2000 Mini Index	Décembre 2017	(554.975)
75	CAD	S&P/TSX 60 Index	Décembre 2017	713.046
96	THB	SET 50 Index	Décembre 2017	7.441
(389)	USD	SGX CNX NIFTY Index	Décembre 2017	131.647
101	AUD	SPI 200 Index	Décembre 2017	370.001
34	EUR	STOXX Europe 600 Index	Décembre 2017	4.994
(20)	USD	Swiss Franc Futures	Décembre 2017	1.325
64	CHF	Swiss Market Index	Décembre 2017	24.856
123	TWD	TAIEX Index	Décembre 2017	(92.579)
73	JPY	Topix Index	Décembre 2017	1.086.735
(61)	GBP	UK Long Gilt Bond	Mars 2018	68.848
(10)	USD	US Long Bond	Mars 2018	11.602
7	USD	US Long Bond	Mars 2018	(953)
(22)	USD	US Treasury 10 Year Note	Mars 2018	9.117
13	USD	US Treasury 10 Year Note	Mars 2018	(711)
(81)	USD	US Treasury 2 Year Note	Mars 2018	(984)
(66)	USD	US Treasury 5 Year Note	Mars 2018	4.289
7	USD	US Ultra Bond	Mars 2018	477
300	EUR	VSTOXX Mini Index	Décembre 2017	(55.361)
(129)	PLN	WIG20 Index	Décembre 2017	61.583
Total				2.308.030

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
62	Call	Enel SpA	Credit Suisse	EUR 5,40	14/12/2017	171	9.064
101	Call	Accor SA	Credit Suisse	EUR 44,00	15/12/2017	(5.612)	2.578
67	Call	Airbus Group SE	Credit Suisse	EUR 80,00	15/12/2017	59.812	59.812
68	Call	Airbus Group SE	Credit Suisse	EUR 92,00	15/12/2017	(11.749)	2.655
185	Call	Barclays Plc	Credit Suisse	GBP 1,85	15/12/2017	18.932	26.198
270	Call	Barclays Plc	Credit Suisse	GBP 2,00	15/12/2017	5.878	5.878
31	Call	BASF SE	Credit Suisse	EUR 95,00	15/12/2017	750	4.516
34	Call	BASF SE	Credit Suisse	EUR 96,00	15/12/2017	(552)	3.386
34	Call	BASF SE	Credit Suisse	EUR 98,00	15/12/2017	(3.142)	1.603
34	Call	BASF SE	Credit Suisse	EUR 100,00	15/12/2017	(3.890)	834
154	Call	BNP Paribas SA	Credit Suisse	EUR 64,00	15/12/2017	3.600	16.525
169	Call	Carrefour SA	Credit Suisse	EUR 18,00	15/12/2017	(1.912)	5.328
36	Call	Fresenius SE & Co KGaA	Credit Suisse	EUR 72,00	15/12/2017	30	30
760	Call	Lloyds Banking Group Plc	Credit Suisse	GBP 0,69	15/12/2017	856	857
309	Call	Orange SA	Credit Suisse	EUR 14,00	15/12/2017	11.759	20.707
51	Call	Publicis Groupe SA	Credit Suisse	EUR 56,00	15/12/2017	(4.923)	5.139
34	Call	Renault SA	Credit Suisse	EUR 88,00	15/12/2017	(3.568)	2.733
77	Call	RWE AG	Credit Suisse	EUR 21,00	15/12/2017	(3.884)	475
65	Call	SAP SE	Credit Suisse	EUR 98,00	15/12/2017	(6.104)	3.014
64	Call	SAP SE	Credit Suisse	EUR 100,00	15/12/2017	(8.840)	1.309
84	Call	Societe Generale SA	Credit Suisse	EUR 46,00	15/12/2017	(3.252)	353
169	Call	Societe Generale SA	Credit Suisse	EUR 49,00	15/12/2017	(21.537)	135
253	Call	STMicroelectronics NV	Credit Suisse	EUR 19,00	15/12/2017	(7.332)	16.388
135	Call	STMicroelectronics NV	Credit Suisse	EUR 21,00	15/12/2017	(11.486)	1.058
169	Call	thyssenkrupp AG	Credit Suisse	EUR 24,50	15/12/2017	1.550	1.550
169	Call	thyssenkrupp AG	Credit Suisse	EUR 25,00	15/12/2017	784	784
34	Call	Vinci SA	Credit Suisse	EUR 84,00	15/12/2017	7.383	10.741
31	Call	Vinci SA	Credit Suisse	EUR 88,00	15/12/2017	(1.247)	1.323
169	Call	Vivendi SA	Credit Suisse	EUR 21,50	15/12/2017	9.578	20.555
154	Call	Vivendi SA	Credit Suisse	EUR 23,50	15/12/2017	(5.155)	1.263
17	Call	Volkswagen AG (Pref)	Credit Suisse	EUR 170,00	15/12/2017	15.109	19.025
15	Call	Volkswagen AG (Pref)	Credit Suisse	EUR 175,00	15/12/2017	3.052	10.623
135	Put	Altice NV 'A'	Credit Suisse	EUR 11,00	15/12/2017	57.582	67.436
185	Put	Barclays Plc	Credit Suisse	GBP 1,75	15/12/2017	(7.546)	931

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Options achetées au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
101	Put	Infineon Technologies AG	Credit Suisse	EUR 23,00	15/12/2017	(3.878)	4.896
84	Put	Societe Generale SA	Credit Suisse	EUR 42,00	15/12/2017	(1.530)	4.706
81	Put	Vivendi SA	Credit Suisse	EUR 20,50	15/12/2017	(5.254)	227
31	Call	BASF SE	Credit Suisse	EUR 96,00	19/1/2018	910	6.186
34	Call	BASF SE	Credit Suisse	EUR 98,00	19/1/2018	(3.088)	4.267
34	Call	BASF SE	Credit Suisse	EUR 100,00	19/1/2018	(4.608)	2.714
17	Call	Bayer AG Reg	Credit Suisse	EUR 120,00	19/1/2018	(4.288)	321
62	Call	Fresenius SE & Co KGaA	Credit Suisse	EUR 66,00	19/1/2018	(7.439)	2.288
309	Call	Orange SA	Credit Suisse	EUR 14,00	19/1/2018	10.566	20.946
77	Call	Publicis Groupe SA	Credit Suisse	EUR 56,00	19/1/2018	1.624	14.641
77	Call	RWE AG	Credit Suisse	EUR 21,00	19/1/2018	(4.059)	2.072
31	Call	SAP SE	Credit Suisse	EUR 98,00	19/1/2018	(3.334)	3.876
135	Call	STMicroelectronics NV	Credit Suisse	EUR 21,00	19/1/2018	(11.839)	3.841
31	Call	Vinci SA	Credit Suisse	EUR 88,00	19/1/2018	(2.142)	3.918
154	Call	Vivendi SA	Credit Suisse	EUR 24,00	19/1/2018	(4.722)	3.214
15	Call	Volkswagen AG (Pref)	Credit Suisse	EUR 180,00	19/1/2018	2.519	10.671
15	Put	WPP Plc	Credit Suisse	GBP 12,50	19/1/2018	(4.835)	2.438
93	Call	Enel SpA	Credit Suisse	EUR 5,60	15/2/2018	14	10.090
31	Call	Bayer AG Reg	Credit Suisse	EUR 115,00	16/2/2018	(3.071)	3.489
1.853	Call	KPN Plc	Credit Suisse	EUR 3,20	16/3/2018	3.185	16.691
107	Put	Bayer AG Reg	Credit Suisse	EUR 76,00	15/6/2018	4.191	4.191
85	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3.600,00	15/12/2017	26.016	26.311
40	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3.700,00	15/12/2017	(16.226)	1.381
34	Put	Apple Inc	Exchange Traded	USD 150,00	15/12/2017	(11.730)	510
60	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3.550,00	15/12/2017	(2.450)	15.358
7	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3.600,00	15/12/2017	(426)	3.425
201	Put	Interpublic Group of Cos Inc/The	Exchange Traded	USD 19,00	15/12/2017	(8.040)	3.015
62	Put	Omnicom Group Inc	Exchange Traded	USD 67,50	15/12/2017	(6.665)	2.015
10	Put	S&P 500 Index	Exchange Traded	USD 2.480,00	15/12/2017	(23.781)	1.250
92	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3.625,00	19/1/2018	5.651	44.688
104	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3.675,00	19/1/2018	(22.466)	29.221
40	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3.750,00	19/1/2018	(12.029)	4.095
36	Call	Hexagon AB 'B'	Exchange Traded	SEK 420,00	19/1/2018	(2.233)	3.780
383	Put	HESS Corp	Exchange Traded	USD 37,50	19/1/2018	(85.011)	8.618
77	Put	Philip Morris International Inc	Exchange Traded	USD 100,00	19/1/2018	(7.469)	11.935
115	Put	Pioneer Natural Resources Co	Exchange Traded	USD 120,00	19/1/2018	(60.087)	4.313
Total						(182.929)	610.404

Options vendues au 30 novembre 2017

Nombre de contrats	Achat/ vente	Description	Contrepartie	Prix d'exercice	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
(12)	Call	Atlantia SpA	Credit Suisse	EUR 28,00	19/1/2018	(2.678)	(8.453)
(31)	Put	Bayer AG Reg	Credit Suisse	EUR 105,00	19/1/2018	1.250	(4.982)
(115)	Put	Pioneer Natural Resources Co	Exchange Traded	USD 90,00	19/1/2018	10.925	(575)
Total						9.497	(14.010)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Multi-Manager Alternative Strategies Fund suite

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	28,39
Titres adossés à des actifs	9,69
Finance	9,16
Communications	6,39
Titres hypothécaires	4,97
Matériaux de base	3,84
Biens de consommation non cyclique	3,55
Énergie	3,08
Organismes de placement collectif	2,07
Valeurs industrielles	1,95
Technologie	1,52
Services aux collectivités	0,87
Biens de consommation cyclique	0,78
Portefeuille de titres à la valeur de marché	76,26
Autres éléments de l'actif net	23,74
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
OBLIGATIONS			
	Canada		
USD 34.520.000	Canada Government International Bond 1,125% 19/3/2018	34.480.124	2,12
		34.480.124	2,12
	Finlande		
USD 8.000.000	Finland Government International Bond RegS 1,00% 21/5/2018	7.980.400	0,49
		7.980.400	0,49
	Allemagne		
USD 20.000.000	Kreditanstalt fuer Wiederaufbau 0,875% 15/12/2017	19.995.717	1,23
USD 45.000.000	Kreditanstalt fuer Wiederaufbau 1,00% 26/1/2018	44.950.631	2,76
USD 20.000.000	Kreditanstalt fuer Wiederaufbau 4,50% 16/7/2018	20.338.140	1,25
USD 141.170.000	Kreditanstalt fuer Wiederaufbau 1,125% 6/8/2018	140.678.728	8,65
USD 20.010.000	Kreditanstalt fuer Wiederaufbau 1,00% 7/9/2018	19.912.271	1,23
USD 12.824.000	Kreditanstalt fuer Wiederaufbau RegS 3,125% 20/4/2018	12.899.662	0,79
		258.775.149	15,91
	Supranational		
USD 57.800.000	African Development Bank 0,875% 15/3/2018	57.696.763	3,55
USD 14.000.000	Asian Development Bank 0,875% 26/4/2018	13.964.300	0,86
USD 25.000.000	Asian Development Bank 1,125% 5/6/2018	24.942.125	1,53
USD 12.467.000	Asian Development Bank 1,75% 11/9/2018	12.472.277	0,77
USD 13.840.000	Asian Development Bank 1,50% 28/9/2018	13.815.799	0,85
USD 52.469.000	Council Of Europe Development Bank 1,125% 31/5/2018	52.344.649	3,22
USD 10.000.000	European Bank for Reconstruction & Development 1,625% 15/11/2018	9.978.080	0,61
USD 8.419.000	European Investment Bank 1,00% 15/12/2017	8.417.678	0,52
USD 15.000.000	European Investment Bank 1,00% 15/3/2018	14.978.745	0,92
USD 50.000.000	European Investment Bank 1,25% 15/5/2018	49.925.700	3,07
	Supranational *suite*		
USD 85.000.000	European Investment Bank 1,125% 15/8/2018	84.659.756	5,21
USD 37.375.000	Inter-American Development Bank 0,875% 15/3/2018	37.306.342	2,29
USD 13.000.000	Inter-American Development Bank FRN 12/9/2018	13.002.938	0,80
USD 30.000.000	International Bank for Reconstruction & Development 1,375% 10/4/2018	29.967.480	1,84
USD 30.000.000	International Bank for Reconstruction & Development 1,00% 15/6/2018	29.908.590	1,84
USD 39.214.000	International Finance Corp 0,875% 15/6/2018	39.072.008	2,40
USD 65.420.000	International Finance Corp 1,25% 16/7/2018	65.254.821	4,01
USD 54.500.000	International Finance Corp 1,75% 4/9/2018	54.523.435	3,35
		612.231.486	37,64
	Suède		
USD 20.000.000	Sweden Government International Bond '144A' 1,00% 27/2/2018	19.977.940	1,23
USD 6.463.000	Sweden Government International Bond RegS 0,875% 23/1/2018	6.457.409	0,39
		26.435.349	1,62
	Etats-Unis		
USD 118.500.000	United States Treasury Bill 7/12/2017 (Zero Coupon)	118.480.086	7,29
USD 117.500.000	United States Treasury Bill $25/1/2018 (Zero Coupon)	117.300.980	7,21
USD 110.000.000	United States Treasury Bill 1/2/2018 (Zero Coupon)	109.797.858	6,75
USD 110.000.000	United States Treasury Bill 1/3/2018 (Zero Coupon)	109.659.688	6,74
		455.238.612	27,99
Total des obligations		1.395.141.120	85,77
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		1.395.141.120	85,77
Portefeuille de titres à la valeur de marché		1.395.141.120	85,77
Autres éléments de l'actif net		231.414.841	14,23
Total de l'actif net (USD)		1.626.555.961	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Autriche		
26.578	Andritz AG	Bank of America Merrill Lynch	43.034
6.887	Andritz AG	Citibank	10.987
7.051	Andritz AG	JP Morgan	3.652
8.967	Buwog AG	Bank of America Merrill Lynch	(8.114)
3.668	Buwog AG	Deutsche Bank	(3.319)
39.984	Buwog AG (Right)	Citibank	(15.471)
15.301	Buwog AG (Right)	Credit Suisse	(19.127)
2.397	Buwog AG (Right)	JP Morgan	(2.996)
(5.274)	Erste Group Bank AG	Credit Suisse	(942)
(979)	Erste Group Bank AG	Deutsche Bank	787
(3.399)	Erste Group Bank AG	Bank of America Merrill Lynch	2.731
(3.757)	Erste Group Bank AG	Citibank	(2.684)
(6.387)	Erste Group Bank AG	JP Morgan	(1.141)
(118.986)	Immofinanz AG	Credit Suisse	25.499
(65.144)	Immofinanz AG	Deutsche Bank	5.662
(677.320)	Immofinanz AG	JP Morgan	145.149
(94.729)	Immofinanz AG	Citibank	9.586
464	Lenzing AG	Credit Suisse	(9.137)
3.407	Lenzing AG	Deutsche Bank	(13.751)
6.084	Lenzing AG	Bank of America Merrill Lynch	(24.555)
89	Lenzing AG	Citibank	(253)
3.453	Lenzing AG	JP Morgan	(67.995)
26.780	Oesterreichische Post AG	Bank of America Merrill Lynch	(16.739)
43.348	Oesterreichische Post AG	Citibank	(14.192)
3.913	Oesterreichische Post AG	JP Morgan	1.095
395	Oesterreichische Post AG	Credit Suisse	110
1.119	Oesterreichische Post AG	Deutsche Bank	(699)
12.911	OMV AG	Credit Suisse	768
6.383	OMV AG	Deutsche Bank	14.971
19.777	OMV AG	JP Morgan	1.177
58.891	OMV AG	Citibank	104.468
1.870	OMV AG	Bank of America Merrill Lynch	4.386
(5.638)	Raiffeisen Bank International AG	Credit Suisse	101
(4.589)	Raiffeisen Bank International AG	Deutsche Bank	1.175
(38.809)	Raiffeisen Bank International AG	JP Morgan	693
(10.029)	Raiffeisen Bank International AG	Bank of America Merrill Lynch	2.567
(6.344)	Raiffeisen Bank International AG	Citibank	(6.080)
27.556	Telekom Austria AG	Citibank	(4.396)
25.177	Telekom Austria AG	JP Morgan	(4.586)
37.944	Telekom Austria AG	Credit Suisse	(6.912)
(16.885)	UNIQA Insurance Group AG	Bank of America Merrill Lynch	(11.378)
(2.817)	UNIQA Insurance Group AG	Credit Suisse	(466)
(14.553)	UNIQA Insurance Group AG	Deutsche Bank	(9.807)
(22.959)	UNIQA Insurance Group AG	JP Morgan	(3.799)
(2.839)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Credit Suisse	2.298
(1.097)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Bank of America Merrill Lynch	575
(2.466)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Citibank	895
(9.267)	Vienna Insurance Group AG Wiener Versicherung Gruppe	JP Morgan	7.502
(1.628)	Vienna Insurance Group AG Wiener Versicherung Gruppe	Deutsche Bank	853
	Autriche *suite*		
1.600	voestalpine AG	Credit Suisse	(333)
4.766	voestalpine AG	Deutsche Bank	11.377
19.600	voestalpine AG	Bank of America Merrill Lynch	46.786
7.859	voestalpine AG	Citibank	5.941
7.368	voestalpine AG	JP Morgan	(1.535)
20.083	Wienerberger AG	Credit Suisse	(32.517)
			171.901
	Belgique		
(358)	Ackermans & van Haaren NV	Deutsche Bank	(1.811)
(1.181)	Ackermans & van Haaren NV	Citibank	4.007
(3.030)	Ackermans & van Haaren NV	JP Morgan	(1.082)
28.235	Ageas	Bank of America Merrill Lynch	20.505
16.373	Ageas	Citibank	19.200
3.076	Ageas	JP Morgan	3.241
596	Ageas	Credit Suisse	628
3.565	Ageas	Deutsche Bank	2.589
(2.056)	Anheuser-Busch InBev SA/NV	Credit Suisse	11.431
(6.950)	Anheuser-Busch InBev SA/NV	Deutsche Bank	(8.523)
(18.333)	Anheuser-Busch InBev SA/NV	Citibank	11.131
(27.773)	Anheuser-Busch InBev SA/NV	JP Morgan	154.414
(34.923)	Anheuser-Busch InBev SA/NV	Bank of America Merrill Lynch	(42.825)
2.542	Befimmo SA (Reit)	Credit Suisse	696
6.007	Befimmo SA (Reit)	Deutsche Bank	1.645
5.733	Befimmo SA (Reit)	Bank of America Merrill Lynch	1.570
7.134	Befimmo SA (Reit)	Citibank	2.038
2.919	Befimmo SA (Reit)	JP Morgan	799
332	Bekaert SA	Credit Suisse	(1.984)
666	Bekaert SA	Deutsche Bank	(2.676)
5.385	Bekaert SA	Bank of America Merrill Lynch	(21.637)
1.317	Bekaert SA	JP Morgan	(7.871)
261	Bekaert SA	Citibank	(247)
29.493	bpost SA	Bank of America Merrill Lynch	53.723
46.673	bpost SA	Citibank	45.009
41.827	bpost SA	JP Morgan	69.965
46.834	bpost SA	Credit Suisse	78.340
52.398	bpost SA	Deutsche Bank	95.445
(3.025)	Cie d'Entreprises CFE	Citibank	7.383
(1.411)	Cie d'Entreprises CFE	Bank of America Merrill Lynch	3.780
4.981	Cofinimmo SA (Reit)	Credit Suisse	(9.785)
3.966	Cofinimmo SA (Reit)	Deutsche Bank	472
5.264	Cofinimmo SA (Reit)	Bank of America Merrill Lynch	627
5.077	Cofinimmo SA (Reit)	Citibank	1.511
8.007	Cofinimmo SA (Reit)	JP Morgan	(15.729)
2.743	Colruyt SA	Deutsche Bank	(245)
7.755	Colruyt SA	Bank of America Merrill Lynch	(692)
7.202	Colruyt SA	Citibank	(7.931)
9.498	Colruyt SA	JP Morgan	(1.866)
8.205	D'ieteren SA/NV	Credit Suisse	(1.563)
18.168	D'ieteren SA/NV	Deutsche Bank	23.036
12.422	D'ieteren SA/NV	Bank of America Merrill Lynch	15.750
10.680	D'ieteren SA/NV	Citibank	(4.641)
14.894	D'ieteren SA/NV	JP Morgan	(2.837)
(8.085)	Elia System Operator SA/NV	Bank of America Merrill Lynch	(770)
(2.747)	Elia System Operator SA/NV	JP Morgan	4.317
(5.222)	Groupe Bruxelles Lambert SA	Bank of America Merrill Lynch	(8.953)
(3.288)	Groupe Bruxelles Lambert SA	Credit Suisse	12.292
(10.139)	Groupe Bruxelles Lambert SA	Citibank	(4.466)
(2.692)	Groupe Bruxelles Lambert SA	Deutsche Bank	(4.615)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Belgique *suite*		
(2.893)	Groupe Bruxelles Lambert SA	JP Morgan	10.815
6.170	KBC Ancora	Citibank	(3.673)
1.842	KBC Ancora	JP Morgan	(4.342)
102	KBC Ancora	Credit Suisse	(240)
2.136	KBC Ancora	Bank of America Merrill Lynch	(2.009)
5.070	KBC Ancora	Deutsche Bank	(4.769)
1.910	KBC Group NV	Credit Suisse	(6.640)
1.199	KBC Group NV	Deutsche Bank	(1.670)
2.367	KBC Group NV	Citibank	2.226
5.639	KBC Group NV	JP Morgan	(19.603)
3.180	KBC Group NV	Bank of America Merrill Lynch	(4.430)
(3.642)	Melexis NV	Credit Suisse	18.645
(1.534)	Melexis NV	Citibank	3.251
(1.105)	Melexis NV	Deutsche Bank	2.079
(607)	Melexis NV	JP Morgan	3.107
(832)	Melexis NV	Bank of America Merrill Lynch	1.565
(41.157)	Ontex Group NV	Credit Suisse	(12.005)
(22.539)	Ontex Group NV	Deutsche Bank	(39.580)
(30.893)	Ontex Group NV	Bank of America Merrill Lynch	(54.250)
(23.439)	Ontex Group NV	Citibank	(21.766)
(50.380)	Ontex Group NV	JP Morgan	(14.695)
7.253	Proximus SADP	Credit Suisse	(2.159)
24.267	Proximus SADP	Bank of America Merrill Lynch	(4.767)
31.173	Proximus SADP	JP Morgan	(9.278)
11.741	Proximus SADP	Citibank	5.521
7.063	Proximus SADP	Deutsche Bank	(1.387)
1.568	Sofina SA	Bank of America Merrill Lynch	840
1.067	Sofina SA	Deutsche Bank	572
1.903	Sofina SA	Credit Suisse	1.473
2.050	Sofina SA	Citibank	(488)
5.536	Sofina SA	JP Morgan	4.284
8.773	Solvay SA	Credit Suisse	(85.646)
1.810	Solvay SA	Deutsche Bank	(3.879)
4.165	Solvay SA	Bank of America Merrill Lynch	(8.926)
730	Solvay SA	JP Morgan	(7.127)
3.670	Solvay SA	Citibank	(4.151)
7.011	Telenet Group Holding NV	Bank of America Merrill Lynch	(10.016)
8.039	Telenet Group Holding NV	Credit Suisse	(8.135)
350	Telenet Group Holding NV	Citibank	(496)
3.271	Telenet Group Holding NV	JP Morgan	(3.310)
5.934	UCB SA	Bank of America Merrill Lynch	17.662
(19.307)	Umicore SA	Bank of America Merrill Lynch	(36.318)
(6.108)	Umicore SA	Credit Suisse	(1.891)
(13.964)	Umicore SA	Citibank	(10.307)
(3.819)	Umicore SA	Deutsche Bank	(7.184)
			169.698
	Canada		
(27.728)	Rubis SCA	Bank of America Merrill Lynch	(90.782)
(56.752)	Rubis SCA	Credit Suisse	(343.236)
(22.970)	Rubis SCA	Citibank	(14.220)
(11.555)	Rubis SCA	Deutsche Bank	(37.831)
(24.148)	Rubis SCA	JP Morgan	(146.047)
			(632.116)
	Danemark		
(23.360)	Ambu A/S ‘B’	Citibank	100.906
(2.810)	Ambu A/S ‘B’	Deutsche Bank	14.161
247	AP Moller - Maersk A/S ‘B’	Credit Suisse	(6.323)
	Danemark *suite*		
100	AP Moller - Maersk A/S ‘B’	Deutsche Bank	14.079
176	AP Moller - Maersk A/S ‘B’	Bank of America Merrill Lynch	24.779
295	AP Moller - Maersk A/S ‘B’	Citibank	52.387
152	AP Moller - Maersk A/S ‘B’	JP Morgan	(3.891)
4.629	Carlsberg A/S ‘B’	Deutsche Bank	(4.814)
1.478	Carlsberg A/S ‘B’	Bank of America Merrill Lynch	(1.537)
1.718	Carlsberg A/S ‘B’	Citibank	(687)
8.331	Carlsberg A/S ‘B’	JP Morgan	(15.328)
457	Carlsberg A/S ‘B’	Credit Suisse	(841)
(2.049)	Chr Hansen Holding A/S	Credit Suisse	2.459
(4.297)	Chr Hansen Holding A/S	Deutsche Bank	(3.437)
(7.134)	Chr Hansen Holding A/S	Bank of America Merrill Lynch	(5.707)
(13.431)	Chr Hansen Holding A/S	Citibank	36.529
(12.984)	Chr Hansen Holding A/S	JP Morgan	15.579
1.670	Coloplast A/S ‘B’	Deutsche Bank	(5.157)
9.998	Coloplast A/S ‘B’	Bank of America Merrill Lynch	(30.871)
9.083	Coloplast A/S ‘B’	Citibank	(20.780)
11.040	Coloplast A/S ‘B’	JP Morgan	(45.569)
3.238	Coloplast A/S ‘B’	Credit Suisse	(13.365)
30.702	Danske Bank A/S	Citibank	(1.474)
11.557	Danske Bank A/S	JP Morgan	(24.776)
36.374	Danske Bank A/S	Bank of America Merrill Lynch	(1.164)
5.550	Danske Bank A/S	Credit Suisse	(11.898)
2.957	Danske Bank A/S	Deutsche Bank	(95)
7.951	Dfds A/S	Deutsche Bank	(16.537)
17.973	Dfds A/S	Credit Suisse	(83.387)
27.607	Dfds A/S	Bank of America Merrill Lynch	(57.418)
19.283	Dfds A/S	Citibank	(25.297)
7.235	Dfds A/S	JP Morgan	(33.567)
(4.981)	DSV A/S	Credit Suisse	14.185
(8.837)	DSV A/S	Deutsche Bank	14.986
(13.545)	DSV A/S	Bank of America Merrill Lynch	22.970
(24.858)	DSV A/S	Citibank	6.761
(9.041)	FLSmidth & Co A/S	Citibank	34.859
(2.665)	FLSmidth & Co A/S	Deutsche Bank	5.671
(4.527)	FLSmidth & Co A/S	JP Morgan	59.679
(5.983)	Genmab A/S	Credit Suisse	9.572
(1.785)	Genmab A/S	Deutsche Bank	(24.845)
(3.704)	Genmab A/S	Bank of America Merrill Lynch	(51.555)
(5.850)	Genmab A/S	JP Morgan	9.359
(3.953)	Genmab A/S	Citibank	(11.384)
20.092	GN Store Nord A/S	Deutsche Bank	(14.465)
42.339	GN Store Nord A/S	Citibank	(133.441)
14.716	GN Store Nord A/S	Credit Suisse	(31.784)
43.952	GN Store Nord A/S	Bank of America Merrill Lynch	(31.643)
24.848	GN Store Nord A/S	JP Morgan	(53.667)
6.907	H Lundbeck A/S	Bank of America Merrill Lynch	(42.875)
15.019	H Lundbeck A/S	Credit Suisse	(77.611)
6.471	H Lundbeck A/S	Citibank	(36.131)
9.704	H Lundbeck A/S	Deutsche Bank	(60.237)
19.691	ISS A/S	Bank of America Merrill Lynch	(25.517)
6.883	ISS A/S	Citibank	(1.762)
12.068	ISS A/S	JP Morgan	(35.139)
5.854	Jyske Bank A/S Reg	Bank of America Merrill Lynch	1.592
2.517	Jyske Bank A/S Reg	Credit Suisse	(2.376)
1.730	Jyske Bank A/S Reg	Deutsche Bank	470
(18.887)	Nets A/S ‘144A’	Citibank	(604)
(164.028)	Nets A/S ‘144A’	Bank of America Merrill Lynch	(5.248)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Danemark *suite*		
(65.872)	Nets A/S ‘144A’	Credit Suisse	3.162
(8.714)	Nets A/S ‘144A’	JP Morgan	418
24.717	Novo Nordisk A/S ‘B’	Credit Suisse	11.468
5.764	Novo Nordisk A/S ‘B’	Deutsche Bank	8.392
21.161	Novo Nordisk A/S ‘B’	Bank of America Merrill Lynch	30.808
6.985	Novo Nordisk A/S ‘B’	Citibank	(5.588)
30.088	Novo Nordisk A/S ‘B’	JP Morgan	13.960
(21.047)	Novozymes A/S ‘B’	Bank of America Merrill Lynch	8.081
(27.048)	Novozymes A/S ‘B’	JP Morgan	67.073
(9.179)	Orsted A/S ‘144A’	Bank of America Merrill Lynch	(22.321)
(813)	Orsted A/S ‘144A’	Credit Suisse	(858)
(17.741)	Orsted A/S ‘144A’	Deutsche Bank	(43.142)
(3.126)	Orsted A/S ‘144A’	Citibank	(6.101)
(25.853)	Orsted A/S ‘144A’	JP Morgan	(27.298)
1.752	Pandora A/S	Deutsche Bank	18.640
880	Pandora A/S	Credit Suisse	5.280
2.309	Pandora A/S	Citibank	19.394
96	Pandora A/S	JP Morgan	576
4.406	Pandora A/S	Bank of America Merrill Lynch	46.876
847	Rockwool International A/S ‘B’	Bank of America Merrill Lynch	(1.491)
2.186	Rockwool International A/S ‘B’	Deutsche Bank	(3.847)
1.359	Rockwool International A/S ‘B’	Credit Suisse	4.131
1.755	Rockwool International A/S ‘B’	Citibank	2.246
2.763	Rockwool International A/S ‘B’	JP Morgan	8.399
3.854	Royal Unibrew A/S	Bank of America Merrill Lynch	(6.351)
12.252	Royal Unibrew A/S	Deutsche Bank	(20.189)
10.276	Royal Unibrew A/S	Credit Suisse	(27.948)
15.166	Royal Unibrew A/S	Citibank	4.610
5.093	Royal Unibrew A/S	JP Morgan	(13.852)
11.809	Sydbank A/S	JP Morgan	(5.857)
25.177	Sydbank A/S	Credit Suisse	(12.487)
7.313	Sydbank A/S	Deutsche Bank	585
9.848	Sydbank A/S	Bank of America Merrill Lynch	788
4.427	Sydbank A/S	Citibank	779
33.849	TDC A/S	Bank of America Merrill Lynch	379
72.112	TDC A/S	Credit Suisse	14.075
15.605	TDC A/S	Deutsche Bank	175
40.150	TDC A/S	JP Morgan	7.837
92.408	TDC A/S	Citibank	8.575
15.403	Topdanmark A/S	Credit Suisse	17.496
4.574	Topdanmark A/S	Deutsche Bank	3.000
29.826	Topdanmark A/S	Bank of America Merrill Lynch	19.564
23.451	Topdanmark A/S	Citibank	27.388
15.933	Topdanmark A/S	JP Morgan	18.098
14.851	Tryg A/S	Bank of America Merrill Lynch	2.138
(1.300)	Tryg A/S	JP Morgan	83
(143)	Tryg A/S	Deutsche Bank	(21)
4.414	Vestas Wind Systems A/S	Deutsche Bank	(10.098)
5.152	Vestas Wind Systems A/S	JP Morgan	(103.113)
12.758	Vestas Wind Systems A/S	Bank of America Merrill Lynch	(29.188)
10.365	Vestas Wind Systems A/S	Citibank	27.693
(1.750)	William Demant Holding A/S	Citibank	2.688
(28.811)	William Demant Holding A/S	JP Morgan	70.523
(31.163)	William Demant Holding A/S	Bank of America Merrill Lynch	18.447
			(459.146)
	Finlande		
3.039	Cargotec OYJ ‘B’	Bank of America Merrill Lynch	4.125
2.171	Cargotec OYJ ‘B’	JP Morgan	(1.241)
2.439	Cargotec OYJ ‘B’	Citibank	2.062
(4.345)	Elisa OYJ	Citibank	(1.966)
(4.763)	Elisa OYJ	JP Morgan	2.835
(5.662)	Fortum OYJ	Deutsche Bank	607
(105.321)	Fortum OYJ	Bank of America Merrill Lynch	11.285
(56.966)	Fortum OYJ	Citibank	(7.460)
(77.082)	Fortum OYJ	JP Morgan	90.852
(9.879)	Huhtamaki OYJ	Citibank	(2.235)
(25.509)	Huhtamaki OYJ	Bank of America Merrill Lynch	3.948
(4.222)	Huhtamaki OYJ	Deutsche Bank	653
(23.039)	Huhtamaki OYJ	JP Morgan	12.892
(11.031)	Huhtamaki OYJ	Credit Suisse	6.172
4.511	Kemira OYJ	Credit Suisse	(7.680)
42.805	Kemira OYJ	Deutsche Bank	(39.240)
32.614	Kemira OYJ	Bank of America Merrill Lynch	(29.898)
15.340	Kemira OYJ	Citibank	(15.524)
26.278	Kemira OYJ	JP Morgan	(44.738)
(5.144)	Kesko OYJ ‘B’	Bank of America Merrill Lynch	4.226
(921)	Kesko OYJ ‘B’	Credit Suisse	789
(1.709)	Kesko OYJ ‘B’	Citibank	570
(9.072)	Kone OYJ ‘B’	Bank of America Merrill Lynch	11.125
(7.538)	Kone OYJ ‘B’	Deutsche Bank	9.244
(20.621)	Kone OYJ ‘B’	Credit Suisse	56.711
(26.286)	Kone OYJ ‘B’	JP Morgan	72.291
(8.531)	Kone OYJ ‘B’	Citibank	8.938
(45)	Konecranes OYJ	Bank of America Merrill Lynch	9
(47.189)	Konecranes OYJ	JP Morgan	84.271
(14.912)	Konecranes OYJ	Citibank	9.587
(17.308)	Konecranes OYJ	Credit Suisse	30.909
(18.445)	Konecranes OYJ	Deutsche Bank	3.514
(1.641)	Metso OYJ	Deutsche Bank	215
(12.533)	Metso OYJ	Credit Suisse	25.068
13.607	Neste OYJ	Bank of America Merrill Lynch	57.347
(93.148)	Nokia OYJ	Bank of America Merrill Lynch	(9.759)
(411.789)	Nokia OYJ	Citibank	35.298
(9.452)	Nokian Renkaat OYJ	Deutsche Bank	3.488
(31.474)	Nokian Renkaat OYJ	Bank of America Merrill Lynch	11.616
(22.093)	Nokian Renkaat OYJ	Citibank	(4.735)
(49.606)	Nokian Renkaat OYJ	JP Morgan	76.185
(17.789)	Nokian Renkaat OYJ	Credit Suisse	27.320
10.173	Orion OYJ ‘B’	Citibank	(20.589)
329	Orion OYJ ‘B’	Deutsche Bank	(862)
2.361	Orion OYJ ‘B’	Bank of America Merrill Lynch	(6.184)
4.185	Orion OYJ ‘B’	JP Morgan	(17.488)
17.236	Orion OYJ ‘B’	Credit Suisse	(72.026)
6.328	Sampo OYJ ‘A’	Credit Suisse	(4.596)
10.625	Sampo OYJ ‘A’	Citibank	(6.072)
45.278	Stora Enso OYJ ‘R’	Credit Suisse	(33.422)
11.569	Stora Enso OYJ ‘R’	Deutsche Bank	(1.377)
40.656	Stora Enso OYJ ‘R’	Bank of America Merrill Lynch	(4.840)
52.611	Stora Enso OYJ ‘R’	Citibank	(20.670)
118.029	Stora Enso OYJ ‘R’	JP Morgan	(87.122)
12.466	Tieto OYJ	Deutsche Bank	(3.859)
13.996	Tieto OYJ	Bank of America Merrill Lynch	(4.332)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Finlande ***suite***		
24.624	Tieto OYJ	Citibank	(8.795)
43.859	Tieto OYJ	JP Morgan	(22.453)
2.590	UPM-Kymmene OYJ	Deutsche Bank	493
22.167	UPM-Kymmene OYJ	Bank of America Merrill Lynch	4.223
4.894	UPM-Kymmene OYJ	Citibank	(233)
79.948	UPM-Kymmene OYJ	JP Morgan	(83.760)
14.883	UPM-Kymmene OYJ	Credit Suisse	(15.593)
34.384	Valmet OYJ	Deutsche Bank	(11.871)
4.333	Valmet OYJ	Bank of America Merrill Lynch	(1.496)
184.967	Valmet OYJ	Credit Suisse	(253.244)
10.033	Valmet OYJ	Citibank	(7.525)
(1.372)	Wartsila OYJ Abp	Credit Suisse	735
(2.535)	Wartsila OYJ Abp	Deutsche Bank	(2.716)
(16.890)	Wartsila OYJ Abp	Bank of America Merrill Lynch	(18.098)
(3.308)	Wartsila OYJ Abp	Citibank	985
(17.863)	Wartsila OYJ Abp	JP Morgan	9.570
			(193.541)
	France		
(43.228)	Accor SA	Citibank	(40.657)
(8.862)	Accor SA	Credit Suisse	(3.271)
(68.585)	Accor SA	Deutsche Bank	(128.605)
(63.892)	Accor SA	Bank of America Merrill Lynch	(119.805)
(18.327)	Accor SA	JP Morgan	(6.764)
(635)	Aeroports de Paris	Deutsche Bank	(5.972)
(1.111)	Aeroports de Paris	Bank of America Merrill Lynch	(10.449)
(4.956)	Aeroports de Paris	Citibank	(21.536)
(18.195)	Aeroports de Paris	JP Morgan	(201.457)
43.073	Air France-KLM	Credit Suisse	7.948
38.001	Air France-KLM	Deutsche Bank	28.729
103.036	Air France-KLM	Bank of America Merrill Lynch	77.895
109.813	Air France-KLM	Citibank	58.832
37.976	Air France-KLM	JP Morgan	7.008
(10.107)	Air Liquide SA	Bank of America Merrill Lynch	(6.016)
(3.367)	Air Liquide SA	Deutsche Bank	(2.004)
(6.299)	Air Liquide SA	Citibank	3.000
(51.856)	Air Liquide SA	JP Morgan	219.167
(10.336)	Airbus SE	Citibank	(24.365)
(4.777)	Airbus SE	Bank of America Merrill Lynch	(10.294)
(221)	Airbus SE	Credit Suisse	(487)
(1.688)	Airbus SE	Deutsche Bank	(3.637)
(7.704)	Airbus SE	JP Morgan	(16.968)
(24.011)	Alstom SA	Bank of America Merrill Lynch	(7.718)
(12.938)	Alstom SA	Citibank	(2.542)
(5.600)	Alstom SA	JP Morgan	(1.000)
(6.668)	Alten SA	JP Morgan	19.767
(8.069)	Alten SA	Citibank	(2.498)
(5.176)	Alten SA	Deutsche Bank	2.711
(1.952)	Alten SA	Bank of America Merrill Lynch	1.023
(5.233)	Alten SA	Credit Suisse	15.513
2.932	Altran Technologies SA	Citibank	(1.379)
7.383	Altran Technologies SA	JP Morgan	(10.724)
4.678	Arkema SA	Bank of America Merrill Lynch	(4.734)
6.477	Arkema SA	Citibank	(18.892)
6.276	Arkema SA	JP Morgan	(51.556)
3.421	Arkema SA	Credit Suisse	(28.103)
16.346	Arkema SA	Deutsche Bank	(16.542)
7.268	Atos SE	Deutsche Bank	(21.632)
	France ***suite***		
12.984	Atos SE	Bank of America Merrill Lynch	(38.645)
16.995	Atos SE	Citibank	(19.222)
47.107	Atos SE	JP Morgan	(378.562)
10.865	AXA SA	Credit Suisse	1.746
13.573	AXA SA	Deutsche Bank	11.231
11.487	AXA SA	Bank of America Merrill Lynch	9.505
19.675	AXA SA	Citibank	7.613
18.866	AXA SA	JP Morgan	3.032
2.474	BNP Paribas SA	Deutsche Bank	795
6.012	BNP Paribas SA	Bank of America Merrill Lynch	1.933
4.493	BNP Paribas SA	Citibank	6.152
1.380	BNP Paribas SA	JP Morgan	(1.183)
(19.245)	Bollore SA	Credit Suisse	(9.188)
(393.361)	Bollore SA	Deutsche Bank	(227.133)
(536.796)	Bollore SA	Bank of America Merrill Lynch	(248.170)
(377.014)	Bollore SA	Citibank	(135.341)
(567.631)	Bollore SA	JP Morgan	(261.569)
5.933	Bouygues SA	Deutsche Bank	16.493
5.610	Bouygues SA	Credit Suisse	10.419
10.185	Bouygues SA	Citibank	7.579
26.209	Bouygues SA	JP Morgan	48.677
29.989	Bouygues SA	Bank of America Merrill Lynch	177.912
(56.072)	Bureau Veritas SA	Credit Suisse	9.346
(35.520)	Bureau Veritas SA	Deutsche Bank	(16.281)
(12.400)	Bureau Veritas SA	Bank of America Merrill Lynch	(5.684)
(54.465)	Bureau Veritas SA	Citibank	(3.242)
(90.360)	Bureau Veritas SA	JP Morgan	15.061
2.927	Cap Gemini SA	Deutsche Bank	(12.162)
2.821	Cap Gemini SA	Credit Suisse	(22.469)
5.785	Cap Gemini SA	Bank of America Merrill Lynch	(24.037)
1.458	Cap Gemini SA	Citibank	(4.982)
8.606	Cap Gemini SA	JP Morgan	(68.545)
(7.653)	Carrefour SA	Bank of America Merrill Lynch	(9.658)
(3.083)	Carrefour SA	Deutsche Bank	(3.891)
(40.534)	Carrefour SA	Credit Suisse	(5.308)
(11.060)	Carrefour SA	Citibank	(15.669)
(3.632)	Casino Guichard Perrachon SA	JP Morgan	(10.508)
20.968	Cie de Saint-Gobain	Citibank	(2.996)
4.680	Cie de Saint-Gobain	Deutsche Bank	2.229
20.903	Cie de Saint-Gobain	Bank of America Merrill Lynch	9.954
20.218	Cie de Saint-Gobain	JP Morgan	(27.681)
3.400	Cie de Saint-Gobain	Credit Suisse	(4.655)
15.744	Cie Generale des Etablissements Michelin	Credit Suisse	(30.928)
5.793	Cie Generale des Etablissements Michelin	Deutsche Bank	30.346
9.457	Cie Generale des Etablissements Michelin	Bank of America Merrill Lynch	49.540
34.256	Cie Generale des Etablissements Michelin	Citibank	224.309
2.222	Cie Generale des Etablissements Michelin	JP Morgan	(4.365)
49.164	Cie Plastic Omnium SA	Credit Suisse	21.072
3.327	Cie Plastic Omnium SA	Citibank	2.892
12.553	Cie Plastic Omnium SA	JP Morgan	5.380
17.377	Cie Plastic Omnium SA	Bank of America Merrill Lynch	49.548
20.272	Cie Plastic Omnium SA	Deutsche Bank	57.803
4.373	CNP Assurances	Credit Suisse	(4.503)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	France *suite*		
9.802	CNP Assurances	Deutsche Bank	(1.342)
18.835	CNP Assurances	Bank of America Merrill Lynch	(2.579)
6.955	CNP Assurances	Citibank	3.519
7.114	CNP Assurances	JP Morgan	(7.326)
65.408	Credit Agricole SA	Credit Suisse	2.726
6.301	Credit Agricole SA	Deutsche Bank	863
14.611	Credit Agricole SA	JP Morgan	609
(2.192)	Danone SA	Deutsche Bank	(6.916)
(3.155)	Danone SA	Citibank	(6.911)
(35.013)	Danone SA	JP Morgan	(78.784)
74	Dassault Aviation SA	Bank of America Merrill Lynch	(423)
470	Dassault Aviation SA	Citibank	(6.687)
489	Dassault Aviation SA	JP Morgan	(20.260)
521	Dassault Aviation SA	Credit Suisse	(21.586)
398	Dassault Aviation SA	Deutsche Bank	(2.274)
(96)	Dassault Systemes SE	Deutsche Bank	(126)
(1.933)	Dassault Systemes SE	Bank of America Merrill Lynch	(2.531)
(2.631)	Dassault Systemes SE	Citibank	3.383
(2.268)	Dassault Systemes SE	JP Morgan	3.294
(1.129)	Edenred	Deutsche Bank	(591)
(3.393)	Edenred	Citibank	(1.010)
(26.004)	Edenred	JP Morgan	15.789
3.985	Eiffage SA	JP Morgan	(2.230)
11.319	Eiffage SA	Citibank	(6.334)
9.254	Eiffage SA	Bank of America Merrill Lynch	18.509
3.814	Eiffage SA	Deutsche Bank	7.628
(102.917)	Electricite de France SA	JP Morgan	148.871
(21.871)	Electricite de France SA	Bank of America Merrill Lynch	(16.665)
(10.843)	Electricite de France SA	Credit Suisse	15.685
(27.816)	Electricite de France SA	Citibank	(27.487)
(3.370)	Elior Group ‘144A’	Bank of America Merrill Lynch	23.411
(14.850)	Elior Group ‘144A’	Credit Suisse	108.200
(8.769)	Elior Group ‘144A’	Deutsche Bank	60.917
(5.142)	Elior Group ‘144A’	JP Morgan	37.465
(24.803)	Elior Group ‘144A’	Citibank	(5.315)
(14.471)	Elis SA	Credit Suisse	10.682
(16.280)	Elis SA	Citibank	(4.070)
(90.157)	Elis SA	Deutsche Bank	(2.683)
(292)	Elis SA	JP Morgan	216
23.458	Engie SA	Bank of America Merrill Lynch	7.401
36.104	Engie SA	Citibank	14.400
58.171	Engie SA	JP Morgan	(2.078)
62.990	Engie SA	Credit Suisse	(2.250)
13.271	Engie SA	Deutsche Bank	4.187
(9.727)	Essilor International SA	Deutsche Bank	(29.530)
(18.545)	Essilor International SA	Bank of America Merrill Lynch	(56.301)
(11.486)	Essilor International SA	Citibank	(29.401)
(11.633)	Essilor International SA	JP Morgan	(15.927)
8.490	Euler Hermes Group	Bank of America Merrill Lynch	230.053
10.169	Euler Hermes Group	Citibank	259.083
203	Euler Hermes Group	JP Morgan	5.614
244	Euler Hermes Group	Credit Suisse	6.748
13.182	Eurazeo SA	Citibank	9.887
11.244	Eurazeo SA	Deutsche Bank	4.953
(1.552)	Eurofins Scientific SE	Credit Suisse	16.168
(1.082)	Eurofins Scientific SE	Deutsche Bank	(3.414)
(6.008)	Eurofins Scientific SE	Bank of America Merrill Lynch	(18.955)
(3.076)	Eurofins Scientific SE	Citibank	2.747
(1.048)	Eurofins Scientific SE	JP Morgan	10.917
8.269	Euronext NV ‘144A’	Citibank	24.612
1.927	Euronext NV ‘144A’	Deutsche Bank	5.609
	France *suite*		
8.288	Euronext NV ‘144A’	Bank of America Merrill Lynch	24.125
4.610	Euronext NV ‘144A’	Credit Suisse	8.233
8.403	Euronext NV ‘144A’	JP Morgan	15.006
(19.996)	Eutelsat Communications SA	Bank of America Merrill Lynch	29.639
(28.235)	Eutelsat Communications SA	Citibank	(5.210)
(5.428)	Eutelsat Communications SA	JP Morgan	16.317
(5.421)	Eutelsat Communications SA	Deutsche Bank	8.035
8.958	Faurecia	Deutsche Bank	42.233
31.532	Faurecia	Bank of America Merrill Lynch	148.660
20.588	Faurecia	Citibank	66.425
23.112	Faurecia	JP Morgan	52.005
25.121	Faurecia	Credit Suisse	56.526
2.466	Fonciere Des Regions (Reit)	Bank of America Merrill Lynch	6.312
1.500	Fonciere Des Regions (Reit)	JP Morgan	2.339
2.269	Fonciere Des Regions (Reit)	Credit Suisse	3.539
360	Fonciere Des Regions (Reit)	Citibank	227
5.263	Fonciere Des Regions (Reit)	Deutsche Bank	13.472
(2.356)	Gecina SA (Reit)	JP Morgan	–
(6.977)	Gecina SA (Reit)	Credit Suisse	–
(1.202)	Gecina SA (Reit)	Deutsche Bank	(1.216)
(2.877)	Gecina SA (Reit)	Citibank	(2.398)
(71.112)	Groupe Eurotunnel SE Reg	Deutsche Bank	(41.908)
(101.636)	Groupe Eurotunnel SE Reg	Bank of America Merrill Lynch	(59.896)
(191.506)	Groupe Eurotunnel SE Reg	Citibank	(10.260)
(107.226)	Groupe Eurotunnel SE Reg	JP Morgan	(13.404)
4.695	Havas SA	Bank of America Merrill Lynch	11
645	Havas SA	Citibank	7
9.578	Havas SA	JP Morgan	23
(3.984)	Hermes International	Credit Suisse	31.779
(1.767)	Hermes International	Deutsche Bank	3.997
(14)	Hermes International	Bank of America Merrill Lynch	32
(2.042)	Hermes International	Citibank	10.575
(5.058)	Hermes International	JP Morgan	40.346
6.811	ICADE (Reit)	JP Morgan	11.190
6.399	ICADE (Reit)	Deutsche Bank	11.656
7.559	ICADE (Reit)	Bank of America Merrill Lynch	13.769
14.992	ICADE (Reit)	Citibank	21.061
(4.836)	Iliad SA	Deutsche Bank	84.059
(12.441)	Iliad SA	Citibank	(39.251)
(8.841)	Iliad SA	JP Morgan	138.412
(6.919)	Iliad SA	Bank of America Merrill Lynch	120.266
(11.903)	Iliad SA	Credit Suisse	186.350
5.840	Imerys SA	Bank of America Merrill Lynch	12.376
3.856	Imerys SA	JP Morgan	(10.283)
6.425	Imerys SA	Citibank	(306)
533	Imerys SA	Deutsche Bank	1.130
(1.921)	Ingenico Group SA	Credit Suisse	(13.997)
(1.731)	Ingenico Group SA	Deutsche Bank	(12.509)
(8.605)	Ingenico Group SA	Bank of America Merrill Lynch	(62.185)
(3.285)	Ingenico Group SA	Citibank	(19.046)
(15.046)	Ingenico Group SA	JP Morgan	(109.628)
1.787	Ipsen SA	Citibank	(2.553)
9.472	Ipsen SA	JP Morgan	(38.341)
113	Ipsen SA	Bank of America Merrill Lynch	400
(19.051)	JCDecaux SA	Bank of America Merrill Lynch	(63.961)
(4.707)	JCDecaux SA	Credit Suisse	(4.651)
(5.166)	JCDecaux SA	Deutsche Bank	(17.344)
(16.965)	JCDecaux SA	JP Morgan	(16.764)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	France *suite*		
(17.876)	JCDecaux SA	Citibank	(26.390)
(523)	Kering	Credit Suisse	16.376
(42)	Kering	Deutsche Bank	420
(468)	Kering	JP Morgan	14.654
(5.769)	Klepierre (Reit)	Credit Suisse	(412)
(1.373)	Klepierre (Reit)	Deutsche Bank	(57)
(9.067)	Klepierre (Reit)	Citibank	1.943
(12.131)	Klepierre (Reit)	Bank of America Merrill Lynch	(505)
(10.105)	Korian SA	Credit Suisse	(14.076)
(15.058)	Korian SA	Deutsche Bank	(26.532)
(49.736)	Korian SA	Bank of America Merrill Lynch	(87.636)
(35.971)	Korian SA	Citibank	(65.094)
(25.572)	Korian SA	JP Morgan	(35.620)
(4.504)	L’Oreal SA	Deutsche Bank	(15.014)
(5.617)	L’Oreal SA	Bank of America Merrill Lynch	(18.724)
(1.598)	L’Oreal SA	Citibank	(1.998)
(1.191)	L’Oreal SA	JP Morgan	3.758
19.355	Lagardere SCA	Credit Suisse	(12.674)
20.594	Lagardere SCA	Deutsche Bank	17.776
22.395	Lagardere SCA	Citibank	14.398
39.475	Lagardere SCA	JP Morgan	(25.848)
33.541	Lagardere SCA	Bank of America Merrill Lynch	28.951
(3.427)	Legrand SA	Bank of America Merrill Lynch	(4.529)
(1.376)	Legrand SA	JP Morgan	33
(1.079)	LVMH Moet Hennessy Louis Vuitton SE	Deutsche Bank	(1.734)
(3.524)	LVMH Moet Hennessy Louis Vuitton SE	Bank of America Merrill Lynch	(5.664)
(1.828)	LVMH Moet Hennessy Louis Vuitton SE	Citibank	1.959
(2.983)	LVMH Moet Hennessy Louis Vuitton SE	JP Morgan	30.187
8.068	Mercialys SA (Reit)	Credit Suisse	3.410
32.196	Mercialys SA (Reit)	Deutsche Bank	13.224
42.845	Mercialys SA (Reit)	Bank of America Merrill Lynch	17.598
9.008	Mercialys SA (Reit)	Citibank	1.287
15.192	Mercialys SA (Reit)	JP Morgan	6.421
30.595	Metropole Television SA	Credit Suisse	57.916
6.439	Metropole Television SA	Deutsche Bank	18.935
66.709	Metropole Television SA	Citibank	140.971
19.631	Metropole Television SA	Bank of America Merrill Lynch	57.728
52.180	Metropole Television SA	JP Morgan	98.775
153.041	Natixis SA	Deutsche Bank	64.318
(3.751)	Nexans SA	Bank of America Merrill Lynch	(14.112)
(3.178)	Nexans SA	Deutsche Bank	(11.956)
(9.229)	Nexans SA	JP Morgan	(1.099)
23.236	Nexity SA	JP Morgan	(7.469)
24.297	Nexity SA	Bank of America Merrill Lynch	44.258
7.011	Nexity SA	Citibank	15.108
1.827	Nexity SA	Credit Suisse	(587)
3.070	Nexity SA	Deutsche Bank	5.592
72.801	Orange SA	Deutsche Bank	48.970
12.963	Orange SA	Bank of America Merrill Lynch	8.720
111.156	Orange SA	Citibank	50.288
185.731	Orange SA	JP Morgan	48.647
96.055	Orange SA	Credit Suisse	25.159
(10.648)	Orpea	Citibank	–
(9.426)	Orpea	Credit Suisse	8.978
(4.336)	Orpea	Deutsche Bank	(9.447)
(6.180)	Orpea	Bank of America Merrill Lynch	(13.464)
	France *suite*		
(17.884)	Orpea	JP Morgan	17.033
(1.339)	Pernod Ricard SA	Credit Suisse	(3.348)
(9.223)	Pernod Ricard SA	Bank of America Merrill Lynch	(52.706)
(1.719)	Pernod Ricard SA	Citibank	(4.809)
(7.425)	Pernod Ricard SA	JP Morgan	(18.564)
69.522	Peugeot SA	Deutsche Bank	(118.360)
122.489	Peugeot SA	Credit Suisse	(387.177)
100.336	Peugeot SA	Bank of America Merrill Lynch	(170.821)
115.281	Peugeot SA	Citibank	(107.740)
59.917	Peugeot SA	JP Morgan	(189.392)
(2.149)	Publicis Groupe SA	Deutsche Bank	(8.878)
(9.791)	Publicis Groupe SA	Bank of America Merrill Lynch	(40.449)
(5.566)	Publicis Groupe SA	Citibank	(9.741)
(1.421)	Publicis Groupe SA	JP Morgan	(2.707)
(4.832)	Remy Cointreau SA	Credit Suisse	4.890
(3.167)	Remy Cointreau SA	Deutsche Bank	(5.467)
(5.392)	Remy Cointreau SA	Bank of America Merrill Lynch	(9.308)
(4.636)	Remy Cointreau SA	Citibank	(1.104)
(5.609)	Remy Cointreau SA	JP Morgan	5.676
(4.976)	Renault SA	Credit Suisse	17.002
(1.343)	Renault SA	JP Morgan	4.589
(9.256)	Renault SA	Citibank	2.755
(11.777)	Renault SA	Deutsche Bank	(17.807)
(3.935)	Renault SA	Bank of America Merrill Lynch	(5.950)
(3.768)	Rexel SA	Citibank	(1.862)
(11.916)	Rexel SA	Deutsche Bank	(7.306)
(913)	Rexel SA	Bank of America Merrill Lynch	(560)
(51.008)	Rexel SA	JP Morgan	(9.109)
(31.404)	Rexel SA	Credit Suisse	(5.608)
4.924	Safran SA	Bank of America Merrill Lynch	8.090
9.502	Safran SA	Citibank	27.490
6.285	Safran SA	JP Morgan	5.986
7.893	Safran SA	Credit Suisse	7.518
2.390	Safran SA	Deutsche Bank	3.927
27.480	Sanofi	Credit Suisse	(66.414)
12.976	Sanofi	Deutsche Bank	19.311
7.997	Sanofi	Bank of America Merrill Lynch	11.901
13.213	Sanofi	Citibank	1.888
24.407	Sanofi	JP Morgan	(58.987)
(9.353)	Sartorius Stedim Biotech	Bank of America Merrill Lynch	(45.543)
(2.144)	Sartorius Stedim Biotech	Credit Suisse	(7.275)
(4.622)	Sartorius Stedim Biotech	Citibank	1.376
(9.317)	Sartorius Stedim Biotech	Deutsche Bank	(45.368)
(2.231)	Sartorius Stedim Biotech	JP Morgan	(7.570)
(13.607)	Schneider Electric SE	Bank of America Merrill Lynch	(32.076)
(1.555)	Schneider Electric SE	Deutsche Bank	(3.666)
(6.961)	Schneider Electric SE	Citibank	(15.829)
(8.806)	Schneider Electric SE	JP Morgan	10.589
6.453	SCOR SE	Bank of America Merrill Lynch	(384)
25.068	SCOR SE	Citibank	3.432
4.545	SCOR SE	JP Morgan	(6.791)
14.534	SCOR SE	Credit Suisse	(21.716)
4.524	SCOR SE	Deutsche Bank	(269)
2.026	SEB SA	Credit Suisse	(5.427)
851	SEB SA	Deutsche Bank	3.901
2.022	SEB SA	Bank of America Merrill Lynch	9.268
1.328	SEB SA	JP Morgan	(3.557)
876	SEB SA	Citibank	(1.408)
(1.367)	Societe BIC SA	Deutsche Bank	(11.409)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	France *suite*		
(2.034)	Societe BIC SA	Credit Suisse	(19.736)
(877)	Societe BIC SA	Citibank	(5.868)
(5.612)	Societe BIC SA	JP Morgan	(54.453)
(551)	Societe Generale SA	Bank of America Merrill Lynch	659
(3.671)	Societe Generale SA	Credit Suisse	7.211
(1.566)	Societe Generale SA	Deutsche Bank	1.874
(6.368)	Societe Generale SA	Citibank	2.047
(10.340)	Societe Generale SA	JP Morgan	20.312
(4.256)	Sodexo SA	Credit Suisse	–
(5.879)	Sodexo SA	Deutsche Bank	(26.947)
(4.907)	Sodexo SA	Bank of America Merrill Lynch	(22.492)
(1.357)	Sodexo SA	Citibank	(5.897)
(1.753)	Sodexo SA	JP Morgan	–
(415)	Sopra Steria Group	Deutsche Bank	(716)
(2.670)	Sopra Steria Group	Bank of America Merrill Lynch	(4.609)
(479)	Sopra Steria Group	Citibank	257
(624)	Sopra Steria Group	JP Morgan	5.163
(6.296)	SPIE SA	Citibank	(7.346)
(35.224)	SPIE SA	JP Morgan	(34.178)
(26.613)	SPIE SA	Deutsche Bank	(37.229)
65.871	STMicroelectronics NV	Credit Suisse	(181.941)
84.701	STMicroelectronics NV	Bank of America Merrill Lynch	(127.564)
39.829	STMicroelectronics NV	Citibank	(75.158)
19.841	STMicroelectronics NV	JP Morgan	(54.802)
(13.635)	Suez	Bank of America Merrill Lynch	(6.250)
(13.337)	Suez	Citibank	(6.986)
(65.484)	Suez	JP Morgan	3.118
(17.781)	Suez	Deutsche Bank	(8.150)
3.264	Tarkett SA	Bank of America Merrill Lynch	(4.819)
10.681	Tarkett SA	Citibank	(18.693)
4.282	Tarkett SA	Deutsche Bank	(6.321)
(1.338)	Technicolor SA Reg	Credit Suisse	(322)
(33.284)	Technicolor SA Reg	Deutsche Bank	(15.256)
(141.333)	Technicolor SA Reg	Citibank	(54.854)
(25.309)	Technicolor SA Reg	JP Morgan	(6.087)
(82.034)	Technicolor SA Reg	Bank of America Merrill Lynch	(37.601)
(3.783)	Teleperformance	Credit Suisse	(8.783)
(7.701)	Teleperformance	Citibank	(28.422)
(5.000)	Teleperformance	JP Morgan	(11.608)
6.517	Television Francaise 1	Bank of America Merrill Lynch	10.280
26.922	Television Francaise 1	Credit Suisse	23.558
7.780	Television Francaise 1	Citibank	4.168
86.558	Television Francaise 1	Deutsche Bank	136.543
4.293	Thales SA	Credit Suisse	(22.744)
16.144	Thales SA	Deutsche Bank	(70.346)
12.189	Thales SA	Bank of America Merrill Lynch	(53.112)
16.976	Thales SA	JP Morgan	(89.938)
5.071	Thales SA	Citibank	(14.610)
53.965	Total SA	Bank of America Merrill Lynch	97.978
44.228	Total SA	Citibank	29.487
31.647	Total SA	JP Morgan	(41.257)
13.930	Total SA	Credit Suisse	(18.160)
6.171	Total SA	Deutsche Bank	11.204
1.241	Trigano SA	Deutsche Bank	3.103
2.854	Ubisoft Entertainment SA	Deutsche Bank	(8.732)
4.016	Ubisoft Entertainment SA	Citibank	(15.157)
5.002	Ubisoft Entertainment SA	JP Morgan	(33.468)
1.526	Ubisoft Entertainment SA	Credit Suisse	(10.210)
1.715	Valeo SA	Deutsche Bank	7.065
6.377	Valeo SA	Bank of America Merrill Lynch	26.269
	France *suite*		
11.811	Valeo SA	Citibank	24.045
15.233	Valeo SA	JP Morgan	20.131
(64.548)	Vallourec SA	JP Morgan	49.490
(23.737)	Vallourec SA	Citibank	(3.109)
(461.961)	Vallourec SA	Bank of America Merrill Lynch	(167.196)
(108.698)	Vallourec SA	Deutsche Bank	(39.341)
6.960	Veolia Environnement SA	Credit Suisse	1.616
3.187	Veolia Environnement SA	Deutsche Bank	1.176
9.108	Veolia Environnement SA	Citibank	3.578
25.045	Veolia Environnement SA	Bank of America Merrill Lynch	9.243
19.268	Veolia Environnement SA	JP Morgan	4.473
(3.956)	Vicat SA	Credit Suisse	(5.369)
(415)	Vicat SA	Deutsche Bank	(692)
(571)	Vicat SA	Bank of America Merrill Lynch	(952)
(982)	Vicat SA	Citibank	1.052
(2.885)	Vicat SA	JP Morgan	(3.916)
15.961	Vinci SA	JP Morgan	14.632
4.131	Vinci SA	Bank of America Merrill Lynch	12.050
20.588	Vinci SA	Citibank	(6.863)
6.927	Vinci SA	Deutsche Bank	20.205
(19.474)	Vivendi SA	Bank of America Merrill Lynch	(30.604)
(30.847)	Vivendi SA	Citibank	24.238
(31.870)	Vivendi SA	JP Morgan	(47.239)
(3.996)	Wendel SA	Bank of America Merrill Lynch	(13.797)
(1.890)	Wendel SA	Credit Suisse	2.588
(1.533)	Wendel SA	Deutsche Bank	(5.293)
(5.693)	Wendel SA	Citibank	(339)
(3.994)	Wendel SA	JP Morgan	5.468
32.915	Worldline SA/France ‘144A’	Bank of America Merrill Lynch	2.939
25.596	Worldline SA/France ‘144A’	JP Morgan	(13.256)
21	Worldline SA/France ‘144A’	Credit Suisse	(11)
27.054	Worldline SA/France ‘144A’	Deutsche Bank	2.416
(32.367)	Zodiac Aerospace	JP Morgan	1.541
(15.914)	Zodiac Aerospace	Bank of America Merrill Lynch	(1.610)
			(1.705.398)
	Allemagne		
(698)	Aareal Bank AG	Bank of America Merrill Lynch	(1.463)
(4.992)	Aareal Bank AG	Citibank	(9.717)
(9.126)	Aareal Bank AG	JP Morgan	(14.939)
(2.647)	Aareal Bank AG	Deutsche Bank	(5.546)
(2.461)	adidas AG	Citibank	19.045
(1.177)	adidas AG	Credit Suisse	10.510
5.803	Allianz SE Reg	Credit Suisse	(18.654)
9.201	Allianz SE Reg	Deutsche Bank	21.909
2.561	Allianz SE Reg	Bank of America Merrill Lynch	6.098
12.775	Allianz SE Reg	Citibank	28.137
2.693	Allianz SE Reg	JP Morgan	(8.657)
3.043	Aurubis AG	Deutsche Bank	8.006
25.432	Aurubis AG	Bank of America Merrill Lynch	66.915
1.520	Aurubis AG	Citibank	(851)
6.078	Aurubis AG	JP Morgan	(26.050)
3.988	Aurubis AG	Credit Suisse	(17.092)
(7.022)	Axel Springer SE	Bank of America Merrill Lynch	(111.125)
(4.693)	Axel Springer SE	Citibank	(13.409)
(6.324)	Axel Springer SE	JP Morgan	(43.518)
12.027	BASF SE	Credit Suisse	(29.640)
8.433	BASF SE	Deutsche Bank	20.783

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Allemagne *suite*		
10.255	BASF SE	Bank of America Merrill Lynch	25.273
8.386	BASF SE	Citibank	19.169
10.422	BASF SE	JP Morgan	(25.684)
10.301	Bayer AG Reg	Deutsche Bank	–
10.272	Bayer AG Reg	Citibank	(6.726)
2.220	Bayer AG Reg	Bank of America Merrill Lynch	–
8.173	Bayer AG Reg	JP Morgan	(59.355)
(5.689)	Bayerische Motoren Werke AG	Credit Suisse	16.662
(8.283)	Bayerische Motoren Werke AG	Bank of America Merrill Lynch	5.128
(7.866)	Bayerische Motoren Werke AG	Citibank	16.857
(3.334)	Bayerische Motoren Werke AG	JP Morgan	9.764
3.156	Bechtle AG	JP Morgan	1.465
1.946	Bechtle AG	Deutsche Bank	5.723
616	Bechtle AG	Bank of America Merrill Lynch	1.811
2.343	Beiersdorf AG	Deutsche Bank	10.823
9.320	Beiersdorf AG	JP Morgan	21.415
3.904	Beiersdorf AG	Bank of America Merrill Lynch	18.034
6.612	Beiersdorf AG	Citibank	23.143
1.015	Beiersdorf AG	Credit Suisse	2.332
(4.541)	Bilfinger SE	Bank of America Merrill Lynch	1.216
(45.272)	Bilfinger SE	Deutsche Bank	12.127
(96.626)	Bilfinger SE	JP Morgan	(144.373)
(10.435)	Bilfinger SE	Citibank	683
(2.495)	Brenntag AG	Credit Suisse	(2.258)
(5.501)	Brenntag AG	Deutsche Bank	(2.096)
(12.203)	Brenntag AG	Bank of America Merrill Lynch	(4.649)
(5.728)	Brenntag AG	Citibank	(8.115)
(16.170)	Brenntag AG	JP Morgan	(14.631)
(14.412)	Carl Zeiss Meditec AG	Credit Suisse	(27.882)
(4.310)	Carl Zeiss Meditec AG	Deutsche Bank	(10.493)
(9.521)	Carl Zeiss Meditec AG	Bank of America Merrill Lynch	(23.181)
(22.766)	Carl Zeiss Meditec AG	Citibank	(7.860)
(4.678)	Carl Zeiss Meditec AG	JP Morgan	(9.050)
109.968	Ceconomy AG	Credit Suisse	(62.843)
29.808	Ceconomy AG	Deutsche Bank	4.259
219.175	Ceconomy AG	Citibank	71.758
(67.464)	Commerzbank AG	Bank of America Merrill Lynch	(27.710)
(47.067)	Commerzbank AG	Citibank	(9.246)
(97.674)	Commerzbank AG	JP Morgan	(56.980)
(13.029)	Commerzbank AG	Credit Suisse	(7.601)
(23.167)	Commerzbank AG	Deutsche Bank	(9.516)
(1.371)	CompuGroup Medical SE	Citibank	(196)
49	Continental AG	Credit Suisse	368
2.343	Continental AG	Deutsche Bank	21.200
1.896	Continental AG	Citibank	19.751
3.640	Continental AG	JP Morgan	27.302
1.602	Continental AG	Bank of America Merrill Lynch	14.495
33.433	Covestro AG ‘144A’	Citibank	176.330
13.305	Covestro AG ‘144A’	Bank of America Merrill Lynch	118.485
3.987	Covestro AG ‘144A’	Credit Suisse	19.224
3.310	Covestro AG ‘144A’	JP Morgan	15.960
(11.591)	CTS Eventim AG & Co KGaA	Bank of America Merrill Lynch	(68.032)
(7.787)	CTS Eventim AG & Co KGaA	Deutsche Bank	(45.705)
(44.481)	CTS Eventim AG & Co KGaA	Citibank	(96.911)
	Allemagne *suite*		
(30.291)	CTS Eventim AG & Co KGaA	JP Morgan	(170.037)
(3.211)	Daimler AG Reg	Credit Suisse	7.340
(9.644)	Daimler AG Reg	Deutsche Bank	(4.478)
(2.558)	Daimler AG Reg	Bank of America Merrill Lynch	(1.188)
(7.110)	Daimler AG Reg	Citibank	2.370
(2.336)	Daimler AG Reg	JP Morgan	5.340
(27.090)	Deutsche Bank AG Reg	Bank of America Merrill Lynch	(5.805)
(69.143)	Deutsche Bank AG Reg	Citibank	7.409
(134.313)	Deutsche Bank AG Reg	JP Morgan	(191.888)
(79.762)	Deutsche Bank AG Reg	Credit Suisse	(113.953)
(1.912)	Deutsche Boerse AG	Credit Suisse	(7.444)
(1.609)	Deutsche Boerse AG	Deutsche Bank	(6.302)
(4.738)	Deutsche Boerse AG	Citibank	(16.697)
(9.925)	Deutsche Boerse AG	JP Morgan	(38.639)
3.796	Deutsche EuroShop AG	Deutsche Bank	2.395
3.855	Deutsche EuroShop AG	Credit Suisse	2.134
12.834	Deutsche EuroShop AG	Bank of America Merrill Lynch	8.098
19.162	Deutsche EuroShop AG	Citibank	(5.589)
5.900	Deutsche EuroShop AG	JP Morgan	3.266
4.330	Deutsche Lufthansa AG Reg	Credit Suisse	10.233
15.356	Deutsche Lufthansa AG Reg	Deutsche Bank	19.562
114.138	Deutsche Lufthansa AG Reg	Bank of America Merrill Lynch	145.399
59.336	Deutsche Lufthansa AG Reg	Citibank	35.321
24.325	Deutsche Lufthansa AG Reg	JP Morgan	57.486
44.657	Deutsche Post AG Reg	Credit Suisse	7.443
22.278	Deutsche Post AG Reg	Deutsche Bank	19.892
43.616	Deutsche Post AG Reg	Citibank	34.791
12.010	Deutsche Post AG Reg	Bank of America Merrill Lynch	10.724
40.488	Deutsche Post AG Reg	JP Morgan	6.748
375	Deutsche Telekom AG Reg	Deutsche Bank	20
5.421	Deutsche Telekom AG Reg	Credit Suisse	484
9.305	Deutsche Telekom AG Reg	Bank of America Merrill Lynch	499
35.143	Deutsche Telekom AG Reg	Citibank	14.225
18.781	Deutsche Telekom AG Reg	JP Morgan	1.677
(38.971)	Deutsche Wohnen AG	JP Morgan	9.511
(9.164)	Deutsche Wohnen AG	Deutsche Bank	(4.800)
(10.839)	Deutsche Wohnen AG	Bank of America Merrill Lynch	(5.678)
(18.104)	Deutsche Wohnen AG	Citibank	(5.281)
(35.023)	Deutsche Wohnen AG	Credit Suisse	8.548
(48)	Dialog Semiconductor Plc	Deutsche Bank	413
(5.374)	Dialog Semiconductor Plc	Citibank	55.215
(984)	Dialog Semiconductor Plc	JP Morgan	10.971
(9.600)	DMG Mori AG	Bank of America Merrill Lynch	5.600
(17.229)	DMG Mori AG	JP Morgan	65.536
(9.311)	DMG Mori AG	Citibank	6.041
(13.428)	Drillisch AG	Deutsche Bank	(116.543)
(22.579)	Drillisch AG	Bank of America Merrill Lynch	(195.966)
(51.926)	Drillisch AG	JP Morgan	(433.362)
(53.794)	Drillisch AG	Citibank	(234.403)
1.293	Duerr AG	Deutsche Bank	1.078
766	Duerr AG	Citibank	(319)
925	Duerr AG	Credit Suisse	(3.304)
5.720	Duerr AG	Bank of America Merrill Lynch	4.767
720	Duerr AG	JP Morgan	(2.572)
30.954	E.ON SE	Deutsche Bank	(5.638)
118.814	E.ON SE	Bank of America Merrill Lynch	(21.642)
42.077	E.ON SE	Citibank	150
103.752	E.ON SE	JP Morgan	(115.122)
40.311	E.ON SE	Credit Suisse	(44.729)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Allemagne *suite*		
9.584	Evonik Industries AG	Bank of America Merrill Lynch	(2.624)
54.654	Evonik Industries AG	Citibank	(5.205)
6.787	Evonik Industries AG	JP Morgan	(9.979)
23.492	Evonik Industries AG	Credit Suisse	(34.541)
12.405	Evonik Industries AG	Deutsche Bank	(3.397)
(6.045)	Evotec AG	JP Morgan	35.085
(57.541)	Evotec AG	Bank of America Merrill Lynch	55.147
(56.965)	Evotec AG	Credit Suisse	330.621
(18.023)	Evotec AG	Deutsche Bank	17.273
(2.714)	Fraport AG Frankfurt Airport Services Worldwide	Credit Suisse	(4.847)
(2.798)	Fraport AG Frankfurt Airport Services Worldwide	Deutsche Bank	(6.196)
(1.745)	Fraport AG Frankfurt Airport Services Worldwide	Bank of America Merrill Lynch	(3.864)
(6.634)	Fraport AG Frankfurt Airport Services Worldwide	Citibank	(6.240)
(5.808)	Fraport AG Frankfurt Airport Services Worldwide	JP Morgan	(10.372)
3.025	Freenet AG	Bank of America Merrill Lynch	3.313
4.783	Freenet AG	Citibank	1.424
11.018	Freenet AG	Credit Suisse	36.335
6.023	Freenet AG	Deutsche Bank	6.597
172	Fresenius Medical Care AG & Co KGaA	Bank of America Merrill Lynch	240
2.878	Fresenius Medical Care AG & Co KGaA	Credit Suisse	(959)
1.445	Fresenius Medical Care AG & Co KGaA	Deutsche Bank	2.013
5.782	Fresenius Medical Care AG & Co KGaA	JP Morgan	(1.927)
6.861	Fresenius Medical Care AG & Co KGaA	Citibank	7.597
7.636	Fuchs Petrolub SE (Pref)	Credit Suisse	(32.500)
18.464	Fuchs Petrolub SE (Pref)	Deutsche Bank	(34.842)
5.773	Fuchs Petrolub SE (Pref)	Bank of America Merrill Lynch	(10.894)
5.672	Fuchs Petrolub SE (Pref)	Citibank	(6.618)
1.095	Fuchs Petrolub SE (Pref)	JP Morgan	(4.661)
(18.516)	GEA Group AG	Credit Suisse	12.565
(3.771)	GEA Group AG	Bank of America Merrill Lynch	(5.747)
(17.844)	GEA Group AG	JP Morgan	12.109
(29.806)	GEA Group AG	Citibank	(7.807)
2.971	Gerresheimer AG	Bank of America Merrill Lynch	4.528
1.042	Gerresheimer AG	Citibank	1.241
112	Gerresheimer AG	JP Morgan	(9)
2.060	Gerresheimer AG	Credit Suisse	(172)
6.954	Gerresheimer AG	Deutsche Bank	10.597
(15.082)	Grand City Properties SA	Deutsche Bank	(11.043)
(20.316)	Grand City Properties SA	JP Morgan	(5.684)
(56.302)	Grand City Properties SA	Bank of America Merrill Lynch	(41.224)
(78.737)	Grand City Properties SA	Citibank	(28.122)
(5.568)	Grenke AG	Bank of America Merrill Lynch	(20.218)
(331)	Grenke AG	Citibank	(851)
(5.562)	Grenke AG	JP Morgan	(397)
(1.091)	Grenke AG	Credit Suisse	(78)
(749)	Grenke AG	Deutsche Bank	(2.720)
8.837	Hannover Rueck SE	Credit Suisse	22.094
3.836	Hannover Rueck SE	Deutsche Bank	9.134
6.777	Hannover Rueck SE	Bank of America Merrill Lynch	16.137
8.051	Hannover Rueck SE	Citibank	21.087
2.722	Hannover Rueck SE	JP Morgan	6.805
	Allemagne *suite*		
(50.604)	Hapag-Lloyd AG	Deutsche Bank	222.009
(55.001)	Hapag-Lloyd AG	JP Morgan	161.412
(952)	HeidelbergCement AG	Credit Suisse	1.201
(7.104)	HeidelbergCement AG	Bank of America Merrill Lynch	1.100
(815)	HeidelbergCement AG	Deutsche Bank	126
(7.955)	HeidelbergCement AG	Citibank	8.524
8.862	HOCHTIEF AG	Credit Suisse	(33.235)
11.434	HOCHTIEF AG	Deutsche Bank	6.126
5.306	HOCHTIEF AG	Bank of America Merrill Lynch	2.843
2.879	Hochtief AG	JP Morgan	(10.797)
6.539	Hochtief AG	Citibank	3.893
756	Hugo Boss AG	Deutsche Bank	1.998
1.215	Hugo Boss AG	Bank of America Merrill Lynch	3.211
4.420	Hugo Boss AG	Citibank	9.156
1.822	Infineon Technologies AG	Deutsche Bank	(1.020)
7.775	Infineon Technologies AG	Bank of America Merrill Lynch	(4.351)
20.855	Infineon Technologies AG	Citibank	(33.767)
(45.694)	Innogy SE	JP Morgan	159.667
(47.251)	Innogy SE	Citibank	(21.658)
(10.560)	Innogy SE	Deutsche Bank	817
(5.612)	K+S AG Reg	Deutsche Bank	(2.171)
(34.393)	K+S AG Reg	Bank of America Merrill Lynch	(13.308)
(30.584)	K+S AG Reg	JP Morgan	62.628
(9.583)	K+S AG Reg	Citibank	(2.681)
(4.395)	K+S AG Reg	Credit Suisse	9.000
(27.008)	KION Group AG	Bank of America Merrill Lynch	(123.473)
(8.188)	KION Group AG	Deutsche Bank	(37.433)
(10.741)	KION Group AG	Credit Suisse	(1.790)
(2.735)	Krones AG	JP Morgan	2.605
(6.746)	Lanxess AG	Deutsche Bank	5.863
4.323	LEG Immobilien AG	Citibank	(463)
1.659	LEG Immobilien AG	JP Morgan	3.397
6.755	LEG Immobilien AG	Bank of America Merrill Lynch	10.294
2.603	LEG Immobilien AG	Deutsche Bank	3.967
(270)	Linde AG	Credit Suisse	1.447
(1.473)	Linde AG	Citibank	5.436
(3.981)	Linde AG	Bank of America Merrill Lynch	(111.143)
(3.232)	Linde AG	Deutsche Bank	(50.685)
(1.023)	Linde AG	JP Morgan	(6.333)
(5.147)	MAN SE	Deutsche Bank	(1.042)
(6.582)	MAN SE	Bank of America Merrill Lynch	289
(15.818)	MAN SE	Citibank	(1.883)
(15.337)	MAN SE	JP Morgan	1.826
(11.265)	MAN SE	Credit Suisse	1.341
5.760	Merck KGaA	Credit Suisse	(16.115)
4.883	Merck KGaA	Deutsche Bank	1.744
8.489	Merck KGaA	Bank of America Merrill Lynch	3.032
26.852	Merck KGaA	Citibank	(16.624)
13.440	Merck KGaA	JP Morgan	(37.602)
(19.629)	Metro AG	Bank of America Merrill Lynch	1.636
(9.969)	Metro AG	Citibank	(237)
(8.937)	Metro AG	Deutsche Bank	745
(50.604)	Metro AG	JP Morgan	7.832
550	MTU Aero Engines AG	Bank of America Merrill Lynch	5.402
3.954	MTU Aero Engines AG	Citibank	14.358
3.227	MTU Aero Engines AG	JP Morgan	22.091
1.784	MTU Aero Engines AG	Credit Suisse	12.213
818	MTU Aero Engines AG	Deutsche Bank	8.034

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Allemagne *suite*		
5.642	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	Citibank	(336)
9.843	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	Bank of America Merrill Lynch	(19.922)
13.559	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen Reg	JP Morgan	(121.070)
(6.950)	Nemetschek SE	Bank of America Merrill Lynch	(28.133)
(2.371)	Nemetschek SE	Deutsche Bank	(9.598)
(3.754)	Nemetschek SE	Credit Suisse	3.620
(9.381)	Nemetschek SE	JP Morgan	9.047
4.157	OSRAM Licht AG	Citibank	5.939
1.437	OSRAM Licht AG	Bank of America Merrill Lynch	6.210
7.371	OSRAM Licht AG	JP Morgan	10.180
6.799	OSRAM Licht AG	Deutsche Bank	29.383
(15.735)	Porsche Automobil Holding SE (Pref)	Deutsche Bank	(178.903)
(19.572)	Porsche Automobil Holding SE (Pref)	Bank of America Merrill Lynch	(222.529)
(10.830)	Porsche Automobil Holding SE (Pref)	JP Morgan	(97.992)
(29.765)	Porsche Automobil Holding SE (Pref)	Credit Suisse	(269.319)
7.679	ProSiebenSat.1 Media SE	Bank of America Merrill Lynch	19.930
3.078	ProSiebenSat.1 Media SE	Citibank	3.243
31.444	ProSiebenSat.1 Media SE	JP Morgan	(45.110)
(15.083)	Qiagen NV	JP Morgan	10.505
(981)	Qiagen NV	Deutsche Bank	(765)
(275)	Rational AG	Credit Suisse	7.088
(507)	Rational AG	Citibank	(513)
(1.773)	Rational AG	JP Morgan	45.700
7.128	Rheinmetall AG	Credit Suisse	16.124
5.509	Rheinmetall AG	Deutsche Bank	38.697
10.245	Rheinmetall AG	Bank of America Merrill Lynch	71.963
8.596	Rheinmetall AG	Citibank	38.889
8.720	Rheinmetall AG	JP Morgan	19.725
652	Rhoen-Klinikum AG	Deutsche Bank	(186)
20.281	Rhoen-Klinikum AG	Bank of America Merrill Lynch	(5.795)
63.408	Rhoen-Klinikum AG	Citibank	(26.044)
34.363	Rhoen-Klinikum AG	JP Morgan	(62.185)
2.178	RTL Group SA	Bank of America Merrill Lynch	10.891
2.810	RTL Group SA	Citibank	5.888
1.015	RTL Group SA	JP Morgan	3.251
1.736	RTL Group SA	Credit Suisse	5.560
844	RTL Group SA	Deutsche Bank	4.220
12.952	RWE AG	Deutsche Bank	(21.742)
60.309	RWE AG	Bank of America Merrill Lynch	(101.239)
20.110	RWE AG	JP Morgan	(93.254)
20.830	RWE AG	Credit Suisse	(96.593)
4.800	Salzgitter AG	Credit Suisse	11.572
1.158	Salzgitter AG	Deutsche Bank	4.998
9.988	Salzgitter AG	Bank of America Merrill Lynch	43.106
3.990	Salzgitter AG	Citibank	(2.993)
15.927	Salzgitter AG	JP Morgan	38.398
(12.275)	SAP SE	Citibank	20.167
(8.055)	SAP SE	JP Morgan	31.743
(4.940)	Sartorius AG (Pref)	Bank of America Merrill Lynch	(24.349)

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Allemagne *suite*		
(2.874)	Sartorius AG (Pref)	Credit Suisse	(5.475)
(1.340)	Sartorius AG (Pref)	Deutsche Bank	(6.605)
(2.558)	Sartorius AG (Pref)	Citibank	(2.254)
(6.685)	Sartorius AG (Pref)	JP Morgan	(12.734)
13.258	Schaeffler AG (Pref)	Citibank	8.918
25.321	Schaeffler AG (Pref)	Deutsche Bank	26.076
23.468	Schaeffler AG (Pref)	Bank of America Merrill Lynch	24.168
49.483	Schaeffler AG (Pref)	JP Morgan	15.906
40.856	Schaeffler AG (Pref)	Credit Suisse	13.133
(3.653)	Siemens AG Reg	Deutsche Bank	(870)
3.741	Siltronic AG	Citibank	(67.253)
5.257	Siltronic AG	Deutsche Bank	(68.220)
14.061	Siltronic AG	JP Morgan	(181.632)
18.552	Software AG	Citibank	12.811
16.086	Software AG	Bank of America Merrill Lynch	53.528
8.241	Software AG	Credit Suisse	18.543
11.640	Software AG	Deutsche Bank	38.733
38.809	Software AG	JP Morgan	87.326
298	STADA Arzneimittel AG	Credit Suisse	(337)
4.648	STADA Arzneimittel AG	Citibank	(1.660)
(12.131)	Stroeer SE & Co KGaA	JP Morgan	(86.511)
(1.091)	Stroeer SE & Co KGaA	Citibank	(2.364)
4.871	Suedzucker AG	Credit Suisse	1.943
10.952	Suedzucker AG	Citibank	4.694
10.837	Suedzucker AG	Deutsche Bank	7.870
5.815	Suedzucker AG	JP Morgan	2.319
3.185	Suedzucker AG	Bank of America Merrill Lynch	2.313
(16.408)	Symrise AG	Credit Suisse	(6.056)
(6.555)	Symrise AG	Deutsche Bank	(6.087)
(8.993)	Symrise AG	Bank of America Merrill Lynch	(8.351)
(10.508)	Symrise AG	Citibank	2.877
(28.447)	Symrise AG	JP Morgan	(10.499)
(283.676)	Telefonica Deutschland Holding AG	Citibank	26.343
(272.457)	Telefonica Deutschland Holding AG	JP Morgan	85.310
(71.713)	Telefonica Deutschland Holding AG	Credit Suisse	22.454
(98.243)	Telefonica Deutschland Holding AG	Bank of America Merrill Lynch	18.714
(63.090)	Telefonica Deutschland Holding AG	Deutsche Bank	12.018
(29.313)	thyssenkrupp AG	Citibank	(39.261)
(57.484)	thyssenkrupp AG	JP Morgan	16.425
(14.297)	thyssenkrupp AG	Bank of America Merrill Lynch	(18.638)
(13.529)	thyssenkrupp AG	Credit Suisse	3.866
(42.503)	thyssenkrupp AG	Deutsche Bank	(55.409)
126.129	Uniper SE	Citibank	136.648
44.561	Uniper SE	Bank of America Merrill Lynch	53.583
2.908	Uniper SE	Credit Suisse	814
171.435	Uniper SE	JP Morgan	47.964
8.648	Uniper SE	Deutsche Bank	10.399
(6.841)	United Internet AG Reg	Citibank	(6.434)
(760)	United Internet AG Reg	Credit Suisse	(2.687)
(16.320)	United Internet AG Reg	Deutsche Bank	(33.419)
(2.440)	United Internet AG Reg	Bank of America Merrill Lynch	(4.996)
(13.864)	United Internet AG Reg	JP Morgan	(49.022)
(7.592)	Volkswagen AG (Pref)	Citibank	(96.262)
(9.709)	Vonovia SE	Citibank	(2.081)
(8.226)	Vonovia SE	Deutsche Bank	(2.742)
(38.664)	Vonovia SE	Bank of America Merrill Lynch	(12.889)
(6.426)	Vonovia SE	JP Morgan	(2.907)
(30.918)	Vonovia SE	Credit Suisse	(13.988)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Allemagne *suite*		
(200)	Wacker Chemie AG	Bank of America Merrill Lynch	(238)
(2.244)	Wacker Chemie AG	Citibank	5.610
(301)	Wacker Chemie AG	JP Morgan	412
(2.809)	Wirecard AG	Citibank	(8.795)
(2.369)	Wirecard AG	Deutsche Bank	(22.648)
(7.770)	Wirecard AG	JP Morgan	(63.459)
(4.459)	Wirecard AG	Bank of America Merrill Lynch	(42.629)
(9.997)	Zalando SE ‘144A’	Bank of America Merrill Lynch	(39.395)
(30.163)	Zalando SE ‘144A’	Citibank	(14.364)
(37.577)	Zalando SE ‘144A’	JP Morgan	(89.251)
(8.273)	Zalando SE ‘144A’	Credit Suisse	(19.650)
(26.303)	Zalando SE ‘144A’	Deutsche Bank	(103.653)
			(2.165.171)
	Hong Kong		
(104.500)	AAC Technologies Holdings Inc	Bank of America Merrill Lynch	183.329
(209.000)	AAC Technologies Holdings Inc	Citibank	554.000
(20.000)	AAC Technologies Holdings Inc	Deutsche Bank	35.087
816.000	Agile Group Holdings Ltd	Credit Suisse	(10.449)
76.000	Agile Group Holdings Ltd	Bank of America Merrill Lynch	(3.309)
36.000	Agile Group Holdings Ltd	Deutsche Bank	(1.567)
200.000	Agile Group Holdings Ltd	JP Morgan	(2.561)
1.411.000	Agricultural Bank of China Ltd ‘H’	Bank of America Merrill Lynch	5.421
455.000	Agricultural Bank of China Ltd ‘H’	Citibank	(3.496)
2.843.000	Agricultural Bank of China Ltd ‘H’	JP Morgan	(3.641)
892.000	Agricultural Bank of China Ltd ‘H’	Credit Suisse	(1.142)
202.000	Agricultural Bank of China Ltd ‘H’	Deutsche Bank	776
68.000	AIA Group Ltd	Citibank	(42.232)
17.400	AIA Group Ltd	Deutsche Bank	(2.897)
133.200	AIA Group Ltd	JP Morgan	35.819
7.200	AIA Group Ltd	Bank of America Merrill Lynch	(1.199)
92.000	Air China Ltd ‘H’	Bank of America Merrill Lynch	7.658
418.000	Air China Ltd ‘H’	JP Morgan	64.767
142.000	Air China Ltd ‘H’	Deutsche Bank	11.819
(1.802.000)	Alibaba Health Information Technology Ltd	Citibank	85.379
(942.000)	Alibaba Health Information Technology Ltd	Deutsche Bank	56.695
(360.657)	Alibaba Health Information Technology Ltd	JP Morgan	11.546
(76.000)	Alibaba Health Information Technology Ltd	Bank of America Merrill Lynch	4.574
(250.000)	Alibaba Pictures Group Ltd	Bank of America Merrill Lynch	5.122
(16.820.000)	Alibaba Pictures Group Ltd	Citibank	(64.616)
(10.458.407)	Alibaba Pictures Group Ltd	JP Morgan	294.633
(2.140.000)	Alibaba Pictures Group Ltd	Deutsche Bank	43.846
64.500	Anhui Conch Cement Co Ltd ‘H’	Bank of America Merrill Lynch	38.820
136.500	Anhui Conch Cement Co Ltd ‘H’	Citibank	23.597
76.000	Anhui Conch Cement Co Ltd ‘H’	JP Morgan	55.473
17.000	Anhui Conch Cement Co Ltd ‘H’	Deutsche Bank	10.232
134.500	Anhui Conch Cement Co Ltd ‘H’	Credit Suisse	98.173
	Hong Kong *suite*		
(65.000)	ANTA Sports Products Ltd	Bank of America Merrill Lynch	4.578
(40.000)	ANTA Sports Products Ltd	Citibank	7.427
(1.000)	ANTA Sports Products Ltd	Deutsche Bank	70
(79.000)	ASM Pacific Technology Ltd	Bank of America Merrill Lynch	133.535
(9.900)	ASM Pacific Technology Ltd	Deutsche Bank	16.734
1.304.000	Bank of China Ltd ‘H’	Bank of America Merrill Lynch	1.670
568.000	Bank of China Ltd ‘H’	Citibank	(5.819)
962.000	Bank of China Ltd ‘H’	JP Morgan	(4.928)
1.993.000	Bank of China Ltd ‘H’	Deutsche Bank	2.552
612.000	Bank of Communications Co Ltd ‘H’	Bank of America Merrill Lynch	784
192.000	Bank of Communications Co Ltd ‘H’	Citibank	(2.705)
372.000	Bank of Communications Co Ltd ‘H’	JP Morgan	(2.858)
(414.727)	Bank of East Asia Ltd/The	Citibank	(63.729)
(76.264)	Bank of East Asia Ltd/The	Bank of America Merrill Lynch	(6.343)
(120.143)	Bank of East Asia Ltd/The	JP Morgan	(9.231)
(10.001)	Bank of East Asia Ltd/The	Credit Suisse	(768)
(1.600)	Bank of East Asia Ltd/The	Deutsche Bank	(277)
50.500	Beijing Enterprises Holdings Ltd	Bank of America Merrill Lynch	(970)
38.500	Beijing Enterprises Holdings Ltd	JP Morgan	2.458
4.000	Beijing Enterprises Holdings Ltd	Credit Suisse	(256)
41.500	Beijing Enterprises Holdings Ltd	Citibank	2.126
(8.000)	Beijing Enterprises Water Group Ltd	Citibank	143
(692.000)	Beijing Enterprises Water Group Ltd	JP Morgan	40.762
(8.262.000)	Beijing Enterprises Water Group Ltd	Bank of America Merrill Lynch	211.597
(252.000)	Beijing Enterprises Water Group Ltd	Deutsche Bank	6.454
(116.500)	BOC Hong Kong Holdings Ltd	Bank of America Merrill Lynch	(32.074)
(1.328.000)	Brilliance China Automotive Holdings Ltd	Bank of America Merrill Lynch	238.078
(8.000)	Brilliance China Automotive Holdings Ltd	Citibank	2.100
(8.000)	Brilliance China Automotive Holdings Ltd	JP Morgan	410
(100.000)	Brilliance China Automotive Holdings Ltd	Deutsche Bank	17.928
(99.500)	BYD Co Ltd ‘H’	Citibank	82.819
(101.500)	BYD Co Ltd ‘H’	JP Morgan	26.645
26.500	BYD Electronic International Co Ltd	Bank of America Merrill Lynch	(8.144)
443.000	BYD Electronic International Co Ltd	Citibank	(113.456)
28.000	BYD Electronic International Co Ltd	Deutsche Bank	(8.605)
38.000	BYD Electronic International Co Ltd	JP Morgan	(11.192)
816	Cathay Pacific Airways Ltd	JP Morgan	(63)
(1.000)	Cathay Pacific Airways Ltd	Citibank	51
(13.491.000)	CGN Power Co Ltd ‘H’ ‘144A’	Citibank	51.827
(4.175.000)	CGN Power Co Ltd ‘H’ ‘144A’	Deutsche Bank	26.731
190.000	Champion (Reit)	Bank of America Merrill Lynch	2.433
45.000	Champion (Reit)	JP Morgan	519
187.000	Champion (Reit)	Citibank	1.916
(2.296.000)	China Cinda Asset Management Co Ltd ‘H’	Bank of America Merrill Lynch	2.940

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
(3.458.000)	China Cinda Asset Management Co Ltd ‘H’	Citibank	17.712
(2.013.000)	China Cinda Asset Management Co Ltd ‘H’	Deutsche Bank	2.578
1.114.000	China CITIC Bank Corp Ltd ‘H’	JP Morgan	4.280
247.000	China CITIC Bank Corp Ltd ‘H’	Bank of America Merrill Lynch	2.847
1.099.000	China CITIC Bank Corp Ltd ‘H’	Citibank	(16.888)
237.000	China CITIC Bank Corp Ltd ‘H’	Credit Suisse	910
771.000	China CITIC Bank Corp Ltd ‘H’	Deutsche Bank	8.886
1.041.000	China Communications Construction Co Ltd ‘H’	Deutsche Bank	(23.995)
754.000	China Communications Construction Co Ltd ‘H’	JP Morgan	(51.173)
(75.000)	China Conch Venture Holdings Ltd	JP Morgan	(12.101)
(398.000)	China Conch Venture Holdings Ltd	Bank of America Merrill Lynch	(64.217)
(775.500)	China Conch Venture Holdings Ltd	Citibank	(23.833)
(313.000)	China Conch Venture Holdings Ltd	Deutsche Bank	(50.502)
554.000	China Construction Bank Corp ‘H’	Bank of America Merrill Lynch	9.222
982.000	China Construction Bank Corp ‘H’	Citibank	(25.150)
810.000	China Construction Bank Corp ‘H’	JP Morgan	1.037
370.000	China Construction Bank Corp ‘H’	Credit Suisse	474
128.000	China Construction Bank Corp ‘H’	Deutsche Bank	2.131
294.000	China Everbright Bank Co Ltd ‘H’	Bank of America Merrill Lynch	(753)
1.023.000	China Everbright Bank Co Ltd ‘H’	Citibank	(14.410)
345.000	China Everbright Bank Co Ltd ‘H’	JP Morgan	(884)
159.000	China Everbright Bank Co Ltd ‘H’	Deutsche Bank	(407)
(210)	China Everbright Greentech Ltd ‘144A’	JP Morgan	(34)
(5.605.000)	China Everbright International Ltd	Bank of America Merrill Lynch	258.388
(472.000)	China Everbright International Ltd	Citibank	12.088
(50.000)	China Everbright International Ltd	JP Morgan	2.177
(324.000)	China Everbright International Ltd	Deutsche Bank	14.936
448.000	China Everbright Ltd	Bank of America Merrill Lynch	(12.621)
292.000	China Everbright Ltd	Citibank	(28.418)
336.000	China Everbright Ltd	JP Morgan	(48.189)
368.000	China Everbright Ltd	Credit Suisse	(52.779)
92.000	China Everbright Ltd	Deutsche Bank	(2.592)
(147.000)	China Evergrande Group	Citibank	72.472
(171.000)	China Evergrande Group	JP Morgan	116.055
(87.000)	China Evergrande Group	Credit Suisse	59.046
(1.675.000)	China Galaxy Securities Co Ltd ‘H’	Bank of America Merrill Lynch	98.666
(1.266.000)	China Galaxy Securities Co Ltd ‘H’	Citibank	35.666
(6.500)	China Galaxy Securities Co Ltd ‘H’	JP Morgan	458
(1.050.500)	China Galaxy Securities Co Ltd ‘H’	Deutsche Bank	61.880
(1.172.000)	China Gas Holdings Ltd	Bank of America Merrill Lynch	(142.575)
(4.000)	China Gas Holdings Ltd	JP Morgan	(179)

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
(1.589.000)	China Huarong Asset Management Co Ltd ‘H’ ‘144A’	JP Morgan	20.348
(99.000)	China Huarong Asset Management Co Ltd ‘H’ ‘144A’	Credit Suisse	1.268
(3.512.000)	China Jinmao Holdings Group Ltd	Citibank	44.973
(690.000)	China Jinmao Holdings Group Ltd	Deutsche Bank	884
(967.000)	China Life Insurance Co Ltd ‘H’	Bank of America Merrill Lynch	111.445
(111.000)	China Life Insurance Co Ltd ‘H’	Citibank	26.296
(1.000)	China Life Insurance Co Ltd ‘H’	JP Morgan	198
(62.000)	China Life Insurance Co Ltd ‘H’	Deutsche Bank	7.145
(2.609.000)	China Longyuan Power Group Corp Ltd ‘H’	Bank of America Merrill Lynch	126.955
(1.919.000)	China Longyuan Power Group Corp Ltd ‘H’	Citibank	31.946
(344.000)	China Longyuan Power Group Corp Ltd ‘H’	Deutsche Bank	16.739
(421.000)	China Medical System Holdings Ltd	Bank of America Merrill Lynch	(61.458)
(121.000)	China Medical System Holdings Ltd	Citibank	(4.958)
(7.000)	China Medical System Holdings Ltd	Deutsche Bank	(1.022)
(475.000)	China Mengniu Dairy Co Ltd	Bank of America Merrill Lynch	43.186
(21.000)	China Mengniu Dairy Co Ltd	Citibank	3.388
(8.000)	China Mengniu Dairy Co Ltd	Deutsche Bank	727
(133.500)	China Merchants Bank Co Ltd ‘H’	Bank of America Merrill Lynch	(6.838)
(166.198)	China Merchants Port Holdings Co Ltd	Citibank	14.898
(134.000)	China Merchants Port Holdings Co Ltd	Deutsche Bank	44.614
(1.279.333)	China Merchants Port Holdings Co Ltd	Bank of America Merrill Lynch	425.942
(1.173.000)	China Minsheng Banking Corp Ltd ‘H’	Citibank	1.502
(841.500)	China Minsheng Banking Corp Ltd ‘H’	Deutsche Bank	(50.646)
175.000	China Mobile Ltd	Citibank	6.723
125.500	China Mobile Ltd	Bank of America Merrill Lynch	11.250
14.000	China Mobile Ltd	Credit Suisse	–
15.500	China Mobile Ltd	Deutsche Bank	1.389
(88.000)	China Overseas Land & Investment Ltd	Bank of America Merrill Lynch	(7.888)
(248.000)	China Overseas Land & Investment Ltd	Citibank	(1.588)
(10.200)	China Pacific Insurance Group Co Ltd ‘H’	Citibank	5.159
(9.400)	China Pacific Insurance Group Co Ltd ‘H’	Deutsche Bank	481
(184.200)	China Pacific Insurance Group Co Ltd ‘H’	Bank of America Merrill Lynch	9.435
(532.000)	China Petroleum & Chemical Corp ‘H’	Bank of America Merrill Lynch	(4.769)
26.000	China Power International Development Ltd	Bank of America Merrill Lynch	(466)
8.667	China Power International Development Ltd	Bank of America Merrill Lynch	246
529.000	China Railway Construction Corp Ltd ‘H’	Bank of America Merrill Lynch	2.032
874.000	China Railway Construction Corp Ltd ‘H’	JP Morgan	(33.576)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
328.500	China Railway Construction Corp Ltd 'H'	Credit Suisse	(12.620)
155.500	China Railway Construction Corp Ltd 'H'	Deutsche Bank	597
786.000	China Railway Group Ltd 'H'	Bank of America Merrill Lynch	(3.020)
660.000	China Railway Group Ltd 'H'	JP Morgan	(22.819)
986.000	China Railway Group Ltd 'H'	Deutsche Bank	(3.788)
112.000	China Resources Beer Holdings Co Ltd	Bank of America Merrill Lynch	(14.342)
(686.000)	China Resources Gas Group Ltd	Bank of America Merrill Lynch	(114.199)
(80.000)	China Resources Gas Group Ltd	Citibank	(15.879)
(46.000)	China Resources Gas Group Ltd	Deutsche Bank	(7.658)
(128.000)	China Resources Land Ltd	Bank of America Merrill Lynch	(2.459)
(48.000)	China Resources Land Ltd	Citibank	(1.537)
(36.000)	China Resources Land Ltd	Deutsche Bank	(691)
110.000	China Resources Power Holdings Co Ltd	Bank of America Merrill Lynch	(9.297)
820.000	China Resources Power Holdings Co Ltd	JP Morgan	(94.504)
176.000	China Resources Power Holdings Co Ltd	Deutsche Bank	(14.875)
141.000	China Shenhua Energy Co Ltd 'H'	Bank of America Merrill Lynch	(9.389)
165.500	China Shenhua Energy Co Ltd 'H'	Citibank	(7.629)
387.000	China Shenhua Energy Co Ltd 'H'	Credit Suisse	18.832
152.500	China Shenhua Energy Co Ltd 'H'	Deutsche Bank	(10.155)
(530.000)	China State Construction International Holdings Ltd	Bank of America Merrill Lynch	19.003
(1.006.913)	China State Construction International Holdings Ltd	Citibank	46.418
(1.550.000)	China State Construction International Holdings Ltd	Credit Suisse	111.151
(344.000)	China State Construction International Holdings Ltd	Deutsche Bank	12.334
(817.600)	China Taiping Insurance Holdings Co Ltd	Bank of America Merrill Lynch	(162.280)
(151.800)	China Taiping Insurance Holdings Co Ltd	Citibank	45.681
(264.600)	China Taiping Insurance Holdings Co Ltd	Deutsche Bank	(52.519)
832.000	China Telecom Corp Ltd 'H'	Bank of America Merrill Lynch	1.065
2.492.000	China Telecom Corp Ltd 'H'	Citibank	(9.573)
5.710.000	China Telecom Corp Ltd 'H'	JP Morgan	(65.807)
1.956.000	China Telecom Corp Ltd 'H'	Credit Suisse	(22.543)
1.064.000	China Telecom Corp Ltd 'H'	Deutsche Bank	1.362
82.000	China Unicom Hong Kong Ltd	Bank of America Merrill Lynch	(4.410)
172.000	China Unicom Hong Kong Ltd	Citibank	(12.775)
44.000	China Unicom Hong Kong Ltd	Deutsche Bank	(2.366)
512.000	China Unicom Hong Kong Ltd	Credit Suisse	(36.716)
19.000	China Vanke Co Ltd 'H'	Bank of America Merrill Lynch	1.217
181.600	China Vanke Co Ltd 'H'	Citibank	(32.556)
30.900	China Vanke Co Ltd 'H'	JP Morgan	791
5.200	China Vanke Co Ltd 'H'	Credit Suisse	133
13.000	China Vanke Co Ltd 'H'	Deutsche Bank	832
(151.000)	CITIC Ltd	Bank of America Merrill Lynch	3.867
(902.500)	CITIC Securities Co Ltd 'H'	Bank of America Merrill Lynch	–
(575.500)	CITIC Securities Co Ltd 'H'	Citibank	66.326
(389.000)	CITIC Securities Co Ltd 'H'	Deutsche Bank	–
	Hong Kong *suite*		
15.000	CK Asset Holdings Ltd	Bank of America Merrill Lynch	(192)
89.500	CK Asset Holdings Ltd	Credit Suisse	(5.157)
175.000	CK Asset Holdings Ltd	Deutsche Bank	(2.241)
83.000	CK Asset Holdings Ltd	JP Morgan	(4.783)
23.000	CK Hutchison Holdings Ltd	Bank of America Merrill Lynch	884
29.000	CK Hutchison Holdings Ltd	Credit Suisse	(1.485)
84.000	CK Hutchison Holdings Ltd	JP Morgan	(4.303)
20.000	CK Hutchison Holdings Ltd	Citibank	(896)
6.500	CK Hutchison Holdings Ltd	Deutsche Bank	250
(364.500)	CK Infrastructure Holdings Ltd	Bank of America Merrill Lynch	98.019
(1.000)	CK Infrastructure Holdings Ltd	Citibank	128
(32.000)	CK Infrastructure Holdings Ltd	Deutsche Bank	8.605
(8.000)	CK Infrastructure Holdings Ltd	JP Morgan	1.946
336.500	CLP Holdings Ltd	Bank of America Merrill Lynch	(12.927)
613.000	CLP Holdings Ltd	Citibank	15.699
216.000	CLP Holdings Ltd	JP Morgan	5.532
254.500	CLP Holdings Ltd	Credit Suisse	6.518
229.500	CLP Holdings Ltd	Deutsche Bank	(8.817)
(1.280.000)	CNOOC Ltd	Bank of America Merrill Lynch	–
(121.000)	CNOOC Ltd	Citibank	2.789
12.000	COSCO SHIPPING Ports Ltd	Citibank	(353)
322.000	COSCO SHIPPING Ports Ltd	JP Morgan	(34.636)
459.000	Country Garden Holdings Co Ltd	JP Morgan	5.878
311.000	Country Garden Holdings Co Ltd	Bank of America Merrill Lynch	(11.947)
472.000	Country Garden Holdings Co Ltd	Citibank	(54.397)
(2.579.000)	CRRC Corp Ltd 'H'	Citibank	102.378
(989.000)	CRRC Corp Ltd 'H'	Bank of America Merrill Lynch	15.197
(1.211.000)	CRRC Corp Ltd 'H'	Deutsche Bank	18.609
350.000	CSPC Pharmaceutical Group Ltd	Bank of America Merrill Lynch	9.860
554.000	CSPC Pharmaceutical Group Ltd	Credit Suisse	21.283
838.000	CSPC Pharmaceutical Group Ltd	Citibank	(70.824)
162.000	CSPC Pharmaceutical Group Ltd	Deutsche Bank	4.564
224.000	CSPC Pharmaceutical Group Ltd	JP Morgan	8.605
(8.800)	Dah Sing Financial Holdings Ltd	Deutsche Bank	620
(3.200)	Dah Sing Financial Holdings Ltd	Citibank	–
(108.400)	Dah Sing Financial Holdings Ltd	Bank of America Merrill Lynch	7.635
346.000	Dongfeng Motor Group Co Ltd 'H'	Bank of America Merrill Lynch	(10.634)
1.298.000	Dongfeng Motor Group Co Ltd 'H'	Citibank	(33.243)
1.378.000	Dongfeng Motor Group Co Ltd 'H'	JP Morgan	(91.758)
1.024.000	Dongfeng Motor Group Co Ltd 'H'	Deutsche Bank	(31.471)
(18.000)	ENN Energy Holdings Ltd	Bank of America Merrill Lynch	1.268
(3.000)	ENN Energy Holdings Ltd	Deutsche Bank	211
(208.000)	Far East Horizon Ltd	Bank of America Merrill Lynch	266
(487.000)	Far East Horizon Ltd	Citibank	5.613
(427.000)	Far East Horizon Ltd	Deutsche Bank	547

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«*Contracts for difference*» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
(76.000)	Fosun International Ltd	Bank of America Merrill Lynch	12.457
(24.000)	Fosun International Ltd	Citibank	5.532
(500)	Fosun International Ltd	JP Morgan	172
134.000	Galaxy Entertainment Group Ltd	JP Morgan	858
6.000	Galaxy Entertainment Group Ltd	Bank of America Merrill Lynch	499
41.000	Galaxy Entertainment Group Ltd	Credit Suisse	263
118.000	Galaxy Entertainment Group Ltd	Citibank	(36.265)
(1.042.000)	GCL-Poly Energy Holdings Ltd	Bank of America Merrill Lynch	26.686
(13.572.000)	GCL-Poly Energy Holdings Ltd	Citibank	278.072
(2.501.000)	GCL-Poly Energy Holdings Ltd	JP Morgan	44.837
390.000	Geely Automobile Holdings Ltd	Bank of America Merrill Lynch	(2.497)
150.000	Geely Automobile Holdings Ltd	Citibank	(37.456)
63.000	Geely Automobile Holdings Ltd	JP Morgan	9.681
237.000	Geely Automobile Holdings Ltd	Credit Suisse	36.419
638.000	Geely Automobile Holdings Ltd	Deutsche Bank	(4.085)
(17.200)	GF Securities Co Ltd ‘H’	JP Morgan	2.247
(161.800)	GF Securities Co Ltd ‘H’	Bank of America Merrill Lynch	11.603
858.000	GOME Retail Holdings Ltd	Bank of America Merrill Lynch	(9.888)
3.658.000	GOME Retail Holdings Ltd	JP Morgan	(12.524)
(244.000)	Great Wall Motor Co Ltd ‘H’	Deutsche Bank	(12.498)
398.000	Guangdong Investment Ltd	JP Morgan	(42.811)
1.126.000	Guangzhou Automobile Group Co Ltd ‘H’	Bank of America Merrill Lynch	(122.561)
468.000	Guangzhou Automobile Group Co Ltd ‘H’	Citibank	(77.908)
204.000	Guangzhou Automobile Group Co Ltd ‘H’	Deutsche Bank	(22.205)
144.000	Guangzhou Automobile Group Co Ltd ‘H’	JP Morgan	(10.142)
(5.363.000)	Guotai Junan International Holdings Ltd	Citibank	20.603
(1.363.000)	Guotai Junan International Holdings Ltd	Bank of America Merrill Lynch	(1.745)
(1.707.611)	Guotai Junan International Holdings Ltd	JP Morgan	13.120
(1.022.000)	Guotai Junan International Holdings Ltd	Deutsche Bank	(1.309)
644.000	Haier Electronics Group Co Ltd	Bank of America Merrill Lynch	(119.577)
142.000	Haier Electronics Group Co Ltd	Citibank	(28.185)
197.000	Haier Electronics Group Co Ltd	JP Morgan	(35.317)
111.000	Haier Electronics Group Co Ltd	Deutsche Bank	(20.610)
235.000	Haier Electronics Group Co Ltd	Credit Suisse	(42.130)
157.000	Haitian International Holdings Ltd	Bank of America Merrill Lynch	(43.225)
424.000	Haitian International Holdings Ltd	Citibank	(105.875)
548.000	Haitian International Holdings Ltd	JP Morgan	(49.122)
341.000	Haitian International Holdings Ltd	Credit Suisse	(30.567)
(483)	Haitong International Securities Group Ltd	Bank of America Merrill Lynch	(1)
(3.969.348)	Haitong International Securities Group Ltd	Citibank	30.497
	Hong Kong *suite*		
(1.213.048)	Haitong International Securities Group Ltd	JP Morgan	4.660
(1.708.607)	Haitong International Securities Group Ltd	Credit Suisse	6.564
(2.188.000)	Haitong International Securities Group Ltd	Deutsche Bank	(5.604)
(878.800)	Haitong Securities Co Ltd ‘H’	Bank of America Merrill Lynch	18.005
(1.263.600)	Haitong Securities Co Ltd ‘H’	Citibank	25.889
(437.200)	Haitong Securities Co Ltd ‘H’	Deutsche Bank	8.958
(196.000)	Hang Lung Group Ltd	Bank of America Merrill Lynch	(32.628)
(78.000)	Hang Lung Group Ltd	Deutsche Bank	(12.985)
(64.000)	Hang Lung Properties Ltd	Deutsche Bank	(7.048)
(486.000)	Hang Lung Properties Ltd	Bank of America Merrill Lynch	(53.521)
22.100	Hang Seng Bank Ltd	Citibank	21.508
127.700	Hang Seng Bank Ltd	Deutsche Bank	96.480
73.670	Henderson Land Development Co Ltd	Bank of America Merrill Lynch	(13.679)
30.100	Henderson Land Development Co Ltd	Citibank	(3.084)
51.000	Henderson Land Development Co Ltd	Deutsche Bank	(9.470)
29.000	Henderson Land Development Co Ltd	JP Morgan	(7.613)
93.500	Hengan International Group Co Ltd	Citibank	(4.191)
59.500	Hengan International Group Co Ltd	Credit Suisse	(27.048)
22.000	Hengan International Group Co Ltd	Bank of America Merrill Lynch	(3.803)
9.500	Hengan International Group Co Ltd	Deutsche Bank	(1.642)
1.471.500	HK Electric Investments & HK Electric Investments Ltd ‘144A’ (Unit)	Bank of America Merrill Lynch	(3.769)
260.500	HK Electric Investments & HK Electric Investments Ltd ‘144A’ (Unit)	Citibank	1.668
2.223.500	HK Electric Investments & HK Electric Investments Ltd ‘144A’ (Unit)	JP Morgan	(8.542)
(1.110.000)	HKT Trust & HKT Ltd (Unit)	Bank of America Merrill Lynch	(25.585)
411.340	Hong Kong & China Gas Co Ltd	Citibank	23.176
672.900	Hong Kong & China Gas Co Ltd	JP Morgan	32.744
684.500	Hong Kong & China Gas Co Ltd	Bank of America Merrill Lynch	36.814
222.800	Hong Kong & China Gas Co Ltd	Credit Suisse	10.842
1.348.000	Hong Kong & China Gas Co Ltd	Deutsche Bank	72.499
(1.704.000)	Huaneng Power International Inc ‘H’	Bank of America Merrill Lynch	96.010
(458.000)	Huaneng Power International Inc ‘H’	Deutsche Bank	25.805
(1.534.000)	Huaneng Power International Inc ‘H’	Citibank	49.109
(308.000)	Huatai Securities Co Ltd ‘H’ ‘144A’	Bank of America Merrill Lynch	15.776
(201.200)	Huatai Securities Co Ltd ‘H’ ‘144A’	Deutsche Bank	10.306
(667.000)	Huatai Securities Co Ltd ‘H’ ‘144A’	Citibank	80.287
171.000	Hysan Development Co Ltd	Citibank	51.459
5.000	Hysan Development Co Ltd	Credit Suisse	832
41.000	Hysan Development Co Ltd	Deutsche Bank	4.200

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
121.000	Hysan Development Co Ltd	Bank of America Merrill Lynch	12.396
104.000	Hysan Development Co Ltd	JP Morgan	17.313
4.482	I-CABLE Communications Ltd	Credit Suisse	(9)
(8.191)	I-CABLE Communications Ltd	Citibank	6
12.524	I-CABLE Communications Ltd	Bank of America Merrill Lynch	(19)
25.215	I-CABLE Communications Ltd	JP Morgan	(48)
270.000	Industrial & Commercial Bank of China Ltd ‘H’	Bank of America Merrill Lynch	1.037
487.000	Industrial & Commercial Bank of China Ltd ‘H’	Citibank	(16.214)
1.213.000	Industrial & Commercial Bank of China Ltd ‘H’	JP Morgan	(20.193)
52.000	Industrial & Commercial Bank of China Ltd ‘H’	Credit Suisse	(866)
221.000	Industrial & Commercial Bank of China Ltd ‘H’	Deutsche Bank	849
177.000	Kerry Properties Ltd	JP Morgan	(16.999)
72.500	Kerry Properties Ltd	Citibank	3.249
111.000	Kerry Properties Ltd	Bank of America Merrill Lynch	(12.082)
58.000	Kerry Properties Ltd	Credit Suisse	(5.570)
18.000	Kerry Properties Ltd	Deutsche Bank	(1.959)
364.500	Kingboard Chemical Holdings Ltd	Bank of America Merrill Lynch	25.672
89.000	Kingboard Chemical Holdings Ltd	Credit Suisse	(25.073)
117.000	Kingboard Chemical Holdings Ltd	Citibank	(14.233)
47.500	Kingboard Chemical Holdings Ltd	Deutsche Bank	3.345
237.500	Kingboard Chemical Holdings Ltd	JP Morgan	(66.908)
443.500	Kingboard Laminates Holdings Ltd	JP Morgan	(56.792)
628.000	Kingboard Laminates Holdings Ltd	Citibank	6.433
1.768.500	Kingboard Laminates Holdings Ltd	Deutsche Bank	(22.646)
50.000	Kingboard Laminates Holdings Ltd	Bank of America Merrill Lynch	(640)
(62.000)	Kingsoft Corp Ltd	Citibank	11.512
(216.000)	Kingsoft Corp Ltd	Deutsche Bank	(41.490)
(95.000)	Kingsoft Corp Ltd	Bank of America Merrill Lynch	(18.248)
166.000	Kunlun Energy Co Ltd	JP Morgan	(9.991)
315.000	Lee & Man Paper Manufacturing Ltd	Bank of America Merrill Lynch	5.647
193.000	Lee & Man Paper Manufacturing Ltd	Credit Suisse	(5.684)
732.000	Lee & Man Paper Manufacturing Ltd	Deutsche Bank	13.123
628.000	Lenovo Group Ltd	Citibank	–
188.000	Lenovo Group Ltd	JP Morgan	1.685
1.726.000	Lenovo Group Ltd	Credit Suisse	(24.312)
(1.582.000)	Li & Fung Ltd	Bank of America Merrill Lynch	32.413
(706.000)	Li & Fung Ltd	Citibank	9.041
(386.000)	Li & Fung Ltd	Deutsche Bank	7.909
30.500	Link (Reit)	Bank of America Merrill Lynch	3.710
52.000	Link (Reit)	Citibank	9.988
52.000	Link (Reit)	Credit Suisse	21.641
20.500	Link (Reit)	Deutsche Bank	2.494
19.000	Link (Reit)	JP Morgan	7.907
1.702.000	Logan Property Holdings Co Ltd	Bank of America Merrill Lynch	71.923
1.520.000	Logan Property Holdings Co Ltd	Credit Suisse	40.875
	Hong Kong *suite*		
428.000	Logan Property Holdings Co Ltd	Deutsche Bank	18.086
176.000	Longfor Properties Co Ltd	Bank of America Merrill Lynch	(18.932)
139.000	Longfor Properties Co Ltd	Citibank	(18.156)
186.000	Longfor Properties Co Ltd	JP Morgan	(6.669)
91.000	Longfor Properties Co Ltd	Deutsche Bank	(9.788)
(208.000)	Luk Fook Holdings International Ltd	Bank of America Merrill Lynch	(54.602)
(70.000)	Luk Fook Holdings International Ltd	Credit Suisse	(22.858)
(151.000)	Luk Fook Holdings International Ltd	Citibank	(21.270)
(57.000)	Luk Fook Holdings International Ltd	Deutsche Bank	(14.963)
(3.600)	Man Wah Holdings Ltd	Citibank	171
(9.200)	Man Wah Holdings Ltd	JP Morgan	754
(1.315.200)	Man Wah Holdings Ltd	Bank of America Merrill Lynch	112.839
(328.400)	Man Wah Holdings Ltd	Deutsche Bank	28.175
205.000	Melco International Development Ltd	Deutsche Bank	1.313
222.000	Melco International Development Ltd	Credit Suisse	(1.421)
(937.600)	MGM China Holdings Ltd	Bank of America Merrill Lynch	(139.274)
(307.600)	MGM China Holdings Ltd	Citibank	(28.360)
(398.400)	MGM China Holdings Ltd	JP Morgan	(51.017)
(690.400)	MGM China Holdings Ltd	Deutsche Bank	(102.554)
(666.400)	MGM China Holdings Ltd	Credit Suisse	(85.335)
(462.000)	Minth Group Ltd	Bank of America Merrill Lynch	82.825
(124.000)	Minth Group Ltd	Citibank	23.024
(6.000)	Minth Group Ltd	Deutsche Bank	1.076
204.000	MTR Corp Ltd	Citibank	18.286
10.000	MTR Corp Ltd	JP Morgan	960
162.000	MTR Corp Ltd	Credit Suisse	15.559
190.500	MTR Corp Ltd	Deutsche Bank	19.515
126.467	MTR Corp Ltd	Bank of America Merrill Lynch	12.956
(85.000)	New China Life Insurance Co Ltd ‘H’	Citibank	69.117
(122.600)	New China Life Insurance Co Ltd ‘H’	Deutsche Bank	26.689
(68.400)	New China Life Insurance Co Ltd ‘H’	Bank of America Merrill Lynch	14.890
(2.811.272)	New World Development Co Ltd	Bank of America Merrill Lynch	71.999
(561.000)	New World Development Co Ltd	Citibank	27.299
(277.000)	New World Development Co Ltd	Deutsche Bank	7.094
134.000	Nexteer Automotive Group Ltd	JP Morgan	35.691
(105.000)	Nexteer Automotive Group Ltd	Bank of America Merrill Lynch	(5.109)
491.000	Nine Dragons Paper Holdings Ltd	Credit Suisse	(37.725)
269.000	Nine Dragons Paper Holdings Ltd	Citibank	(689)
215.000	Nine Dragons Paper Holdings Ltd	JP Morgan	(16.519)
(154.000)	Orient Overseas International Ltd	Bank of America Merrill Lynch	19.720
(11.000)	Orient Overseas International Ltd	Deutsche Bank	1.409
1.189.000	People’s Insurance Co Group of China Ltd/The ‘H’	JP Morgan	(9.135)
1.454.000	People’s Insurance Co Group of China Ltd/The ‘H’	Bank of America Merrill Lynch	9.310
318.000	People’s Insurance Co Group of China Ltd/The ‘H’	Citibank	(3.665)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
349.000	People’s Insurance Co Group of China Ltd/The ‘H’	Credit Suisse	(2.681)
121.000	People’s Insurance Co Group of China Ltd/The ‘H’	Deutsche Bank	775
(9.950.000)	PetroChina Co Ltd ‘H’	Citibank	50.966
(970.000)	PetroChina Co Ltd ‘H’	Deutsche Bank	–
(768.000)	PICC Property & Casualty Co Ltd ‘H’	Bank of America Merrill Lynch	55.073
90.000	Ping An Insurance Group Co of China Ltd ‘H’	Bank of America Merrill Lynch	37.456
274.000	Ping An Insurance Group Co of China Ltd ‘H’	Citibank	(249.116)
108.500	Ping An Insurance Group Co of China Ltd ‘H’	JP Morgan	85.447
71.000	Ping An Insurance Group Co of China Ltd ‘H’	Credit Suisse	55.915
26.500	Ping An Insurance Group Co of China Ltd ‘H’	Deutsche Bank	11.029
49.000	Power Assets Holdings Ltd	Bank of America Merrill Lynch	(1.882)
143.500	Power Assets Holdings Ltd	JP Morgan	(16.538)
137.000	Power Assets Holdings Ltd	Citibank	4.386
17.000	Power Assets Holdings Ltd	Credit Suisse	(1.959)
9.000	Power Assets Holdings Ltd	Deutsche Bank	(346)
(400)	Qinqin Foodstuffs Group Cayman Co Ltd	JP Morgan	(12)
(17.200)	Sands China Ltd	Bank of America Merrill Lynch	(2.753)
(2.471.500)	Semiconductor Manufacturing International Corp	Bank of America Merrill Lynch	253.189
(1.032.070)	Semiconductor Manufacturing International Corp	JP Morgan	309.256
197.000	Shanghai Industrial Holdings Ltd	Bank of America Merrill Lynch	(18.920)
678.000	Shanghai Industrial Holdings Ltd	JP Morgan	(95.503)
361.000	Shanghai Industrial Holdings Ltd	Citibank	(36.982)
197.000	Shanghai Industrial Holdings Ltd	Deutsche Bank	(18.920)
(534.000)	Shangri-La Asia Ltd	Bank of America Merrill Lynch	(8.206)
(256.000)	Shangri-La Asia Ltd	Citibank	22.947
(94.000)	Shangri-La Asia Ltd	Deutsche Bank	(1.444)
10.000	Shimao Property Holdings Ltd	JP Morgan	(1.204)
177.000	Shimao Property Holdings Ltd	Bank of America Merrill Lynch	(14.053)
21.500	Shimao Property Holdings Ltd	Citibank	(1.652)
221.500	Shimao Property Holdings Ltd	Credit Suisse	(26.662)
69.500	Shimao Property Holdings Ltd	Deutsche Bank	(5.518)
(1.405.000)	Sihuan Pharmaceutical Holdings Group Ltd	Bank of America Merrill Lynch	(14.393)
(135.000)	Sihuan Pharmaceutical Holdings Group Ltd	Deutsche Bank	(1.383)
173.000	Sino Biopharmaceutical Ltd	JP Morgan	(3.101)
587.000	Sino Biopharmaceutical Ltd	Bank of America Merrill Lynch	(48.107)
3.075.000	Sino Biopharmaceutical Ltd	Citibank	(385.891)
507.000	Sino Biopharmaceutical Ltd	Credit Suisse	(9.089)
851.000	Sino Biopharmaceutical Ltd	Deutsche Bank	(69.743)
232.000	Sino Land Co Ltd	Bank of America Merrill Lynch	4.159
4.000	Sino Land Co Ltd	Citibank	195
12.000	Sino Land Co Ltd	JP Morgan	307
28.000	Sino Land Co Ltd	Credit Suisse	717
16.000	Sino Land Co Ltd	Deutsche Bank	287
(2.198.500)	Sino-Ocean Group Holding Ltd	Bank of America Merrill Lynch	11.261
(753.000)	Sino-Ocean Group Holding Ltd	Citibank	10.607
	Hong Kong *suite*		
(19.500)	Sino-Ocean Group Holding Ltd	JP Morgan	250
(51.500)	Sino-Ocean Group Holding Ltd	Deutsche Bank	264
688.800	Sinopharm Group Co Ltd ‘H’	Bank of America Merrill Lynch	(114.665)
(1)	Sisram Medical Ltd ‘144A’*	JP Morgan	–
857.000	SJM Holdings Ltd	Bank of America Merrill Lynch	(3.292)
953.000	SJM Holdings Ltd	Citibank	(7.322)
645.000	SJM Holdings Ltd	JP Morgan	(23.127)
514.000	SJM Holdings Ltd	Credit Suisse	(18.430)
(3.178.500)	SOHO China Ltd	Bank of America Merrill Lynch	109.895
(10.500)	SOHO China Ltd	JP Morgan	161
(1.908.000)	SOHO China Ltd	Citibank	180.802
(1.076.000)	SOHO China Ltd	Deutsche Bank	37.202
456.000	Sun Art Retail Group Ltd	Bank of America Merrill Lynch	(56.057)
632.500	Sun Art Retail Group Ltd	Citibank	(36.447)
578.500	Sun Art Retail Group Ltd	JP Morgan	457
176.500	Sun Art Retail Group Ltd	Deutsche Bank	(21.697)
5.000	Sun Hung Kai Properties Ltd	Bank of America Merrill Lynch	128
17.000	Sun Hung Kai Properties Ltd	Citibank	435
23.000	Sun Hung Kai Properties Ltd	JP Morgan	(6.480)
27.000	Sun Hung Kai Properties Ltd	Credit Suisse	(7.606)
18.000	Sun Hung Kai Properties Ltd	Deutsche Bank	461
(511.000)	Sunac China Holdings Ltd	JP Morgan	(65.436)
(157.000)	Sunac China Holdings Ltd	Bank of America Merrill Lynch	(27.141)
(5.000)	Sunny Optical Technology Group Co Ltd	JP Morgan	256
(2.000)	Sunny Optical Technology Group Co Ltd	Citibank	4.277
(63.000)	Sunny Optical Technology Group Co Ltd	Bank of America Merrill Lynch	81.481
(9.000)	Sunny Optical Technology Group Co Ltd	Deutsche Bank	11.640
(411.500)	Swire Pacific Ltd ‘A’	Bank of America Merrill Lynch	(15.808)
(96.500)	Swire Pacific Ltd ‘A’	Citibank	(12.357)
(10.500)	Swire Pacific Ltd ‘A’	JP Morgan	3.294
(47.000)	Swire Pacific Ltd ‘A’	Deutsche Bank	(1.806)
(201.600)	Swire Properties Ltd	Bank of America Merrill Lynch	6.454
(2.600)	Swire Properties Ltd	Citibank	33
(12.800)	Swire Properties Ltd	JP Morgan	820
(16.800)	Swire Properties Ltd	Deutsche Bank	538
55.000	Techtronic Industries Co Ltd	Bank of America Merrill Lynch	(4.930)
57.000	Techtronic Industries Co Ltd	Citibank	(13.138)
52.000	Techtronic Industries Co Ltd	JP Morgan	(4.328)
25.500	Techtronic Industries Co Ltd	Credit Suisse	(2.123)
5.500	Techtronic Industries Co Ltd	Deutsche Bank	(493)
20.300	Tencent Holdings Ltd	Bank of America Merrill Lynch	38.992
55.100	Tencent Holdings Ltd	JP Morgan	87.492
51.600	Tencent Holdings Ltd	Citibank	(190.299)
59.300	Tencent Holdings Ltd	Deutsche Bank	113.904
45.400	Tencent Holdings Ltd	Credit Suisse	72.089
314.000	Tingyi Cayman Islands Holding Corp	Credit Suisse	(13.671)
74.000	Tingyi Cayman Islands Holding Corp	JP Morgan	(3.222)
332.000	Tingyi Cayman Islands Holding Corp	Citibank	(62.921)
320.000	Tingyi Cayman Islands Holding Corp	Deutsche Bank	(40.158)
(20.000)	Tsingtao Brewery Co Ltd ‘H’	Bank of America Merrill Lynch	4.354

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Hong Kong *suite*		
16.000	Tsingtao Brewery Co Ltd 'H'	Credit Suisse	(1.434)
(1.527.000)	Value Partners Group Ltd	Citibank	150.565
(852.087)	Value Partners Group Ltd	JP Morgan	4.365
(715.000)	Value Partners Group Ltd	Deutsche Bank	21.058
28.700	VTech Holdings Ltd	Bank of America Merrill Lynch	(1.838)
22.600	VTech Holdings Ltd	Citibank	5.788
25.400	VTech Holdings Ltd	JP Morgan	(15.612)
40.300	VTech Holdings Ltd	Credit Suisse	(24.771)
66.500	VTech Holdings Ltd	Deutsche Bank	(4.258)
255.000	Want Want China Holdings Ltd	Bank of America Merrill Lynch	(9.796)
1.198.000	Want Want China Holdings Ltd	JP Morgan	(107.386)
143.000	Want Want China Holdings Ltd	Citibank	(1.648)
470.500	WH Group Ltd '144A'	Bank of America Merrill Lynch	25.305
434.000	WH Group Ltd '144A'	Citibank	32.790
518.500	WH Group Ltd '144A'	JP Morgan	36.518
190.000	WH Group Ltd '144A'	Credit Suisse	13.382
9.000	Wharf Holdings Ltd/The	Bank of America Merrill Lynch	(55.780)
27.000	Wharf Holdings Ltd/The	JP Morgan	(171.836)
9.000	Wharf Real Estate Investment Co Ltd	Bank of America Merrill Lynch	54.397
27.000	Wharf Real Estate Investment Co Ltd	JP Morgan	163.192
(120.000)	Wheelock & Co Ltd	Bank of America Merrill Lynch	27.660
(34.000)	Wheelock & Co Ltd	Citibank	7.402
(40.000)	Wheelock & Co Ltd	Deutsche Bank	9.220
(2.000)	Wynn Macau Ltd	Citibank	218
(290.000)	Wynn Macau Ltd	Bank of America Merrill Lynch	(29.709)
250	Xinyi Automobile Glass Hong Kong Enterprises Ltd	Citibank	(2)
1.040.000	Xinyi Glass Holdings Ltd	Bank of America Merrill Lynch	241.049
1.260.000	Xinyi Glass Holdings Ltd	JP Morgan	256.544
164.500	Yue Yuen Industrial Holdings Ltd	Bank of America Merrill Lynch	(29.491)
58.000	Yue Yuen Industrial Holdings Ltd	Citibank	(2.600)
303.000	Yue Yuen Industrial Holdings Ltd	JP Morgan	(141.621)
170.000	Yue Yuen Industrial Holdings Ltd	Credit Suisse	(79.458)
111.500	Yue Yuen Industrial Holdings Ltd	Deutsche Bank	(19.989)
13.500	Zhongsheng Group Holdings Ltd	Credit Suisse	(2.904)
11.500	Zhongsheng Group Holdings Ltd	JP Morgan	(1.702)
(1.145.800)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Bank of America Merrill Lynch	102.707
(82.700)	Zhuzhou CRRC Times Electric Co Ltd 'H'	Deutsche Bank	7.413
			3.003.445
	Italie		
174.625	A2A SpA	Deutsche Bank	13.721
841.394	A2A SpA	Bank of America Merrill Lynch	66.114
826.697	A2A SpA	JP Morgan	97.438
485.972	A2A SpA	Citibank	18.514
17.121	ACEA SpA	Deutsche Bank	53.608
45.677	ACEA SpA	Bank of America Merrill Lynch	143.021
48.967	ACEA SpA	Citibank	123.591
36.532	ACEA SpA	JP Morgan	108.298
39.892	ACEA SpA	Credit Suisse	118.259
	Italie *suite*		
39.326	Amplifon SpA	Citibank	14.514
35.440	Anima Holding SpA '144A'	Citibank	(5.696)
27.099	Anima Holding SpA '144A'	Bank of America Merrill Lynch	8.388
6.498	Anima Holding SpA '144A'	Deutsche Bank	2.011
12.440	Anima Holding SpA '144A'	JP Morgan	(8.072)
9.022	Assicurazioni Generali SpA	Deutsche Bank	1.504
27.259	Assicurazioni Generali SpA	Credit Suisse	(7.464)
21.383	Assicurazioni Generali SpA	Bank of America Merrill Lynch	3.564
55.165	Assicurazioni Generali SpA	Citibank	13.135
18.892	Assicurazioni Generali SpA	JP Morgan	(5.173)
(2.946)	Atlantia SpA	Credit Suisse	(1.087)
(4.105)	Atlantia SpA	Deutsche Bank	(5.132)
(7.788)	Atlantia SpA	Bank of America Merrill Lynch	(9.736)
(38.540)	Atlantia SpA	Citibank	(29.824)
(21.839)	Atlantia SpA	JP Morgan	(8.060)
41.271	Autogrill SpA	Deutsche Bank	3.931
38.431	Autogrill SpA	JP Morgan	(20.589)
106.557	Autogrill SpA	Citibank	19.029
147.072	Autogrill SpA	Bank of America Merrill Lynch	14.008
13.733	Azimut Holding SpA	Credit Suisse	(18.966)
6.199	Azimut Holding SpA	Bank of America Merrill Lynch	3.395
7.469	Azimut Holding SpA	Deutsche Bank	4.090
31.615	Azimut Holding SpA	Citibank	(15.808)
21.552	Azimut Holding SpA	JP Morgan	(29.764)
12.359	Banca Generali SpA	Deutsche Bank	17.068
5.136	Banca Generali SpA	Bank of America Merrill Lynch	7.093
6.159	Banca Generali SpA	Citibank	(2.053)
15.295	Banca Generali SpA	JP Morgan	17.663
3.542	Banca Generali SpA	Credit Suisse	4.090
23.465	Banca Mediolanum SpA	Bank of America Merrill Lynch	(7.543)
2.566	Banca Mediolanum SpA	JP Morgan	(703)
9.052	Banca Mediolanum SpA	Credit Suisse	(2.479)
(116.863)	Banca Popolare di Sondrio SCPA	Bank of America Merrill Lynch	(27.270)
(110.520)	Banca Popolare di Sondrio SCPA	Citibank	(25.263)
(18.016)	Banca Popolare di Sondrio SCPA	JP Morgan	(472)
(422.596)	Banco BPM SpA	Citibank	(101.631)
(229.287)	Banco BPM SpA	JP Morgan	(27.844)
(180.507)	Banco BPM SpA	Bank of America Merrill Lynch	(32.235)
(160.913)	Banco BPM SpA	Deutsche Bank	(28.736)
(281.019)	BPER Banca	Citibank	(173.975)
(110.528)	BPER Banca	JP Morgan	(96.850)
9.288	Brembo SpA	Credit Suisse	(7.740)
58.930	Brembo SpA	Citibank	2.105
32.948	Brembo SpA	Bank of America Merrill Lynch	10.199
17.963	Brembo SpA	JP Morgan	(14.970)
3.301	Brembo SpA	Deutsche Bank	1.022
(23.534)	Brunello Cucinelli SpA	Citibank	10.647
(31.181)	Brunello Cucinelli SpA	Deutsche Bank	3.712
(5.863)	Brunello Cucinelli SpA	Bank of America Merrill Lynch	698
835	Buzzi Unicem SpA	Credit Suisse	(835)
8.130	Buzzi Unicem SpA	Deutsche Bank	3.484
12.658	Buzzi Unicem SpA	Bank of America Merrill Lynch	5.425
17.510	Buzzi Unicem SpA	Citibank	(11.049)
16.447	Buzzi Unicem SpA	JP Morgan	(16.448)
(9.611)	CNH Industrial NV	Deutsche Bank	(1.259)
(28.723)	CNH Industrial NV	Citibank	10.601
(60.644)	CNH Industrial NV	JP Morgan	29.602

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Italie *suite*		
(35.366)	CNH Industrial NV	Bank of America Merrill Lynch	(4.632)
(7.273)	Credito Emiliano SpA	Citibank	(1.948)
(1.080)	Credito Emiliano SpA	JP Morgan	(225)
(87.982)	Davide Campari-Milano SpA	Bank of America Merrill Lynch	(20.949)
(82.780)	Davide Campari-Milano SpA	Citibank	(23.160)
(34.674)	Davide Campari-Milano SpA	JP Morgan	6.399
(37.507)	Davide Campari-Milano SpA	Credit Suisse	6.921
(108.173)	Davide Campari-Milano SpA	Deutsche Bank	(25.757)
9.615	De’ Longhi SpA	JP Morgan	(30.449)
18.845	De’ Longhi SpA	Citibank	4.487
3.323	DiaSorin SpA	Bank of America Merrill Lynch	13.451
3.331	DiaSorin SpA	Citibank	793
1.105	DiaSorin SpA	JP Morgan	(460)
5.230	DiaSorin SpA	Credit Suisse	(2.179)
3.000	DiaSorin SpA	Deutsche Bank	12.144
179.964	Enel SpA	Bank of America Merrill Lynch	47.136
327.483	Enel SpA	Citibank	68.230
112.773	Enel SpA	JP Morgan	16.783
224.253	Enel SpA	Credit Suisse	33.373
114.809	Enel SpA	Deutsche Bank	30.071
(18.375)	Eni SpA	Credit Suisse	14.876
(672)	Eni SpA	Deutsche Bank	(48)
(13.023)	Eni SpA	Bank of America Merrill Lynch	(930)
5.140	ERG SpA	JP Morgan	4.345
34.900	ERG SpA	Credit Suisse	29.501
(4.365)	EXOR NV	Credit Suisse	16.110
(4.595)	EXOR NV	JP Morgan	16.959
(1.129)	EXOR NV	Bank of America Merrill Lynch	1.143
(2.528)	EXOR NV	Citibank	5.267
(1.429)	EXOR NV	Deutsche Bank	1.446
2.153	Ferrari NV	Bank of America Merrill Lynch	(3.589)
5.988	Ferrari NV	Credit Suisse	(45.982)
839	Ferrari NV	Deutsche Bank	(1.398)
649	Ferrari NV	JP Morgan	(4.984)
18.977	Fiat Chrysler Automobiles NV	Citibank	(12.200)
12.315	Fiat Chrysler Automobiles NV	Bank of America Merrill Lynch	(3.079)
3.154	Fiat Chrysler Automobiles NV	JP Morgan	(2.328)
20.089	Fiat Chrysler Automobiles NV	Deutsche Bank	(5.023)
66.138	FinecoBank Banca Fineco SpA	Bank of America Merrill Lynch	61.811
37.155	FinecoBank Banca Fineco SpA	Citibank	14.155
37.248	FinecoBank Banca Fineco SpA	JP Morgan	20.399
4.094	FinecoBank Banca Fineco SpA	Credit Suisse	2.242
13.004	FinecoBank Banca Fineco SpA	Deutsche Bank	12.153
1.311	Industria Macchine Automatiche SpA	Bank of America Merrill Lynch	(2.341)
792	Industria Macchine Automatiche SpA	JP Morgan	(4.573)
(69.825)	Infrastrutture Wireless Italiane SpA ‘144A’	Citibank	(46.553)
(83.875)	Infrastrutture Wireless Italiane SpA ‘144A’	Bank of America Merrill Lynch	(82.382)
(32.645)	Infrastrutture Wireless Italiane SpA ‘144A’	JP Morgan	(24.680)
(3.829)	Infrastrutture Wireless Italiane SpA ‘144A’	Deutsche Bank	(3.761)
(378)	Interpump Group SpA	Bank of America Merrill Lynch	(221)
(1.938)	Interpump Group SpA	Credit Suisse	(969)
	Italie *suite*		
(6.206)	Interpump Group SpA	Citibank	5.911
(1.800)	Interpump Group SpA	Deutsche Bank	(1.050)
(7.214)	Interpump Group SpA	JP Morgan	(3.607)
(129.013)	Intesa Sanpaolo SpA	Citibank	(3.379)
(74.716)	Intesa Sanpaolo SpA	Credit Suisse	2.135
(29.990)	Intesa Sanpaolo SpA	Deutsche Bank	(1.214)
(93.242)	Intesa Sanpaolo SpA	Bank of America Merrill Lynch	(3.774)
(118.509)	Intesa Sanpaolo SpA	JP Morgan	3.386
61.673	Iren SpA	Bank of America Merrill Lynch	13.804
547.189	Iren SpA	Credit Suisse	72.963
139.010	Iren SpA	Deutsche Bank	31.114
596.220	Iren SpA	JP Morgan	79.501
(6.912)	Italgas SpA	Credit Suisse	(1.399)
(500.501)	Italgas SpA	Citibank	(80.443)
(7.801)	Italgas SpA	Deutsche Bank	(1.161)
(8.629)	Luxottica Group SpA	Credit Suisse	(1.746)
(9.256)	Luxottica Group SpA	Deutsche Bank	(8.155)
(6.198)	Luxottica Group SpA	Citibank	(5.829)
(17.597)	Luxottica Group SpA	JP Morgan	(3.562)
(9.079)	Luxottica Group SpA	Bank of America Merrill Lynch	(7.999)
165.028	Mediaset SpA	Credit Suisse	52.655
68.837	Mediaset SpA	Deutsche Bank	26.389
86.613	Mediaset SpA	Bank of America Merrill Lynch	33.204
76.683	Mediaset SpA	Citibank	13.512
400.261	Mediaset SpA	JP Morgan	127.710
20.231	Mediobanca SpA	Credit Suisse	(1.927)
154	Mediobanca SpA	Deutsche Bank	(43)
4.896	Mediobanca SpA	JP Morgan	(466)
9.989	Moncler SpA	Bank of America Merrill Lynch	3.449
5.678	Moncler SpA	Citibank	(1.149)
2.831	Moncler SpA	Deutsche Bank	977
21.350	Moncler SpA	Credit Suisse	(9.405)
4.339	Moncler SpA	JP Morgan	(1.911)
(147.644)	Poste Italiane SpA ‘144A’	JP Morgan	18.457
(74)	Poste Italiane SpA ‘144A’	Credit Suisse	9
(30.670)	Poste Italiane SpA ‘144A’	Deutsche Bank	1.461
(32.200)	Poste Italiane SpA ‘144A’	Bank of America Merrill Lynch	1.533
(157.841)	Poste Italiane SpA ‘144A’	Citibank	–
31.674	Prysmian SpA	Bank of America Merrill Lynch	6.788
25.721	Prysmian SpA	Citibank	(11.943)
11.779	Prysmian SpA	JP Morgan	(8.134)
6.873	Prysmian SpA	Credit Suisse	(4.746)
14.762	Prysmian SpA	Deutsche Bank	3.163
6.193	Recordati SpA	Credit Suisse	(16.295)
12.558	Recordati SpA	Bank of America Merrill Lynch	(5.681)
19.905	Recordati SpA	Citibank	(9.479)
20.692	Recordati SpA	JP Morgan	(54.443)
605	Recordati SpA	Deutsche Bank	(274)
(21.737)	Salvatore Ferragamo SpA	Bank of America Merrill Lynch	(51.758)
(13)	Salvatore Ferragamo SpA	JP Morgan	(3)
(4.419)	Salvatore Ferragamo SpA	Citibank	(6.103)
(1.129)	Salvatore Ferragamo SpA	Credit Suisse	(242)
(34.498)	Salvatore Ferragamo SpA	Deutsche Bank	(82.143)
9.660	Snam SpA	Credit Suisse	(2.576)
251.194	Snam SpA	Citibank	2.991
49.926	Snam SpA	Deutsche Bank	(1.070)
22.400	Societa Iniziative Autostradali e Servizi SpA	Credit Suisse	16.801
42.241	Societa Iniziative Autostradali e Servizi SpA	Bank of America Merrill Lynch	42.244
39.548	Societa Iniziative Autostradali e Servizi SpA	Citibank	23.542

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Italie *suite*		
45.610	Societa Iniziative Autostradali e Servizi SpA	JP Morgan	34.210
1.408	Societa Iniziative Autostradali e Servizi SpA	Deutsche Bank	1.408
787.665	Telecom Italia SpA/Milano	Credit Suisse	(28.133)
565.481	Telecom Italia SpA/Milano	Deutsche Bank	16.158
616.123	Telecom Italia SpA/Milano	Bank of America Merrill Lynch	17.605
301.345	Telecom Italia SpA/Milano	Citibank	5.023
875.862	Telecom Italia SpA/Milano	JP Morgan	(31.283)
(85.027)	Tenaris SA	Citibank	9.111
(23.961)	Tenaris SA	Deutsche Bank	(7.132)
(76.806)	Tenaris SA	Bank of America Merrill Lynch	(22.860)
(20.760)	Tenaris SA	JP Morgan	16.560
(75.371)	Tenaris SA	Credit Suisse	60.121
(60.903)	Terna Rete Elettrica Nazionale SpA	Bank of America Merrill Lynch	(1.088)
(26.574)	Tod's SpA	Deutsche Bank	(66.439)
(1.571)	Tod's SpA	JP Morgan	(2.431)
(9.575)	Tod's SpA	Citibank	3.420
(106.917)	UniCredit SpA	JP Morgan	(92.922)
(66.157)	UniCredit SpA	Bank of America Merrill Lynch	(25.204)
(41.414)	UniCredit SpA	Citibank	(17.257)
(17.050)	UniCredit SpA	Credit Suisse	(14.818)
(16.641)	UniCredit SpA	Deutsche Bank	(6.340)
(111.066)	Unione di Banche Italiane SpA	JP Morgan	(29.091)
(112.879)	Unione di Banche Italiane SpA	Citibank	(40.316)
(166.029)	Unione di Banche Italiane SpA	Bank of America Merrill Lynch	(35.975)
(33.200)	Unione di Banche Italiane SpA	Deutsche Bank	(7.194)
(248.570)	Unipol Gruppo SpA	Bank of America Merrill Lynch	(42.615)
(35.806)	Unipol Gruppo SpA	Citibank	(6.053)
(231.342)	Unipol Gruppo SpA	JP Morgan	(35.254)
(92.734)	Unipol Gruppo SpA	Credit Suisse	(14.132)
(137.505)	Unipol Gruppo SpA	Deutsche Bank	(23.574)
(175.979)	Unipolsai Assicurazioni SpA	Credit Suisse	(15.504)
(368.892)	Unipolsai Assicurazioni SpA	Citibank	(32.939)
(162.726)	Unipolsai Assicurazioni SpA	JP Morgan	(14.336)
(91.085)	Unipolsai Assicurazioni SpA	Deutsche Bank	(8.567)
(114.441)	Yoox Net-A-Porter Group SpA	Citibank	81.749
(45.040)	Yoox Net-A-Porter Group SpA	JP Morgan	264.894
(26.292)	Yoox Net-A-Porter Group SpA	Credit Suisse	154.632
(24.169)	Yoox Net-A-Porter Group SpA	Deutsche Bank	40.572
			568.807
	Japon		
400	77 Bank Ltd/The	Deutsche Bank	–
500	77 Bank Ltd/The	Bank of America Merrill Lynch	–
600	77 Bank Ltd/The	Credit Suisse	(1.029)
800	77 Bank Ltd/The	Citibank	357
400	77 Bank Ltd/The	JP Morgan	(686)
(12.400)	ABC-Mart Inc	JP Morgan	(35.444)
(10.300)	ABC-Mart Inc	Bank of America Merrill Lynch	(53.363)
(19.700)	ABC-Mart Inc	Citibank	(54.551)
(8.400)	ABC-Mart Inc	Deutsche Bank	(43.519)
(19.500)	ABC-Mart Inc	Credit Suisse	(55.739)
(22.100)	Acom Co Ltd	JP Morgan	(3.159)
(3.000)	Acom Co Ltd	Credit Suisse	(429)
(21.600)	Advantest Corp	Bank of America Merrill Lynch	26.240
(800)	Advantest Corp	Credit Suisse	2.444
(400)	Advantest Corp	Deutsche Bank	486
(1.100)	Advantest Corp	JP Morgan	3.360
72.300	Aeon Co Ltd	Bank of America Merrill Lynch	76.853
	Japon *suite*		
12.800	Aeon Co Ltd	Credit Suisse	6.917
22.000	Aeon Co Ltd	Citibank	21.813
9.700	Aeon Co Ltd	Deutsche Bank	10.311
(97.000)	AEON Financial Service Co Ltd	Bank of America Merrill Lynch	(155.096)
(15.500)	AEON Financial Service Co Ltd	Citibank	(19.245)
(43.700)	AEON Financial Service Co Ltd	JP Morgan	(30.448)
(39.600)	AEON Financial Service Co Ltd	Credit Suisse	(27.591)
(14.200)	AEON Financial Service Co Ltd	Deutsche Bank	(22.705)
(99.100)	Aiful Corp	Bank of America Merrill Lynch	(28.327)
(184.100)	Aiful Corp	Citibank	(26.312)
(214.500)	Aiful Corp	JP Morgan	(24.273)
(46.900)	Aiful Corp	Deutsche Bank	(13.406)
(4.400)	Ain Holdings Inc	Citibank	(23.582)
(5.300)	Ain Holdings Inc	Bank of America Merrill Lynch	(18.464)
(14.600)	Ain Holdings Inc	JP Morgan	(19.562)
(29.000)	Ain Holdings Inc	Credit Suisse	(38.857)
(6.700)	Ain Holdings Inc	Deutsche Bank	(23.341)
(13.000)	Air Water Inc	Citibank	(12.657)
(27.000)	Air Water Inc	Bank of America Merrill Lynch	(26.771)
(27.300)	Air Water Inc	JP Morgan	(37.310)
(11.800)	Air Water Inc	Credit Suisse	(16.127)
(1.200)	Aisin Seiki Co Ltd	Bank of America Merrill Lynch	(2.465)
(2.700)	Aisin Seiki Co Ltd	Citibank	–
17.500	Ajinomoto Co Inc	Citibank	2.345
19.600	Ajinomoto Co Inc	JP Morgan	(22.585)
39.400	Ajinomoto Co Inc	Bank of America Merrill Lynch	5.455
27.300	Ajinomoto Co Inc	Deutsche Bank	3.780
12.900	Ajinomoto Co Inc	Credit Suisse	(14.865)
79.800	Alfresa Holdings Corp	JP Morgan	24.236
10.200	Alfresa Holdings Corp	Deutsche Bank	8.656
11.800	Alfresa Holdings Corp	Citibank	4.216
2.700	Alfresa Holdings Corp	Bank of America Merrill Lynch	2.291
15.800	Alfresa Holdings Corp	Credit Suisse	4.799
(10.600)	Alps Electric Co Ltd	Citibank	21.778
(65.700)	Alps Electric Co Ltd	JP Morgan	52.818
(4.500)	Alps Electric Co Ltd	Deutsche Bank	603
35.800	Amada Holdings Co Ltd	Bank of America Merrill Lynch	11.193
99.200	Amada Holdings Co Ltd	Citibank	(2.658)
48.100	Amada Holdings Co Ltd	JP Morgan	15.897
65.600	Amada Holdings Co Ltd	Credit Suisse	21.681
39.200	Amada Holdings Co Ltd	Deutsche Bank	12.255
(3.200)	ANA Holdings Inc	JP Morgan	(1.143)
(13.200)	ANA Holdings Inc	Bank of America Merrill Lynch	(25.469)
(6.900)	ANA Holdings Inc	Credit Suisse	(2.465)
(1.400)	ANA Holdings Inc	Deutsche Bank	(2.701)
47.600	Aoyama Trading Co Ltd	Bank of America Merrill Lynch	95.668
28.500	Aoyama Trading Co Ltd	JP Morgan	36.914
20.800	Aoyama Trading Co Ltd	Citibank	49.236
8.200	Aoyama Trading Co Ltd	Credit Suisse	10.621
22.200	Aoyama Trading Co Ltd	Deutsche Bank	44.618
48.800	Aozora Bank Ltd	Bank of America Merrill Lynch	104.618
77.500	Aozora Bank Ltd	JP Morgan	(79.611)
38.600	Aozora Bank Ltd	Credit Suisse	(39.652)
28.600	Aozora Bank Ltd	Deutsche Bank	61.313
8.700	Aozora Bank Ltd	Citibank	10.103

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
24.300	Asahi Glass Co Ltd	JP Morgan	(42.327)
12.600	Asahi Glass Co Ltd	Bank of America Merrill Lynch	12.943
400	Asahi Glass Co Ltd	Citibank	(54)
6.200	Asahi Glass Co Ltd	Deutsche Bank	6.369
(6.600)	Asahi Group Holdings Ltd	Citibank	(5.129)
(26.700)	Asahi Group Holdings Ltd	Bank of America Merrill Lynch	(90.153)
(15.000)	Asahi Group Holdings Ltd	Credit Suisse	(49.576)
(3.300)	Asahi Group Holdings Ltd	Deutsche Bank	(11.142)
(27.300)	Asahi Intecc Co Ltd	JP Morgan	(234.105)
(19.900)	Asahi Intecc Co Ltd	Bank of America Merrill Lynch	(44.439)
(4.200)	Asahi Intecc Co Ltd	Credit Suisse	(36.016)
(14.900)	Asahi Intecc Co Ltd	Citibank	19.964
(4.300)	Asahi Intecc Co Ltd	Deutsche Bank	(9.602)
(29.000)	Asahi Kasei Corp	Bank of America Merrill Lynch	3.497
(38.600)	Asahi Kasei Corp	Citibank	(2.758)
(17.000)	Asahi Kasei Corp	JP Morgan	15.565
(17.000)	Asahi Kasei Corp	Credit Suisse	15.565
(9.300)	Asahi Kasei Corp	Deutsche Bank	1.121
(8.600)	Asics Corp	Bank of America Merrill Lynch	(12.291)
(13.700)	Asics Corp	JP Morgan	(6.241)
(9.800)	Asics Corp	Citibank	(7.003)
(19.300)	Asics Corp	Credit Suisse	(8.792)
167.900	Astellas Pharma Inc	Bank of America Merrill Lynch	(47.993)
278.800	Astellas Pharma Inc	JP Morgan	(155.650)
40.300	Astellas Pharma Inc	Credit Suisse	(22.499)
64.800	Astellas Pharma Inc	Citibank	5.499
65.000	Astellas Pharma Inc	Deutsche Bank	(18.580)
61.400	Autobacs Seven Co Ltd	Citibank	21.938
28.600	Autobacs Seven Co Ltd	JP Morgan	20.693
56.500	Autobacs Seven Co Ltd	Bank of America Merrill Lynch	65.105
5.300	Autobacs Seven Co Ltd	Credit Suisse	3.835
56.700	Autobacs Seven Co Ltd	Deutsche Bank	65.335
(2.000)	Awa Bank Ltd/The	JP Morgan	1.322
12.300	Azbil Corp	Bank of America Merrill Lynch	2.747
49.900	Azbil Corp	Citibank	(24.515)
18.300	Azbil Corp	JP Morgan	(27.789)
17.800	Azbil Corp	Deutsche Bank	3.975
3.900	Azbil Corp	Credit Suisse	(5.922)
12.700	Bandai Namco Holdings Inc	JP Morgan	(66.364)
26.600	Bandai Namco Holdings Inc	Citibank	(23.761)
9.700	Bandai Namco Holdings Inc	Credit Suisse	(50.688)
26.100	Bandai Namco Holdings Inc	Bank of America Merrill Lynch	(19.817)
100	Bandai Namco Holdings Inc	Deutsche Bank	(76)
(7.000)	Bank of Kyoto Ltd/The	Bank of America Merrill Lynch	(11.880)
(6.800)	Bank of Kyoto Ltd/The	Citibank	2.430
(18.000)	Bank of Kyoto Ltd/The	JP Morgan	20.902
(3.700)	Bank of Kyoto Ltd/The	Credit Suisse	4.297
(3.000)	Bank of Kyoto Ltd/The	Deutsche Bank	(5.092)
(8.900)	Benesse Holdings Inc	Bank of America Merrill Lynch	(11.130)
(300)	Benesse Holdings Inc	Citibank	(214)
(9.700)	Benesse Holdings Inc	JP Morgan	18.196
(1.700)	Benesse Holdings Inc	Credit Suisse	3.189
47.500	Bridgestone Corp	JP Morgan	(213.421)
29.800	Bridgestone Corp	Bank of America Merrill Lynch	57.763
3.300	Bridgestone Corp	Citibank	2.918
7.100	Bridgestone Corp	Deutsche Bank	13.762
13.600	Bridgestone Corp	Credit Suisse	(61.106)
11.400	Brother Industries Ltd	Bank of America Merrill Lynch	(11.100)
	Japon *suite*		
44.200	Brother Industries Ltd	Citibank	(21.320)
15.400	Brother Industries Ltd	Deutsche Bank	(14.994)
6.000	Brother Industries Ltd	Credit Suisse	(18.169)
29.600	Brother Industries Ltd	JP Morgan	(89.633)
(3.000)	Calbee Inc	Bank of America Merrill Lynch	(5.226)
(300)	Calbee Inc	Credit Suisse	(255)
(7.100)	Calbee Inc	Citibank	(9.196)
(2.500)	Calbee Inc	Deutsche Bank	(4.355)
(18.200)	Calbee Inc	JP Morgan	(15.444)
54.300	Canon Inc	JP Morgan	(51.414)
17.400	Canon Inc	Citibank	(1.554)
36.100	Canon Inc	Bank of America Merrill Lynch	12.576
65.100	Canon Inc	Credit Suisse	(61.640)
32.400	Canon Inc	Deutsche Bank	11.287
46.200	Canon Marketing Japan Inc	Citibank	2.476
3.000	Canon Marketing Japan Inc	Bank of America Merrill Lynch	1.661
22.900	Canon Marketing Japan Inc	JP Morgan	(18.410)
11.800	Canon Marketing Japan Inc	Credit Suisse	(9.486)
10.200	Canon Marketing Japan Inc	Deutsche Bank	5.649
16.400	Casio Computer Co Ltd	Bank of America Merrill Lynch	146
36.800	Casio Computer Co Ltd	JP Morgan	(18.737)
16.200	Casio Computer Co Ltd	Citibank	(2.171)
2.000	Casio Computer Co Ltd	Credit Suisse	(1.018)
15.800	Casio Computer Co Ltd	Deutsche Bank	141
12.500	Central Japan Railway Co	Citibank	84.859
33.500	Central Japan Railway Co	Bank of America Merrill Lynch	218.446
15.400	Central Japan Railway Co	JP Morgan	(57.776)
17.400	Central Japan Railway Co	Credit Suisse	(65.279)
5.200	Central Japan Railway Co	Deutsche Bank	33.908
(14.000)	Chiba Bank Ltd/The	JP Morgan	(3.126)
(9.000)	Chiba Bank Ltd/The	Bank of America Merrill Lynch	(3.939)
(3.000)	Chiba Bank Ltd/The	Deutsche Bank	(1.313)
(59.000)	Chiyoda Corp	JP Morgan	15.284
(39.400)	Chiyoda Corp	Credit Suisse	10.206
(13.600)	Chugai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(38.875)
(6.400)	Chugai Pharmaceutical Co Ltd	Citibank	(10.862)
(19.300)	Chugai Pharmaceutical Co Ltd	JP Morgan	(29.308)
(6.500)	Chugai Pharmaceutical Co Ltd	Credit Suisse	(9.870)
(7.500)	Chugai Pharmaceutical Co Ltd	Deutsche Bank	(21.438)
44.000	Chugoku Bank Ltd/The	Citibank	18.080
18.100	Chugoku Bank Ltd/The	JP Morgan	(19.402)
1.500	Chugoku Bank Ltd/The	Deutsche Bank	509
4.300	Chugoku Bank Ltd/The	Credit Suisse	(4.609)
70.800	Citizen Watch Co Ltd	Bank of America Merrill Lynch	(632)
142.700	Citizen Watch Co Ltd	Citibank	(14.021)
223.800	Citizen Watch Co Ltd	JP Morgan	(57.974)
28.400	Citizen Watch Co Ltd	Deutsche Bank	(254)
9.600	Citizen Watch Co Ltd	Credit Suisse	(2.487)
(6.300)	Coca-Cola Bottlers Japan Inc	Credit Suisse	(13.787)
(82.000)	Coca-Cola Bottlers Japan Inc	Bank of America Merrill Lynch	(150.156)
(71.800)	Coca-Cola Bottlers Japan Inc	Citibank	(22.448)
(27.900)	Coca-Cola Bottlers Japan Inc	Deutsche Bank	(51.090)
58.600	COMSYS Holdings Corp	Bank of America Merrill Lynch	132.432
8.000	COMSYS Holdings Corp	Deutsche Bank	18.080
(9.200)	Concordia Financial Group Ltd	Deutsche Bank	(2.958)
(16.400)	Concordia Financial Group Ltd	Credit Suisse	(3.955)
(10.400)	Concordia Financial Group Ltd	JP Morgan	(2.508)
(28.300)	Concordia Financial Group Ltd	Bank of America Merrill Lynch	(9.100)
(5.900)	Cosmos Pharmaceutical Corp	Bank of America Merrill Lynch	(83.796)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(1.700)	Cosmos Pharmaceutical Corp	Deutsche Bank	(24.145)
(3.600)	Cosmos Pharmaceutical Corp	JP Morgan	(55.632)
(3.900)	Cosmos Pharmaceutical Corp	Citibank	(42.153)
(2.800)	Cosmos Pharmaceutical Corp	Credit Suisse	(43.269)
13.600	Credit Saison Co Ltd	Bank of America Merrill Lynch	6.560
23.700	Credit Saison Co Ltd	Citibank	15.878
23.400	Credit Saison Co Ltd	JP Morgan	(26.964)
15.600	Credit Saison Co Ltd	Credit Suisse	(17.976)
400	Credit Saison Co Ltd	Deutsche Bank	193
(6.000)	CyberAgent Inc	Citibank	10.451
(15.200)	CyberAgent Inc	JP Morgan	7.468
(4.400)	CyberAgent Inc	Bank of America Merrill Lynch	2.162
(10.200)	CyberAgent Inc	Credit Suisse	5.011
(2.700)	CyberAgent Inc	Deutsche Bank	1.326
46.500	Dai Nippon Printing Co Ltd	Bank of America Merrill Lynch	831
28.500	Dai Nippon Printing Co Ltd	Citibank	3.564
7.400	Dai Nippon Printing Co Ltd	JP Morgan	(24.920)
42.000	Dai Nippon Printing Co Ltd	Credit Suisse	(141.438)
6.000	Dai Nippon Printing Co Ltd	Deutsche Bank	107
(7.800)	Dai-ichi Life Holdings Inc	Deutsche Bank	(12.088)
(14.600)	Dai-ichi Life Holdings Inc	Citibank	(10.629)
(13.800)	Dai-ichi Life Holdings Inc	Credit Suisse	(20.648)
(59.900)	Dai-ichi Life Holdings Inc	JP Morgan	(89.623)
(25.300)	Dai-ichi Life Holdings Inc	Bank of America Merrill Lynch	(39.210)
16.300	Daicel Corp	JP Morgan	5.970
12.200	Daicel Corp	Bank of America Merrill Lynch	5.558
22.500	Daicel Corp	Citibank	804
23.200	Daicel Corp	Credit Suisse	8.497
50.900	Daicel Corp	Deutsche Bank	23.188
(2.800)	Daido Steel Co Ltd	Bank of America Merrill Lynch	1.251
(1.800)	Daido Steel Co Ltd	JP Morgan	8.361
(1.200)	Daido Steel Co Ltd	Citibank	1.608
(500)	Daido Steel Co Ltd	Deutsche Bank	223
(25.200)	Daifuku Co Ltd	Citibank	65.279
(11.500)	Daifuku Co Ltd	JP Morgan	(7.191)
(2.600)	Daifuku Co Ltd	Deutsche Bank	(6.735)
32.500	Daiichi Sankyo Co Ltd	Bank of America Merrill Lynch	32.369
10.100	Daiichi Sankyo Co Ltd	Citibank	6.766
20.300	Daiichi Sankyo Co Ltd	Deutsche Bank	20.218
26.900	Daiichi Sankyo Co Ltd	Credit Suisse	5.406
18.400	Daiichi Sankyo Co Ltd	JP Morgan	3.698
16.000	Daiichikosho Co Ltd	Bank of America Merrill Lynch	34.301
26.100	Daiichikosho Co Ltd	JP Morgan	(18.651)
15.900	Daiichikosho Co Ltd	Citibank	24.145
3.600	Daiichikosho Co Ltd	Credit Suisse	(2.573)
4.200	Daiichikosho Co Ltd	Deutsche Bank	9.004
(9.100)	Daikin Industries Ltd	Citibank	(8.129)
(7.200)	Daikin Industries Ltd	JP Morgan	17.365
(1.600)	Daikin Industries Ltd	Bank of America Merrill Lynch	(4.002)
(1.900)	Daikin Industries Ltd	Credit Suisse	4.582
(1.400)	Daikin Industries Ltd	Deutsche Bank	(3.502)
1.100	Daishi Bank Ltd/The	Bank of America Merrill Lynch	(1.130)
2.600	Daishi Bank Ltd/The	Citibank	(116)
3.700	Daishi Bank Ltd/The	JP Morgan	(17.352)
100	Daishi Bank Ltd/The	Credit Suisse	(469)
400	Daishi Bank Ltd/The	Deutsche Bank	(411)
14.000	Daiwa Securities Group Inc	Bank of America Merrill Lynch	(175)
42.000	Daiwa Securities Group Inc	Citibank	675
124.000	Daiwa Securities Group Inc	JP Morgan	(37.770)
12.000	Daiwa Securities Group Inc	Credit Suisse	(3.655)
	Japon *suite*		
74.000	Daiwa Securities Group Inc	Deutsche Bank	(925)
(120.200)	DeNA Co Ltd	Bank of America Merrill Lynch	92.338
(50.000)	DeNA Co Ltd	Credit Suisse	21.438
(10.800)	DeNA Co Ltd	Deutsche Bank	8.297
(71.800)	DeNA Co Ltd	JP Morgan	30.785
(6.000)	DeNA Co Ltd	Citibank	10.719
14.800	Denka Co Ltd	JP Morgan	39.661
32.200	Denka Co Ltd	Bank of America Merrill Lynch	116.490
7.400	Denka Co Ltd	Citibank	(2.314)
12.800	Denka Co Ltd	Credit Suisse	34.301
4.500	Denka Co Ltd	Deutsche Bank	16.280
7.200	Denso Corp	Citibank	(9.519)
5.900	Denso Corp	JP Morgan	(12.965)
700	Denso Corp	Credit Suisse	(1.538)
(20.700)	Dentsu Inc	JP Morgan	(36.056)
(20.700)	Dentsu Inc	Citibank	(65.641)
(11.700)	Dentsu Inc	Bank of America Merrill Lynch	(16.199)
(5.700)	Dentsu Inc	Deutsche Bank	(7.892)
1.900	DIC Corp	JP Morgan	339
2.600	DIC Corp	Bank of America Merrill Lynch	5.226
16.000	DIC Corp	Credit Suisse	2.858
4.900	DIC Corp	Deutsche Bank	9.848
(2.900)	Disco Corp	JP Morgan	67.092
(900)	Disco Corp	Bank of America Merrill Lynch	13.345
(1.000)	Disco Corp	Credit Suisse	23.135
(1.800)	Disco Corp	Citibank	53.542
(400)	Disco Corp	Deutsche Bank	5.931
(11.600)	DMG Mori Co Ltd	Bank of America Merrill Lynch	11.916
(20.500)	Don Quijote Holdings Co Ltd	Citibank	(58.598)
(31.700)	Don Quijote Holdings Co Ltd	Bank of America Merrill Lynch	(147.244)
(51.400)	Don Quijote Holdings Co Ltd	JP Morgan	(185.949)
(19.500)	Don Quijote Holdings Co Ltd	Credit Suisse	(70.545)
(10.300)	Don Quijote Holdings Co Ltd	Deutsche Bank	(47.843)
1.000	Dowa Holdings Co Ltd	Citibank	(1.161)
400	Dowa Holdings Co Ltd	JP Morgan	(2.394)
1.100	Dowa Holdings Co Ltd	Credit Suisse	(6.583)
200	Dowa Holdings Co Ltd	Deutsche Bank	(527)
4.600	East Japan Railway Co	Bank of America Merrill Lynch	2.465
5.300	East Japan Railway Co	Citibank	7.812
9.000	East Japan Railway Co	JP Morgan	(48.236)
500	East Japan Railway Co	Credit Suisse	(2.680)
1.800	East Japan Railway Co	Deutsche Bank	965
(66.600)	Ebara Corp	Citibank	190.371
(11.300)	Ebara Corp	Credit Suisse	(17.664)
4.200	Eisai Co Ltd	Bank of America Merrill Lynch	5.177
1.200	Eisai Co Ltd	Credit Suisse	(1.104)
6.500	Eisai Co Ltd	Citibank	4.413
100	Eisai Co Ltd	Deutsche Bank	123
15.500	Ezaki Glico Co Ltd	Bank of America Merrill Lynch	(6.923)
12.600	Ezaki Glico Co Ltd	Citibank	13.506
2.200	Ezaki Glico Co Ltd	JP Morgan	(2.555)
10.800	Ezaki Glico Co Ltd	Credit Suisse	(12.541)
2.900	Ezaki Glico Co Ltd	Deutsche Bank	(1.295)
(9.100)	FamilyMart UNY Holdings Co Ltd	Citibank	(52.023)
(23.014)	FamilyMart UNY Holdings Co Ltd	JP Morgan	(193.239)
(73.600)	FamilyMart UNY Holdings Co Ltd	Bank of America Merrill Lynch	(729.754)
(16.600)	FamilyMart UNY Holdings Co Ltd	Credit Suisse	(139.384)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(9.500)	FamilyMart UNY Holdings Co Ltd	Deutsche Bank	(94.194)
(2.400)	FANUC Corp	Bank of America Merrill Lynch	(18.222)
(3.800)	FANUC Corp	Citibank	7.128
(4.500)	FANUC Corp	JP Morgan	16.883
(1.200)	FANUC Corp	Credit Suisse	4.502
(1.500)	FANUC Corp	Deutsche Bank	(11.389)
(600)	Fast Retailing Co Ltd	Bank of America Merrill Lynch	(24.547)
(1.900)	Fast Retailing Co Ltd	JP Morgan	(65.002)
(100)	Fast Retailing Co Ltd	Credit Suisse	(3.421)
(100)	Fast Retailing Co Ltd	Deutsche Bank	(4.091)
(9.400)	FP Corp	Bank of America Merrill Lynch	(27.709)
(7.700)	FP Corp	Citibank	(22.010)
(4.200)	FP Corp	Credit Suisse	(12.381)
(15.000)	FP Corp	JP Morgan	(44.216)
(2.200)	FP Corp	Deutsche Bank	(6.485)
18.000	Fuji Electric Co Ltd	Bank of America Merrill Lynch	(2.412)
10.000	Fuji Electric Co Ltd	Citibank	(4.645)
7.000	Fuji Electric Co Ltd	JP Morgan	(4.565)
14.000	Fuji Electric Co Ltd	Credit Suisse	(9.129)
1.000	Fuji Electric Co Ltd	Deutsche Bank	(134)
(9.500)	Fuji Oil Holdings Inc	Bank of America Merrill Lynch	(24.694)
(26.300)	Fuji Oil Holdings Inc	JP Morgan	(79.875)
(9.200)	Fuji Oil Holdings Inc	Citibank	(10.683)
(12.400)	Fuji Oil Holdings Inc	Credit Suisse	(37.660)
(3.000)	Fuji Oil Holdings Inc	Deutsche Bank	(7.798)
21.900	FUJIFILM Holdings Corp	Bank of America Merrill Lynch	23.670
71.900	FUJIFILM Holdings Corp	JP Morgan	(58.445)
29.500	FUJIFILM Holdings Corp	Credit Suisse	(23.979)
4.200	FUJIFILM Holdings Corp	Citibank	3.301
3.000	FUJIFILM Holdings Corp	Deutsche Bank	3.243
102.400	Fujikura Ltd	Bank of America Merrill Lynch	106.105
158.300	Fujikura Ltd	Citibank	(2.828)
62.900	Fujikura Ltd	JP Morgan	28.093
72.000	Fujikura Ltd	Credit Suisse	32.157
78.600	Fujikura Ltd	Deutsche Bank	81.444
6.000	Fujitsu General Ltd	Bank of America Merrill Lynch	10.612
9.500	Fujitsu General Ltd	JP Morgan	17.651
11.500	Fujitsu General Ltd	Citibank	14.176
15.600	Fujitsu General Ltd	Credit Suisse	28.984
8.500	Fujitsu General Ltd	Deutsche Bank	15.034
175.000	Fujitsu Ltd	Bank of America Merrill Lynch	4.377
172.000	Fujitsu Ltd	JP Morgan	(60.534)
161.000	Fujitsu Ltd	Citibank	27.612
284.000	Fujitsu Ltd	Credit Suisse	(99.952)
195.000	Fujitsu Ltd	Deutsche Bank	4.877
(96.000)	Fukuoka Financial Group Inc	Deutsche Bank	(27.441)
(76.000)	Fukuoka Financial Group Inc	JP Morgan	(8.825)
(38.000)	Fukuoka Financial Group Inc	Bank of America Merrill Lynch	(10.862)
(66.000)	Fukuoka Financial Group Inc	Citibank	(12.381)
(84.000)	Fukuoka Financial Group Inc	Credit Suisse	(9.754)
(700)	Fukuyama Transporting Co Ltd	Citibank	(2.282)
(3.600)	Fukuyama Transporting Co Ltd	Bank of America Merrill Lynch	(14.310)
(2.900)	Fukuyama Transporting Co Ltd	Credit Suisse	(6.865)
(1.200)	Fukuyama Transporting Co Ltd	Deutsche Bank	(4.770)
14.100	Furukawa Electric Co Ltd	Bank of America Merrill Lynch	27.709
	Japon *suite*		
3.800	Furukawa Electric Co Ltd	Citibank	(5.431)
6.100	Furukawa Electric Co Ltd	JP Morgan	(3.269)
16.600	Glory Ltd	Bank of America Merrill Lynch	(2.966)
17.600	Glory Ltd	Citibank	786
16.900	Glory Ltd	JP Morgan	(27.173)
5.000	Glory Ltd	Deutsche Bank	(893)
18.800	Glory Ltd	Credit Suisse	(30.228)
(400)	GMO Payment Gateway Inc	Bank of America Merrill Lynch	1.108
(10.500)	GMO Payment Gateway Inc	Citibank	22.510
(500)	GMO Payment Gateway Inc	Credit Suisse	(268)
(7.900)	GMO Payment Gateway Inc	Deutsche Bank	21.876
(41.200)	GMO Payment Gateway Inc	JP Morgan	(22.081)
24.300	Gree Inc	Bank of America Merrill Lynch	1.954
64.900	Gree Inc	Deutsche Bank	5.218
57.500	Gree Inc	JP Morgan	(13.868)
34.000	GS Yuasa Corp	Bank of America Merrill Lynch	3.341
30.000	GS Yuasa Corp	Citibank	(1.340)
19.000	GS Yuasa Corp	JP Morgan	–
62.000	GS Yuasa Corp	Credit Suisse	–
5.000	GS Yuasa Corp	Deutsche Bank	491
139.000	GungHo Online Entertainment Inc	Bank of America Merrill Lynch	(11.175)
138.900	GungHo Online Entertainment Inc	Deutsche Bank	(11.167)
57.200	GungHo Online Entertainment Inc	Credit Suisse	(19.927)
662.800	GungHo Online Entertainment Inc	Citibank	(53.285)
824.700	GungHo Online Entertainment Inc	JP Morgan	(287.301)
20.300	Gunma Bank Ltd/The	Citibank	2.720
51.600	Gunma Bank Ltd/The	Bank of America Merrill Lynch	2.305
3.300	Gunma Bank Ltd/The	Deutsche Bank	147
35.600	Gunma Bank Ltd/The	JP Morgan	(13.038)
(5.100)	H2O Retailing Corp	Bank of America Merrill Lynch	(4.920)
3.400	Hachijuni Bank Ltd/The	Citibank	152
3.600	Hachijuni Bank Ltd/The	Bank of America Merrill Lynch	(193)
2.200	Hachijuni Bank Ltd/The	Credit Suisse	(825)
13.500	Hachijuni Bank Ltd/The	JP Morgan	(5.065)
300	Hachijuni Bank Ltd/The	Deutsche Bank	(16)
21.900	Hakuhodo DY Holdings Inc	JP Morgan	(23.670)
9.900	Hakuhodo DY Holdings Inc	Bank of America Merrill Lynch	4.422
19.500	Hakuhodo DY Holdings Inc	Citibank	5.922
2.400	Hakuhodo DY Holdings Inc	Credit Suisse	(2.594)
15.800	Hakuhodo DY Holdings Inc	Deutsche Bank	7.057
(14.900)	Hamamatsu Photonics KK	Bank of America Merrill Lynch	9.982
(2.700)	Hamamatsu Photonics KK	Citibank	3.377
(19.400)	Hamamatsu Photonics KK	JP Morgan	(2.599)
(5.500)	Hamamatsu Photonics KK	Credit Suisse	(737)
(2.700)	Hamamatsu Photonics KK	Deutsche Bank	1.809
10.600	Hankyu Hanshin Holdings Inc	JP Morgan	(9.469)
2.800	Hankyu Hanshin Holdings Inc	Bank of America Merrill Lynch	4.002
3.000	Hankyu Hanshin Holdings Inc	Citibank	5.494
400	Hankyu Hanshin Holdings Inc	Deutsche Bank	572
900	Hankyu Hanshin Holdings Inc	Credit Suisse	(804)
(18.160)	Harmonic Drive Systems Inc	Citibank	74.619
(45.598)	Harmonic Drive Systems Inc	JP Morgan	(256.603)
127.700	Haseko Corp	Bank of America Merrill Lynch	23.954
14.500	Haseko Corp	JP Morgan	7.124
14.600	Haseko Corp	Credit Suisse	7.173

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
7.100	Haseko Corp	Citibank	(634)
5.600	Haseko Corp	Deutsche Bank	1.050
16.800	Heiwa Corp	Bank of America Merrill Lynch	(19.809)
5.800	Heiwa Corp	Citibank	(1.554)
16.500	Heiwa Corp	JP Morgan	(34.489)
2.600	Heiwa Corp	Deutsche Bank	(3.066)
2.500	Hikari Tsushin Inc	Bank of America Merrill Lynch	25.458
3.500	Hikari Tsushin Inc	Citibank	11.568
6.200	Hikari Tsushin Inc	JP Morgan	66.458
1.800	Hikari Tsushin Inc	Credit Suisse	19.294
1.800	Hikari Tsushin Inc	Deutsche Bank	18.330
(12.500)	Hino Motors Ltd	Bank of America Merrill Lynch	(6.923)
(1.300)	Hino Motors Ltd	Credit Suisse	314
(100)	Hino Motors Ltd	Deutsche Bank	(55)
4.000	Hirose Electric Co Ltd	Bank of America Merrill Lynch	(3.216)
5.600	Hirose Electric Co Ltd	Citibank	(33.515)
4.100	Hirose Electric Co Ltd	JP Morgan	(25.270)
1.700	Hirose Electric Co Ltd	Deutsche Bank	(1.367)
(21.400)	Hiroshima Bank Ltd/The	JP Morgan	6.308
(8.000)	Hiroshima Bank Ltd/The	Bank of America Merrill Lynch	(1.501)
(3.500)	Hiroshima Bank Ltd/The	Credit Suisse	1.032
(6.000)	Hiroshima Bank Ltd/The	Deutsche Bank	(1.125)
4.400	Hisamitsu Pharmaceutical Co Inc	Citibank	9.826
7.100	Hisamitsu Pharmaceutical Co Inc	JP Morgan	(10.147)
5.600	Hisamitsu Pharmaceutical Co Inc	Credit Suisse	(8.004)
7.000	Hisamitsu Pharmaceutical Co Inc	Bank of America Merrill Lynch	(625)
1.400	Hisamitsu Pharmaceutical Co Inc	Deutsche Bank	(125)
(200)	Hitachi Capital Corp	Credit Suisse	250
(2.500)	Hitachi Capital Corp	Bank of America Merrill Lynch	(1.586)
(2.200)	Hitachi Capital Corp	JP Morgan	2.751
(3.500)	Hitachi Capital Corp	Deutsche Bank	(2.220)
25.400	Hitachi Chemical Co Ltd	Bank of America Merrill Lynch	(24.277)
15.500	Hitachi Chemical Co Ltd	JP Morgan	(36.967)
8.200	Hitachi Chemical Co Ltd	Citibank	(220)
3.500	Hitachi Chemical Co Ltd	Credit Suisse	(8.347)
1.500	Hitachi Construction Machinery Co Ltd	Citibank	(804)
1.400	Hitachi Construction Machinery Co Ltd	JP Morgan	(4.314)
5.600	Hitachi Construction Machinery Co Ltd	Bank of America Merrill Lynch	(2.001)
5.700	Hitachi High-Technologies Corp	Citibank	(19.093)
12.200	Hitachi High-Technologies Corp	JP Morgan	(40.866)
200	Hitachi High-Technologies Corp	Credit Suisse	(670)
12.800	Hitachi High-Technologies Corp	Bank of America Merrill Lynch	(33.729)
264.000	Hitachi Ltd	Bank of America Merrill Lynch	(43.627)
13.000	Hitachi Ltd	Citibank	(2.299)
359.000	Hitachi Ltd	JP Morgan	(204.593)
23.000	Hitachi Ltd	Credit Suisse	(13.108)
47.000	Hitachi Ltd	Deutsche Bank	(7.767)
(52.900)	Hitachi Metals Ltd	Bank of America Merrill Lynch	(18.901)
(17.100)	Hitachi Metals Ltd	Citibank	(6.110)
(48.300)	Hitachi Metals Ltd	JP Morgan	28.907
(11.500)	Hitachi Metals Ltd	Credit Suisse	6.883
(9.600)	Hitachi Metals Ltd	Deutsche Bank	(3.430)
(600)	Hitachi Transport System Ltd	Citibank	(166)
(16.900)	Hitachi Transport System Ltd	JP Morgan	–
(1.300)	Hitachi Transport System Ltd	Deutsche Bank	(1.498)
(4.700)	Hokuhoku Financial Group Inc	JP Morgan	5.206
(800)	Hokuhoku Financial Group Inc	Citibank	(436)
(600)	Hokuhoku Financial Group Inc	Credit Suisse	665
(600)	Hokuhoku Financial Group Inc	Deutsche Bank	(322)
(4.800)	Honda Motor Co Ltd	Bank of America Merrill Lynch	(5.317)
(41.400)	Honda Motor Co Ltd	Citibank	(10.724)
(36.000)	Honda Motor Co Ltd	JP Morgan	29.585
(4.800)	Honda Motor Co Ltd	Credit Suisse	3.945
(10.400)	Honda Motor Co Ltd	Deutsche Bank	(11.519)
600	Hoshizaki Corp	Citibank	107
7.300	Hoshizaki Corp	JP Morgan	21.519
11.300	Hoshizaki Corp	Bank of America Merrill Lynch	35.328
4.300	Hoshizaki Corp	Deutsche Bank	13.444
900	Hoshizaki Corp	Credit Suisse	2.653
(20.400)	House Foods Group Inc	JP Morgan	(40.089)
(4.200)	House Foods Group Inc	Bank of America Merrill Lynch	(7.128)
(300)	House Foods Group Inc	Credit Suisse	(817)
(500)	House Foods Group Inc	Deutsche Bank	(849)
10.100	Hoya Corp	Citibank	(34.013)
58.300	Hoya Corp	JP Morgan	(365.984)
62.100	Hoya Corp	Bank of America Merrill Lynch	(243.519)
21.400	Hoya Corp	Deutsche Bank	(83.918)
2.600	Hoya Corp	Credit Suisse	(17.813)
14.600	Ibiden Co Ltd	JP Morgan	(9.781)
11.300	Ibiden Co Ltd	Bank of America Merrill Lynch	5.350
(1.900)	Idemitsu Kosan Co Ltd	Bank of America Merrill Lynch	(6.280)
(15.200)	Idemitsu Kosan Co Ltd	Credit Suisse	(38.017)
(2.900)	Idemitsu Kosan Co Ltd	Deutsche Bank	(9.585)
(9.500)	Idemitsu Kosan Co Ltd	JP Morgan	(23.761)
(12.800)	IHI Corp	Deutsche Bank	(4.573)
(3.300)	IHI Corp	Bank of America Merrill Lynch	(1.179)
(88.200)	Iida Group Holdings Co Ltd	Bank of America Merrill Lynch	(99.269)
(45.500)	Iida Group Holdings Co Ltd	Citibank	(26.418)
(107.400)	Iida Group Holdings Co Ltd	Credit Suisse	109.367
(80.900)	Iida Group Holdings Co Ltd	Deutsche Bank	(91.053)
(148.200)	Iida Group Holdings Co Ltd	JP Morgan	150.914
(14.800)	Inpex Corp	JP Morgan	(26.705)
(48.300)	Isetan Mitsukoshi Holdings Ltd	Credit Suisse	(28.907)
(14.900)	Isetan Mitsukoshi Holdings Ltd	Deutsche Bank	(12.245)
(26.000)	Isetan Mitsukoshi Holdings Ltd	Citibank	(20.205)
(43.700)	Isetan Mitsukoshi Holdings Ltd	JP Morgan	(26.154)
(41.800)	Isetan Mitsukoshi Holdings Ltd	Bank of America Merrill Lynch	(34.351)
(24.800)	Isuzu Motors Ltd	Bank of America Merrill Lynch	(17.390)
(10.500)	Isuzu Motors Ltd	Citibank	985
(5.300)	Isuzu Motors Ltd	Credit Suisse	(95)
(3.000)	Isuzu Motors Ltd	Deutsche Bank	(2.104)
(52.900)	Isuzu Motors Ltd	JP Morgan	(945)
31.900	Ito En Ltd	Bank of America Merrill Lynch	44.167
19.100	Ito En Ltd	Citibank	11.943

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
18.400	Ito En Ltd	JP Morgan	22.188
19.000	Ito En Ltd	Credit Suisse	22.912
6.200	Ito En Ltd	Deutsche Bank	8.584
111.700	ITOCHU Corp	Bank of America Merrill Lynch	57.870
19.600	ITOCHU Corp	Citibank	7.791
22.200	ITOCHU Corp	JP Morgan	(12.295)
43.600	ITOCHU Corp	Credit Suisse	(24.146)
39.500	ITOCHU Corp	Deutsche Bank	20.464
2.100	Itochu Techno-Solutions Corp	Citibank	657
8.400	Itochu Techno-Solutions Corp	Bank of America Merrill Lynch	12.756
5.600	Itochu Techno-Solutions Corp	JP Morgan	(3.502)
6.700	Itochu Techno-Solutions Corp	Credit Suisse	(4.189)
3.000	Itochu Techno-Solutions Corp	Deutsche Bank	4.556
(7.100)	Itoham Yonekyu Holdings Inc	Credit Suisse	4.820
(11.000)	Itoham Yonekyu Holdings Inc	Deutsche Bank	(1.474)
(75.600)	Itoham Yonekyu Holdings Inc	Bank of America Merrill Lynch	(10.130)
(131.200)	Itoham Yonekyu Holdings Inc	JP Morgan	89.068
(15.800)	Iyo Bank Ltd/The	Bank of America Merrill Lynch	(1.835)
(1.400)	Iyo Bank Ltd/The	Citibank	(238)
(16.200)	Iyo Bank Ltd/The	Credit Suisse	7.525
(9.000)	Iyo Bank Ltd/The	Deutsche Bank	(1.045)
(26.800)	Iyo Bank Ltd/The	JP Morgan	12.448
20.200	Izumi Co Ltd	JP Morgan	66.762
11.100	Izumi Co Ltd	Bank of America Merrill Lynch	76.347
4.200	Izumi Co Ltd	Citibank	18.758
4.100	Izumi Co Ltd	Credit Suisse	13.551
1.900	Izumi Co Ltd	Deutsche Bank	13.068
(24.500)	J Front Retailing Co Ltd	JP Morgan	(31.733)
(8.800)	J Front Retailing Co Ltd	Credit Suisse	(11.398)
(8.600)	J Front Retailing Co Ltd	Bank of America Merrill Lynch	(13.367)
41.300	Jafco Co Ltd	Credit Suisse	25.824
6.000	Jafco Co Ltd	Bank of America Merrill Lynch	11.791
15.100	Jafco Co Ltd	Deutsche Bank	29.674
18.000	Japan Airlines Co Ltd	Deutsche Bank	24.439
12.400	Japan Airlines Co Ltd	Bank of America Merrill Lynch	16.836
27.900	Japan Airlines Co Ltd	Credit Suisse	(2.243)
14.900	Japan Airlines Co Ltd	Citibank	8.784
26.500	Japan Airlines Co Ltd	JP Morgan	(2.130)
900	Japan Airport Terminal Co Ltd	Citibank	603
3.100	Japan Airport Terminal Co Ltd	JP Morgan	692
1.200	Japan Airport Terminal Co Ltd	Bank of America Merrill Lynch	1.018
100	Japan Airport Terminal Co Ltd	Deutsche Bank	85
(8.400)	Japan Exchange Group Inc	Credit Suisse	(2.401)
(18.500)	Japan Exchange Group Inc	Bank of America Merrill Lynch	(20.657)
(14.100)	Japan Exchange Group Inc	Deutsche Bank	(15.744)
(42.400)	Japan Exchange Group Inc	Citibank	(25.754)
(19.000)	Japan Exchange Group Inc	JP Morgan	(5.431)
(16.900)	Japan Post Bank Co Ltd	Credit Suisse	(1.510)
(12.400)	Japan Post Bank Co Ltd	Deutsche Bank	(4.652)
(27.100)	Japan Post Bank Co Ltd	Bank of America Merrill Lynch	(10.167)
(34.300)	Japan Post Bank Co Ltd	Citibank	(13.175)
(13.400)	Japan Post Bank Co Ltd	JP Morgan	(1.197)
48.500	Japan Post Holdings Co Ltd	Bank of America Merrill Lynch	16.463
(12.000)	Japan Tobacco Inc	Credit Suisse	11.041
(19.500)	Japan Tobacco Inc	Citibank	(4.529)
(9.500)	Japan Tobacco Inc	Deutsche Bank	(1.273)
(1.800)	JFE Holdings Inc	Bank of America Merrill Lynch	(3.803)
(15.600)	JFE Holdings Inc	Credit Suisse	(9.476)
	Japon *suite*		
(600)	JFE Holdings Inc	JP Morgan	(2.100)
(115.900)	JGC Corp	JP Morgan	72.470
(87.900)	JGC Corp	Bank of America Merrill Lynch	(47.895)
(79.300)	JGC Corp	Citibank	(27.626)
(40.700)	JGC Corp	Credit Suisse	25.449
(25.700)	JGC Corp	Deutsche Bank	(14.004)
36.100	JSR Corp	Bank of America Merrill Lynch	–
18.000	JSR Corp	JP Morgan	(16.239)
28.300	JSR Corp	Citibank	(5.309)
1.100	JTEKT Corp	Bank of America Merrill Lynch	(648)
28.500	JTEKT Corp	JP Morgan	(29.276)
20.400	JTEKT Corp	Citibank	(12.938)
1.600	JTEKT Corp	Credit Suisse	(1.644)
36.800	JXTG Holdings Inc	Credit Suisse	(99)
51.800	JXTG Holdings Inc	Citibank	(5.969)
21.300	JXTG Holdings Inc	Deutsche Bank	3.368
57.700	JXTG Holdings Inc	JP Morgan	(155)
19.300	JXTG Holdings Inc	Bank of America Merrill Lynch	3.051
16.300	K's Holdings Corp	Citibank	15.870
13.000	K's Holdings Corp	Credit Suisse	16.025
9.100	K's Holdings Corp	Bank of America Merrill Lynch	17.639
7.700	K's Holdings Corp	Deutsche Bank	14.925
15.100	K's Holdings Corp	JP Morgan	18.614
14.300	Kagome Co Ltd	Citibank	9.580
15.000	Kagome Co Ltd	Bank of America Merrill Lynch	36.177
29.600	Kagome Co Ltd	JP Morgan	42.305
7.800	Kagome Co Ltd	Credit Suisse	11.148
6.300	Kagome Co Ltd	Deutsche Bank	15.194
65.000	Kajima Corp	Citibank	16.838
470.000	Kajima Corp	JP Morgan	(260.295)
96.000	Kajima Corp	Bank of America Merrill Lynch	37.731
81.000	Kajima Corp	Credit Suisse	(44.859)
48.000	Kajima Corp	Deutsche Bank	18.866
50.300	Kakaku.com Inc	JP Morgan	60.207
32.300	Kakaku.com Inc	Bank of America Merrill Lynch	40.393
63.500	Kakaku.com Inc	Citibank	36.869
2.200	Kaken Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(590)
21.300	Kaken Pharmaceutical Co Ltd	JP Morgan	(39.955)
5.900	Kaken Pharmaceutical Co Ltd	Credit Suisse	(11.067)
4.500	Kaken Pharmaceutical Co Ltd	Deutsche Bank	(1.206)
16.200	Kaken Pharmaceutical Co Ltd	Citibank	(8.682)
25.700	Kamigumi Co Ltd	JP Morgan	(63.360)
22.500	Kamigumi Co Ltd	Citibank	7.637
11.000	Kamigumi Co Ltd	Bank of America Merrill Lynch	6.190
1.900	Kamigumi Co Ltd	Credit Suisse	(4.684)
12.700	Kamigumi Co Ltd	Deutsche Bank	7.147
16.000	Kaneka Corp	JP Morgan	3.859
37.000	Kaneka Corp	Credit Suisse	8.924
65.000	Kaneka Corp	Citibank	12.193
6.000	Kaneka Corp	Bank of America Merrill Lynch	3.859
29.000	Kaneka Corp	Deutsche Bank	18.651
(61.200)	Kansai Paint Co Ltd	Bank of America Merrill Lynch	(150.882)
(5.900)	Kansai Paint Co Ltd	Citibank	(12.121)
(165.900)	Kansai Paint Co Ltd	JP Morgan	(54.831)
(26.800)	Kansai Paint Co Ltd	Credit Suisse	(8.858)
(17.100)	Kansai Paint Co Ltd	Deutsche Bank	(42.158)
27.700	Kao Corp	Bank of America Merrill Lynch	123.221
41.700	Kao Corp	Citibank	178.422

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
11.900	Kao Corp	JP Morgan	44.645
17.300	Kao Corp	Deutsche Bank	76.958
14.300	Kao Corp	Credit Suisse	53.649
(3.500)	Kawasaki Heavy Industries Ltd	JP Morgan	10.161
(13.900)	Kawasaki Kisen Kaisha Ltd	Bank of America Merrill Lynch	(13.037)
(10.100)	Kawasaki Kisen Kaisha Ltd	JP Morgan	5.233
(53.129)	Kawasaki Kisen Kaisha Ltd	Credit Suisse	27.526
(30.900)	Kawasaki Kisen Kaisha Ltd	Deutsche Bank	(28.982)
(74.086)	Kawasaki Kisen Kaisha Ltd	Citibank	(54.266)
14.700	KDDI Corp	Citibank	26.918
3.500	KDDI Corp	JP Morgan	2.345
1.000	KDDI Corp	Credit Suisse	670
10.300	KDDI Corp	Bank of America Merrill Lynch	23.277
4.800	KDDI Corp	Deutsche Bank	10.848
(13.900)	Keihan Holdings Co Ltd	Citibank	(16.762)
(1.600)	Keihan Holdings Co Ltd	Bank of America Merrill Lynch	(1.072)
(12.700)	Keihan Holdings Co Ltd	JP Morgan	9.075
(2.900)	Keihan Holdings Co Ltd	Deutsche Bank	(1.943)
(2.800)	Keikyu Corp	Bank of America Merrill Lynch	(2.526)
(16.200)	Keikyu Corp	JP Morgan	34.151
(1.600)	Keikyu Corp	Deutsche Bank	(1.443)
(14.400)	Keio Corp	Credit Suisse	(1.286)
(8.300)	Keio Corp	Citibank	(26.690)
(11.200)	Keio Corp	JP Morgan	(1.000)
(3.500)	Keio Corp	Deutsche Bank	(10.004)
(10.800)	Keio Corp	Bank of America Merrill Lynch	(30.871)
(9.500)	Keisei Electric Railway Co Ltd	Citibank	(17.820)
(33.800)	Keisei Electric Railway Co Ltd	JP Morgan	(57.365)
(60.300)	Keisei Electric Railway Co Ltd	Bank of America Merrill Lynch	(183.135)
(2.400)	Keisei Electric Railway Co Ltd	Deutsche Bank	(7.289)
(3.300)	Kewpie Corp	Deutsche Bank	(3.390)
(17.500)	Kewpie Corp	Bank of America Merrill Lynch	(17.977)
(21.000)	Kewpie Corp	JP Morgan	(6.190)
(1.200)	Kewpie Corp	Citibank	(450)
(2.500)	Keyence Corp	Bank of America Merrill Lynch	22.108
(2.300)	Keyence Corp	Credit Suisse	51.979
(7.500)	Keyence Corp	JP Morgan	169.495
(11.500)	Keyence Corp	Citibank	294.819
(2.900)	Keyence Corp	Deutsche Bank	25.645
(3.800)	Kikkoman Corp	Bank of America Merrill Lynch	(16.802)
(2.400)	Kikkoman Corp	Credit Suisse	(7.503)
(3.100)	Kikkoman Corp	Citibank	(6.646)
(1.000)	Kikkoman Corp	Deutsche Bank	(4.422)
59.800	Kinden Corp	Citibank	20.298
54.200	Kinden Corp	Bank of America Merrill Lynch	44.541
112.200	Kinden Corp	JP Morgan	(7.016)
52.900	Kinden Corp	Credit Suisse	(3.308)
57.000	Kinden Corp	Deutsche Bank	46.842
(7.400)	Kintetsu Group Holdings Co Ltd	Citibank	(16.525)
(2.800)	Kintetsu Group Holdings Co Ltd	Bank of America Merrill Lynch	(5.753)
(6.600)	Kintetsu Group Holdings Co Ltd	JP Morgan	(1.474)
(1.000)	Kintetsu Group Holdings Co Ltd	Deutsche Bank	(2.054)
55.300	Kirin Holdings Co Ltd	Citibank	(8.891)
67.100	Kirin Holdings Co Ltd	JP Morgan	(27.571)
10.200	Kirin Holdings Co Ltd	Bank of America Merrill Lynch	1.594
	Japon *suite*		
39.400	Kirin Holdings Co Ltd	Deutsche Bank	6.159
29.300	Kirin Holdings Co Ltd	Credit Suisse	(12.039)
9.600	Kissei Pharmaceutical Co Ltd	Citibank	(3.001)
11.800	Kissei Pharmaceutical Co Ltd	JP Morgan	(14.757)
1.400	Kissei Pharmaceutical Co Ltd	Deutsche Bank	625
4.400	Kissei Pharmaceutical Co Ltd	Credit Suisse	(5.502)
4.900	Kissei Pharmaceutical Co Ltd	Bank of America Merrill Lynch	2.188
5.700	Kobayashi Pharmaceutical Co Ltd	Bank of America Merrill Lynch	18.330
18.100	Kobayashi Pharmaceutical Co Ltd	Credit Suisse	21.018
100	Kobayashi Pharmaceutical Co Ltd	JP Morgan	116
60.900	Kobe Steel Ltd	Credit Suisse	(12.512)
800	Koito Manufacturing Co Ltd	Bank of America Merrill Lynch	2.930
2.800	Koito Manufacturing Co Ltd	Citibank	(8.754)
4.700	Koito Manufacturing Co Ltd	Credit Suisse	(3.359)
1.100	Koito Manufacturing Co Ltd	Deutsche Bank	4.029
(10.400)	Komatsu Ltd	Bank of America Merrill Lynch	17.093
(30.000)	Komatsu Ltd	JP Morgan	102.635
(35.700)	Komatsu Ltd	Credit Suisse	122.136
(5.500)	Komatsu Ltd	Deutsche Bank	9.040
8.800	Komeri Co Ltd	JP Morgan	3.537
4.900	Komeri Co Ltd	Bank of America Merrill Lynch	5.690
2.800	Komeri Co Ltd	Citibank	2.751
5.200	Komeri Co Ltd	Deutsche Bank	6.038
4.600	Komeri Co Ltd	Credit Suisse	1.849
30.500	Konami Holdings Corp	Bank of America Merrill Lynch	46.315
8.000	Konami Holdings Corp	Citibank	5.002
8.200	Konami Holdings Corp	JP Morgan	(16.847)
5.000	Konami Holdings Corp	Credit Suisse	(10.272)
10.700	Konami Holdings Corp	Deutsche Bank	16.248
4.300	Konica Minolta Inc	Bank of America Merrill Lynch	2.343
133.200	Konica Minolta Inc	Citibank	74.958
79.100	Konica Minolta Inc	JP Morgan	2.826
43.100	Konica Minolta Inc	Credit Suisse	1.540
1.600	Kose Corp	Bank of America Merrill Lynch	21.009
(21.200)	Kubota Corp	Citibank	(14.676)
(139.400)	Kubota Corp	Bank of America Merrill Lynch	(206.080)
(113.200)	Kubota Corp	JP Morgan	(89.488)
(17.400)	Kubota Corp	Deutsche Bank	(25.723)
29.900	Kuraray Co Ltd	JP Morgan	(61.696)
20.700	Kuraray Co Ltd	Bank of America Merrill Lynch	(14.423)
49.300	Kuraray Co Ltd	Citibank	(25.542)
37.900	Kuraray Co Ltd	Credit Suisse	(78.204)
28.300	Kuraray Co Ltd	Deutsche Bank	(19.718)
27.600	Kurita Water Industries Ltd	JP Morgan	(16.025)
44.800	Kurita Water Industries Ltd	Bank of America Merrill Lynch	62.028
15.300	Kurita Water Industries Ltd	Citibank	3.417
20.100	Kurita Water Industries Ltd	Credit Suisse	(11.670)
29.900	Kurita Water Industries Ltd	Deutsche Bank	41.398
(24.800)	Kyocera Corp	JP Morgan	54.939
(21.600)	Kyocera Corp	Bank of America Merrill Lynch	–
(13.000)	Kyocera Corp	Citibank	9.406
(3.100)	Kyocera Corp	Credit Suisse	6.867
(5.900)	Kyocera Corp	Deutsche Bank	–
24.400	Kyorin Holdings Inc	Bank of America Merrill Lynch	(1.744)
20.200	Kyorin Holdings Inc	Citibank	10.105
21.500	Kyorin Holdings Inc	Deutsche Bank	(1.536)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
9.900	Kyorin Holdings Inc	Credit Suisse	(3.537)
15.900	Kyorin Holdings Inc	JP Morgan	(5.681)
(15.600)	Kyowa Exeo Corp	JP Morgan	(39.296)
(12.600)	Kyowa Exeo Corp	Citibank	(5.515)
(5.900)	Kyowa Hakko Kirin Co Ltd	Citibank	(2.582)
(5.600)	Kyowa Hakko Kirin Co Ltd	Bank of America Merrill Lynch	(3.251)
(12.000)	Kyowa Hakko Kirin Co Ltd	JP Morgan	2.465
(2.600)	Kyowa Hakko Kirin Co Ltd	Credit Suisse	534
(4.100)	Kyowa Hakko Kirin Co Ltd	Deutsche Bank	(2.381)
(57.000)	Kyudenko Corp	Credit Suisse	(198.571)
(17.200)	Kyudenko Corp	Deutsche Bank	(61.456)
(95.800)	Kyushu Financial Group Inc	JP Morgan	33.374
(19.000)	Kyushu Financial Group Inc	Deutsche Bank	–
(9.300)	Kyushu Financial Group Inc	Citibank	(332)
(54.000)	Kyushu Financial Group Inc	Bank of America Merrill Lynch	–
(9.400)	Kyushu Financial Group Inc	Credit Suisse	3.275
25.900	Kyushu Railway Co	Bank of America Merrill Lynch	12.724
16.300	Kyushu Railway Co	Credit Suisse	(24.752)
121.900	Kyushu Railway Co	Citibank	49.000
41.400	Kyushu Railway Co	Deutsche Bank	20.339
7.100	Kyushu Railway Co	JP Morgan	(10.782)
26.300	Lawson Inc	Bank of America Merrill Lynch	119.812
4.700	Lawson Inc	JP Morgan	9.656
6.200	Lawson Inc	Credit Suisse	12.738
4.400	Lawson Inc	Deutsche Bank	20.045
2.600	Lawson Inc	Citibank	10.451
(7.800)	LINE Corp	Credit Suisse	10.451
(70.400)	LINE Corp	Deutsche Bank	34.587
(107.848)	LINE Corp	JP Morgan	144.504
9.000	Lintec Corp	JP Morgan	(8.441)
18.800	Lintec Corp	Bank of America Merrill Lynch	26.701
6.700	Lintec Corp	Deutsche Bank	9.516
46.600	Lion Corp	JP Morgan	54.530
6.100	Lion Corp	Bank of America Merrill Lynch	9.590
36.000	Lion Corp	Credit Suisse	42.126
11.500	Lion Corp	Deutsche Bank	18.080
2.200	Lixil Group Corp	Credit Suisse	(1.277)
2.900	Lixil Group Corp	Deutsche Bank	1.891
21.400	Lixil Group Corp	Bank of America Merrill Lynch	13.954
27.100	Lixil Group Corp	JP Morgan	(15.735)
2.100	Lixil Group Corp	Citibank	1.257
(185.200)	M3 Inc	Bank of America Merrill Lynch	(397.034)
(9.600)	M3 Inc	Citibank	1.286
(16.100)	M3 Inc	Deutsche Bank	(34.515)
(44.100)	M3 Inc	JP Morgan	(51.210)
7.500	Mabuchi Motor Co Ltd	Citibank	(2.010)
18.000	Mabuchi Motor Co Ltd	JP Morgan	(51.452)
10.500	Mabuchi Motor Co Ltd	Bank of America Merrill Lynch	7.503
100	Mabuchi Motor Co Ltd	Credit Suisse	(286)
2.400	Mabuchi Motor Co Ltd	Deutsche Bank	1.715
(4.400)	Makita Corp	Bank of America Merrill Lynch	393
(500)	Makita Corp	Citibank	179
(6.700)	Makita Corp	Credit Suisse	12.867
(13.600)	Makita Corp	Deutsche Bank	1.215
257.600	Marubeni Corp	Bank of America Merrill Lynch	37.737
174.100	Marubeni Corp	Citibank	26.438
44.500	Marubeni Corp	Credit Suisse	(15.264)
361.500	Marubeni Corp	JP Morgan	(123.998)
53.500	Marubeni Corp	Deutsche Bank	7.837
(14.900)	Marui Group Co Ltd	Citibank	(20.230)
	Japon *suite*		
(41.300)	Marui Group Co Ltd	Deutsche Bank	(60.133)
(900)	Marui Group Co Ltd	Credit Suisse	(1.777)
1.700	Maruichi Steel Tube Ltd	Citibank	759
6.300	Maruichi Steel Tube Ltd	Deutsche Bank	5.909
3.700	Maruichi Steel Tube Ltd	JP Morgan	(8.263)
84.800	Matsui Securities Co Ltd	Bank of America Merrill Lynch	15.907
88.500	Matsui Securities Co Ltd	Citibank	22.135
55.000	Matsui Securities Co Ltd	JP Morgan	(12.774)
59.000	Matsui Securities Co Ltd	Credit Suisse	(13.703)
27.000	Matsui Securities Co Ltd	Deutsche Bank	5.065
2.700	Matsumotokiyoshi Holdings Co Ltd	Bank of America Merrill Lynch	16.159
10.900	Matsumotokiyoshi Holdings Co Ltd	Citibank	29.209
10.000	Matsumotokiyoshi Holdings Co Ltd	JP Morgan	63.421
3.600	Matsumotokiyoshi Holdings Co Ltd	Deutsche Bank	21.545
3.700	Matsumotokiyoshi Holdings Co Ltd	Credit Suisse	23.466
(8.800)	Mazda Motor Corp	Citibank	707
(14.900)	McDonald's Holdings Co Japan Ltd	JP Morgan	6.655
(3.400)	McDonald's Holdings Co Japan Ltd	Bank of America Merrill Lynch	(5.770)
(5.900)	McDonald's Holdings Co Japan Ltd	Credit Suisse	2.635
(624.700)	Mebuki Financial Group Inc	Citibank	(39.061)
(240.000)	Mebuki Financial Group Inc	Bank of America Merrill Lynch	(27.870)
(218.700)	Mebuki Financial Group Inc	Credit Suisse	13.675
(77.000)	Mebuki Financial Group Inc	Deutsche Bank	(8.941)
(124.500)	Mebuki Financial Group Inc	JP Morgan	7.785
8.200	Medipal Holdings Corp	Citibank	(659)
26.600	Medipal Holdings Corp	JP Morgan	(21.622)
5.600	Medipal Holdings Corp	Deutsche Bank	2.201
20.700	Medipal Holdings Corp	Bank of America Merrill Lynch	8.136
17.000	Medipal Holdings Corp	Credit Suisse	(13.819)
1.200	Megmilk Snow Brand Co Ltd	Bank of America Merrill Lynch	1.018
7.800	Megmilk Snow Brand Co Ltd	Credit Suisse	(12.193)
7.400	Megmilk Snow Brand Co Ltd	Deutsche Bank	6.280
5.800	Megmilk Snow Brand Co Ltd	JP Morgan	(9.067)
6.100	MEIJI Holdings Co Ltd	Deutsche Bank	15.257
800	MEIJI Holdings Co Ltd	Credit Suisse	3.216
1.800	MEIJI Holdings Co Ltd	Citibank	2.090
500	MEIJI Holdings Co Ltd	Bank of America Merrill Lynch	1.251
(45.100)	Minebea Mitsumi Inc	Citibank	36.257
(49.100)	Minebea Mitsumi Inc	Bank of America Merrill Lynch	12.719
(64.900)	Minebea Mitsumi Inc	JP Morgan	(4.058)
13.200	Miraca Holdings Inc	Citibank	(14.149)
16.500	Miraca Holdings Inc	Bank of America Merrill Lynch	(27.267)
34.100	Miraca Holdings Inc	JP Morgan	(123.363)
2.200	Miraca Holdings Inc	Credit Suisse	(7.959)
5.300	Miraca Holdings Inc	Deutsche Bank	(8.758)
(1.900)	MISUMI Group Inc	Citibank	424
(27.600)	MISUMI Group Inc	Credit Suisse	(11.094)
(80.000)	MISUMI Group Inc	JP Morgan	(32.157)
(18.300)	MISUMI Group Inc	Bank of America Merrill Lynch	(26.972)
(18.800)	MISUMI Group Inc	Deutsche Bank	(27.709)
40.100	Mitsubishi Chemical Holdings Corp	JP Morgan	–
95.300	Mitsubishi Chemical Holdings Corp	Bank of America Merrill Lynch	58.312

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

***« Contracts for difference »* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
240.500	Mitsubishi Chemical Holdings Corp	Citibank	96.673
57.700	Mitsubishi Chemical Holdings Corp	Deutsche Bank	35.305
68.800	Mitsubishi Chemical Holdings Corp	Credit Suisse	–
(3.500)	Mitsubishi Corp	Citibank	(1.329)
(2.500)	Mitsubishi Corp	Bank of America Merrill Lynch	(1.519)
(2.600)	Mitsubishi Corp	Credit Suisse	2.067
(44.800)	Mitsubishi Corp	JP Morgan	35.616
(3.600)	Mitsubishi Corp	Deutsche Bank	(2.187)
11.700	Mitsubishi Electric Corp	Citibank	(3.919)
18.600	Mitsubishi Electric Corp	JP Morgan	(15.784)
76.500	Mitsubishi Electric Corp	Bank of America Merrill Lynch	14.350
31.800	Mitsubishi Electric Corp	Deutsche Bank	5.965
6.200	Mitsubishi Gas Chemical Co Inc	Bank of America Merrill Lynch	6.923
2.900	Mitsubishi Gas Chemical Co Inc	Citibank	777
200	Mitsubishi Gas Chemical Co Inc	JP Morgan	36
(13.100)	Mitsubishi Heavy Industries Ltd	Bank of America Merrill Lynch	(234)
(3.200)	Mitsubishi Heavy Industries Ltd	Citibank	(858)
(15.400)	Mitsubishi Heavy Industries Ltd	JP Morgan	36.729
(17.100)	Mitsubishi Heavy Industries Ltd	Credit Suisse	40.783
(300)	Mitsubishi Heavy Industries Ltd	Deutsche Bank	(5)
(20.500)	Mitsubishi Logistics Corp	Bank of America Merrill Lynch	(32.778)
(85.400)	Mitsubishi Logistics Corp	JP Morgan	87.727
(20.300)	Mitsubishi Logistics Corp	Credit Suisse	20.853
(10.500)	Mitsubishi Logistics Corp	Deutsche Bank	(16.789)
30.300	Mitsubishi Materials Corp	Bank of America Merrill Lynch	(96.083)
9.100	Mitsubishi Materials Corp	Citibank	(27.637)
16.100	Mitsubishi Materials Corp	JP Morgan	(119.366)
19.800	Mitsubishi Materials Corp	Credit Suisse	(146.798)
4.400	Mitsubishi Materials Corp	Deutsche Bank	(13.953)
(182.600)	Mitsubishi Motors Corp	Citibank	40.777
(227.600)	Mitsubishi Motors Corp	JP Morgan	164.677
(174.700)	Mitsubishi Motors Corp	Bank of America Merrill Lynch	49.937
(123.600)	Mitsubishi Motors Corp	Credit Suisse	89.429
(37.000)	Mitsubishi Motors Corp	Deutsche Bank	10.576
33.400	Mitsubishi Tanabe Pharma Corp	JP Morgan	(14.619)
48.100	Mitsubishi Tanabe Pharma Corp	Bank of America Merrill Lynch	35.232
20.800	Mitsubishi Tanabe Pharma Corp	Credit Suisse	(9.104)
16.000	Mitsubishi Tanabe Pharma Corp	Deutsche Bank	11.720
71.500	Mitsubishi Tanabe Pharma Corp	Citibank	47.262
(177.300)	Mitsubishi UFJ Financial Group Inc	JP Morgan	(50.205)
(83.300)	Mitsubishi UFJ Financial Group Inc	Citibank	(23.959)
(18.800)	Mitsubishi UFJ Financial Group Inc	Deutsche Bank	(9.387)
(10.800)	Mitsubishi UFJ Lease & Finance Co Ltd	Bank of America Merrill Lynch	(5.788)
(4.800)	Mitsubishi UFJ Lease & Finance Co Ltd	Citibank	(2.101)
	Japon *suite*		
(28.200)	Mitsubishi UFJ Lease & Finance Co Ltd	JP Morgan	(7.305)
(20.900)	Mitsubishi UFJ Lease & Finance Co Ltd	Credit Suisse	(5.414)
(12.900)	Mitsubishi UFJ Lease & Finance Co Ltd	Deutsche Bank	(6.914)
58.200	Mitsui & Co Ltd	Bank of America Merrill Lynch	34.832
100	Mitsui & Co Ltd	Citibank	55
13.800	Mitsui & Co Ltd	Deutsche Bank	8.259
60.600	Mitsui & Co Ltd	Credit Suisse	(18.946)
23.800	Mitsui Chemicals Inc	Bank of America Merrill Lynch	54.212
29.200	Mitsui Chemicals Inc	JP Morgan	20.866
12.800	Mitsui Chemicals Inc	Citibank	11.434
7.200	Mitsui Chemicals Inc	Deutsche Bank	16.400
16.900	Mitsui Chemicals Inc	Credit Suisse	12.077
1.800	Mitsui Mining & Smelting Co Ltd	Credit Suisse	4.502
(37.800)	Mitsui OSK Lines Ltd	Bank of America Merrill Lynch	(11.818)
(22.000)	Mitsui OSK Lines Ltd	Credit Suisse	37.338
(6.000)	Mitsui OSK Lines Ltd	Deutsche Bank	(1.876)
(3.600)	Mitsui OSK Lines Ltd	JP Morgan	6.110
(20.100)	Miura Co Ltd	JP Morgan	3.411
25.400	Mixi Inc	Bank of America Merrill Lynch	(129.326)
31.600	Mixi Inc	Credit Suisse	(175.007)
41.100	Mixi Inc	Citibank	(77.097)
11.500	Mixi Inc	Deutsche Bank	(58.553)
12.300	Mixi Inc	JP Morgan	(68.120)
(305.000)	Mizuho Financial Group Inc	JP Morgan	1.635
(1.205.100)	Mizuho Financial Group Inc	Bank of America Merrill Lynch	(79.658)
(375.400)	Mizuho Financial Group Inc	Citibank	(17.772)
(336.100)	Mizuho Financial Group Inc	Credit Suisse	1.801
(159.400)	Mizuho Financial Group Inc	Deutsche Bank	(10.536)
5.400	Mochida Pharmaceutical Co Ltd	Citibank	4.824
4.300	Mochida Pharmaceutical Co Ltd	JP Morgan	(7.682)
7.400	Mochida Pharmaceutical Co Ltd	Bank of America Merrill Lynch	1.983
1.700	Mochida Pharmaceutical Co Ltd	Deutsche Bank	456
3.100	Mochida Pharmaceutical Co Ltd	Credit Suisse	(5.538)
(101.145)	MonotaRO Co Ltd	Bank of America Merrill Lynch	(184.311)
(18.500)	MonotaRO Co Ltd	Citibank	(11.568)
(19.400)	MonotaRO Co Ltd	Deutsche Bank	(35.352)
(72.500)	MonotaRO Co Ltd	JP Morgan	(77.713)
(19.200)	MonotaRO Co Ltd	Credit Suisse	(20.581)
3.500	Morinaga & Co Ltd/Japan	Citibank	(313)
5.500	Morinaga & Co Ltd/Japan	JP Morgan	(40.777)
4.800	Morinaga & Co Ltd/Japan	Bank of America Merrill Lynch	(6.003)
1.100	Morinaga & Co Ltd/Japan	Credit Suisse	(8.155)
2.500	Morinaga & Co Ltd/Japan	Deutsche Bank	(3.126)
47.400	MS&AD Insurance Group Holdings Inc	JP Morgan	(68.168)
18.400	MS&AD Insurance Group Holdings Inc	Bank of America Merrill Lynch	(7.561)
61.300	MS&AD Insurance Group Holdings Inc	Citibank	109.513
8.500	MS&AD Insurance Group Holdings Inc	Deutsche Bank	(3.493)
(8.300)	Murata Manufacturing Co Ltd	Citibank	65.243
(2.400)	Murata Manufacturing Co Ltd	Bank of America Merrill Lynch	15.650
(12.700)	Murata Manufacturing Co Ltd	JP Morgan	131.594

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(500)	Murata Manufacturing Co Ltd	Credit Suisse	5.181
(3.600)	Murata Manufacturing Co Ltd	Deutsche Bank	23.475
(7.600)	Nabtesco Corp	Credit Suisse	14.596
(6.300)	Nabtesco Corp	Deutsche Bank	(3.377)
(3.300)	Nabtesco Corp	Bank of America Merrill Lynch	(1.769)
(10.300)	Nabtesco Corp	Citibank	11.501
(21.700)	Nabtesco Corp	JP Morgan	41.675
18.000	Nagase & Co Ltd	Bank of America Merrill Lynch	5.145
19.000	Nagase & Co Ltd	Citibank	(5.261)
21.400	Nagase & Co Ltd	JP Morgan	(16.631)
8.000	Nagoya Railroad Co Ltd	Bank of America Merrill Lynch	15.007
25.700	Nagoya Railroad Co Ltd	JP Morgan	18.365
13.600	Nagoya Railroad Co Ltd	Citibank	21.502
11.200	Nagoya Railroad Co Ltd	Credit Suisse	8.004
15.000	Nagoya Railroad Co Ltd	Deutsche Bank	28.138
(4.800)	Nankai Electric Railway Co Ltd	Bank of America Merrill Lynch	(6.217)
(4.600)	Nankai Electric Railway Co Ltd	Citibank	(6.492)
(5.400)	Nankai Electric Railway Co Ltd	JP Morgan	2.653
(700)	Nankai Electric Railway Co Ltd	Credit Suisse	344
(400)	Nankai Electric Railway Co Ltd	Deutsche Bank	(518)
29.600	NEC Corp	Bank of America Merrill Lynch	18.244
25.600	NEC Corp	Citibank	24.011
7.900	NEC Corp	Credit Suisse	(2.470)
23.700	NEC Corp	Deutsche Bank	14.607
(31.800)	Nexon Co Ltd	Bank of America Merrill Lynch	–
(86.700)	Nexon Co Ltd	Citibank	34.850
(65.700)	Nexon Co Ltd	JP Morgan	8.803
(24.600)	Nexon Co Ltd	Deutsche Bank	–
22.500	NGK Insulators Ltd	Credit Suisse	(12.863)
6.800	NGK Insulators Ltd	Deutsche Bank	3.219
(30.700)	NGK Spark Plug Co Ltd	Citibank	11.792
(16.700)	NGK Spark Plug Co Ltd	JP Morgan	18.050
23.000	NH Foods Ltd	Bank of America Merrill Lynch	8.423
51.900	NHK Spring Co Ltd	Bank of America Merrill Lynch	6.027
69.100	NHK Spring Co Ltd	Citibank	(1.234)
81.200	NHK Spring Co Ltd	JP Morgan	(67.455)
4.700	NHK Spring Co Ltd	Credit Suisse	(3.904)
41.600	NHK Spring Co Ltd	Deutsche Bank	4.831
20.500	Nichirei Corp	Bank of America Merrill Lynch	28.383
26.300	Nichirei Corp	Citibank	18.794
9.400	Nichirei Corp	Deutsche Bank	13.015
28.700	Nichirei Corp	Credit Suisse	38.455
(8.900)	Nidec Corp	Citibank	46.507
(17.100)	Nidec Corp	Bank of America Merrill Lynch	54.225
(17.100)	Nidec Corp	JP Morgan	103.104
(9.400)	Nidec Corp	Credit Suisse	56.677
(5.500)	Nidec Corp	Deutsche Bank	17.441
(1.200)	Nifco Inc/Japan	Bank of America Merrill Lynch	750
(3.200)	Nifco Inc/Japan	JP Morgan	7.718
(500)	Nifco Inc/Japan	Credit Suisse	1.206
(5.100)	Nifco Inc/Japan	Citibank	15.945
(200)	Nifco Inc/Japan	Deutsche Bank	125
4.500	Nihon Kohden Corp	Bank of America Merrill Lynch	6.994
16.800	Nihon Kohden Corp	JP Morgan	18.308
27.600	Nihon Kohden Corp	Deutsche Bank	42.898
	Japon *suite*		
(31.800)	Nihon M&A Center Inc	JP Morgan	(51.130)
(9.300)	Nihon M&A Center Inc	Citibank	(10.799)
44.700	Nikon Corp	Citibank	(19.166)
70.600	Nikon Corp	Bank of America Merrill Lynch	(16.397)
77.700	Nikon Corp	JP Morgan	(41.644)
30.500	Nikon Corp	Credit Suisse	(16.347)
(1.800)	Nintendo Co Ltd	Bank of America Merrill Lynch	(33.926)
(2.500)	Nintendo Co Ltd	JP Morgan	(39.080)
(1.000)	Nintendo Co Ltd	Citibank	(1.697)
(1.200)	Nintendo Co Ltd	Credit Suisse	(18.758)
(500)	Nintendo Co Ltd	Deutsche Bank	(9.424)
(8.900)	Nippon Electric Glass Co Ltd	Credit Suisse	38.955
(1.900)	Nippon Electric Glass Co Ltd	Deutsche Bank	2.461
(4.300)	Nippon Electric Glass Co Ltd	Bank of America Merrill Lynch	5.569
(1.600)	Nippon Electric Glass Co Ltd	Citibank	3.430
(10.900)	Nippon Electric Glass Co Ltd	JP Morgan	47.709
6.800	Nippon Express Co Ltd	Deutsche Bank	17.008
14.400	Nippon Express Co Ltd	Citibank	43.734
10.700	Nippon Express Co Ltd	JP Morgan	2.867
9.900	Nippon Express Co Ltd	Credit Suisse	2.653
11.600	Nippon Express Co Ltd	Bank of America Merrill Lynch	29.013
(25.000)	Nippon Kayaku Co Ltd	JP Morgan	26.574
(25.000)	Nippon Kayaku Co Ltd	Bank of America Merrill Lynch	(5.136)
(100)	Nippon Kayaku Co Ltd	Deutsche Bank	(21)
(65.300)	Nippon Paint Holdings Co Ltd	Credit Suisse	358.727
(94.100)	Nippon Paint Holdings Co Ltd	Bank of America Merrill Lynch	344.627
(15.100)	Nippon Paint Holdings Co Ltd	JP Morgan	82.952
(15.100)	Nippon Paint Holdings Co Ltd	Deutsche Bank	55.301
(23.000)	Nippon Paint Holdings Co Ltd	Citibank	17.463
11.300	Nippon Paper Industries Co Ltd	Deutsche Bank	6.561
14.300	Nippon Paper Industries Co Ltd	Credit Suisse	(21.460)
55.800	Nippon Paper Industries Co Ltd	JP Morgan	(83.737)
51.300	Nippon Paper Industries Co Ltd	Bank of America Merrill Lynch	29.786
32.300	Nippon Paper Industries Co Ltd	Citibank	15.580
(2.000)	Nippon Shinyaku Co Ltd	Bank of America Merrill Lynch	(11.255)
(8.200)	Nippon Shinyaku Co Ltd	JP Morgan	(33.694)
(1.100)	Nippon Shinyaku Co Ltd	Deutsche Bank	(6.190)
(5.300)	Nippon Shokubai Co Ltd	Citibank	14.676
(6.400)	Nippon Shokubai Co Ltd	JP Morgan	38.303
(1.000)	Nippon Shokubai Co Ltd	Bank of America Merrill Lynch	1.340
(3.200)	Nippon Shokubai Co Ltd	Credit Suisse	19.151
(1.900)	Nippon Shokubai Co Ltd	Deutsche Bank	2.546
(12.300)	Nippon Steel & Sumitomo Metal Corp	Citibank	(18.788)
(13.400)	Nippon Steel & Sumitomo Metal Corp	JP Morgan	(14.423)
11.600	Nippon Telegraph & Telephone Corp	Bank of America Merrill Lynch	17.097
19.300	Nippon Telegraph & Telephone Corp	Citibank	18.964
6.100	Nippon Telegraph & Telephone Corp	JP Morgan	5.994
7.300	Nippon Telegraph & Telephone Corp	Credit Suisse	7.173
4.200	Nippon Telegraph & Telephone Corp	Deutsche Bank	6.190

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(43.400)	Nippon Yusen KK	Bank of America Merrill Lynch	(6.203)
(32.400)	Nippon Yusen KK	Credit Suisse	67.723
(12.000)	Nippon Yusen KK	Citibank	(4.502)
(8.800)	Nippon Yusen KK	Deutsche Bank	(1.258)
(16.300)	Nippon Yusen KK	JP Morgan	34.071
(25.800)	Nipro Corp	Citibank	2.996
(40.500)	Nipro Corp	JP Morgan	16.641
(19.400)	Nipro Corp	Bank of America Merrill Lynch	(6.932)
(6.200)	Nipro Corp	Deutsche Bank	(2.215)
40.200	Nishi-Nippon Financial Holdings Inc	Credit Suisse	(19.750)
37.600	Nishi-Nippon Financial Holdings Inc	Citibank	12.091
15.100	Nishi-Nippon Financial Holdings Inc	Deutsche Bank	1.753
123.400	Nishi-Nippon Financial Holdings Inc	Bank of America Merrill Lynch	14.330
(10.200)	Nishi-Nippon Railroad Co Ltd	Credit Suisse	3.189
(8.300)	Nishi-Nippon Railroad Co Ltd	Deutsche Bank	(12.456)
(8.400)	Nishi-Nippon Railroad Co Ltd	Bank of America Merrill Lynch	(12.606)
(18.600)	Nishi-Nippon Railroad Co Ltd	JP Morgan	5.815
(5.200)	Nissan Chemical Industries Ltd	JP Morgan	(1.626)
(5.500)	Nissan Chemical Industries Ltd	Citibank	(7.615)
(4.000)	Nissan Chemical Industries Ltd	Bank of America Merrill Lynch	(7.146)
(1.800)	Nissan Chemical Industries Ltd	Deutsche Bank	(3.216)
164.200	Nissan Motor Co Ltd	Bank of America Merrill Lynch	23.468
22.200	Nissan Motor Co Ltd	Credit Suisse	(6.048)
332.500	Nissan Motor Co Ltd	Citibank	50.491
210.300	Nissan Motor Co Ltd	JP Morgan	(57.295)
72.000	Nissan Motor Co Ltd	Deutsche Bank	10.290
(12.100)	Nissan Shatai Co Ltd	Credit Suisse	6.485
(47.400)	Nissan Shatai Co Ltd	Citibank	(1.270)
(26.600)	Nissan Shatai Co Ltd	Deutsche Bank	(14.019)
(1.700)	Nisshin Seifun Group Inc	Bank of America Merrill Lynch	(2.247)
(6.300)	Nisshin Seifun Group Inc	Citibank	(5.684)
(15.000)	Nisshin Seifun Group Inc	JP Morgan	(15.811)
(11.200)	Nisshin Seifun Group Inc	Credit Suisse	(11.805)
9.700	Nisshinbo Holdings Inc	Bank of America Merrill Lynch	23.394
12.400	Nisshinbo Holdings Inc	Citibank	16.615
2.600	Nissin Foods Holdings Co Ltd	Bank of America Merrill Lynch	11.148
400	Nissin Foods Holdings Co Ltd	Deutsche Bank	1.715
100	Nissin Foods Holdings Co Ltd	Credit Suisse	786
(22.600)	Nitori Holdings Co Ltd	JP Morgan	(328.048)
(3.500)	Nitori Holdings Co Ltd	Bank of America Merrill Lynch	(57.526)
(3.000)	Nitori Holdings Co Ltd	Citibank	(29.075)
(8.400)	Nitori Holdings Co Ltd	Credit Suisse	(121.929)
(2.900)	Nitori Holdings Co Ltd	Deutsche Bank	(47.664)
(1.600)	Nitto Denko Corp	Credit Suisse	5.217
(1.200)	Nitto Denko Corp	Deutsche Bank	54
(6.000)	Nitto Denko Corp	Bank of America Merrill Lynch	268
(600)	NOK Corp	Deutsche Bank	(70)
(11.000)	NOK Corp	Bank of America Merrill Lynch	(1.277)
(18.600)	NOK Corp	JP Morgan	13.790
(6.300)	NOK Corp	Credit Suisse	4.671
(22.900)	Nomura Holdings Inc	Bank of America Merrill Lynch	(6.628)
(72.600)	Nomura Holdings Inc	Credit Suisse	3.372
	Japon *suite*		
(171.300)	Nomura Holdings Inc	Citibank	(42.385)
(96.200)	Nomura Holdings Inc	Deutsche Bank	(27.842)
(53.100)	Nomura Holdings Inc	JP Morgan	2.466
(4.300)	Nomura Research Institute Ltd	Citibank	(384)
(3.500)	Nomura Research Institute Ltd	Bank of America Merrill Lynch	(4.377)
(3.000)	Nomura Research Institute Ltd	Credit Suisse	1.340
(2.100)	Nomura Research Institute Ltd	JP Morgan	938
(1.200)	Nomura Research Institute Ltd	Deutsche Bank	(1.501)
(12.400)	NS Solutions Corp	Bank of America Merrill Lynch	(32.232)
(15.600)	NS Solutions Corp	JP Morgan	(18.115)
(5.500)	NS Solutions Corp	Credit Suisse	(6.387)
(21.900)	NS Solutions Corp	Citibank	(34.234)
(4.600)	NS Solutions Corp	Deutsche Bank	(11.957)
(7.300)	NSK Ltd	Bank of America Merrill Lynch	(2.282)
(3.000)	NSK Ltd	Credit Suisse	134
(4.800)	NSK Ltd	Deutsche Bank	(1.501)
(7.300)	NSK Ltd	JP Morgan	326
34.000	NTN Corp	Bank of America Merrill Lynch	(304)
91.700	NTN Corp	Credit Suisse	(18.021)
49.000	NTN Corp	Citibank	(8.754)
36.000	NTN Corp	Deutsche Bank	(322)
7.500	NTT Data Corp	Citibank	1.943
51.100	NTT Data Corp	Bank of America Merrill Lynch	30.582
70.300	NTT Data Corp	JP Morgan	2.512
110.400	NTT Data Corp	Credit Suisse	3.945
23.900	NTT Data Corp	Deutsche Bank	14.304
14.200	NTT DOCOMO Inc	Citibank	7.103
19.100	NTT DOCOMO Inc	JP Morgan	15.355
15.600	NTT DOCOMO Inc	Bank of America Merrill Lynch	16.652
2.900	NTT DOCOMO Inc	Credit Suisse	2.331
5.000	NTT DOCOMO Inc	Deutsche Bank	5.337
40.200	Obayashi Corp	Citibank	(2.155)
81.800	Obayashi Corp	JP Morgan	(48.225)
74.100	Obayashi Corp	Bank of America Merrill Lynch	6.619
40.200	Obayashi Corp	Credit Suisse	(23.700)
99.600	Obayashi Corp	Deutsche Bank	8.897
2.200	Obic Co Ltd	Bank of America Merrill Lynch	9.629
4.700	Obic Co Ltd	Citibank	8.397
10.800	Obic Co Ltd	JP Morgan	6.753
500	Obic Co Ltd	Credit Suisse	313
900	Obic Co Ltd	Deutsche Bank	3.939
(43.100)	Odakyu Electric Railway Co Ltd	Credit Suisse	(31.184)
(11.600)	Odakyu Electric Railway Co Ltd	Deutsche Bank	(17.822)
(27.100)	Odakyu Electric Railway Co Ltd	Citibank	(26.628)
(34.500)	Odakyu Electric Railway Co Ltd	Bank of America Merrill Lynch	(53.006)
(79.300)	Odakyu Electric Railway Co Ltd	JP Morgan	(57.377)
183.000	Oji Holdings Corp	Citibank	16.347
198.000	Oji Holdings Corp	Credit Suisse	1.769
219.000	Oji Holdings Corp	Bank of America Merrill Lynch	33.256
142.000	Oji Holdings Corp	JP Morgan	1.268
136.000	Oji Holdings Corp	Deutsche Bank	20.652
(4.700)	Okuma Corp	Bank of America Merrill Lynch	(6.717)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(2.000)	Okuma Corp	Credit Suisse	536
(1.400)	Okuma Corp	Citibank	4.002
(800)	Okuma Corp	JP Morgan	214
(5.800)	Olympus Corp	Bank of America Merrill Lynch	(12.175)
(3.100)	Olympus Corp	JP Morgan	(7.338)
16.600	Omron Corp	JP Morgan	(8.897)
21.100	Omron Corp	Bank of America Merrill Lynch	16.963
6.100	Omron Corp	Citibank	(27.244)
1.600	Omron Corp	Credit Suisse	(858)
7.000	Omron Corp	Deutsche Bank	5.628
(32.200)	Ono Pharmaceutical Co Ltd	Citibank	(15.676)
(57.300)	Ono Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(58.605)
(15.000)	Ono Pharmaceutical Co Ltd	JP Morgan	5.762
(41.700)	Ono Pharmaceutical Co Ltd	Credit Suisse	16.017
(11.700)	Ono Pharmaceutical Co Ltd	Deutsche Bank	(11.966)
(7.200)	Oracle Corp Japan	Citibank	15.435
(109.000)	Orient Corp	Bank of America Merrill Lynch	(10.710)
(56.900)	Orient Corp	JP Morgan	(2.033)
(34.400)	Orient Corp	Credit Suisse	(1.229)
(3.000)	Orient Corp	Deutsche Bank	(295)
(9.000)	Oriental Land Co Ltd/Japan	Citibank	(38.589)
(7.900)	Oriental Land Co Ltd/Japan	Bank of America Merrill Lynch	(42.905)
(2.500)	Oriental Land Co Ltd/Japan	Credit Suisse	(9.915)
(2.100)	Oriental Land Co Ltd/Japan	Deutsche Bank	(11.405)
67.900	ORIX Corp	Bank of America Merrill Lynch	34.268
21.900	ORIX Corp	Citibank	12.716
29.900	ORIX Corp	JP Morgan	(13.354)
11.500	ORIX Corp	Credit Suisse	(5.136)
21.900	ORIX Corp	Deutsche Bank	11.053
(1.000)	OSG Corp	Bank of America Merrill Lynch	706
(2.400)	OSG Corp	JP Morgan	4.266
8.800	Otsuka Corp	Bank of America Merrill Lynch	21.224
20.200	Otsuka Corp	JP Morgan	18.044
23.000	Otsuka Corp	Credit Suisse	20.545
29.600	Otsuka Corp	Citibank	5.288
11.600	Otsuka Corp	Deutsche Bank	27.977
(12.500)	Otsuka Holdings Co Ltd	Citibank	(6.811)
(11.900)	Otsuka Holdings Co Ltd	JP Morgan	(16.795)
(2.800)	Otsuka Holdings Co Ltd	Deutsche Bank	(1.551)
(12.400)	Otsuka Holdings Co Ltd	Bank of America Merrill Lynch	(6.867)
(7.800)	Otsuka Holdings Co Ltd	Credit Suisse	(11.008)
39.400	Panasonic Corp	JP Morgan	(33.611)
148.500	Panasonic Corp	Citibank	(37.805)
81.200	Panasonic Corp	Bank of America Merrill Lynch	(5.440)
41.100	Panasonic Corp	Credit Suisse	(35.061)
13.900	Panasonic Corp	Deutsche Bank	(931)
(23.000)	Park24 Co Ltd	Citibank	(28.763)
(18.800)	Park24 Co Ltd	Bank of America Merrill Lynch	(32.915)
(26.800)	Park24 Co Ltd	JP Morgan	(29.685)
(11.700)	Park24 Co Ltd	Credit Suisse	(12.959)
(65.400)	PeptiDream Inc	Credit Suisse	(122.680)
(25.400)	PeptiDream Inc	Deutsche Bank	(127.057)
(68.100)	PeptiDream Inc	Citibank	(130.786)
(44.800)	PeptiDream Inc	JP Morgan	(84.038)
(2.600)	PeptiDream Inc	Bank of America Merrill Lynch	(13.006)
(6.000)	Persol Holdings Co Ltd	Bank of America Merrill Lynch	643
(44.700)	Persol Holdings Co Ltd	JP Morgan	85.048
(4.100)	Persol Holdings Co Ltd	Credit Suisse	7.801
	Japon *suite*		
(5.700)	Persol Holdings Co Ltd	Deutsche Bank	611
(29.600)	Persol Holdings Co Ltd	Citibank	529
(5.200)	Pigeon Corp	Credit Suisse	(7.896)
(7.100)	Pigeon Corp	Citibank	(11.099)
(3.000)	Pigeon Corp	Deutsche Bank	(9.111)
(7.200)	Pigeon Corp	Bank of America Merrill Lynch	(21.867)
(20.300)	Pigeon Corp	JP Morgan	(30.826)
10.300	Pola Orbis Holdings Inc	Bank of America Merrill Lynch	20.701
48.800	Pola Orbis Holdings Inc	Citibank	28.334
4.700	Pola Orbis Holdings Inc	Deutsche Bank	9.446
14.300	Pola Orbis Holdings Inc	Credit Suisse	25.547
5.300	Pola Orbis Holdings Inc	JP Morgan	9.469
(262.700)	Rakuten Inc	Bank of America Merrill Lynch	(42.239)
(95.700)	Rakuten Inc	Citibank	(16.242)
(121.900)	Rakuten Inc	JP Morgan	35.933
(11.500)	Rakuten Inc	Credit Suisse	3.390
(56.400)	Rakuten Inc	Deutsche Bank	(9.068)
42.300	Recruit Holdings Co Ltd	Deutsche Bank	4.912
(30.400)	Renesas Electronics Corp	Bank of America Merrill Lynch	24.168
(406.500)	Renesas Electronics Corp	Deutsche Bank	323.167
(7.700)	Renesas Electronics Corp	JP Morgan	6.259
(128.300)	Resona Holdings Inc	Citibank	(8.137)
(11.300)	Resona Holdings Inc	Bank of America Merrill Lynch	(797)
(29.600)	Resona Holdings Inc	Credit Suisse	4.204
(47.700)	Resona Holdings Inc	Deutsche Bank	(3.366)
(21.600)	Resona Holdings Inc	JP Morgan	3.068
(47.200)	Resorttrust Inc	JP Morgan	(59.870)
(44.400)	Resorttrust Inc	Bank of America Merrill Lynch	(87.253)
(51.300)	Resorttrust Inc	Credit Suisse	(65.070)
(21.700)	Resorttrust Inc	Citibank	(34.697)
(10.000)	Resorttrust Inc	Deutsche Bank	(19.652)
(21.400)	Ricoh Co Ltd	Credit Suisse	4.014
(38.800)	Ricoh Co Ltd	Deutsche Bank	(5.545)
(400)	Ricoh Co Ltd	Citibank	(50)
(400)	Rinnai Corp	Credit Suisse	(393)
(4.600)	Rinnai Corp	Bank of America Merrill Lynch	(4.931)
(8.000)	Rinnai Corp	JP Morgan	(7.861)
(2.100)	Rinnai Corp	Citibank	(5.628)
1.900	Rohm Co Ltd	Citibank	(17.311)
8.400	Rohm Co Ltd	JP Morgan	(39.768)
4.200	Rohm Co Ltd	Bank of America Merrill Lynch	(12.381)
800	Rohm Co Ltd	Credit Suisse	(3.787)
1.300	Rohm Co Ltd	Deutsche Bank	(3.832)
3.100	Rohto Pharmaceutical Co Ltd	Bank of America Merrill Lynch	3.628
5.900	Rohto Pharmaceutical Co Ltd	Citibank	369
1.100	Rohto Pharmaceutical Co Ltd	Deutsche Bank	1.287
7.700	Rohto Pharmaceutical Co Ltd	JP Morgan	10.592
(1.300)	Ryohin Keikaku Co Ltd	Bank of America Merrill Lynch	(27.289)
(600)	Ryohin Keikaku Co Ltd	Deutsche Bank	(12.595)
(2.000)	Ryohin Keikaku Co Ltd	Citibank	(13.399)
(3.500)	Ryohin Keikaku Co Ltd	JP Morgan	(31.264)
22.300	Sankyo Co Ltd	JP Morgan	(17.928)
19.000	Sankyo Co Ltd	Credit Suisse	(15.275)
47.300	Sankyo Co Ltd	Deutsche Bank	54.926
40.700	Sankyo Co Ltd	Bank of America Merrill Lynch	47.262
21.600	Sankyo Co Ltd	Citibank	36.659
900	Sankyu Inc	Deutsche Bank	2.412
8.300	Sankyu Inc	Bank of America Merrill Lynch	22.242
5.400	Sankyu Inc	Credit Suisse	(241)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon ***suite***		
1.800	Sankyu Inc	Citibank	3.457
5.900	Sankyu Inc	JP Morgan	(264)
8.400	Sanrio Co Ltd	JP Morgan	150
2.400	Sanrio Co Ltd	Credit Suisse	43
23.500	Sanrio Co Ltd	Bank of America Merrill Lynch	6.927
25.800	Sanrio Co Ltd	Citibank	2.305
7.200	Sanrio Co Ltd	Deutsche Bank	2.122
(21.600)	Santen Pharmaceutical Co Ltd	Citibank	(1.736)
(54.400)	Santen Pharmaceutical Co Ltd	Deutsche Bank	8.747
(60.300)	Santen Pharmaceutical Co Ltd	JP Morgan	30.702
(83.400)	Santen Pharmaceutical Co Ltd	Bank of America Merrill Lynch	13.410
12.600	Sapporo Holdings Ltd	Citibank	9.567
11.900	Sapporo Holdings Ltd	Bank of America Merrill Lynch	13.287
27.000	Sapporo Holdings Ltd	Credit Suisse	20.500
13.700	Sapporo Holdings Ltd	Deutsche Bank	15.297
(14.700)	Sawai Pharmaceutical Co Ltd	Credit Suisse	131.309
(20.100)	Sawai Pharmaceutical Co Ltd	JP Morgan	179.544
(30.300)	Sawai Pharmaceutical Co Ltd	Bank of America Merrill Lynch	105.556
(23.600)	Sawai Pharmaceutical Co Ltd	Citibank	103.296
(6.500)	Sawai Pharmaceutical Co Ltd	Deutsche Bank	22.644
29.900	SBI Holdings Inc/Japan	Bank of America Merrill Lynch	102.827
18.400	SBI Holdings Inc/Japan	JP Morgan	44.706
28.400	SBI Holdings Inc/Japan	Citibank	66.212
6.100	SBI Holdings Inc/Japan	Credit Suisse	14.821
15.500	SBI Holdings Inc/Japan	Deutsche Bank	53.305
3.200	SCREEN Holdings Co Ltd	Bank of America Merrill Lynch	(15.435)
3.400	SCREEN Holdings Co Ltd	Citibank	(28.548)
4.300	SCREEN Holdings Co Ltd	JP Morgan	(33.417)
2.100	SCREEN Holdings Co Ltd	Credit Suisse	(16.320)
700	SCREEN Holdings Co Ltd	Deutsche Bank	(3.377)
(20.800)	SCSK Corp	Credit Suisse	28.799
(5.500)	SCSK Corp	Deutsche Bank	4.176
(21.100)	SCSK Corp	Bank of America Merrill Lynch	16.021
(26.200)	SCSK Corp	JP Morgan	36.275
(17.000)	SCSK Corp	Citibank	31.130
22.800	Secom Co Ltd	Bank of America Merrill Lynch	33.197
16.700	Secom Co Ltd	JP Morgan	(67.576)
12.900	Secom Co Ltd	Citibank	13.021
5.000	Secom Co Ltd	Credit Suisse	(20.232)
4.900	Secom Co Ltd	Deutsche Bank	7.134
69.600	Sega Sammy Holdings Inc	JP Morgan	(69.631)
35.700	Sega Sammy Holdings Inc	Credit Suisse	(35.716)
53.200	Sega Sammy Holdings Inc	Bank of America Merrill Lynch	(9.504)
13.200	Sega Sammy Holdings Inc	Deutsche Bank	(2.358)
1.300	Sega Sammy Holdings Inc	Citibank	(58)
(13.100)	Seibu Holdings Inc	Citibank	(3.862)
(36.500)	Seibu Holdings Inc	Bank of America Merrill Lynch	(12.389)
(25.800)	Seibu Holdings Inc	JP Morgan	21.663
(11.100)	Seibu Holdings Inc	Credit Suisse	9.320
21.900	Seiko Epson Corp	JP Morgan	(4.108)
12.900	Seiko Epson Corp	Credit Suisse	(2.420)
28.400	Seiko Epson Corp	Bank of America Merrill Lynch	31.457
47.500	Seiko Epson Corp	Citibank	16.548
6.400	Seiko Epson Corp	Deutsche Bank	7.089
22.900	Seino Holdings Co Ltd	JP Morgan	21.274
47.900	Seino Holdings Co Ltd	Bank of America Merrill Lynch	73.594
43.800	Seino Holdings Co Ltd	Citibank	51.253
60.700	Seino Holdings Co Ltd	Credit Suisse	56.389
29.100	Seino Holdings Co Ltd	Deutsche Bank	44.709
	Japon ***suite***		
79.600	Sekisui Chemical Co Ltd	Bank of America Merrill Lynch	(11.377)
35.700	Sekisui Chemical Co Ltd	Citibank	(4.783)
31.000	Sekisui Chemical Co Ltd	JP Morgan	(34.614)
27.700	Sekisui Chemical Co Ltd	Credit Suisse	(30.929)
38.500	Sekisui Chemical Co Ltd	Deutsche Bank	(5.502)
(49.100)	Sekisui House Ltd	Bank of America Merrill Lynch	(7.675)
(11.500)	Sekisui House Ltd	Citibank	360
(46.500)	Sekisui House Ltd	JP Morgan	33.021
(2.800)	Seria Co Ltd	Credit Suisse	(21.259)
(6.900)	Seria Co Ltd	Deutsche Bank	(62.867)
(11.600)	Seria Co Ltd	Bank of America Merrill Lynch	(105.690)
33.600	Seven & i Holdings Co Ltd	Bank of America Merrill Lynch	34.215
39.900	Seven & i Holdings Co Ltd	JP Morgan	(21.741)
23.700	Seven & i Holdings Co Ltd	Citibank	22.229
27.700	Seven & i Holdings Co Ltd	Credit Suisse	(15.093)
17.100	Seven & i Holdings Co Ltd	Deutsche Bank	17.413
(66.200)	Seven Bank Ltd	Bank of America Merrill Lynch	(591)
(66.400)	Seven Bank Ltd	JP Morgan	23.725
(16.700)	Seven Bank Ltd	Deutsche Bank	(149)
(25.500)	Seven Bank Ltd	Citibank	(1.594)
35.000	Shiga Bank Ltd/The	Citibank	1.251
41.000	Shiga Bank Ltd/The	Bank of America Merrill Lynch	366
49.000	Shiga Bank Ltd/The	JP Morgan	(21.447)
7.000	Shiga Bank Ltd/The	Deutsche Bank	63
(10.800)	Shimadzu Corp	JP Morgan	(5.209)
(2.000)	Shimadzu Corp	Bank of America Merrill Lynch	(1.876)
12.400	Shimamura Co Ltd	Bank of America Merrill Lynch	119.625
1.800	Shimamura Co Ltd	Citibank	13.828
3.000	Shimamura Co Ltd	Credit Suisse	20.366
800	Shimamura Co Ltd	Deutsche Bank	7.718
5.000	Shimamura Co Ltd	JP Morgan	33.944
(500)	Shimano Inc	Credit Suisse	(804)
(2.300)	Shimano Inc	Deutsche Bank	(3.493)
(8.500)	Shimano Inc	Citibank	(21.259)
(8.300)	Shimano Inc	JP Morgan	(13.345)
(3.400)	Shimano Inc	Bank of America Merrill Lynch	(5.163)
78.200	Shimizu Corp	Citibank	(2.794)
110.300	Shimizu Corp	JP Morgan	(26.602)
190.700	Shimizu Corp	Bank of America Merrill Lynch	44.289
47.300	Shimizu Corp	Credit Suisse	(11.408)
72.700	Shimizu Corp	Deutsche Bank	16.884
(100)	Shin-Etsu Chemical Co Ltd	Credit Suisse	679
(200)	Shin-Etsu Chemical Co Ltd	Deutsche Bank	840
(3.800)	Shin-Etsu Chemical Co Ltd	Bank of America Merrill Lynch	15.954
(2.400)	Shin-Etsu Chemical Co Ltd	Citibank	15.757
(7.200)	Shin-Etsu Chemical Co Ltd	JP Morgan	48.879
(27.400)	Shinsei Bank Ltd	Credit Suisse	2.692
(11.300)	Shinsei Bank Ltd	Deutsche Bank	(7.974)
(29.200)	Shinsei Bank Ltd	Bank of America Merrill Lynch	(20.606)
(18.000)	Shinsei Bank Ltd	Citibank	(10.612)
(31.300)	Shinsei Bank Ltd	JP Morgan	3.075
9.100	Shionogi & Co Ltd	JP Morgan	(5.202)
13.100	Shionogi & Co Ltd	Credit Suisse	(7.489)
12.300	Shionogi & Co Ltd	Deutsche Bank	(3.296)
21.300	Shionogi & Co Ltd	Bank of America Merrill Lynch	(5.708)
34.900	Shionogi & Co Ltd	Citibank	23.069
18.000	Shiseido Co Ltd	JP Morgan	90.040
2.700	Shiseido Co Ltd	Deutsche Bank	10.009

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
8.100	Shiseido Co Ltd	Bank of America Merrill Lynch	30.027
4.000	Shiseido Co Ltd	Citibank	7.539
6.600	Shiseido Co Ltd	Credit Suisse	33.015
25.000	Shizuoka Bank Ltd/The	Bank of America Merrill Lynch	17.195
107.000	Shizuoka Bank Ltd/The	Citibank	59.259
13.000	Shizuoka Bank Ltd/The	JP Morgan	4.993
43.000	Shizuoka Bank Ltd/The	Credit Suisse	16.516
14.000	Shizuoka Bank Ltd/The	Deutsche Bank	9.629
19.900	Showa Denko KK	Bank of America Merrill Lynch	32.885
10.500	Showa Denko KK	JP Morgan	23.448
7.000	Showa Denko KK	Citibank	(4.690)
1.100	Showa Denko KK	Credit Suisse	2.456
1.500	Showa Denko KK	Deutsche Bank	2.479
4.900	Showa Shell Sekiyu KK	Citibank	963
33.500	Showa Shell Sekiyu KK	Bank of America Merrill Lynch	16.458
(22.500)	SKY Perfect JSAT Holdings Inc	Citibank	(2.211)
(21.000)	SKY Perfect JSAT Holdings Inc	Credit Suisse	1.876
(40.300)	SKY Perfect JSAT Holdings Inc	JP Morgan	3.600
97.300	Skylark Co Ltd	Bank of America Merrill Lynch	(6.953)
46.700	Skylark Co Ltd	Citibank	13.766
89.900	Skylark Co Ltd	JP Morgan	(64.243)
98.200	Skylark Co Ltd	Credit Suisse	(70.174)
53.700	Skylark Co Ltd	Deutsche Bank	(3.837)
(1.100)	SMC Corp/Japan	Bank of America Merrill Lynch	(5.502)
(1.800)	SMC Corp/Japan	Credit Suisse	14.792
(200)	SMC Corp/Japan	Deutsche Bank	(1.000)
(1.100)	SMC Corp/Japan	Citibank	32.622
(2.800)	SMC Corp/Japan	JP Morgan	23.010
(1.000)	SoftBank Group Corp	Deutsche Bank	(1.295)
(5.400)	SoftBank Group Corp	Credit Suisse	26.047
(2.300)	SoftBank Group Corp	Citibank	3.369
(500)	SoftBank Group Corp	JP Morgan	2.412
(3.100)	SoftBank Group Corp	Bank of America Merrill Lynch	(4.015)
(10.400)	Sohgo Security Services Co Ltd	Bank of America Merrill Lynch	(41.804)
(3.200)	Sohgo Security Services Co Ltd	Credit Suisse	(5.431)
(1.100)	Sohgo Security Services Co Ltd	Citibank	(2.653)
(1.900)	Sohgo Security Services Co Ltd	Deutsche Bank	(7.637)
(2.200)	Sohgo Security Services Co Ltd	JP Morgan	(3.734)
(658.300)	Sojitz Corp	Credit Suisse	41.162
(421.400)	Sojitz Corp	Deutsche Bank	(30.113)
8.900	Sompo Holdings Inc	Bank of America Merrill Lynch	8.427
51.000	Sompo Holdings Inc	Citibank	99.312
17.100	Sompo Holdings Inc	JP Morgan	(9.776)
7.500	Sompo Holdings Inc	Credit Suisse	(4.288)
4.600	Sompo Holdings Inc	Deutsche Bank	4.356
(8.800)	Sony Corp	Bank of America Merrill Lynch	(8.332)
(4.600)	Sony Financial Holdings Inc	Deutsche Bank	(5.670)
(16.700)	Sony Financial Holdings Inc	Credit Suisse	(11.039)
(14.900)	Sony Financial Holdings Inc	JP Morgan	(15.418)
(12.800)	Sosei Group Corp	JP Morgan	(70.889)
(4.800)	Sosei Group Corp	Credit Suisse	(26.583)
(9.800)	Sosei Group Corp	Citibank	32.389
(1.600)	Sosei Group Corp	Bank of America Merrill Lynch	7.003
	Japon *suite*		
1.000	Sotetsu Holdings Inc	Credit Suisse	(491)
32.500	Sotetsu Holdings Inc	Bank of America Merrill Lynch	38.611
1.400	Sotetsu Holdings Inc	Citibank	1.663
6.800	Sotetsu Holdings Inc	JP Morgan	(3.341)
29.700	Sotetsu Holdings Inc	Deutsche Bank	35.285
13.200	Square Enix Holdings Co Ltd	Citibank	(14.149)
37.500	Square Enix Holdings Co Ltd	JP Morgan	20.098
23.300	Square Enix Holdings Co Ltd	Credit Suisse	12.488
3.500	Square Enix Holdings Co Ltd	Deutsche Bank	1.563
6.300	Square Enix Holdings Co Ltd	Bank of America Merrill Lynch	2.814
(5.200)	Stanley Electric Co Ltd	Deutsche Bank	(13.470)
(24.500)	Stanley Electric Co Ltd	JP Morgan	(12.037)
(100)	Stanley Electric Co Ltd	Bank of America Merrill Lynch	(259)
(32.700)	Start Today Co Ltd	Deutsche Bank	(116.838)
(49.100)	Start Today Co Ltd	JP Morgan	(70.174)
(8.600)	Start Today Co Ltd	Bank of America Merrill Lynch	(30.728)
84.600	Subaru Corp	JP Morgan	(24.938)
12.200	Subaru Corp	Bank of America Merrill Lynch	8.173
42.600	Subaru Corp	Citibank	(381)
13.100	Subaru Corp	Credit Suisse	(3.862)
6.400	Subaru Corp	Deutsche Bank	4.288
2.500	Sugi Holdings Co Ltd	Bank of America Merrill Lynch	6.923
7.800	Sugi Holdings Co Ltd	Citibank	13.935
7.600	Sugi Holdings Co Ltd	JP Morgan	8.146
600	Sugi Holdings Co Ltd	Credit Suisse	643
4.600	Sugi Holdings Co Ltd	Deutsche Bank	12.738
(67.600)	Sumco Corp	Bank of America Merrill Lynch	68.838
(73.800)	Sumco Corp	JP Morgan	(156.236)
99.000	Sumitomo Chemical Co Ltd	Bank of America Merrill Lynch	(13.265)
59.000	Sumitomo Chemical Co Ltd	Citibank	(12.121)
64.000	Sumitomo Chemical Co Ltd	JP Morgan	(38.875)
82.000	Sumitomo Chemical Co Ltd	Credit Suisse	(49.808)
11.000	Sumitomo Chemical Co Ltd	Deutsche Bank	(1.474)
146.400	Sumitomo Corp	Bank of America Merrill Lynch	108.541
31.300	Sumitomo Corp	JP Morgan	(10.485)
95.500	Sumitomo Corp	Citibank	65.686
8.300	Sumitomo Corp	Credit Suisse	(2.780)
39.600	Sumitomo Corp	Deutsche Bank	29.360
18.700	Sumitomo Dainippon Pharma Co Ltd	Citibank	(6.849)
16.100	Sumitomo Dainippon Pharma Co Ltd	JP Morgan	(10.642)
2.300	Sumitomo Dainippon Pharma Co Ltd	Credit Suisse	(1.520)
1.400	Sumitomo Dainippon Pharma Co Ltd	Deutsche Bank	(613)
(12.500)	Sumitomo Electric Industries Ltd	Citibank	(1.061)
(10.400)	Sumitomo Electric Industries Ltd	Deutsche Bank	(9.569)
(13.900)	Sumitomo Electric Industries Ltd	JP Morgan	(1.055)
(15.700)	Sumitomo Electric Industries Ltd	Bank of America Merrill Lynch	(14.445)
(6.800)	Sumitomo Electric Industries Ltd	Credit Suisse	(516)
(17.400)	Sumitomo Forestry Co Ltd	Credit Suisse	(933)
(31.700)	Sumitomo Forestry Co Ltd	Deutsche Bank	(28.033)
(7.000)	Sumitomo Heavy Industries Ltd	JP Morgan	30.951
(50.000)	Sumitomo Metal Mining Co Ltd	Citibank	76.820
(6.700)	Sumitomo Metal Mining Co Ltd	Deutsche Bank	8.139

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
(40.900)	Sumitomo Metal Mining Co Ltd	JP Morgan	213.725
(22.800)	Sumitomo Metal Mining Co Ltd	Credit Suisse	119.142
(3.100)	Sumitomo Mitsui Financial Group Inc	JP Morgan	(443)
(8.900)	Sumitomo Mitsui Financial Group Inc	Bank of America Merrill Lynch	(14.946)
(7.200)	Sumitomo Mitsui Financial Group Inc	Citibank	(7.396)
(12.500)	Sumitomo Mitsui Financial Group Inc	Credit Suisse	(1.787)
(16.100)	Sumitomo Mitsui Financial Group Inc	Deutsche Bank	(27.037)
(47.700)	Sumitomo Mitsui Trust Holdings Inc	JP Morgan	105.669
(9.400)	Sumitomo Mitsui Trust Holdings Inc	Citibank	(3.695)
(1.400)	Sumitomo Mitsui Trust Holdings Inc	Bank of America Merrill Lynch	(1.038)
(8.300)	Sumitomo Mitsui Trust Holdings Inc	Credit Suisse	18.387
(4.300)	Sumitomo Mitsui Trust Holdings Inc	Deutsche Bank	(3.188)
42.500	Sumitomo Rubber Industries Ltd	JP Morgan	(40.621)
2.900	Sumitomo Rubber Industries Ltd	Deutsche Bank	3.678
17.900	Sumitomo Rubber Industries Ltd	Bank of America Merrill Lynch	22.705
8.000	Sumitomo Rubber Industries Ltd	Citibank	5.002
21.800	Sumitomo Rubber Industries Ltd	Credit Suisse	(20.836)
10.200	Sundrug Co Ltd	Citibank	22.322
1.400	Sundrug Co Ltd	Bank of America Merrill Lynch	3.564
21.900	Sundrug Co Ltd	JP Morgan	25.431
1.500	Sundrug Co Ltd	Credit Suisse	1.742
3.800	Sundrug Co Ltd	Deutsche Bank	9.674
(8.500)	Suntory Beverage & Food Ltd	Bank of America Merrill Lynch	(3.037)
(13.500)	Suntory Beverage & Food Ltd	JP Morgan	13.868
(6.400)	Suntory Beverage & Food Ltd	Citibank	1.143
(200)	Suntory Beverage & Food Ltd	Deutsche Bank	(71)
32.400	Suruga Bank Ltd	Bank of America Merrill Lynch	25.469
29.300	Suruga Bank Ltd	JP Morgan	(32.977)
13.000	Suruga Bank Ltd	Citibank	15.677
25.700	Suruga Bank Ltd	Credit Suisse	(28.925)
6.500	Suruga Bank Ltd	Deutsche Bank	5.109
18.500	Suzuken Co Ltd/Aichi Japan	JP Morgan	23.962
10.300	Suzuken Co Ltd/Aichi Japan	Bank of America Merrill Lynch	17.941
14.500	Suzuken Co Ltd/Aichi Japan	Citibank	25.257
25.300	Suzuken Co Ltd/Aichi Japan	Credit Suisse	32.769
12.900	Suzuken Co Ltd/Aichi Japan	Deutsche Bank	22.470
12.500	Suzuki Motor Corp	JP Morgan	(31.711)
13.700	Suzuki Motor Corp	Bank of America Merrill Lynch	20.192
53.200	Suzuki Motor Corp	Citibank	(52.749)
16.000	Suzuki Motor Corp	Credit Suisse	(40.590)
17.400	Suzuki Motor Corp	Deutsche Bank	25.645
(3.800)	Sysmex Corp	JP Morgan	(14.596)
(17.400)	Sysmex Corp	Citibank	(23.314)
(12.400)	Sysmex Corp	Credit Suisse	(47.628)
(36.700)	Sysmex Corp	Bank of America Merrill Lynch	(209.808)
(3.600)	Sysmex Corp	Deutsche Bank	(20.581)
18.100	T&D Holdings Inc	Bank of America Merrill Lynch	25.222
1.200	T&D Holdings Inc	Citibank	1.238
4.700	T&D Holdings Inc	Deutsche Bank	6.549
	Japon *suite*		
25.600	T&D Holdings Inc	JP Morgan	23.896
(6.000)	Taiheiyo Cement Corp	Citibank	(268)
(8.400)	Taiheiyo Cement Corp	JP Morgan	(6.753)
10.900	Taisei Corp	Bank of America Merrill Lynch	(4.868)
19.200	Taisei Corp	JP Morgan	(94.328)
44.400	Taisei Corp	Citibank	(99.151)
29.700	Taisei Corp	Credit Suisse	(145.913)
6.700	Taisei Corp	Deutsche Bank	(2.992)
23.500	Taisho Pharmaceutical Holdings Co Ltd	JP Morgan	23.091
6.800	Taisho Pharmaceutical Holdings Co Ltd	Citibank	24.904
7.500	Taisho Pharmaceutical Holdings Co Ltd	Bank of America Merrill Lynch	25.458
1.100	Taisho Pharmaceutical Holdings Co Ltd	Credit Suisse	1.081
3.800	Taisho Pharmaceutical Holdings Co Ltd	Deutsche Bank	12.899
(26.200)	Taiyo Nippon Sanso Corp	Bank of America Merrill Lynch	(30.424)
(29.800)	Taiyo Nippon Sanso Corp	Citibank	(19.964)
(118.300)	Taiyo Nippon Sanso Corp	JP Morgan	(60.233)
(54.200)	Taiyo Nippon Sanso Corp	Credit Suisse	(27.596)
(18.800)	Taiyo Nippon Sanso Corp	Deutsche Bank	(21.831)
(36.000)	Takara Bio Inc	JP Morgan	6.110
(11.700)	Takara Bio Inc	Bank of America Merrill Lynch	(2.613)
(90.700)	Takara Bio Inc	Credit Suisse	15.393
(36.000)	Takara Bio Inc	Deutsche Bank	(8.039)
(1.400)	Takara Bio Inc	Citibank	(288)
(4.500)	Takara Holdings Inc	Credit Suisse	643
(35.700)	Takara Holdings Inc	Bank of America Merrill Lynch	(9.248)
(14.300)	Takara Holdings Inc	JP Morgan	2.044
(13.300)	Takara Holdings Inc	Deutsche Bank	(3.445)
15.000	Takashimaya Co Ltd	Citibank	8.843
27.000	Takashimaya Co Ltd	Credit Suisse	9.888
5.000	Takashimaya Co Ltd	Bank of America Merrill Lynch	3.484
17.000	Takashimaya Co Ltd	Deutsche Bank	11.845
29.000	Takashimaya Co Ltd	JP Morgan	10.621
9.300	Takeda Pharmaceutical Co Ltd	Bank of America Merrill Lynch	(83)
(3.900)	TDK Corp	Deutsche Bank	(22.644)
74.900	Teijin Ltd	Citibank	18.733
99.600	Teijin Ltd	JP Morgan	(48.933)
16.700	Teijin Ltd	Credit Suisse	(8.205)
35.600	Teijin Ltd	Bank of America Merrill Lynch	13.356
51.000	Teijin Ltd	Deutsche Bank	19.134
(3.600)	Terumo Corp	Bank of America Merrill Lynch	(19.294)
(5.700)	Terumo Corp	Credit Suisse	(25.712)
(5.200)	Terumo Corp	JP Morgan	(23.457)
(5.200)	Tobu Railway Co Ltd	JP Morgan	(6.271)
(100)	Tobu Railway Co Ltd	Credit Suisse	(121)
(100)	Tobu Railway Co Ltd	Deutsche Bank	(259)
(8.800)	Tobu Railway Co Ltd	Citibank	(15.328)
7.500	Toho Co Ltd/Tokyo	Bank of America Merrill Lynch	10.719
10.600	Toho Co Ltd/Tokyo	JP Morgan	947
17.600	Toho Co Ltd/Tokyo	Credit Suisse	1.572
1.100	Toho Co Ltd/Tokyo	Deutsche Bank	1.572
12.000	Tokai Rika Co Ltd	Deutsche Bank	9.004
6.600	Tokai Rika Co Ltd	JP Morgan	(3.125)
9.400	Tokai Rika Co Ltd	Citibank	168
48.400	Tokai Rika Co Ltd	Credit Suisse	(22.914)
65.100	Tokai Tokyo Financial Holdings Inc	Bank of America Merrill Lynch	22.097

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon *suite*		
700	Tokai Tokyo Financial Holdings Inc	Citibank	38
59.200	Tokai Tokyo Financial Holdings Inc	JP Morgan	(6.874)
1.900	Tokai Tokyo Financial Holdings Inc	Deutsche Bank	645
18.800	Tokio Marine Holdings Inc	Bank of America Merrill Lynch	34.594
22.400	Tokio Marine Holdings Inc	JP Morgan	20.409
20.600	Tokio Marine Holdings Inc	Citibank	30.730
4.000	Tokio Marine Holdings Inc	Deutsche Bank	7.360
6.200	Tokio Marine Holdings Inc	Credit Suisse	5.649
(29.100)	Tokyo Broadcasting System Holdings Inc	Credit Suisse	(58.746)
(33.000)	Tokyo Broadcasting System Holdings Inc	Deutsche Bank	(112.899)
(53.800)	Tokyo Broadcasting System Holdings Inc	JP Morgan	(108.609)
(19.200)	Tokyo Broadcasting System Holdings Inc	Bank of America Merrill Lynch	(65.686)
(1.000)	Tokyo Century Corp	JP Morgan	(1.697)
(1.600)	Tokyo Century Corp	Bank of America Merrill Lynch	(4.502)
(200)	Tokyo Century Corp	Credit Suisse	(339)
(300)	Tokyo Century Corp	Deutsche Bank	(844)
(6.500)	Tokyu Corp	Bank of America Merrill Lynch	(8.419)
(15.400)	Tokyu Corp	JP Morgan	(28.654)
(12.500)	Tokyu Corp	Credit Suisse	(2.680)
(7.800)	Tokyu Corp	Citibank	(10.381)
(3.300)	Tokyu Corp	Deutsche Bank	(4.274)
45.000	Toppan Printing Co Ltd	Bank of America Merrill Lynch	402
59.000	Toppan Printing Co Ltd	Citibank	4.743
62.000	Toppan Printing Co Ltd	JP Morgan	(76.427)
11.000	Toppan Printing Co Ltd	Deutsche Bank	98
49.000	Toppan Printing Co Ltd	Credit Suisse	(60.402)
(21.000)	Toray Industries Inc	Credit Suisse	25.980
(38.700)	Toray Industries Inc	Deutsche Bank	21.778
(77.700)	Toray Industries Inc	Bank of America Merrill Lynch	43.726
(31.100)	Toray Industries Inc	Citibank	18.335
(129.900)	Toray Industries Inc	JP Morgan	160.707
8.000	Toshiba Corp	Credit Suisse	(3.216)
140.000	Toshiba Corp	Bank of America Merrill Lynch	(15.007)
44.000	Toshiba Corp	Citibank	(10.612)
49.000	Toshiba Corp	Deutsche Bank	(5.252)
8.500	Tosoh Corp	Credit Suisse	(10.858)
1.300	Tosoh Corp	Citibank	46
3.700	TOTO Ltd	JP Morgan	15.864
25.700	TOTO Ltd	Bank of America Merrill Lynch	144.627
14.200	TOTO Ltd	Citibank	49.469
13.000	TOTO Ltd	Credit Suisse	55.739
17.700	Toyo Seikan Group Holdings Ltd	Bank of America Merrill Lynch	(2.213)
16.500	Toyo Seikan Group Holdings Ltd	JP Morgan	(15.770)
27.300	Toyo Suisan Kaisha Ltd	Bank of America Merrill Lynch	74.377
37.400	Toyo Suisan Kaisha Ltd	Citibank	83.519
27.000	Toyo Suisan Kaisha Ltd	JP Morgan	37.383
6.400	Toyo Suisan Kaisha Ltd	Deutsche Bank	17.436
(18.000)	Toyo Tire & Rubber Co Ltd	Deutsche Bank	(7.557)
3.000	Toyobo Co Ltd	Citibank	(80)
19.700	Toyobo Co Ltd	Credit Suisse	(22.172)
13.500	Toyobo Co Ltd	Deutsche Bank	10.009
21.000	Toyobo Co Ltd	Bank of America Merrill Lynch	15.569
5.700	Toyobo Co Ltd	JP Morgan	(6.415)
	Japon *suite*		
28.900	Toyoda Gosei Co Ltd	Bank of America Merrill Lynch	31.494
16.900	Toyoda Gosei Co Ltd	Citibank	(2.566)
1.600	Toyoda Gosei Co Ltd	Credit Suisse	(157)
7.200	Toyoda Gosei Co Ltd	Deutsche Bank	7.846
18.700	Toyoda Gosei Co Ltd	JP Morgan	(1.837)
37.300	Toyota Boshoku Corp	Bank of America Merrill Lynch	59.973
35.500	Toyota Boshoku Corp	Citibank	26.637
5.300	Toyota Boshoku Corp	JP Morgan	5.728
19.500	Toyota Boshoku Corp	Credit Suisse	21.076
33.500	Toyota Boshoku Corp	Deutsche Bank	53.863
(19.200)	Toyota Industries Corp	Bank of America Merrill Lynch	(37.731)
(30.500)	Toyota Industries Corp	Deutsche Bank	(59.937)
(27.900)	Toyota Industries Corp	JP Morgan	37.383
(33.300)	Toyota Industries Corp	Citibank	(2.975)
(3.900)	Toyota Industries Corp	Credit Suisse	5.226
19.100	Toyota Motor Corp	Deutsche Bank	14.331
14.872	Toyota Motor Corp	JP Morgan	(27.897)
14.600	Toyota Motor Corp	Citibank	(4.565)
10.700	Toyota Motor Corp	Credit Suisse	(20.071)
23.000	Toyota Motor Corp	Bank of America Merrill Lynch	17.258
10.400	Toyota Tsusho Corp	Bank of America Merrill Lynch	12.077
21.100	Toyota Tsusho Corp	Citibank	5.654
4.000	Toyota Tsusho Corp	JP Morgan	(3.394)
8.300	Trend Micro Inc/Japan	Bank of America Merrill Lynch	17.794
7.300	Trend Micro Inc/Japan	Citibank	(5.217)
1.100	Trend Micro Inc/Japan	Deutsche Bank	2.358
1.600	Trend Micro Inc/Japan	JP Morgan	3.001
1.700	TS Tech Co Ltd	Citibank	(835)
6.200	TS Tech Co Ltd	JP Morgan	2.769
2.400	TS Tech Co Ltd	Credit Suisse	1.072
3.700	TS Tech Co Ltd	Deutsche Bank	7.767
2.500	TS Tech Co Ltd	Bank of America Merrill Lynch	5.248
2.900	Tsumura & Co	Credit Suisse	(8.289)
(4.700)	Tsumura & Co	Citibank	–
3.800	Tsumura & Co	Deutsche Bank	(8.316)
(4.700)	Tsuruha Holdings Inc	Deutsche Bank	(66.753)
(8.300)	Tsuruha Holdings Inc	JP Morgan	(110.469)
(18.900)	Tsuruha Holdings Inc	Bank of America Merrill Lynch	(268.432)
(2.000)	Tsuruha Holdings Inc	Citibank	(18.758)
(25.700)	TV Asahi Holdings Corp	JP Morgan	25.482
(12.800)	TV Asahi Holdings Corp	Credit Suisse	12.691
15.300	Ube Industries Ltd	JP Morgan	(22.550)
13.000	Ube Industries Ltd	Credit Suisse	(19.160)
3.900	Ube Industries Ltd	Deutsche Bank	3.484
18.300	Ube Industries Ltd	Bank of America Merrill Lynch	16.347
12.600	Ube Industries Ltd	Citibank	(2.814)
16.000	Ulvac Inc	JP Morgan	(151.496)
(44.300)	Unicharm Corp	JP Morgan	(104.072)
(3.500)	Unicharm Corp	Credit Suisse	(8.222)
(5.600)	Unicharm Corp	Deutsche Bank	(6.178)
(25.100)	Unicharm Corp	Citibank	(34.304)
(59.900)	Universal Entertainment Corp	Citibank	(26.753)
(79.248)	Universal Entertainment Corp	JP Morgan	(240.682)
(29.000)	Universal Entertainment Corp	Credit Suisse	(88.075)
(15.700)	Ushio Inc	Deutsche Bank	(140)
(6.400)	Ushio Inc	Credit Suisse	3.144
(1.700)	Ushio Inc	Citibank	440
(10.600)	Ushio Inc	JP Morgan	5.208
1.700	USS Co Ltd	Citibank	957
1.000	USS Co Ltd	Bank of America Merrill Lynch	304
5.200	USS Co Ltd	JP Morgan	(5.667)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Japon suite		
1.600	USS Co Ltd	Credit Suisse	(1.744)
1.600	Wacoal Holdings Corp	JP Morgan	2.787
2.000	Wacoal Holdings Corp	Citibank	1.608
500	Wacoal Holdings Corp	Credit Suisse	871
2.500	Wacoal Holdings Corp	Bank of America Merrill Lynch	5.918
(46.400)	Welcia Holdings Co Ltd	Bank of America Merrill Lynch	(194.801)
(75.400)	Welcia Holdings Co Ltd	JP Morgan	(282.876)
(8.500)	Welcia Holdings Co Ltd	Credit Suisse	(31.889)
(10.100)	Welcia Holdings Co Ltd	Deutsche Bank	(42.403)
(17.700)	Welcia Holdings Co Ltd	Citibank	(31.621)
500	West Japan Railway Co	Bank of America Merrill Lynch	1.925
2.500	West Japan Railway Co	Citibank	11.858
3.000	West Japan Railway Co	JP Morgan	(1.608)
(552.500)	Yahoo Japan Corp	Bank of America Merrill Lynch	(69.093)
(315.200)	Yahoo Japan Corp	JP Morgan	–
(79.600)	Yahoo Japan Corp	Citibank	(4.977)
(60.100)	Yahoo Japan Corp	Credit Suisse	–
(11.800)	Yakult Honsha Co Ltd	JP Morgan	81.161
(13.000)	Yakult Honsha Co Ltd	Bank of America Merrill Lynch	8.129
(6.800)	Yakult Honsha Co Ltd	Credit Suisse	46.771
(1.400)	Yakult Honsha Co Ltd	Deutsche Bank	875
(1.900)	Yakult Honsha Co Ltd	Citibank	1.867
(65.600)	Yamada Denki Co Ltd	JP Morgan	(586)
(4.100)	Yamada Denki Co Ltd	Deutsche Bank	(989)
(50.700)	Yamada Denki Co Ltd	Bank of America Merrill Lynch	(12.228)
(32.300)	Yamada Denki Co Ltd	Citibank	(7.790)
92.000	Yamaguchi Financial Group Inc	Bank of America Merrill Lynch	22.188
73.000	Yamaguchi Financial Group Inc	Citibank	24.779
35.000	Yamaguchi Financial Group Inc	JP Morgan	(2.814)
30.000	Yamaguchi Financial Group Inc	Deutsche Bank	7.235
58.000	Yamaguchi Financial Group Inc	Credit Suisse	(4.663)
(14.300)	Yamaha Corp	Citibank	(38.959)
(2.400)	Yamaha Corp	Bank of America Merrill Lynch	(5.038)
(4.700)	Yamaha Corp	Deutsche Bank	(9.866)
(19.000)	Yamaha Corp	Credit Suisse	(1.697)
(30.300)	Yamaha Corp	JP Morgan	(2.707)
(9.000)	Yamaha Motor Co Ltd	Bank of America Merrill Lynch	(12.059)
(29.300)	Yamaha Motor Co Ltd	JP Morgan	(3.926)
(3.100)	Yamaha Motor Co Ltd	Deutsche Bank	(4.154)
(13.100)	Yamaha Motor Co Ltd	Citibank	17.552
(2.900)	Yamato Holdings Co Ltd	Bank of America Merrill Lynch	(3.782)
(10.800)	Yamato Holdings Co Ltd	Deutsche Bank	(14.085)
(200)	Yamato Kogyo Co Ltd	Bank of America Merrill Lynch	18
(5.700)	Yamato Kogyo Co Ltd	Credit Suisse	10.183
(2.600)	Yamato Kogyo Co Ltd	Deutsche Bank	232
(4.300)	Yamato Kogyo Co Ltd	Citibank	1.344
62.300	Yamazaki Baking Co Ltd	Bank of America Merrill Lynch	63.997
80.500	Yamazaki Baking Co Ltd	JP Morgan	71.907
3.300	Yamazaki Baking Co Ltd	Credit Suisse	2.948
20.800	Yamazaki Baking Co Ltd	Citibank	15.050
27.900	Yamazaki Baking Co Ltd	Deutsche Bank	28.660
(38.100)	Yaskawa Electric Corp	JP Morgan	(176.972)
(5.000)	Yaskawa Electric Corp	Citibank	2.010
(16.100)	Yaskawa Electric Corp	Bank of America Merrill Lynch	(78.379)
28.900	Yokogawa Electric Corp	JP Morgan	4.389
14.700	Yokogawa Electric Corp	Bank of America Merrill Lynch	(2.889)
6.800	Yokogawa Electric Corp	Deutsche Bank	(1.336)
11.800	Yokogawa Electric Corp	Citibank	(3.057)
1.000	Yokogawa Electric Corp	Credit Suisse	152
8.100	Yokohama Rubber Co Ltd/The	Bank of America Merrill Lynch	11.866
(1.700)	Zenkoku Hosho Co Ltd	Bank of America Merrill Lynch	(1.898)
(1.200)	Zenkoku Hosho Co Ltd	Deutsche Bank	(1.340)
(2.200)	Zenkoku Hosho Co Ltd	Citibank	(3.046)
(5.000)	Zenkoku Hosho Co Ltd	JP Morgan	12.282
35.800	Zensho Holdings Co Ltd	Credit Suisse	(41.252)
27.200	Zensho Holdings Co Ltd	Deutsche Bank	18.951
19.100	Zensho Holdings Co Ltd	JP Morgan	(22.009)
(18.000)	Zeon Corp	Credit Suisse	4.984
(12.200)	Zeon Corp	Citibank	–
(2.800)	Zeon Corp	Deutsche Bank	(1.476)
			(5.580.766)
	Pays-Bas		
(3.650)	Aalberts Industries NV	Bank of America Merrill Lynch	(6.149)
(267)	Aalberts Industries NV	Deutsche Bank	(450)
(315)	Aalberts Industries NV	Citibank	(392)
(6.444)	Aalberts Industries NV	JP Morgan	(3.644)
8.696	Aegon NV	Bank of America Merrill Lynch	1.211
21.194	Aegon NV	Citibank	3.154
634	Aegon NV	JP Morgan	124
7.171	Akzo Nobel NV	Credit Suisse	(29.113)
5.369	Akzo Nobel NV	Deutsche Bank	(10.099)
15.777	Akzo Nobel NV	Bank of America Merrill Lynch	(29.678)
2.842	Akzo Nobel NV	Citibank	(10.252)
3.694	Akzo Nobel NV	JP Morgan	(14.997)
(40.008)	Altice NV ‘A’	Citibank	35.676
(64.169)	Altice NV ‘A’	JP Morgan	381.218
(48.591)	Altice NV ‘A’	Bank of America Merrill Lynch	161.980
(195.429)	Altice NV ‘A’	Credit Suisse	1.161.013
(76.224)	Altice NV ‘A’	Deutsche Bank	254.096
(502)	Altice NV ‘B’	Bank of America Merrill Lynch	1.669
(7.921)	Altice NV ‘B’	Citibank	7.186
(63.144)	Altice NV ‘B’	JP Morgan	372.648
(83.668)	Altice NV ‘B’	Deutsche Bank	278.114
8.659	Aperam SA	Deutsche Bank	(5.773)
29.287	Aperam SA	Bank of America Merrill Lynch	(19.526)
7.832	Aperam SA	Citibank	(5.175)
17.904	Aperam SA	JP Morgan	(72.260)
3.707	Aperam SA	Credit Suisse	(14.961)
(19.787)	ArcelorMittal	Bank of America Merrill Lynch	(47.468)
(5.576)	ArcelorMittal	JP Morgan	(2.689)
8.874	ASM International NV	Bank of America Merrill Lynch	(15.425)
9.139	ASM International NV	Credit Suisse	(34.165)
13.107	ASM International NV	Deutsche Bank	(22.783)
6.858	ASM International NV	Citibank	(25.882)
7.649	ASM International NV	JP Morgan	(28.594)
(4.939)	ASML Holding NV	Citibank	46.453
(9.592)	ASML Holding NV	Credit Suisse	102.778
(1.388)	ASML Holding NV	Deutsche Bank	6.032
(7.785)	ASML Holding NV	Bank of America Merrill Lynch	33.830
(13.565)	ASML Holding NV	JP Morgan	145.348

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Pays-Bas ***suite***		
6.277	ASR Nederland NV	Bank of America Merrill Lynch	(6.203)
65.423	ASR Nederland NV	Citibank	(38.945)
40.475	ASR Nederland NV	JP Morgan	(16.625)
12.363	ASR Nederland NV	Deutsche Bank	(12.217)
(48.324)	Boskalis Westminster	Deutsche Bank	(63.573)
(34.826)	Boskalis Westminster	Bank of America Merrill Lynch	(45.816)
(82.985)	Boskalis Westminster	JP Morgan	(12.350)
(9.709)	Boskalis Westminster	Citibank	(983)
(35.685)	Boskalis Westminster	Credit Suisse	(5.311)
(10.888)	Coca-Cola European Partners Plc	Citibank	2.268
(722)	Coca-Cola European Partners Plc	Credit Suisse	1.943
(31.493)	Galapagos NV	JP Morgan	357.693
(4.688)	Galapagos NV	Citibank	22.437
(9.496)	Galapagos NV	Deutsche Bank	36.517
(12.211)	Gemalto NV	Credit Suisse	53.281
(3.036)	Gemalto NV	Deutsche Bank	4.500
(32.106)	Gemalto NV	Bank of America Merrill Lynch	47.589
(13.824)	Gemalto NV	JP Morgan	60.319
(758)	Gemalto NV	Citibank	1.512
(1.163)	Heineken NV	Bank of America Merrill Lynch	(2.478)
(4.940)	Heineken NV	JP Morgan	(5.470)
(17.684)	IMCD Group NV	Bank of America Merrill Lynch	(2.948)
(38.251)	IMCD Group NV	Credit Suisse	89.258
(8.070)	IMCD Group NV	Citibank	2.498
(5.909)	IMCD Group NV	Deutsche Bank	(985)
43.857	ING Groep NV	Citibank	6.266
81.225	ING Groep NV	Credit Suisse	(48.351)
14.714	ING Groep NV	Deutsche Bank	(876)
6.952	ING Groep NV	Bank of America Merrill Lynch	(414)
26.664	ING Groep NV	JP Morgan	(15.872)
5.717	Koninklijke Ahold Delhaize NV	Credit Suisse	7.385
28.821	Koninklijke Ahold Delhaize NV	Bank of America Merrill Lynch	44.092
883	Koninklijke Ahold Delhaize NV	JP Morgan	1.141
3.866	Koninklijke Ahold Delhaize NV	Deutsche Bank	5.914
6.898	Koninklijke DSM NV	Citibank	5.502
19.488	Koninklijke DSM NV	Bank of America Merrill Lynch	74.245
3.120	Koninklijke DSM NV	Credit Suisse	8.469
11.026	Koninklijke DSM NV	JP Morgan	29.930
2.673	Koninklijke DSM NV	Deutsche Bank	10.183
(7.859)	Koninklijke KPN NV	Citibank	(767)
(9.290)	Koninklijke KPN NV	Credit Suisse	(1.371)
(77.930)	Koninklijke KPN NV	Deutsche Bank	(6.495)
(101.824)	Koninklijke KPN NV	Bank of America Merrill Lynch	(8.486)
(36.866)	Koninklijke KPN NV	JP Morgan	(5.442)
11.257	Koninklijke Philips NV	Deutsche Bank	(6.701)
17.100	Koninklijke Philips NV	Credit Suisse	(42.447)
75.286	Koninklijke Philips NV	Bank of America Merrill Lynch	(44.816)
18.787	Koninklijke Philips NV	Citibank	(16.328)
71.043	Koninklijke Philips NV	JP Morgan	(176.350)
(58.536)	Koninklijke Vopak NV	Bank of America Merrill Lynch	(27.876)
(9.190)	Koninklijke Vopak NV	Deutsche Bank	(4.376)
(1.210)	Koninklijke Vopak NV	Citibank	(814)
(78.021)	Koninklijke Vopak NV	JP Morgan	55.268
16.466	NN Group NV	Bank of America Merrill Lynch	25.289
648	NN Group NV	Citibank	918
38.991	NN Group NV	JP Morgan	55.241
2.663	NN Group NV	Deutsche Bank	4.090
	Pays-Bas ***suite***		
(10.397)	OCI NV	Credit Suisse	12.192
(60.225)	OCI NV	Bank of America Merrill Lynch	(33.699)
(19.715)	OCI NV	Citibank	26.171
(56.588)	OCI NV	JP Morgan	66.360
(5.905)	OCI NV	Deutsche Bank	(3.304)
73.394	Philips Lighting NV '144A'	Bank of America Merrill Lynch	(12.233)
96.552	Philips Lighting NV '144A'	Citibank	(92.535)
18.218	Philips Lighting NV '144A'	JP Morgan	(24.834)
14.555	Philips Lighting NV '144A'	Credit Suisse	(19.841)
61.088	Philips Lighting NV '144A'	Deutsche Bank	(10.182)
3.619	PostNL NV	Credit Suisse	134
45.603	PostNL NV	Deutsche Bank	12.596
202.334	PostNL NV	Bank of America Merrill Lynch	55.886
293.937	PostNL NV	Citibank	55.292
197.568	PostNL NV	JP Morgan	7.292
15.819	Randstad Holding NV	Credit Suisse	8.287
1.430	Randstad Holding NV	Deutsche Bank	3.184
1.454	Randstad Holding NV	Bank of America Merrill Lynch	3.237
10.339	Randstad Holding NV	JP Morgan	5.416
13.126	Randstad Holding NV	Citibank	26.097
(23.498)	SBM Offshore NV	Deutsche Bank	(20.702)
(107.697)	SBM Offshore NV	Citibank	(12.822)
(108.842)	SBM Offshore NV	JP Morgan	12.958
(56.971)	SBM Offshore NV	Credit Suisse	6.783
(23.950)	TomTom NV	Credit Suisse	16.652
(25.678)	TomTom NV	Deutsche Bank	397
(23.193)	TomTom NV	Bank of America Merrill Lynch	359
(31.870)	TomTom NV	Citibank	4.781
(106.344)	TomTom NV	JP Morgan	73.939
1.548	Unibail-Rodamco SE (Reit)	Bank of America Merrill Lynch	(3.410)
815	Unibail-Rodamco SE (Reit)	JP Morgan	8.345
3.784	Unibail-Rodamco SE (Reit)	Citibank	(4.505)
1.853	Unibail-Rodamco SE (Reit)	Credit Suisse	18.972
1.110	Unibail-Rodamco SE (Reit)	Deutsche Bank	(2.445)
5.255	Unilever NV - CVA	Bank of America Merrill Lynch	3.816
3.056	Unilever NV - CVA	JP Morgan	(2.747)
18.787	Unilever NV - CVA	Credit Suisse	(16.887)
12.938	Unilever NV - CVA	Deutsche Bank	9.396
470	Wereldhave NV (Reit)	Bank of America Merrill Lynch	(215)
2.776	Wereldhave NV (Reit)	Deutsche Bank	(1.272)
5.624	Wereldhave NV (Reit)	Citibank	(603)
5.416	Wereldhave NV (Reit)	JP Morgan	(2.902)
950	Wolters Kluwer NV	Credit Suisse	1.091
47.424	Wolters Kluwer NV	Deutsche Bank	81.868
10.325	Wolters Kluwer NV	Bank of America Merrill Lynch	17.824
12.801	Wolters Kluwer NV	Citibank	7.315
23.008	Wolters Kluwer NV	JP Morgan	26.433
			3.293.052
	Norvège		
(27.441)	Aker ASA 'A'	Bank of America Merrill Lynch	(6.627)
(4.516)	Aker ASA 'A'	Deutsche Bank	(1.091)
(5.635)	Aker ASA 'A'	JP Morgan	11.567
(12.242)	Aker ASA 'A'	Citibank	11.826
(92.240)	Aker BP ASA	JP Morgan	98.016
(58.184)	Aker BP ASA	Citibank	67.448
(2.227)	Aker BP ASA	Credit Suisse	2.366
(22.029)	Aker BP ASA	Deutsche Bank	14.364
6.231	DNB ASA	Citibank	75
26.577	DNB ASA	JP Morgan	(24.069)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Norvège *suite*		
8.246	DNB ASA	Bank of America Merrill Lynch	(398)
11.336	DNB ASA	Credit Suisse	(10.266)
4.454	DNB ASA	Deutsche Bank	(215)
(19.055)	Gjensidige Forsikring ASA	Credit Suisse	(920)
(8.343)	Gjensidige Forsikring ASA	Deutsche Bank	(907)
(15.309)	Gjensidige Forsikring ASA	Bank of America Merrill Lynch	(1.664)
(7.799)	Gjensidige Forsikring ASA	Citibank	(377)
(56.838)	Gjensidige Forsikring ASA	JP Morgan	(2.745)
22.642	Leroy Seafood Group ASA	Bank of America Merrill Lynch	(7.163)
80.111	Leroy Seafood Group ASA	Citibank	(17.799)
104.523	Leroy Seafood Group ASA	JP Morgan	(52.126)
77.303	Leroy Seafood Group ASA	Deutsche Bank	(24.456)
108.258	Leroy Seafood Group ASA	Credit Suisse	(53.989)
2.748	Marine Harvest ASA	JP Morgan	(3.219)
8.482	Marine Harvest ASA	Citibank	(7.272)
24.532	Marine Harvest ASA	Bank of America Merrill Lynch	(31.104)
168.157	Norsk Hydro ASA	Bank of America Merrill Lynch	(46.702)
109.031	Norsk Hydro ASA	Citibank	(58.588)
201.457	Norsk Hydro ASA	JP Morgan	(160.555)
36.720	Norsk Hydro ASA	Deutsche Bank	(10.198)
(39.798)	Orkla ASA	Deutsche Bank	(12.014)
19.992	Salmar ASA	Bank of America Merrill Lynch	(36.694)
24.840	Salmar ASA	Citibank	(53.991)
1.257	Salmar ASA	JP Morgan	(273)
5.336	Salmar ASA	Deutsche Bank	(9.794)
(21.164)	Schibsted ASA ‘A’	JP Morgan	87.402
(15.056)	Schibsted ASA ‘A’	Credit Suisse	62.177
(20.486)	Schibsted ASA ‘A’	Deutsche Bank	34.138
(15.407)	Schibsted ASA ‘A’	Bank of America Merrill Lynch	25.674
(22.842)	Schibsted ASA ‘A’	Citibank	19.583
(12.651)	Schibsted ASA ‘B’	JP Morgan	42.010
(16.086)	Schibsted ASA ‘B’	Citibank	1.942
(4.763)	Schibsted ASA ‘B’	Deutsche Bank	6.614
(4.495)	Schibsted ASA ‘B’	Credit Suisse	14.926
(28.547)	Schibsted ASA ‘B’	Bank of America Merrill Lynch	39.642
45.960	Statoil ASA	Credit Suisse	(17.204)
74.311	Statoil ASA	Deutsche Bank	30.509
26.607	Statoil ASA	Citibank	2.892
68.737	Statoil ASA	JP Morgan	(25.731)
28.571	Statoil ASA	Bank of America Merrill Lynch	11.730
18.084	Storebrand ASA	Bank of America Merrill Lynch	(546)
36.197	Storebrand ASA	Credit Suisse	(6.993)
2.460	Storebrand ASA	Citibank	(267)
3.748	Storebrand ASA	Deutsche Bank	(113)
11.871	Storebrand ASA	JP Morgan	(2.294)
190.022	Subsea 7 SA	Bank of America Merrill Lynch	64.248
63.563	Subsea 7 SA	Credit Suisse	(140.460)
78.642	Subsea 7 SA	Deutsche Bank	26.589
47.427	Subsea 7 SA	Citibank	(25.771)
96.048	Subsea 7 SA	JP Morgan	(212.244)
57.520	Telenor ASA	Bank of America Merrill Lynch	52.093
16.268	Telenor ASA	Citibank	8.840
55.103	Telenor ASA	JP Morgan	79.181
26.314	Telenor ASA	Deutsche Bank	23.831
7.419	TGS Nopec Geophysical Co ASA	Credit Suisse	2.508
17.869	TGS Nopec Geophysical Co ASA	Deutsche Bank	29.777
57.647	TGS Nopec Geophysical Co ASA	Bank of America Merrill Lynch	96.062
18.654	TGS Nopec Geophysical Co ASA	JP Morgan	6.307
72.097	TGS Nopec Geophysical Co ASA	Citibank	(20.894)
(16.595)	Yara International ASA	Bank of America Merrill Lynch	(7.014)
(12.930)	Yara International ASA	Credit Suisse	13.740
(7.907)	Yara International ASA	Deutsche Bank	(3.342)
			(110.012)
	Portugal		
(3.695.996)	Banco Comercial Portugues SA ‘R’	JP Morgan	(46.203)
(4.800.693)	Banco Comercial Portugues SA ‘R’	Credit Suisse	(60.012)
(1.803.860)	Banco Comercial Portugues SA ‘R’	Deutsche Bank	(10.094)
654.176	EDP - Energias de Portugal SA	Citibank	11.682
162.143	EDP - Energias de Portugal SA	Deutsche Bank	(14.864)
(29.500)	Galp Energia SGPS SA	Deutsche Bank	1.054
(43.850)	Galp Energia SGPS SA	Bank of America Merrill Lynch	1.566
(23.144)	Galp Energia SGPS SA	Citibank	1.102
(63.447)	Galp Energia SGPS SA	JP Morgan	11.331
45.043	Jeronimo Martins SGPS SA	Bank of America Merrill Lynch	47.727
13.841	Jeronimo Martins SGPS SA	Citibank	10.134
22.472	Jeronimo Martins SGPS SA	JP Morgan	14.447
7.002	Jeronimo Martins SGPS SA	Credit Suisse	4.502
23.373	Jeronimo Martins SGPS SA	Deutsche Bank	24.766
(38.484)	NOS SGPS SA	Bank of America Merrill Lynch	(16.173)
(84.474)	NOS SGPS SA	Citibank	(12.270)
(84.830)	NOS SGPS SA	JP Morgan	(70.595)
(21.342)	NOS SGPS SA	Credit Suisse	(17.761)
(44.738)	NOS SGPS SA	Deutsche Bank	(18.802)
741.837	Sonae SGPS SA	Credit Suisse	14.131
260.719	Sonae SGPS SA	Deutsche Bank	14.589
357.641	Sonae SGPS SA	Bank of America Merrill Lynch	20.012
349.720	Sonae SGPS SA	JP Morgan	6.662
108.098	Sonae SGPS SA	Citibank	(1.544)
			(84.613)
	Singapour		
236.800	Ascendas Real Estate Investment Trust (Reit)	Credit Suisse	(3.515)
236.200	Ascendas Real Estate Investment Trust (Reit)	Deutsche Bank	1.753
55.500	Ascendas Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	412
68.700	Ascendas Real Estate Investment Trust (Reit)	Citibank	510
393.400	Ascendas Real Estate Investment Trust (Reit)	JP Morgan	(5.840)
735.900	CapitaLand Commercial Trust (Reit)	Bank of America Merrill Lynch	32.771
1.156.800	CapitaLand Commercial Trust (Reit)	JP Morgan	68.686
366.200	CapitaLand Commercial Trust (Reit)	Credit Suisse	21.743
367.800	CapitaLand Commercial Trust (Reit)	Deutsche Bank	16.379
(82.500)	CapitaLand Ltd	Bank of America Merrill Lynch	–
(135.600)	CapitaLand Ltd	Deutsche Bank	–

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Singapour *suite*		
(131.100)	CapitaLand Ltd	JP Morgan	10.703
(204.800)	CapitaLand Ltd	Citibank	7.600
1.594.900	CapitaLand Mall Trust (Reit)	JP Morgan	35.512
430.800	CapitaLand Mall Trust (Reit)	Deutsche Bank	3.197
1.215.100	CapitaLand Mall Trust (Reit)	Bank of America Merrill Lynch	9.018
94.100	CapitaLand Mall Trust (Reit)	Citibank	–
554.000	CapitaLand Mall Trust (Reit)	Credit Suisse	12.335
(47.400)	City Developments Ltd	JP Morgan	8.795
(2.800)	City Developments Ltd	Citibank	145
(10.500)	City Developments Ltd	Deutsche Bank	(2.182)
(15.400)	City Developments Ltd	Bank of America Merrill Lynch	(3.200)
146.800	ComfortDelGro Corp Ltd	Citibank	(7.627)
273.600	ComfortDelGro Corp Ltd	Deutsche Bank	(18.276)
546.100	ComfortDelGro Corp Ltd	Bank of America Merrill Lynch	(36.478)
112.000	ComfortDelGro Corp Ltd	JP Morgan	(2.494)
(47.700)	DBS Group Holdings Ltd	Deutsche Bank	(29.030)
(58.077)	DBS Group Holdings Ltd	Bank of America Merrill Lynch	(35.346)
(42.971)	DBS Group Holdings Ltd	Citibank	13.076
(49.000)	First Resources Ltd	Citibank	1.091
2.291.400	Genting Singapore Plc	Credit Suisse	51.020
366.600	Genting Singapore Plc	Deutsche Bank	–
281.300	Genting Singapore Plc	Citibank	(8.351)
1.688.300	Genting Singapore Plc	JP Morgan	37.592
908.600	Genting Singapore Plc	Bank of America Merrill Lynch	–
(1.000)	Global Logistic Properties Ltd	Credit Suisse	(15)
(296.700)	Global Logistic Properties Ltd	Bank of America Merrill Lynch	(4.404)
(823.700)	Global Logistic Properties Ltd	JP Morgan	(12.227)
1.301.900	Golden Agri-Resources Ltd	Bank of America Merrill Lynch	(14.494)
(39.700)	Golden Agri-Resources Ltd	Citibank	295
(91.100)	Hongkong Land Holdings Ltd	Citibank	(7.288)
(64.400)	Hongkong Land Holdings Ltd	Bank of America Merrill Lynch	(7.728)
(130.800)	Hongkong Land Holdings Ltd	JP Morgan	10.464
(31.300)	Hongkong Land Holdings Ltd	Deutsche Bank	(3.756)
510.200	Hutchison Port Holdings Trust (Unit)	Citibank	2.551
1.250.100	Hutchison Port Holdings Trust (Unit)	Bank of America Merrill Lynch	–
20.300	Hutchison Port Holdings Trust (Unit)	JP Morgan	(101)
259.600	Hutchison Port Holdings Trust (Unit)	Credit Suisse	(1.298)
318.700	Hutchison Port Holdings Trust (Unit)	Deutsche Bank	–
(54.800)	Keppel Corp Ltd	Citibank	(4.067)
(40.200)	Keppel Corp Ltd	JP Morgan	(1.790)
147.700	Mapletree Commercial Trust (Reit)	Deutsche Bank	4.385
955.000	Mapletree Commercial Trust (Reit)	Citibank	28.352
402.200	Mapletree Commercial Trust (Reit)	Bank of America Merrill Lynch	11.940
33.600	Mapletree Commercial Trust (Reit)	JP Morgan	623
1.448.000	Mapletree Industrial Trust (Reit)	Citibank	–
528.000	Mapletree Industrial Trust (Reit)	Deutsche Bank	3.919
576.200	Mapletree Industrial Trust (Reit)	Bank of America Merrill Lynch	4.277
659.800	Mapletree Industrial Trust (Reit)	JP Morgan	(2.448)
1.520.800	Mapletree Logistics Trust (Reit)	Deutsche Bank	(11.287)
	Singapour *suite*		
511.200	Mapletree Logistics Trust (Reit)	JP Morgan	(7.588)
530.700	Mapletree Logistics Trust (Reit)	Citibank	(3.939)
1.734.000	Mapletree Logistics Trust (Reit)	Bank of America Merrill Lynch	(12.870)
475.200	Mapletree Logistics Trust (Reit)	Credit Suisse	(7.054)
3.400	Oversea-Chinese Banking Corp Ltd	Bank of America Merrill Lynch	2.271
64.500	Oversea-Chinese Banking Corp Ltd	JP Morgan	33.032
331.100	SATS Ltd	Deutsche Bank	81.095
124.700	SATS Ltd	Bank of America Merrill Lynch	30.542
438.300	SATS Ltd	JP Morgan	175.665
335.600	SATS Ltd	Citibank	54.798
731.000	SATS Ltd	Credit Suisse	292.975
(10.000)	Sembcorp Industries Ltd	Bank of America Merrill Lynch	148
(234.900)	Sembcorp Industries Ltd	Citibank	8.717
(732.000)	Sembcorp Industries Ltd	Deutsche Bank	10.866
(714.300)	Sembcorp Industries Ltd	JP Morgan	90.126
203.400	Singapore Airlines Ltd	Bank of America Merrill Lynch	7.548
244.900	Singapore Airlines Ltd	Credit Suisse	(1.818)
157.000	Singapore Airlines Ltd	Deutsche Bank	5.826
16.100	Singapore Airlines Ltd	Citibank	1.075
57.800	Singapore Airlines Ltd	JP Morgan	(429)
(1.836.400)	Singapore Post Ltd	Deutsche Bank	(27.259)
(1.011.300)	Singapore Post Ltd	Citibank	(7.506)
(1.179.000)	Singapore Post Ltd	JP Morgan	(17.501)
(214.200)	Singapore Post Ltd	Bank of America Merrill Lynch	(3.180)
(360.900)	Singapore Post Ltd	Credit Suisse	(5.357)
464.400	Singapore Technologies Engineering Ltd	Bank of America Merrill Lynch	(13.787)
676.500	Singapore Technologies Engineering Ltd	Citibank	(5.021)
1.049.000	Singapore Technologies Engineering Ltd	JP Morgan	(116.785)
263.500	Singapore Technologies Engineering Ltd	Credit Suisse	(29.335)
391.400	Singapore Technologies Engineering Ltd	Deutsche Bank	(11.620)
(1.789.800)	Singapore Telecommunications Ltd	JP Morgan	66.419
(1.489.100)	Singapore Telecommunications Ltd	Bank of America Merrill Lynch	(44.208)
(578.000)	Singapore Telecommunications Ltd	Citibank	(12.870)
154.200	StarHub Ltd	Citibank	–
572.200	StarHub Ltd	JP Morgan	50.962
147.300	StarHub Ltd	Bank of America Merrill Lynch	2.187
180.800	StarHub Ltd	Deutsche Bank	2.684
163.200	Suntec Real Estate Investment Trust (Reit)	Credit Suisse	10.296
1.182.600	Suntec Real Estate Investment Trust (Reit)	Deutsche Bank	70.218
565.800	Suntec Real Estate Investment Trust (Reit)	Citibank	37.794
699.300	Suntec Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	41.522
896.300	Suntec Real Estate Investment Trust (Reit)	JP Morgan	56.545
86.200	UOL Group Ltd	Citibank	2.559
85.000	UOL Group Ltd	Credit Suisse	8.201
211.100	UOL Group Ltd	Deutsche Bank	47.003
94.600	UOL Group Ltd	Bank of America Merrill Lynch	21.064

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Singapour *suite*		
111.000	UOL Group Ltd	JP Morgan	10.710
(400.500)	Wilmar International Ltd	Citibank	17.835
1.541.300	Yangzijiang Shipbuilding Holdings Ltd	Bank of America Merrill Lynch	(160.153)
470.400	Yangzijiang Shipbuilding Holdings Ltd	Credit Suisse	(1.746)
83.400	Yangzijiang Shipbuilding Holdings Ltd	Deutsche Bank	(8.666)
1.072.800	Yangzijiang Shipbuilding Holdings Ltd	JP Morgan	(3.981)
1.521.200	Yangzijiang Shipbuilding Holdings Ltd	Citibank	(135.484)
729.600	Yanlord Land Group Ltd	Bank of America Merrill Lynch	(5.415)
165.200	Yanlord Land Group Ltd	Credit Suisse	(14.713)
287.200	Yanlord Land Group Ltd	Citibank	(8.526)
598.100	Yanlord Land Group Ltd	Deutsche Bank	(4.439)
			745.335
	Corée du Sud		
(15.085)	Amorepacific Corp	Citibank	(10.465)
(974)	Amorepacific Corp	Deutsche Bank	3.227
(1.854)	Amorepacific Corp	Bank of America Merrill Lynch	6.143
(171)	Amorepacific Corp	JP Morgan	1.344
(5.572)	Amorepacific Corp	Credit Suisse	43.624
84	BGF retail Co Ltd	Credit Suisse	150
(3.968)	BGF retail Co Ltd	Citibank	(238)
(118.947)	BNK Financial Group Inc	Citibank	(23.793)
(76.093)	BNK Financial Group Inc	JP Morgan	(30.563)
(18.024)	BNK Financial Group Inc	Deutsche Bank	(7.450)
(40.032)	BNK Financial Group Inc	Credit Suisse	(16.112)
(533)	CJ CheilJedang Corp	JP Morgan	(18.414)
(771)	CJ CheilJedang Corp	Deutsche Bank	(13.755)
(403)	CJ CheilJedang Corp	Bank of America Merrill Lynch	(7.190)
(4.984)	CJ CheilJedang Corp	Credit Suisse	(172.349)
1.124	CJ Corp	Citibank	(2.413)
2.835	CJ Corp	JP Morgan	17.520
1.167	CJ Corp	Credit Suisse	7.232
463	CJ Corp	Deutsche Bank	2.627
(4.372)	CJ Logistics Corp	Bank of America Merrill Lynch	(13.177)
(3.298)	CJ Logistics Corp	Deutsche Bank	(9.940)
(8.774)	CJ Logistics Corp	Citibank	(5.041)
(6.081)	CJ Logistics Corp	JP Morgan	3.790
(3.664)	CJ Logistics Corp	Credit Suisse	2.233
4.002	Coway Co Ltd	Bank of America Merrill Lynch	(16.138)
515	Coway Co Ltd	Citibank	(1.665)
4.084	Coway Co Ltd	JP Morgan	(13.545)
2.778	Coway Co Ltd	Credit Suisse	(9.188)
661	Coway Co Ltd	Deutsche Bank	(2.665)
1.211	Daelim Industrial Co Ltd	Bank of America Merrill Lynch	3.292
16.363	Daelim Industrial Co Ltd	Citibank	19.056
17.173	Daelim Industrial Co Ltd	JP Morgan	(119.003)
4.564	Daelim Industrial Co Ltd	Credit Suisse	(31.590)
12.107	Daelim Industrial Co Ltd	Deutsche Bank	32.915
33.298	DB Insurance Co Ltd	JP Morgan	33.272
11.371	DB Insurance Co Ltd	Bank of America Merrill Lynch	26.690
12.136	DB Insurance Co Ltd	Citibank	25.145
8.067	DB Insurance Co Ltd	Credit Suisse	8.110
6.560	DB Insurance Co Ltd	Deutsche Bank	15.398
(3.406)	Dongsuh Cos Inc	Bank of America Merrill Lynch	(4.925)
(14.474)	Dongsuh Cos Inc	Citibank	(11.624)
(16.152)	Dongsuh Cos Inc	Credit Suisse	(31.131)
(7.808)	Dongsuh Cos Inc	JP Morgan	(15.029)
	Corée du Sud *suite*		
175	E-MART Inc	Citibank	4.214
761	E-MART Inc	Deutsche Bank	28.758
3.945	E-MART Inc	Bank of America Merrill Lynch	149.081
586	E-MART Inc	Credit Suisse	24.884
1.832	E-MART Inc	JP Morgan	77.758
7.153	GS Holdings Corp	Citibank	4.929
4.746	GS Holdings Corp	Deutsche Bank	11.724
11.885	GS Holdings Corp	Bank of America Merrill Lynch	29.358
7.288	GS Holdings Corp	Credit Suisse	(27.205)
(3.772)	GS Retail Co Ltd	Deutsche Bank	(15.502)
(886)	GS Retail Co Ltd	Citibank	(2.182)
(15.602)	GS Retail Co Ltd	Bank of America Merrill Lynch	(64.121)
(2.351)	GS Retail Co Ltd	JP Morgan	(9.355)
(14.485)	GS Retail Co Ltd	Credit Suisse	(57.684)
9.468	Hana Financial Group Inc	Credit Suisse	25.397
3.225	Hana Financial Group Inc	Deutsche Bank	7.673
2.838	Hana Financial Group Inc	Citibank	2.447
4.886	Hana Financial Group Inc	Bank of America Merrill Lynch	11.626
8.037	Hana Financial Group Inc	JP Morgan	21.526
1.937	Hankook Tire Co Ltd	Deutsche Bank	2.233
36.035	Hankook Tire Co Ltd	Bank of America Merrill Lynch	41.537
621	Hankook Tire Co Ltd	Citibank	(317)
16.499	Hankook Tire Co Ltd	JP Morgan	(30.444)
(1.253)	Hanmi Pharm Co Ltd	Bank of America Merrill Lynch	7.268
(2.901)	Hanmi Pharm Co Ltd	Citibank	(25.225)
(587)	Hanmi Pharm Co Ltd	JP Morgan	(38.016)
(824)	Hanmi Science Co ltd	Bank of America Merrill Lynch	1.471
(3.230)	Hanmi Science Co ltd	Citibank	(7.694)
(2.591)	Hanmi Science Co ltd	JP Morgan	(48.670)
(28.958)	Hanon Systems	Citibank	6.357
(8.543)	Hanon Systems	JP Morgan	(7.891)
(6.145)	Hanon Systems	Deutsche Bank	(3.266)
(33.162)	Hanon Systems	Bank of America Merrill Lynch	(17.624)
(137.184)	Hanon Systems	Credit Suisse	(126.872)
(6.697)	Hanssem Co Ltd	JP Morgan	(147.649)
(1.134)	Hanssem Co Ltd	Credit Suisse	(25.018)
(6.224)	Hanssem Co Ltd	Citibank	(92.300)
(2.941)	Hanssem Co Ltd	Bank of America Merrill Lynch	(55.652)
36.502	Hanwha Chemical Corp	Bank of America Merrill Lynch	17.888
41.111	Hanwha Chemical Corp	Credit Suisse	(50.297)
9.554	Hanwha Chemical Corp	Citibank	(9.437)
10.340	Hanwha Chemical Corp	JP Morgan	(12.679)
67.485	Hanwha Chemical Corp	Deutsche Bank	33.072
149.048	Hanwha Life Insurance Co Ltd	Credit Suisse	30.393
125.481	Hanwha Life Insurance Co Ltd	Deutsche Bank	33.227
190.150	Hanwha Life Insurance Co Ltd	Citibank	25.519
87.524	Hanwha Life Insurance Co Ltd	Bank of America Merrill Lynch	23.176
132.741	Hanwha Life Insurance Co Ltd	JP Morgan	26.981
2.806	Hyosung Corp	Deutsche Bank	30.216
3.796	Hyosung Corp	Credit Suisse	14.947
2.459	Hyosung Corp	Bank of America Merrill Lynch	26.480
5.203	Hyosung Corp	JP Morgan	20.426
7.428	Hyosung Corp	Citibank	38.271

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
13.905	Hyundai Development Co-Engineering & Construction	Citibank	59.165
42.074	Hyundai Development Co-Engineering & Construction	JP Morgan	103.207
4.794	Hyundai Development Co-Engineering & Construction	Credit Suisse	11.776
38.678	Hyundai Engineering & Construction Co Ltd	Citibank	29.439
4.967	Hyundai Engineering & Construction Co Ltd	Credit Suisse	(21.679)
17.946	Hyundai Engineering & Construction Co Ltd	Deutsche Bank	(2.049)
20.635	Hyundai Engineering & Construction Co Ltd	Bank of America Merrill Lynch	(2.356)
22.693	Hyundai Engineering & Construction Co Ltd	JP Morgan	(99.127)
(13.314)	Hyundai Glovis Co Ltd	Citibank	(62.602)
(1.908)	Hyundai Glovis Co Ltd	Deutsche Bank	(8.116)
(4.212)	Hyundai Glovis Co Ltd	Bank of America Merrill Lynch	(17.915)
(3.232)	Hyundai Glovis Co Ltd	Credit Suisse	922
(3.456)	Hyundai Glovis Co Ltd	JP Morgan	1.032
(7.179)	Hyundai Heavy Industries Co Ltd	Bank of America Merrill Lynch	(24.294)
(1.582)	Hyundai Heavy Industries Co Ltd	Deutsche Bank	(5.354)
(1.454)	Hyundai Heavy Industries Co Ltd	Citibank	(1.498)
(358)	Hyundai Heavy Industries Co Ltd	JP Morgan	3.625
(11.947)	Hyundai Mobis Co Ltd	Citibank	(227.348)
(968)	Hyundai Mobis Co Ltd	Deutsche Bank	(11.342)
(616)	Hyundai Mobis Co Ltd	JP Morgan	(8.474)
(784)	Hyundai Mobis Co Ltd	Bank of America Merrill Lynch	(9.186)
(1.482)	Hyundai Mobis Co Ltd	Credit Suisse	(20.423)
(20.688)	Hyundai Motor Co	Citibank	(183.033)
(2.515)	Hyundai Motor Co	Deutsche Bank	(14.987)
(9.596)	Hyundai Motor Co	JP Morgan	(117.145)
(4.386)	Hyundai Motor Co	Bank of America Merrill Lynch	(26.136)
(55)	Hyundai Motor Co	Credit Suisse	(672)
(7.351)	Hyundai Motor Co (Pref)	Citibank	3.505
(979)	Hyundai Motor Co (Pref)	Deutsche Bank	132
(2.747)	Hyundai Motor Co (Pref)	Bank of America Merrill Lynch	370
(8.538)	Hyundai Motor Co (Pref)	JP Morgan	(5.668)
(1.616)	Hyundai Motor Co (Pref)	Credit Suisse	(1.087)
(1.827)	Hyundai Robotics Co Ltd	Credit Suisse	16.331
(308)	Hyundai Robotics Co Ltd	Deutsche Bank	(8.252)
(2.010)	Hyundai Robotics Co Ltd	JP Morgan	18.042
3.000	Hyundai Steel Co	Credit Suisse	9.164
1.321	Hyundai Steel Co	Citibank	6.610
981	Hyundai Steel Co	Deutsche Bank	6.018
5.425	Hyundai Steel Co	JP Morgan	16.544
5.392	Industrial Bank of Korea	Bank of America Merrill Lynch	5.093
73.301	Industrial Bank of Korea	Citibank	7.615
19.957	Industrial Bank of Korea	Credit Suisse	21.460
12.694	Industrial Bank of Korea	Deutsche Bank	11.991
91.727	Industrial Bank of Korea	JP Morgan	98.511
(10.993)	Kakao Corp	JP Morgan	173.281
(16.240)	Kakao Corp	Bank of America Merrill Lynch	211.564
(15.211)	Kakao Corp	Citibank	249.810
(16.163)	Kakao Corp	Credit Suisse	254.549
(5.144)	Kangwon Land Inc	Credit Suisse	(15.833)
(41.498)	Kangwon Land Inc	Citibank	734
	Corée du Sud *suite*		
7.285	KB Financial Group Inc	JP Morgan	26.119
8.449	KB Financial Group Inc	Credit Suisse	30.335
15.640	KB Financial Group Inc	Deutsche Bank	55.136
43.768	KB Financial Group Inc	Citibank	150.677
7.909	KB Financial Group Inc	Bank of America Merrill Lynch	27.882
(511)	KCC Corp	Deutsche Bank	918
(1.407)	KCC Corp	JP Morgan	20.623
(292)	KCC Corp	Bank of America Merrill Lynch	525
(5.852)	KCC Corp	Credit Suisse	85.564
46.549	Kia Motors Corp	Citibank	22.559
12.123	Kia Motors Corp	JP Morgan	(84)
63.272	Kia Motors Corp	Deutsche Bank	(34.581)
48.230	Kia Motors Corp	Bank of America Merrill Lynch	(26.360)
(3.623)	Korea Aerospace Industries Ltd	Bank of America Merrill Lynch	(2.296)
(10.840)	Korea Aerospace Industries Ltd	Citibank	14.517
(23.702)	Korea Aerospace Industries Ltd	JP Morgan	73.220
(3.911)	Korea Aerospace Industries Ltd	Deutsche Bank	(2.479)
(115.340)	Korea Aerospace Industries Ltd	Credit Suisse	355.747
5.480	Korea Electric Power Corp	Bank of America Merrill Lynch	2.104
18.615	Korea Electric Power Corp	Citibank	530
34.651	Korea Electric Power Corp	JP Morgan	(1.905)
9.634	Korea Electric Power Corp	Credit Suisse	(497)
8.602	Korea Investment Holdings Co Ltd	Credit Suisse	47.914
10.949	Korea Investment Holdings Co Ltd	Bank of America Merrill Lynch	(2.913)
8.252	Korea Investment Holdings Co Ltd	Citibank	(7.149)
6.229	Korea Investment Holdings Co Ltd	JP Morgan	34.661
10.837	Korea Investment Holdings Co Ltd	Deutsche Bank	(2.883)
(304)	Korea Zinc Co Ltd	Bank of America Merrill Lynch	1.577
(1.750)	Korea Zinc Co Ltd	Citibank	17.831
(2.137)	Korea Zinc Co Ltd	JP Morgan	38.933
(911)	Korea Zinc Co Ltd	Credit Suisse	16.555
72.953	KT Corp	JP Morgan	125.057
1.538	KT Corp	Bank of America Merrill Lynch	2.381
770	KT Corp	Citibank	371
3.504	KT&G Corp	Bank of America Merrill Lynch	22.653
1.194	KT&G Corp	Citibank	3.948
2.351	KT&G Corp	JP Morgan	19.082
7.950	KT&G Corp	Credit Suisse	64.607
7.741	KT&G Corp	Deutsche Bank	50.045
(243)	LG Chem Ltd	JP Morgan	(4.128)
(1.299)	LG Chem Ltd	Citibank	(1.008)
(959)	LG Chem Ltd	Credit Suisse	(16.327)
25.715	LG Corp	Bank of America Merrill Lynch	166.622
8.836	LG Corp	Citibank	11.968
14.926	LG Corp	Credit Suisse	80.102
20.597	LG Corp	Deutsche Bank	133.460
19.555	LG Corp	JP Morgan	104.794
25.876	LG Display Co Ltd	Credit Suisse	58.603
25.962	LG Display Co Ltd	Deutsche Bank	54.421
17.851	LG Display Co Ltd	JP Morgan	40.382
41.883	LG Display Co Ltd	Bank of America Merrill Lynch	87.794
71.579	LG Display Co Ltd	Citibank	(57.469)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
4.193	LG Electronics Inc	Credit Suisse	(519)
35.151	LG Electronics Inc	Bank of America Merrill Lynch	21.643
22.696	LG Electronics Inc	Citibank	(121.395)
14.299	LG Electronics Inc	Deutsche Bank	8.804
(57)	LG Household & Health Care Ltd	Credit Suisse	2.224
(221)	LG Household & Health Care Ltd	Citibank	4.267
(16)	LG Household & Health Care Ltd	Deutsche Bank	275
464	Lotte Chemical Corp	Credit Suisse	(625)
544	Lotte Chemical Corp	Deutsche Bank	9.486
273	Lotte Chemical Corp	JP Morgan	(377)
1.735	Lotte Chemical Corp	Bank of America Merrill Lynch	30.255
3.752	Lotte Chemical Corp	Citibank	4.465
(1.619)	Lotte Confectionery Co Ltd	Bank of America Merrill Lynch	20.674
(211)	Lotte Confectionery Co Ltd	Credit Suisse	4.585
(279)	Lotte Confectionery Co Ltd	Citibank	2.018
(25)	Lotte Confectionery Co Ltd	JP Morgan	(3.434)
(11.764)	Lotte Corp	Bank of America Merrill Lynch	(3.769)
(1.248)	Lotte Corp	Credit Suisse	4.647
(11.435)	Lotte Corp	Citibank	(8.912)
(1.476)	Lotte Corp	JP Morgan	(68.475)
(1.137)	Lotte Shopping Co Ltd	Citibank	58.250
(1.671)	Lotte Shopping Co Ltd	Bank of America Merrill Lynch	8.817
(1.785)	Lotte Shopping Co Ltd	JP Morgan	33.194
(20.868)	Mirae Asset Daewoo Co Ltd	Bank of America Merrill Lynch	449
(36.527)	Mirae Asset Daewoo Co Ltd	JP Morgan	(13.313)
(39.511)	Mirae Asset Daewoo Co Ltd	Deutsche Bank	851
(73.152)	Mirae Asset Daewoo Co Ltd	Citibank	56.520
(305.317)	Mirae Asset Daewoo Co Ltd	Credit Suisse	(111.553)
(5.382)	NAVER Corp	Citibank	1.672
(476)	NAVER Corp	Deutsche Bank	(5.411)
(1.086)	NAVER Corp	Credit Suisse	28.128
(854)	NCSoft Corp	Credit Suisse	3.468
(2.135)	NCSoft Corp	Citibank	40.457
(438)	NCSoft Corp	Deutsche Bank	(11.864)
(544)	NCSoft Corp	JP Morgan	2.231
(29.981)	Netmarble Games Corp '144A'	Deutsche Bank	532.984
(6.547)	Netmarble Games Corp '144A'	Credit Suisse	66.037
(14.199)	Netmarble Games Corp '144A'	JP Morgan	143.452
4.070	NH Investment & Securities Co Ltd	JP Morgan	(217)
1.746	NH Investment & Securities Co Ltd	Credit Suisse	(91)
5.883	NH Investment & Securities Co Ltd	Deutsche Bank	(2.909)
12.752	NH Investment & Securities Co Ltd	Citibank	(10.991)
(3.843)	Orion Corp/Republic of Korea	JP Morgan	(2.984)
(4.103)	Orion Corp/Republic of Korea	Bank of America Merrill Lynch	29.419
(2.001)	Orion Corp/Republic of Korea	Credit Suisse	(1.574)
(502)	Ottogi Corp	Bank of America Merrill Lynch	(26.408)
(1.068)	Ottogi Corp	Citibank	9.162
(38)	Ottogi Corp	JP Morgan	(2.108)
(284)	Ottogi Corp	Credit Suisse	(15.772)
(99)	Ottogi Corp	Deutsche Bank	(5.208)
2.395	POSCO	Credit Suisse	57.791
4.482	POSCO	Bank of America Merrill Lynch	140.587
3.046	POSCO	Citibank	63.700
1.137	POSCO	JP Morgan	27.404
960	POSCO	Deutsche Bank	30.112
	Corée du Sud *suite*		
2.666	S-1 Corp	Citibank	9.504
3.382	S-1 Corp	Credit Suisse	15.501
10.046	S-1 Corp	JP Morgan	45.958
313	S-1 Corp	Bank of America Merrill Lynch	1.352
7.414	S-1 Corp	Deutsche Bank	32.032
2.114	S-Oil Corp	Bank of America Merrill Lynch	8.810
(2.872)	Samsung Biologics Co Ltd	Bank of America Merrill Lynch	113.477
(8.920)	Samsung Biologics Co Ltd	JP Morgan	287.289
(7.764)	Samsung Biologics Co Ltd	Credit Suisse	249.792
(5.876)	Samsung C&T Corp	Deutsche Bank	18.960
(10.227)	Samsung C&T Corp	Bank of America Merrill Lynch	33.000
(53.058)	Samsung C&T Corp	Citibank	360.045
(15.758)	Samsung C&T Corp	JP Morgan	129.906
(4.921)	Samsung C&T Corp	Credit Suisse	40.505
(7.327)	Samsung Card Co Ltd	JP Morgan	(5.952)
(1.880)	Samsung Card Co Ltd	Bank of America Merrill Lynch	(1.170)
(8.253)	Samsung Card Co Ltd	Deutsche Bank	(5.138)
(39.954)	Samsung Card Co Ltd	Credit Suisse	(32.592)
(6.696)	Samsung Electro-Mechanics Co Ltd	Bank of America Merrill Lynch	(10.267)
(7.482)	Samsung Electro-Mechanics Co Ltd	JP Morgan	16.748
(2.789)	Samsung Electro-Mechanics Co Ltd	Credit Suisse	6.217
(187)	Samsung Electro-Mechanics Co Ltd	Deutsche Bank	(287)
650	Samsung Electronics Co Ltd	JP Morgan	(136.598)
611	Samsung Electronics Co Ltd	Deutsche Bank	(93.928)
1.160	Samsung Electronics Co Ltd	Bank of America Merrill Lynch	(178.324)
759	Samsung Electronics Co Ltd	Citibank	(178.330)
146	Samsung Electronics Co Ltd	Credit Suisse	(30.645)
3.407	Samsung Fire & Marine Insurance Co Ltd	Bank of America Merrill Lynch	(14.599)
519	Samsung Fire & Marine Insurance Co Ltd	Citibank	(2.042)
5.356	Samsung Fire & Marine Insurance Co Ltd	Credit Suisse	(16.639)
2.132	Samsung Fire & Marine Insurance Co Ltd	Deutsche Bank	(9.136)
1.439	Samsung Fire & Marine Insurance Co Ltd	JP Morgan	(4.505)
(183.374)	Samsung Heavy Industries Co Ltd	Bank of America Merrill Lynch	(26.963)
(435.829)	Samsung Heavy Industries Co Ltd	Credit Suisse	234.272
(219.353)	Samsung Heavy Industries Co Ltd	JP Morgan	118.158
(41.016)	Samsung Heavy Industries Co Ltd	Citibank	20.340
716	Samsung Life Insurance Co Ltd	Bank of America Merrill Lynch	(114)
3.285	Samsung Life Insurance Co Ltd	Citibank	(16.269)
1.187	Samsung Life Insurance Co Ltd	Deutsche Bank	(189)
(6.632)	Samsung SDI Co Ltd	Bank of America Merrill Lynch	4.917
(3.691)	Samsung SDI Co Ltd	Citibank	51.933
(1.804)	Samsung SDI Co Ltd	Deutsche Bank	1.337
(2.098)	Samsung SDI Co Ltd	JP Morgan	6.947
(3.818)	Samsung SDI Co Ltd	Credit Suisse	12.567
(914)	Samsung SDS Co Ltd	Citibank	11.199
(5.263)	Samsung SDS Co Ltd	Bank of America Merrill Lynch	48.993
(5.447)	Samsung SDS Co Ltd	JP Morgan	74.682

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Corée du Sud *suite*		
(461)	Samsung SDS Co Ltd	Credit Suisse	6.312
(4.833)	Samsung Securities Co Ltd	Bank of America Merrill Lynch	2.378
(4.771)	Samsung Securities Co Ltd	JP Morgan	(5.608)
19.467	Shinhan Financial Group Co Ltd	Citibank	4.290
17.017	Shinhan Financial Group Co Ltd	Credit Suisse	15.504
26.112	Shinhan Financial Group Co Ltd	Deutsche Bank	23.885
14.434	Shinhan Financial Group Co Ltd	Bank of America Merrill Lynch	13.203
18.249	Shinhan Financial Group Co Ltd	JP Morgan	16.548
6.534	SK Holdings Co Ltd	Citibank	(19.548)
3.614	SK Holdings Co Ltd	Bank of America Merrill Lynch	11.177
5.822	SK Holdings Co Ltd	Credit Suisse	69.610
2.955	SK Holdings Co Ltd	Deutsche Bank	9.139
9.629	SK Hynix Inc	Credit Suisse	(38.580)
27.267	SK Hynix Inc	Bank of America Merrill Lynch	(85.957)
22.494	SK Hynix Inc	Citibank	(205.216)
13.692	SK Hynix Inc	JP Morgan	(54.960)
9.353	SK Hynix Inc	Deutsche Bank	(29.485)
4.417	SK Innovation Co Ltd	Deutsche Bank	59.783
7.289	SK Innovation Co Ltd	Bank of America Merrill Lynch	98.655
2.966	SK Innovation Co Ltd	Citibank	11.358
6.308	SK Innovation Co Ltd	JP Morgan	(27.319)
5.347	SK Telecom Co Ltd	Bank of America Merrill Lynch	85.678
1.273	SK Telecom Co Ltd	Credit Suisse	18.982
14.893	SK Telecom Co Ltd	Citibank	50.844
3.743	SK Telecom Co Ltd	JP Morgan	55.728
5.163	SK Telecom Co Ltd	Deutsche Bank	82.730
106.445	Woori Bank	JP Morgan	91.178
72.202	Woori Bank	Deutsche Bank	16.701
41.929	Woori Bank	Bank of America Merrill Lynch	9.698
49.857	Woori Bank	Citibank	7.480
991	Yuhan Corp	Deutsche Bank	(1.023)
7.880	Yuhan Corp	Citibank	(16.771)
1.271	Yuhan Corp	Bank of America Merrill Lynch	(1.312)
5.053	Yuhan Corp	JP Morgan	58.919
			4.439.028
	Espagne		
45.003	Abertis Infraestructuras SA	Deutsche Bank	18.217
12.387	Abertis Infraestructuras SA	JP Morgan	2.138
2.893	Acciona SA	Deutsche Bank	8.714
9.521	Acciona SA	Citibank	(5.441)
160	Acciona SA	JP Morgan	(187)
6.607	Acciona SA	Credit Suisse	(7.709)
(3.365)	Acerinox SA	Credit Suisse	2.564
(44.521)	Acerinox SA	Bank of America Merrill Lynch	(5.565)
(22.155)	Acerinox SA	Citibank	2.110
(12.176)	Acerinox SA	JP Morgan	9.278
(6.692)	Acerinox SA	Deutsche Bank	(837)
25.825	ACS Actividades de Construccion y Servicios SA	Credit Suisse	(34.128)
27.840	ACS Actividades de Construccion y Servicios SA	Bank of America Merrill Lynch	9.281
14.849	ACS Actividades de Construccion y Servicios SA	Citibank	(8.397)
46.825	ACS Actividades de Construccion y Servicios SA	JP Morgan	(61.880)
7.663	ACS Actividades de Construccion y Servicios SA	Deutsche Bank	2.555

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Espagne *suite*		
4.532	Aena SA ‘144A’	Credit Suisse	37.769
2.601	Aena SA ‘144A’	Citibank	26.166
805	Aena SA ‘144A’	Bank of America Merrill Lynch	10.494
1.114	Aena SA ‘144A’	Deutsche Bank	14.523
6.457	Aena SA ‘144A’	JP Morgan	53.812
(126.485)	Almirall SA	Bank of America Merrill Lynch	(134.022)
(97.873)	Almirall SA	Deutsche Bank	(103.705)
(1.933)	Almirall SA	Citibank	(437)
(4.127)	Almirall SA	JP Morgan	(197)
12.011	Amadeus IT Group SA	Bank of America Merrill Lynch	10.153
23.131	Amadeus IT Group SA	Credit Suisse	(5.783)
4.550	Amadeus IT Group SA	Deutsche Bank	3.846
14.506	Amadeus IT Group SA	JP Morgan	(3.627)
18.778	Amadeus IT Group SA	Citibank	(15.202)
(13.665)	Atresmedia Corp Medios de Comunicacion SA	Bank of America Merrill Lynch	(22.126)
(10.635)	Atresmedia Corp de Medios de Comunicacion SA	Deutsche Bank	(17.220)
(6.905)	Banco Bilbao Vizcaya Argentaria SA	Bank of America Merrill Lynch	(403)
(33.532)	Banco Bilbao Vizcaya Argentaria SA	Credit Suisse	(1.078)
(13.402)	Banco Bilbao Vizcaya Argentaria SA	Deutsche Bank	(782)
(83.338)	Banco Bilbao Vizcaya Argentaria SA	JP Morgan	(2.679)
(136.466)	Banco de Sabadell SA	Credit Suisse	(6.661)
(327.341)	Banco de Sabadell SA	Deutsche Bank	(17.537)
(485.365)	Banco de Sabadell SA	Citibank	(50.273)
(764.652)	Banco de Sabadell SA	JP Morgan	(37.325)
(159.459)	Banco de Sabadell SA	Bank of America Merrill Lynch	(8.543)
(17.089)	Banco Santander SA	Citibank	(3.485)
(74)	Banco Santander SA	Bank of America Merrill Lynch	(16)
(76.384)	Banco Santander SA	Credit Suisse	(13.654)
(170.389)	Banco Santander SA	Deutsche Bank	(37.326)
(175.166)	Banco Santander SA	JP Morgan	(31.309)
(165.112)	Bankia SA	Bank of America Merrill Lynch	(22.606)
(90.695)	Bankia SA	Credit Suisse	(13.281)
(311.793)	Bankia SA	Citibank	(85.006)
(61.617)	Bankia SA	Deutsche Bank	(8.436)
(136.112)	Bankia SA	JP Morgan	(19.932)
46.764	Bankinter SA	Bank of America Merrill Lynch	19.709
26.929	Bankinter SA	Citibank	13.209
30.125	Bankinter SA	Credit Suisse	15.817
14.214	Bankinter SA	Deutsche Bank	5.991
(349)	Bolsas y Mercados Espanoles SHMSF SA	Citibank	52
(19.712)	CaixaBank SA	Deutsche Bank	(845)
(30.800)	CaixaBank SA	Bank of America Merrill Lynch	(1.320)
(65.665)	CaixaBank SA	Citibank	(9.538)
(55.666)	CaixaBank SA	JP Morgan	(2.916)
(42.158)	Cellnex Telecom SA ‘144A’	Citibank	(3.262)
(102.141)	Cellnex Telecom SA ‘144A’	JP Morgan	73.570
(49.409)	Cellnex Telecom SA ‘144A’	Bank of America Merrill Lynch	(14.706)
(11.937)	Cellnex Telecom SA ‘144A’	Credit Suisse	8.598
(25.981)	Cellnex Telecom SA ‘144A’	Deutsche Bank	(7.733)
46.007	Cia de Distribucion Integral Logista Holdings SA	Deutsche Bank	21.909
5.742	Cia de Distribucion Integral Logista Holdings SA	Credit Suisse	(8.614)
11.744	Cia de Distribucion Integral Logista Holdings SA	Bank of America Merrill Lynch	5.593

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Espagne *suite*		
21.317	Cia de Distribucion Integral Logista Holdings SA	Citibank	(888)
38.980	Cia de Distribucion Integral Logista Holdings SA	JP Morgan	(58.474)
(30.813)	CIE Automotive SA	Bank of America Merrill Lynch	(24.395)
(6.636)	CIE Automotive SA	Citibank	(118)
(21.685)	CIE Automotive SA	JP Morgan	25.688
(3.774)	CIE Automotive SA	Credit Suisse	4.471
(10.292)	CIE Automotive SA	Deutsche Bank	(8.148)
133.685	Distribuidora Internacional de Alimentacion SA	Credit Suisse	(34.378)
59.416	Distribuidora Internacional de Alimentacion SA	Deutsche Bank	(4.103)
190.512	Distribuidora Internacional de Alimentacion SA	Citibank	(23.135)
148.813	Distribuidora Internacional de Alimentacion SA	JP Morgan	(38.269)
114.045	Distribuidora Internacional de Alimentacion SA	Bank of America Merrill Lynch	(7.875)
58.605	Ebro Foods SA	Deutsche Bank	(24.769)
41.890	Ebro Foods SA	Credit Suisse	(39.898)
58.850	Ebro Foods SA	Bank of America Merrill Lynch	(24.873)
12.399	Ebro Foods SA	Citibank	(9.005)
21.249	Ebro Foods SA	JP Morgan	(20.238)
15.635	Endesa SA	Deutsche Bank	1.861
554	Endesa SA	Citibank	26
38.347	Endesa SA	JP Morgan	(13.468)
1.286	Endesa SA	Bank of America Merrill Lynch	153
(86.853)	Ferrovial SA	Credit Suisse	(53.656)
(46.824)	Ferrovial SA	Deutsche Bank	(29.713)
(45.031)	Ferrovial SA	Bank of America Merrill Lynch	(28.574)
(70.826)	Ferrovial SA	Citibank	(57.993)
(16.299)	Ferrovial SA	JP Morgan	(4.610)
(8.004)	Gas Natural SDG SA	Citibank	(5.670)
(53.539)	Gas Natural SDG SA	JP Morgan	(43.662)
(15.785)	Gas Natural SDG SA	Credit Suisse	(12.873)
(7.780)	Gas Natural SDG SA	Deutsche Bank	(7.317)
(6.299)	Grifols SA	Bank of America Merrill Lynch	3.787
(19.210)	Grifols SA	JP Morgan	32.590
(5.795)	Grifols SA	Citibank	4.347
38.701	Grupo Catalana Occidente SA	Citibank	32.714
10.219	Grupo Catalana Occidente SA	JP Morgan	7.786
6.336	Grupo Catalana Occidente SA	Credit Suisse	4.828
6.727	Grupo Catalana Occidente SA	Bank of America Merrill Lynch	15.697
5.783	Grupo Catalana Occidente SA	Deutsche Bank	13.495
296.310	Iberdrola SA	Credit Suisse	(24.694)
5.856	Iberdrola SA	JP Morgan	(488)
(33.932)	Indra Sistemas SA	Deutsche Bank	16.159
(8.871)	Industria de Diseno Textil SA	Deutsche Bank	(7.551)
(6.539)	Industria de Diseno Textil SA	Citibank	(4.827)
(40.910)	Industria de Diseno Textil SA	JP Morgan	9.741
(49.722)	Industria de Diseno Textil SA	Credit Suisse	11.839
(6.124)	International Consolidated Airlines Group SA	Bank of America Merrill Lynch	(2.727)
(49.014)	International Consolidated Airlines Group SA	JP Morgan	(8.053)
111.935	Mapfre SA	Bank of America Merrill Lynch	15.192
178.589	Mapfre SA	Citibank	23.601
126.874	Mapfre SA	JP Morgan	25.376
4.266	Mapfre SA	Credit Suisse	853
19.061	Mapfre SA	Deutsche Bank	2.587
101.712	Mediaset Espana Comunicacion SA	Credit Suisse	105.835
	Espagne *suite*		
70.303	Mediaset Espana Comunicacion SA	Bank of America Merrill Lynch	81.774
30.437	Mediaset Espana Comunicacion SA	Citibank	23.518
180.285	Mediaset Espana Comunicacion SA	JP Morgan	187.594
49.433	Mediaset Espana Comunicacion SA	Deutsche Bank	57.499
(2.930)	Melia Hotels International SA	Deutsche Bank	(2.041)
(44.892)	Melia Hotels International SA	Citibank	11.224
(11.638)	Melia Hotels International SA	JP Morgan	(1.870)
(10.614)	Prosegur Cia de Seguridad SA	Bank of America Merrill Lynch	(2.022)
(103.617)	Prosegur Cia de Seguridad SA	JP Morgan	(6.168)
(27.526)	Prosegur Cia de Seguridad SA	Deutsche Bank	(5.243)
(85.186)	Prosegur Cia de Seguridad SA	Citibank	6.085
(80.159)	Prosegur Cia de Seguridad SA	Credit Suisse	(4.772)
(13.767)	Red Electrica Corp SA	Deutsche Bank	(16.226)
(42.259)	Red Electrica Corp SA	Bank of America Merrill Lynch	(49.808)
(40.274)	Red Electrica Corp SA	JP Morgan	(28.050)
(36.984)	Red Electrica Corp SA	Credit Suisse	(25.758)
(9.516)	Red Electrica Corp SA	Citibank	(7.761)
42.914	Repsol SA	Deutsche Bank	23.502
23.974	Repsol SA	Citibank	8.991
211.025	Repsol SA	JP Morgan	(97.982)
93.723	Repsol SA	Bank of America Merrill Lynch	51.328
(2.495)	Siemens Gamesa Renewable Energy SA	Citibank	(3.163)
(59.306)	Siemens Gamesa Renewable Energy SA	Deutsche Bank	(21.182)
(44.513)	Siemens Gamesa Renewable Energy SA	JP Morgan	41.336
(84.357)	Siemens Gamesa Renewable Energy SA	Credit Suisse	78.336
(277.876)	Siemens Gamesa Renewable Energy SA	Bank of America Merrill Lynch	(99.248)
48.511	Tecnicas Reunidas SA	Citibank	71.038
15.361	Tecnicas Reunidas SA	JP Morgan	(50.201)
42.526	Tecnicas Reunidas SA	Bank of America Merrill Lynch	61.008
10.774	Tecnicas Reunidas SA	Deutsche Bank	15.457
49.551	Telefonica SA	Deutsche Bank	8.554
43.943	Telefonica SA	Credit Suisse	(2.982)
206.074	Telefonica SA	Bank of America Merrill Lynch	35.575
290.559	Telefonica SA	Citibank	58.461
196.549	Telefonica SA	JP Morgan	(13.338)
6.519	Viscofan SA	Deutsche Bank	31.704
9.550	Viscofan SA	Credit Suisse	33.086
(20.940)	Zardoya Otis SA	Credit Suisse	(249)
(47.429)	Zardoya Otis SA	Deutsche Bank	(15.246)
(40.775)	Zardoya Otis SA	Bank of America Merrill Lynch	(13.107)
(170.661)	Zardoya Otis SA	JP Morgan	(2.032)
(77.703)	Zardoya Otis SA	Citibank	3.700
			(304.156)
	Suède		
(6.353)	AAK AB	Citibank	9.531
(3.706)	AAK AB	Credit Suisse	667
(2.969)	AAK AB	Deutsche Bank	(3.029)
(11.679)	AAK AB	Bank of America Merrill Lynch	(11.914)
(28.900)	AAK AB	JP Morgan	5.203
11.571	Ahlsell AB '144A'	Bank of America Merrill Lynch	833
82.063	Ahlsell AB '144A'	Citibank	6.402
3.496	Ahlsell AB '144A'	Deutsche Bank	252

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Suède *suite*		
81.213	Ahlsell AB ‘144A’	JP Morgan	(21.930)
3.449	Alfa Laval AB	Bank of America Merrill Lynch	(2.194)
1.329	Alfa Laval AB	Deutsche Bank	(845)
9.724	Alfa Laval AB	JP Morgan	(12.604)
(33.713)	Assa Abloy AB ‘B’	Bank of America Merrill Lynch	(8.497)
(29.524)	Assa Abloy AB ‘B’	Credit Suisse	7.441
(71.598)	Assa Abloy AB ‘B’	Deutsche Bank	(18.045)
(53.192)	Assa Abloy AB ‘B’	Citibank	1.915
(122.366)	Assa Abloy AB ‘B’	JP Morgan	30.840
13.186	Atlas Copco AB ‘A’	Bank of America Merrill Lynch	(3.165)
217	Atlas Copco AB ‘A’	JP Morgan	(221)
(15.363)	BillerudKorsnas AB	Citibank	(9.035)
(40.624)	BillerudKorsnas AB	JP Morgan	2.438
(5.837)	BillerudKorsnas AB	Credit Suisse	350
(2.304)	BillerudKorsnas AB	Deutsche Bank	(1.410)
(6.187)	BillerudKorsnas AB	Bank of America Merrill Lynch	(3.787)
34.411	Boliden AB	Bank of America Merrill Lynch	(48.732)
42.923	Boliden AB	Citibank	(71.604)
19.789	Boliden AB	JP Morgan	(78.612)
10.376	Boliden AB	Deutsche Bank	(14.694)
13.264	Boliden AB	Credit Suisse	(52.691)
13.470	Castellum AB	Citibank	3.880
11.207	Castellum AB	Credit Suisse	1.883
5.002	Castellum AB	Deutsche Bank	780
30.626	Castellum AB	JP Morgan	5.146
21.711	Electrolux AB ‘B’	Bank of America Merrill Lynch	(28.402)
6.462	Electrolux AB ‘B’	Citibank	(2.404)
26.866	Electrolux AB ‘B’	Credit Suisse	(60.940)
15.484	Electrolux AB ‘B’	Deutsche Bank	(20.256)
40.828	Electrolux AB ‘B’	JP Morgan	(92.609)
(10.878)	Elekta AB ‘B’	Bank of America Merrill Lynch	5.222
(20.203)	Elekta AB ‘B’	Deutsche Bank	9.699
(66.981)	Elekta AB ‘B’	JP Morgan	73.152
(24.315)	Essity AB ‘B’	Bank of America Merrill Lynch	(3.794)
(20.563)	Essity AB ‘B’	JP Morgan	2.468
8.007	Fabege AB	Credit Suisse	288
16.440	Fabege AB	Deutsche Bank	(1.578)
24.178	Fabege AB	Citibank	2.321
(5.421)	Fastighets AB Balder ‘B’	Bank of America Merrill Lynch	130
(2.458)	Fastighets AB Balder ‘B’	Citibank	(502)
(1.628)	Fastighets AB Balder ‘B’	JP Morgan	567
1.212	Getinge AB ‘B’	Citibank	(349)
4.283	Getinge AB ‘B’	JP Morgan	(4.832)
8.736	Getinge AB ‘B’	Bank of America Merrill Lynch	(1.887)
(25.254)	Hennes & Mauritz AB ‘B’	Citibank	(18.488)
(20.150)	Hennes & Mauritz AB ‘B’	Bank of America Merrill Lynch	10.399
(8.028)	Hennes & Mauritz AB ‘B’	Deutsche Bank	4.143
(21.862)	Hennes & Mauritz AB ‘B’	JP Morgan	18.629
(34.032)	Hennes & Mauritz AB ‘B’	Credit Suisse	28.999
(25.368)	Hexagon AB ‘B’	JP Morgan	14.614
(943)	Hexagon AB ‘B’	Credit Suisse	543
(13.405)	Hexagon AB ‘B’	Deutsche Bank	3.539
(24.499)	Hexagon AB ‘B’	Bank of America Merrill Lynch	6.469
(20.045)	Hexagon AB ‘B’	Citibank	31.996
(55.855)	Hexpol AB	Credit Suisse	25.473
(20.854)	Hexpol AB	Deutsche Bank	501
(68.929)	Hexpol AB	Bank of America Merrill Lynch	1.654
(17.752)	Hexpol AB	Citibank	2.663
	Suède *suite*		
(164.748)	Hexpol AB	JP Morgan	75.134
10.410	Holmen AB ‘B’	Bank of America Merrill Lynch	18.241
12.758	Holmen AB ‘B’	Citibank	10.565
9.700	Holmen AB ‘B’	JP Morgan	1.863
4.382	Holmen AB ‘B’	Credit Suisse	841
2.141	Holmen AB ‘B’	Deutsche Bank	3.751
14.484	Hufvudstaden AB ‘A’	Bank of America Merrill Lynch	(9.734)
33.205	Hufvudstaden AB ‘A’	Citibank	398
12.905	Hufvudstaden AB ‘A’	JP Morgan	(11.306)
9.184	Hufvudstaden AB ‘A’	Deutsche Bank	(6.172)
12.457	Hufvudstaden AB ‘A’	Credit Suisse	(10.914)
35.828	Husqvarna AB ‘B’	JP Morgan	(18.275)
10.134	Husqvarna AB ‘B’	Deutsche Bank	(912)
32.299	Husqvarna AB ‘B’	Bank of America Merrill Lynch	(2.907)
50.036	Husqvarna AB ‘B’	Citibank	(901)
(8.993)	ICA Gruppen AB	Bank of America Merrill Lynch	(4.857)
(5.944)	ICA Gruppen AB	Deutsche Bank	(3.210)
(60.764)	ICA Gruppen AB	Citibank	(10.210)
(23.754)	ICA Gruppen AB	JP Morgan	26.513
5.822	Industrivarden AB ‘C’	Deutsche Bank	(2.795)
19.293	Industrivarden AB ‘C’	Bank of America Merrill Lynch	(9.262)
35.815	Industrivarden AB ‘C’	Citibank	(2.149)
(17.112)	Indutrade AB	Bank of America Merrill Lynch	(5.750)
(8.420)	Indutrade AB	Credit Suisse	4.042
(28.050)	Indutrade AB	JP Morgan	13.466
(5.183)	Indutrade AB	Citibank	1.742
(8.252)	Intrum Justitia AB	Bank of America Merrill Lynch	(4.160)
(61.677)	Intrum Justitia AB	Credit Suisse	11.843
(46.381)	Intrum Justitia AB	Deutsche Bank	(23.379)
(24.787)	Intrum Justitia AB	JP Morgan	4.760
(4.413)	Investor AB ‘B’	Deutsche Bank	3.813
(10.907)	Investor AB ‘B’	Bank of America Merrill Lynch	9.425
(17.648)	Investor AB ‘B’	Citibank	13.344
(17.151)	Investor AB ‘B’	JP Morgan	35.198
52.795	JM AB	JP Morgan	(124.823)
25.471	JM AB	Bank of America Merrill Lynch	(21.704)
33.643	JM AB	Deutsche Bank	(28.667)
35.454	JM AB	Citibank	(34.891)
9.978	JM AB	Credit Suisse	(23.591)
(12.537)	Kinnevik AB ‘B’	Citibank	(150)
(76.689)	Kinnevik AB ‘B’	JP Morgan	19.328
(14.394)	Kinnevik AB ‘B’	Credit Suisse	3.628
(7.338)	Kinnevik AB ‘B’	Deutsche Bank	(1.761)
(9.228)	Kinnevik AB ‘B’	Bank of America Merrill Lynch	(2.215)
1.111	L E Lundbergforetagen AB ‘B’	Credit Suisse	(3.733)
2.750	L E Lundbergforetagen AB ‘B’	Deutsche Bank	(3.465)
6.181	L E Lundbergforetagen AB ‘B’	Bank of America Merrill Lynch	(7.789)
4.500	L E Lundbergforetagen AB ‘B’	JP Morgan	(15.122)
4.133	L E Lundbergforetagen AB ‘B’	Citibank	(2.728)
7.608	Loomis AB ‘B’	Citibank	13.787
9.142	Loomis AB ‘B’	Deutsche Bank	17.006
1.506	Loomis AB ‘B’	JP Morgan	3.868
20.035	Loomis AB ‘B’	Credit Suisse	51.456
44.294	Lundin Petroleum AB	Credit Suisse	(95.687)
37.534	Lundin Petroleum AB	Deutsche Bank	(39.190)
43.783	Lundin Petroleum AB	JP Morgan	(94.583)
920	Lundin Petroleum AB	Citibank	(1.480)
(6.151)	Modern Times Group MTG AB ‘B’	Citibank	(21.187)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Suède *suite*		
(718)	Modern Times Group MTG AB ‘B’	Credit Suisse	(2.180)
(1.898)	Modern Times Group MTG AB ‘B’	Deutsche Bank	(9.453)
(7.720)	Modern Times Group MTG AB ‘B’	JP Morgan	(23.441)
30.680	NCC AB ‘B’	Bank of America Merrill Lynch	(3.314)
45.495	NCC AB ‘B’	Citibank	(3.822)
13.215	NCC AB ‘B’	JP Morgan	(6.027)
30.733	NCC AB ‘B’	Credit Suisse	(14.016)
6.006	NCC AB ‘B’	Deutsche Bank	(649)
(83.029)	Nibe Industrier AB ‘B’	Credit Suisse	15.445
(41.607)	Nibe Industrier AB ‘B’	Deutsche Bank	(14.231)
(2.892)	Nibe Industrier AB ‘B’	Bank of America Merrill Lynch	(989)
(87.923)	Nibe Industrier AB ‘B’	Citibank	(6.859)
(382.724)	Nibe Industrier AB ‘B’	JP Morgan	71.195
(77.836)	Nordea Bank AB	Deutsche Bank	5.138
(22.660)	Nordea Bank AB	JP Morgan	3.263
(1.314)	Nordea Bank AB	Bank of America Merrill Lynch	87
(30.914)	Nordea Bank AB	Citibank	(7.235)
68.955	Peab AB	Bank of America Merrill Lynch	(20.689)
95.627	Peab AB	Citibank	(15.494)
54.376	Peab AB	JP Morgan	(43.724)
61.052	Peab AB	Deutsche Bank	(18.318)
49.328	Peab AB	Credit Suisse	(39.665)
(6.025)	Saab AB ‘B’	Credit Suisse	17.426
(8.237)	Saab AB ‘B’	Deutsche Bank	10.281
19.667	Sandvik AB	Credit Suisse	(15.814)
9.266	Sandvik AB	Deutsche Bank	(4.003)
47.624	Sandvik AB	Bank of America Merrill Lynch	(20.576)
27.151	Sandvik AB	Citibank	(12.708)
13.048	Sandvik AB	JP Morgan	(10.492)
(14.365)	Securitas AB ‘B’	Bank of America Merrill Lynch	(9.827)
(24.539)	Securitas AB ‘B’	Credit Suisse	(8.246)
(10.992)	Securitas AB ‘B’	Citibank	(5.145)
(3.998)	Securitas AB ‘B’	Deutsche Bank	(2.735)
17.390	Skandinaviska Enskilda Banken AB ‘A’	Deutsche Bank	(1.878)
8.664	Skandinaviska Enskilda Banken AB ‘A’	Bank of America Merrill Lynch	(936)
124.369	Skandinaviska Enskilda Banken AB ‘A’	Credit Suisse	(58.212)
40.547	Skandinaviska Enskilda Banken AB ‘A’	JP Morgan	(18.978)
(11.725)	Skanska AB ‘B’	Credit Suisse	1.689
(35.701)	Skanska AB ‘B’	Bank of America Merrill Lynch	(6.427)
(26.369)	Skanska AB ‘B’	Deutsche Bank	(4.747)
2.526	SKF AB ‘B’	Credit Suisse	546
64	SKF AB ‘B’	Deutsche Bank	31
14.279	SKF AB ‘B’	Citibank	4.970
13.197	SKF AB ‘B’	JP Morgan	2.851
431.913	Svenska Cellulosa AB SCA ‘B’	Credit Suisse	132.182
150.861	Svenska Cellulosa AB SCA ‘B’	Citibank	59.748
90.066	Svenska Cellulosa AB SCA ‘B’	Deutsche Bank	34.590
492.187	Svenska Cellulosa AB SCA ‘B’	JP Morgan	150.628
(16.725)	Svenska Handelsbanken AB ‘A’	Citibank	(6.022)
(5.731)	Sweco AB ‘B’	Citibank	2.958
(16.986)	Sweco AB ‘B’	Deutsche Bank	5.096
(32.541)	Sweco AB ‘B’	JP Morgan	23.823
1.779	Swedbank AB ‘A’	Deutsche Bank	(43)
671	Swedbank AB ‘A’	Credit Suisse	(467)
4.498	Swedbank AB ‘A’	JP Morgan	(3.131)
4.348	Swedbank AB ‘A’	Citibank	3.340
	Suède *suite*		
1.748	Swedbank AB ‘A’	Bank of America Merrill Lynch	(42)
47.612	Swedish Match AB	JP Morgan	(5.143)
78.503	Swedish Match AB	Bank of America Merrill Lynch	6.595
62.397	Swedish Match AB	Citibank	(16.475)
41.363	Swedish Match AB	Credit Suisse	(4.468)
27.302	Swedish Match AB	Deutsche Bank	2.294
(211)	Swedish Orphan Biovitrum AB	JP Morgan	203
(31.434)	Swedish Orphan Biovitrum AB	Bank of America Merrill Lynch	7.545
(43.984)	Tele2 AB ‘B’	Bank of America Merrill Lynch	4.223
(72.629)	Telefonaktiebolaget LM Ericsson ‘B’	Deutsche Bank	(27.283)
(158.007)	Telefonaktiebolaget LM Ericsson ‘B’	JP Morgan	(3.793)
(35.541)	Telefonaktiebolaget LM Ericsson ‘B’	Citibank	3.626
(3.676)	Telefonaktiebolaget LM Ericsson ‘B’	Credit Suisse	(88)
197.653	Telia Co AB	Citibank	(6.879)
78.614	Telia Co AB	Deutsche Bank	(8.491)
99.348	Telia Co AB	JP Morgan	(11.327)
97.110	Telia Co AB	Credit Suisse	(11.072)
(16.677)	Trelleborg AB ‘B’	Credit Suisse	7.005
(29.715)	Trelleborg AB ‘B’	Bank of America Merrill Lynch	(7.132)
(13.766)	Trelleborg AB ‘B’	JP Morgan	5.782
(6.325)	Trelleborg AB ‘B’	Citibank	(228)
40.393	Volvo AB ‘B’	Bank of America Merrill Lynch	(11.635)
34.232	Volvo AB ‘B’	Citibank	(6.573)
15.098	Volvo AB ‘B’	Deutsche Bank	(4.349)
58.879	Volvo AB ‘B’	JP Morgan	(52.998)
(46.810)	Wallenstam AB ‘B’	JP Morgan	9.550
			(590.026)
	Suisse		
4.339	ABB Ltd Reg	Citibank	1.632
1.798	ABB Ltd Reg	Credit Suisse	(1.554)
3.172	ABB Ltd Reg	Deutsche Bank	1.290
12.200	ABB Ltd Reg	Bank of America Merrill Lynch	4.961
23.796	ABB Ltd Reg	JP Morgan	(20.563)
49.700	Adecco Group AG Reg	Bank of America Merrill Lynch	30.316
9.969	Adecco Group AG Reg	Citibank	6.081
1.622	Adecco Group AG Reg	Credit Suisse	(5.606)
20.265	Adecco Group AG Reg	Deutsche Bank	12.361
2.786	Adecco Group AG Reg	JP Morgan	(9.630)
1.470	Allreal Holding AG Reg	Bank of America Merrill Lynch	(3.437)
4.828	Allreal Holding AG Reg	Deutsche Bank	(11.289)
2.445	Allreal Holding AG Reg	JP Morgan	(10.937)
4.537	Allreal Holding AG Reg	Credit Suisse	(20.295)
2.820	Allreal Holding AG Reg	Citibank	(4.587)
(7.125)	ams AG	Deutsche Bank	(5.433)
(26.293)	ams AG	Bank of America Merrill Lynch	(20.048)
(8.134)	ams AG	JP Morgan	19.433
(3.170)	Aryzta AG	Deutsche Bank	(10.989)
(11.514)	Aryzta AG	Bank of America Merrill Lynch	(39.915)
(40.350)	Aryzta AG	JP Morgan	(95.168)
(11.387)	Aryzta AG	Credit Suisse	(26.857)
(5.469)	Aryzta AG	Citibank	(11.342)
9.838	Baloise Holding AG Reg	Bank of America Merrill Lynch	(19.003)
10.146	Baloise Holding AG Reg	Citibank	2.063
8.163	Baloise Holding AG Reg	JP Morgan	(47.302)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Suisse *suite*		
5.687	Baloise Holding AG Reg	Credit Suisse	(32.955)
3.315	Baloise Holding AG Reg	Deutsche Bank	(6.403)
846	Banque Cantonale Vaudoise Reg	Bank of America Merrill Lynch	10.751
380	Banque Cantonale Vaudoise Reg	Citibank	2.704
282	Banque Cantonale Vaudoise Reg	Credit Suisse	3.154
137	Banque Cantonale Vaudoise Reg	Deutsche Bank	1.741
573	Banque Cantonale Vaudoise Reg	JP Morgan	6.408
(140)	Barry Callebaut AG Reg	Deutsche Bank	(26.615)
(142)	Barry Callebaut AG Reg	Bank of America Merrill Lynch	(26.995)
(310)	Barry Callebaut AG Reg	Citibank	(23.006)
(567)	Barry Callebaut AG Reg	JP Morgan	(151.023)
10.722	BKW AG	Bank of America Merrill Lynch	12.535
1.919	BKW AG	Citibank	488
6.948	BKW AG	Credit Suisse	(4.944)
5.478	BKW AG	Deutsche Bank	6.404
4.912	BKW AG	JP Morgan	(3.496)
2.962	Bucher Industries AG Reg	Citibank	5.270
347	Bucher Industries AG Reg	JP Morgan	(706)
1.056	Bucher Industries AG Reg	Credit Suisse	(2.147)
429	Bucher Industries AG Reg	Deutsche Bank	5.779
(3.968)	Cembra Money Bank AG	Bank of America Merrill Lynch	(8.270)
(1.993)	Cembra Money Bank AG	Credit Suisse	1.722
(910)	Cembra Money Bank AG	Deutsche Bank	(1.896)
(16.234)	Cie Financiere Richemont SA Reg	Credit Suisse	102.324
(5.777)	Cie Financiere Richemont SA Reg	Deutsche Bank	1.762
(12.921)	Cie Financiere Richemont SA Reg	Citibank	23.644
(4.626)	Cie Financiere Richemont SA Reg	Bank of America Merrill Lynch	1.411
(29.107)	Cie Financiere Richemont SA Reg	JP Morgan	183.463
39.482	Clariant AG Reg	Citibank	24.484
9.668	Clariant AG Reg	Deutsche Bank	13.465
10.780	Clariant AG Reg	Bank of America Merrill Lynch	15.014
25.041	Clariant AG Reg	JP Morgan	28.258
(460)	Cosmo Pharmaceuticals NV	Credit Suisse	2.432
(7.525)	Cosmo Pharmaceuticals NV	Bank of America Merrill Lynch	(12.240)
(4.546)	Cosmo Pharmaceuticals NV	Citibank	497.930
(9.141)	Cosmo Pharmaceuticals NV	JP Morgan	48.323
(127.847)	Credit Suisse Group AG Reg	JP Morgan	(75.384)
(92.824)	Credit Suisse Group AG Reg	Bank of America Merrill Lynch	(99.085)
(104.781)	Credit Suisse Group AG Reg	Deutsche Bank	(111.849)
(37.607)	Credit Suisse Group AG Reg	Citibank	(18.351)
(236)	Dormakaba Holding AG	JP Morgan	10.437
(3.932)	Dufry AG Reg	Credit Suisse	5.197
(3.110)	Dufry AG Reg	Deutsche Bank	(3.162)
(18.800)	Dufry AG Reg	Citibank	70.716
(9.754)	Dufry AG Reg	JP Morgan	12.891
(607)	Emmi AG Reg	Citibank	(7.097)
(11)	Emmi AG Reg	Deutsche Bank	(308)
(262)	Emmi AG Reg	JP Morgan	(2.797)
(77)	EMS-Chemie Holding AG Reg	Credit Suisse	(744)
(1.187)	EMS-Chemie Holding AG Reg	Deutsche Bank	(9.654)
(643)	EMS-Chemie Holding AG Reg	Citibank	(981)
	Suisse *suite*		
(1.436)	EMS-Chemie Holding AG Reg	JP Morgan	(13.869)
(5.962)	EMS-Chemie Holding AG Reg	Bank of America Merrill Lynch	(48.489)
(2.479)	Flughafen Zuerich AG Reg	Citibank	(8.569)
(457)	Flughafen Zuerich AG Reg	Credit Suisse	743
(1.168)	Flughafen Zuerich AG Reg	Deutsche Bank	(6.531)
(5.129)	Flughafen Zuerich AG Reg	JP Morgan	8.343
(3.214)	Flughafen Zuerich AG Reg	Bank of America Merrill Lynch	(17.971)
811	Forbo Holding AG Reg	Bank of America Merrill Lynch	(4.947)
107	Forbo Holding AG Reg	Credit Suisse	(7.288)
368	Forbo Holding AG Reg	Deutsche Bank	(2.245)
339	Forbo Holding AG Reg	Citibank	(11.373)
920	Forbo Holding AG Reg	JP Morgan	(62.665)
8.997	GAM Holding AG	Deutsche Bank	4.573
42.958	GAM Holding AG	Citibank	(4.367)
19.318	GAM Holding AG	JP Morgan	(11.783)
(1.322)	Geberit AG Reg	Credit Suisse	17.606
(487)	Geberit AG Reg	Deutsche Bank	(743)
(1.300)	Geberit AG Reg	Bank of America Merrill Lynch	(1.982)
(717)	Geberit AG Reg	Citibank	(1.312)
(2.268)	Geberit AG Reg	JP Morgan	30.205
531	Georg Fischer AG Reg	Citibank	22.673
940	Georg Fischer AG Reg	JP Morgan	3.823
548	Georg Fischer AG Reg	Deutsche Bank	30.641
191	Georg Fischer AG Reg	Credit Suisse	777
1.156	Georg Fischer AG Reg	Bank of America Merrill Lynch	64.637
(281)	Givaudan SA Reg	Bank of America Merrill Lynch	(2.285)
(308)	Givaudan SA Reg	Citibank	(4.697)
(116)	Givaudan SA Reg	JP Morgan	4.245
(580)	Givaudan SA Reg	Credit Suisse	21.227
773	Helvetia Holding AG Reg	Credit Suisse	7.859
309	Helvetia Holding AG Reg	Deutsche Bank	5.183
724	Helvetia Holding AG Reg	Bank of America Merrill Lynch	12.145
1.341	Helvetia Holding AG Reg	Citibank	7.498
1.144	Helvetia Holding AG Reg	JP Morgan	11.630
(566)	Julius Baer Group Ltd	Deutsche Bank	86
(4.145)	Julius Baer Group Ltd	JP Morgan	3.160
2.387	Kuehne + Nagel nternational AG Reg	Deutsche Bank	8.251
1.128	Kuehne + Nagel International AG Reg	Credit Suisse	115
5.711	Kuehne + Nagel International AG Reg	JP Morgan	581
7.484	Kuehne + Nagel International AG Reg	Citibank	31.194
6.245	Kuehne + Nagel nternational AG Reg	Bank of America Merrill Lynch	21.586
7.455	Logitech International SA Reg	Deutsche Bank	(3.122)
7.589	Logitech International SA Reg	Credit Suisse	(16.742)
8.486	Logitech International SA Reg	Bank of America Merrill Lynch	(863)
42.173	Logitech International SA Reg	Citibank	(48.019)
38.247	Logitech International SA Reg	JP Morgan	(84.376)
1.768	Lonza Group AG Reg	Bank of America Merrill Lynch	1.078
(1.442)	Nestle SA Reg	Credit Suisse	(660)
(3.276)	Nestle SA Reg	Deutsche Bank	(3.497)
(2.439)	Nestle SA Reg	Bank of America Merrill Lynch	(2.604)
(15.727)	Nestle SA Reg	Citibank	(7.195)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Suisse *suite*		
(10.367)	Nestle SA Reg	JP Morgan	(4.743)
462	Novartis AG Reg	Bank of America Merrill Lynch	986
731	Novartis AG Reg	JP Morgan	1.115
4.030	Novartis AG Reg	Deutsche Bank	8.604
24.142	Novartis AG Reg	Citibank	20.862
27.536	Novartis AG Reg	Credit Suisse	41.991
(38.340)	OC Oerlikon Corp AG Reg	JP Morgan	(11.693)
(36.458)	OC Oerlikon Corp AG Reg	Bank of America Merrill Lynch	(27.798)
(34.392)	OC Oerlikon Corp AG Reg	Credit Suisse	(10.489)
(12.006)	OC Oerlikon Corp AG Reg	Deutsche Bank	(9.154)
(43.782)	OC Oerlikon Corp AG Reg	Citibank	(11.127)
77	Panalpina Welttransport Holding AG Reg	Citibank	431
15	Panalpina Welttransport Holding AG Reg	JP Morgan	88
2.206	Panalpina Welttransport Holding AG Reg	Bank of America Merrill Lynch	15.026
(9.484)	Pargesa Holding SA	Credit Suisse	482
(2.985)	Pargesa Holding SA	Citibank	(1.821)
(5.769)	Pargesa Holding SA	Deutsche Bank	(12.316)
(4.250)	Pargesa Holding SA	JP Morgan	216
604	Partners Group Holding AG	Credit Suisse	921
71	Partners Group Holding AG	Bank of America Merrill Lynch	1.335
719	Partners Group Holding AG	JP Morgan	1.096
15.546	PSP Swiss Property AG Reg	Citibank	5.532
3.826	PSP Swiss Property AG Reg	JP Morgan	(5.640)
8.304	PSP Swiss Property AG Reg	Bank of America Merrill Lynch	(2.955)
2.999	PSP Swiss Property AG Reg	Deutsche Bank	(1.067)
2.654	PSP Swiss Property AG Reg	Credit Suisse	(3.912)
1.880	Roche Holding AG	Bank of America Merrill Lynch	39.181
1.007	Roche Holding AG	JP Morgan	17.813
6.526	Roche Holding AG	Citibank	9.952
8.519	Roche Holding AG	Credit Suisse	150.694
9.502	Roche Holding AG	Deutsche Bank	198.029
(4.284)	SFS Group AG	Citibank	19.163
(1.091)	SFS Group AG	Credit Suisse	10.759
(2.370)	SFS Group AG	Bank of America Merrill Lynch	9.638
(5.857)	SFS Group AG	JP Morgan	57.757
683	SGS SA Reg	Deutsche Bank	9.721
353	SGS SA Reg	JP Morgan	(10.766)
159	SGS SA Reg	Credit Suisse	(4.849)
128	SGS SA Reg	Citibank	2.082
(49)	Sika AG	Deutsche Bank	(16.688)
(161)	Sika AG	JP Morgan	(29.462)
(2.161)	Sonova Holding AG Reg	Bank of America Merrill Lynch	13.841
(301)	Sonova Holding AG Reg	Credit Suisse	6.854
(664)	Sonova Holding AG Reg	Citibank	5.670
(1.710)	Sonova Holding AG Reg	Deutsche Bank	10.952
(840)	Sonova Holding AG Reg	JP Morgan	19.129
584	Straumann Holding AG Reg	Bank of America Merrill Lynch	23.155
1.932	Straumann Holding AG Reg	Citibank	23.569
104	Straumann Holding AG Reg	JP Morgan	2.802
65	Straumann Holding AG Reg	Credit Suisse	1.751
146	Straumann Holding AG Reg	Deutsche Bank	5.789
(2.801)	Sulzer AG Reg	Deutsche Bank	9.112
(796)	Sulzer AG Reg	Bank of America Merrill Lynch	2.590
(1.094)	Sulzer AG Reg	JP Morgan	7.897
(5.592)	Sunrise Communications Group AG ‘144A’	JP Morgan	(32.120)
(7.194)	Sunrise Communications Group AG ‘144A’	Bank of America Merrill Lynch	(30.351)
(1.360)	Sunrise Communications Group AG ‘144A’	Citibank	(1.728)
5.269	Swiss Life Holding AG Reg	Bank of America Merrill Lynch	(27.319)
4.319	Swiss Life Holding AG Reg	Citibank	(11.416)
2.503	Swiss Life Holding AG Reg	JP Morgan	(50.638)
3.084	Swiss Life Holding AG Reg	Credit Suisse	(62.392)
1.315	Swiss Life Holding AG Reg	Deutsche Bank	(6.818)
5.805	Swiss Prime Site AG Reg	Citibank	–
477	Swiss Prime Site AG Reg	JP Morgan	(267)
813	Swiss Re AG	Credit Suisse	(661)
33.729	Swiss Re AG	Bank of America Merrill Lynch	36.004
5.708	Swiss Re AG	Citibank	4.932
2.423	Swiss Re AG	JP Morgan	(1.971)
1.163	Swisscom AG Reg	Citibank	11.232
2.290	Swisscom AG Reg	JP Morgan	29.101
750	Swisscom AG Reg	Credit Suisse	9.531
2.687	Swisscom AG Reg	Deutsche Bank	38.243
1.673	Swisscom AG Reg	Bank of America Merrill Lynch	23.811
2.488	Temenos Group AG Reg	Credit Suisse	(4.806)
31.243	UBS Group AG Reg	Deutsche Bank	6.988
148.995	UBS Group AG Reg	Citibank	18.177
46.731	UBS Group AG Reg	Bank of America Merrill Lynch	10.452
(773)	Valiant Holding AG Reg	Bank of America Merrill Lynch	(2.358)
(262)	Valiant Holding AG Reg	Citibank	(426)
(464)	Valiant Holding AG Reg	JP Morgan	(802)
(9.535)	VAT Group AG ‘144A’	JP Morgan	(17.448)
(87)	VAT Group AG ‘144A’	Bank of America Merrill Lynch	(628)
(16)	VAT Group AG ‘144A’	Citibank	24
(1.190)	VAT Group AG ‘144A’	Deutsche Bank	(8.589)
(25.488)	Vifor Pharma AG	Citibank	80.326
(4.626)	Vifor Pharma AG	Credit Suisse	28.688
(3.541)	Vifor Pharma AG	Deutsche Bank	1.440
(17.613)	Vifor Pharma AG	Bank of America Merrill Lynch	7.162
(19.051)	Vifor Pharma AG	JP Morgan	118.143
9.538	Vontobel Holding AG Reg	Citibank	(970)
16.125	Vontobel Holding AG Reg	JP Morgan	(25.409)
8.070	Vontobel Holding AG Reg	Bank of America Merrill Lynch	9.025
16.842	Vontobel Holding AG Reg	Deutsche Bank	18.834
10.251	Vontobel Holding AG Reg	Credit Suisse	(16.153)
(7.178)	Zurich Insurance Group AG	Deutsche Bank	(1.459)
			863.935
	Taïwan		
(1.070.000)	Advanced Semiconductor Engineering Inc	Bank of America Merrill Lynch	(42.749)
(1.077.717)	Advanced Semiconductor Engineering Inc	Citibank	(37.954)
(654.949)	Advantech Co Ltd	Citibank	152.099
(83.000)	Asia Cement Corp	Citibank	(2.503)
(624.000)	Asia Cement Corp	JP Morgan	(27.257)
(871.000)	Asia Cement Corp	Bank of America Merrill Lynch	(33.125)
(42.000)	Asustek Computer Inc	Bank of America Merrill Lynch	(5.508)
(31.000)	Asustek Computer Inc	Citibank	(4.698)
5.875.000	AU Optronics Corp	Bank of America Merrill Lynch	110.509
9.473.000	AU Optronics Corp	JP Morgan	134.032
1.905.000	AU Optronics Corp	Citibank	(9.390)
76.000	Catcher Technology Co Ltd	Bank of America Merrill Lynch	(14.616)
98.000	Catcher Technology Co Ltd	JP Morgan	(3.413)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
(165.000)	Cathay Financial Holding Co Ltd	Citibank	12.603
(241.000)	Cathay Financial Holding Co Ltd	Bank of America Merrill Lynch	(17.363)
391.000	Chailease Holding Co Ltd	Citibank	10.616
236.000	Chailease Holding Co Ltd	JP Morgan	61.982
753.000	Chailease Holding Co Ltd	Bank of America Merrill Lynch	61.392
1.417.700	Chang Hwa Commercial Bank Ltd	Bank of America Merrill Lynch	8.727
2.023.650	Chang Hwa Commercial Bank Ltd	JP Morgan	6.576
830.550	Chang Hwa Commercial Bank Ltd	Citibank	(6.847)
309.000	Cheng Shin Rubber Industry Co Ltd	Bank of America Merrill Lynch	(24.895)
418.000	Cheng Shin Rubber Industry Co Ltd	JP Morgan	(94.056)
34.000	Cheng Shin Rubber Industry Co Ltd	Citibank	(2.824)
(2.208.000)	China Development Financial Holding Corp	Bank of America Merrill Lynch	(19.736)
(763.000)	China Development Financial Holding Corp	JP Morgan	(5.227)
277.538	China Life Insurance Co Ltd/Taiwan	Bank of America Merrill Lynch	(2.384)
763.697	China Life Insurance Co Ltd/Taiwan	Citibank	(55.886)
537.849	China Life Insurance Co Ltd/Taiwan	JP Morgan	(4.982)
(5.492.000)	China Steel Corp	Citibank	17.560
(789.000)	China Steel Corp	Bank of America Merrill Lynch	(5.994)
(1.697.000)	Chunghwa Telecom Co Ltd	Bank of America Merrill Lynch	(86.966)
1.847.000	Compal Electronics Inc	Citibank	(2.866)
582.000	Compal Electronics Inc	JP Morgan	(30.374)
1.649.000	Compal Electronics Inc	Bank of America Merrill Lynch	509
(18.360)	CTBC Financial Holding Co Ltd	JP Morgan	(439)
(1.291.080)	CTBC Financial Holding Co Ltd	Citibank	12.768
(1.404.000)	Delta Electronics Inc	Citibank	162.741
(529.000)	Delta Electronics Inc	Bank of America Merrill Lynch	(3.843)
(241.668)	E.Sun Financial Holding Co Ltd	Citibank	2.392
(2.259.303)	E.Sun Financial Holding Co Ltd	Bank of America Merrill Lynch	(22.308)
(39.143)	Eclat Textile Co Ltd	JP Morgan	71.190
(111.180)	Eclat Textile Co Ltd	Bank of America Merrill Lynch	57.469
(321.900)	Eclat Textile Co Ltd	Citibank	171.206
203.631	Eva Airways Corp	Bank of America Merrill Lynch	2.226
99.570	Eva Airways Corp	Citibank	(655)
1.164.470	Eva Airways Corp	JP Morgan	20.882
145.000	Far Eastern New Century Corp	Bank of America Merrill Lynch	(315)
1.450.000	Far Eastern New Century Corp	Citibank	(21.545)
1.995.000	Far Eastern New Century Corp	JP Morgan	6.888
(613.000)	Far EasTone Telecommunications Co Ltd	JP Morgan	(31.111)
(489.000)	Far EasTone Telecommunications Co Ltd	Bank of America Merrill Lynch	(20.704)
(135.000)	Feng TAY Enterprise Co Ltd	Citibank	31.407
1.521.840	First Financial Holding Co Ltd	JP Morgan	(1.706)
780.080	First Financial Holding Co Ltd	Citibank	(7.718)
	Taïwan *suite*		
5.020.820	First Financial Holding Co Ltd	Bank of America Merrill Lynch	25.211
47.000	Formosa Chemicals & Fibre Corp	Bank of America Merrill Lynch	(3.461)
11.000	Formosa Chemicals & Fibre Corp	JP Morgan	(529)
217.000	Formosa Chemicals & Fibre Corp	Citibank	(25.208)
(102.000)	Formosa Petrochemical Corp	Bank of America Merrill Lynch	(197)
(55.000)	Formosa Petrochemical Corp	Citibank	3.634
(18.000)	Formosa Petrochemical Corp	JP Morgan	(83)
(278.000)	Formosa Plastics Corp	Bank of America Merrill Lynch	14.962
(9.000)	Formosa Plastics Corp	Citibank	565
(24.000)	Formosa Plastics Corp	JP Morgan	917
(307.000)	Foxconn Technology Co Ltd	Bank of America Merrill Lynch	36.254
(203.000)	Fubon Financial Holding Co Ltd	Bank of America Merrill Lynch	(9.482)
(177.000)	Fubon Financial Holding Co Ltd	Citibank	10.277
1.069.000	Hon Hai Precision Industry Co Ltd	Citibank	(141.944)
780.000	Hon Hai Precision Industry Co Ltd	JP Morgan	(268.743)
83.000	Hon Hai Precision Industry Co Ltd	Bank of America Merrill Lynch	(6.808)
(39.000)	Hotai Motor Co Ltd	Citibank	5.125
(27.000)	Hotai Motor Co Ltd	Bank of America Merrill Lynch	(2.980)
3.882.598	Hua Nan Financial Holdings Co Ltd	Bank of America Merrill Lynch	11.158
583.050	Hua Nan Financial Holdings Co Ltd	Citibank	(4.806)
2.621.950	Hua Nan Financial Holdings Co Ltd	JP Morgan	4.281
227.000	Innolux Corp	Citibank	(3.767)
15.405.000	Innolux Corp	Bank of America Merrill Lynch	9.711
5.092.000	Innolux Corp	JP Morgan	55.527
(6.537.000)	Inventec Corp	Bank of America Merrill Lynch	17.664
(2.000)	Largan Precision Co Ltd	Bank of America Merrill Lynch	30.706
(6.000)	Largan Precision Co Ltd	Citibank	82.831
1.633.686	Lite-On Technology Corp	Bank of America Merrill Lynch	(24.701)
690.234	Lite-On Technology Corp	Citibank	(20.566)
593.000	Lite-On Technology Corp	JP Morgan	(45.743)
(355.000)	MediaTek Inc	Citibank	11.191
(262.136)	MediaTek Inc	Bank of America Merrill Lynch	(49.705)
(6.977.000)	Mega Financial Holding Co Ltd	Bank of America Merrill Lynch	(40.397)
(1.779.000)	Mega Financial Holding Co Ltd	Citibank	23.487
(469.000)	Nan Ya Plastics Corp	Bank of America Merrill Lynch	(20.193)
(442.000)	Nanya Technology Corp	Citibank	120.626
(128.572)	Nanya Technology Corp	Bank of America Merrill Lynch	18.294
(26.000)	Novatek Microelectronics Corp	Bank of America Merrill Lynch	1.204
968.000	Pegatron Corp	Bank of America Merrill Lynch	(52.658)
1.739.000	Pegatron Corp	Citibank	(57.309)
945.000	Pegatron Corp	JP Morgan	(319.056)
1.402.000	Pou Chen Corp	Bank of America Merrill Lynch	(70.229)
1.623.000	Pou Chen Corp	Citibank	(86.238)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Taïwan *suite*		
126.000	Pou Chen Corp	JP Morgan	(3.477)
232.000	President Chain Store Corp	Bank of America Merrill Lynch	26.900
113.000	President Chain Store Corp	Citibank	(16.772)
276.000	President Chain Store Corp	JP Morgan	84.275
24.000	Quanta Computer Inc	JP Morgan	(7.738)
119.000	Quanta Computer Inc	Citibank	(20.983)
(8.930.653)	Shin Kong Financial Holding Co Ltd	Bank of America Merrill Lynch	(220.362)
(4.803.083)	SinoPac Financial Holdings Co Ltd	Bank of America Merrill Lynch	(15.793)
(940.815)	SinoPac Financial Holdings Co Ltd	Citibank	2.460
1.185.461	Taishin Financial Holding Co Ltd	Bank of America Merrill Lynch	12.625
2.043.341	Taishin Financial Holding Co Ltd	Citibank	(16.875)
745.836	Taishin Financial Holding Co Ltd	JP Morgan	6.957
(807.000)	Taiwan Cement Corp	Bank of America Merrill Lynch	26.049
(9.000)	Taiwan Cement Corp	Citibank	343
(19.094)	Taiwan Cement Corp	JP Morgan	(160)
1.833.000	Taiwan Cooperative Financial Holding Co Ltd	JP Morgan	9.031
2.317.090	Taiwan Cooperative Financial Holding Co Ltd	Citibank	(15.237)
4.200.576	Taiwan Cooperative Financial Holding Co Ltd	Bank of America Merrill Lynch	11.999
294.000	Taiwan High Speed Rail Corp	Bank of America Merrill Lynch	5.620
1.024.000	Taiwan High Speed Rail Corp	Citibank	5.257
1.503.000	Taiwan High Speed Rail Corp	JP Morgan	14.685
(1.539.000)	Taiwan Mobile Co Ltd	Bank of America Merrill Lynch	(54.424)
(158.000)	Taiwan Mobile Co Ltd	JP Morgan	(6.015)
376.000	Taiwan Semiconductor Manufacturing Co Ltd	Bank of America Merrill Lynch	(128.561)
61.000	Taiwan Semiconductor Manufacturing Co Ltd	Citibank	(32.458)
381.000	Taiwan Semiconductor Manufacturing Co Ltd	JP Morgan	(191.115)
673.000	Uni-President Enterprises Corp	Bank of America Merrill Lynch	(5.903)
1.036.000	Uni-President Enterprises Corp	Citibank	(44.528)
137.000	Uni-President Enterprises Corp	JP Morgan	1.291
1.040.000	United Microelectronics Corp	JP Morgan	1.459
5.615.000	United Microelectronics Corp	Bank of America Merrill Lynch	(40.858)
4.553.000	United Microelectronics Corp	Citibank	(121.030)
1.056.000	Yuanta Financial Holding Co Ltd	JP Morgan	20.433
2.122.000	Yuanta Financial Holding Co Ltd	Citibank	(13.983)
1.866.000	Yuanta Financial Holding Co Ltd	Bank of America Merrill Lynch	38.569
			(995.680)
	Royaume-Uni		
(10.266)	Admiral Group Plc	Bank of America Merrill Lynch	(7.759)
(29.117)	Admiral Group Plc	Citibank	(12.576)
(661)	Admiral Group Plc	Credit Suisse	(625)
(5.330)	Admiral Group Plc	Deutsche Bank	(4.029)
(29.496)	Admiral Group Plc	JP Morgan	(27.868)
(33.954)	Aggreko Plc	Citibank	1.146
(52.273)	Aggreko Plc	Credit Suisse	83.252
	Royaume-Uni *suite*		
(87.589)	Aggreko Plc	Bank of America Merrill Lynch	116.446
(59.001)	Aggreko Plc	JP Morgan	93.968
55.316	Anglo American Plc	Citibank	(51.889)
52.337	Anglo American Plc	JP Morgan	(88.652)
46.115	Anglo American Plc	Deutsche Bank	(37.656)
60.602	Anglo American Plc	Bank of America Merrill Lynch	(49.486)
20.140	Anglo American Plc	Credit Suisse	(34.115)
(73.871)	Antofagasta Plc	Bank of America Merrill Lynch	32.404
(9.995)	Antofagasta Plc	Credit Suisse	10.860
(124.065)	Antofagasta Plc	Citibank	96.284
(70.598)	Antofagasta Plc	JP Morgan	76.705
(19.264)	Antofagasta Plc	Deutsche Bank	8.450
43.520	Ashmore Group Plc	Bank of America Merrill Lynch	9.163
106.973	Ashmore Group Plc	Citibank	8.663
44.045	Ashmore Group Plc	JP Morgan	3.864
(5.381)	Ashtead Group Plc	Bank of America Merrill Lynch	(799)
(22.399)	Ashtead Group Plc	Citibank	2.419
(35.495)	Ashtead Group Plc	JP Morgan	35.931
(12.488)	Ashtead Group Plc	Deutsche Bank	(1.854)
(2.592)	ASOS Plc	Citibank	(6.892)
(13.294)	ASOS Plc	Bank of America Merrill Lynch	(69.260)
(7.555)	ASOS Plc	JP Morgan	(19.884)
(10.261)	ASOS Plc	Deutsche Bank	(53.458)
(15.247)	ASOS Plc	Credit Suisse	(40.129)
(520)	Associated British Foods Plc	JP Morgan	1.109
9.011	AstraZeneca Plc	Credit Suisse	(25.480)
8.169	AstraZeneca Plc	Bank of America Merrill Lynch	(22.823)
4.055	AstraZeneca Plc	Citibank	(12.178)
6.119	AstraZeneca Plc	JP Morgan	(17.302)
887	AstraZeneca Plc	Deutsche Bank	(2.478)
(29.575)	Auto Trader Group Plc ‘144A’	Citibank	(1.996)
(40.096)	Auto Trader Group Plc ‘144A’	JP Morgan	8.713
(13.171)	Auto Trader Group Plc ‘144A’	Deutsche Bank	(3.058)
(43.254)	Auto Trader Group Plc ‘144A’	Bank of America Merrill Lynch	(10.041)
34.667	Aviva Plc	Bank of America Merrill Lynch	7.393
2.819	Aviva Plc	Citibank	517
28.750	Aviva Plc	JP Morgan	5.782
53.028	Aviva Plc	Credit Suisse	10.664
17.672	Aviva Plc	Deutsche Bank	3.769
(59.880)	B&M European Value Retail SA	Citibank	9.213
(68.712)	Babcock International Group Plc	Bank of America Merrill Lynch	37.096
(3.417)	Babcock International Group Plc	Citibank	208
(40.156)	Babcock International Group Plc	JP Morgan	65.038
(38.625)	Babcock International Group Plc	Credit Suisse	62.559
(11.801)	Babcock International Group Plc	Deutsche Bank	6.371
185.807	BAE Systems Plc	Bank of America Merrill Lynch	47.649
93.735	BAE Systems Plc	JP Morgan	(13.284)
134.962	BAE Systems Plc	Citibank	31.878
43.976	BAE Systems Plc	Credit Suisse	(6.232)
89.364	BAE Systems Plc	Deutsche Bank	22.917
(148.213)	Balfour Beatty Plc	Citibank	2.200
(189.262)	Balfour Beatty Plc	JP Morgan	41.127
(212.071)	Balfour Beatty Plc	Bank of America Merrill Lynch	(286)
(107.596)	Balfour Beatty Plc	Credit Suisse	23.381

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«*Contracts for difference*» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(121.062)	Balfour Beatty Plc	Deutsche Bank	(163)
122.832	Barratt Developments Plc	Bank of America Merrill Lynch	(30.670)
132.195	Barratt Developments Plc	JP Morgan	(56.203)
121.383	Barratt Developments Plc	Credit Suisse	(51.607)
28.111	Barratt Developments Plc	Deutsche Bank	(7.019)
11.169	Barratt Developments Plc	Citibank	(980)
(338.544)	BBA Aviation Plc	Bank of America Merrill Lynch	(27.416)
(149.212)	BBA Aviation Plc	Citibank	2.215
(425.510)	BBA Aviation Plc	JP Morgan	(49.965)
(266.363)	BBA Aviation Plc	Credit Suisse	(31.277)
(87.752)	BBA Aviation Plc	Deutsche Bank	(7.106)
71.363	Beazley Plc	Citibank	(15.700)
54.420	Beazley Plc	Bank of America Merrill Lynch	(7.419)
64.491	Beazley Plc	JP Morgan	(12.447)
70.593	Beazley Plc	Credit Suisse	(13.625)
22.876	Beazley Plc	Deutsche Bank	(3.118)
(11.234)	Bellway Plc	Bank of America Merrill Lynch	4.852
(14.318)	Bellway Plc	Credit Suisse	35.945
(2.770)	Bellway Plc	Deutsche Bank	1.196
22.678	Berkeley Group Holdings Plc	JP Morgan	40.709
19.525	Berkeley Group Holdings Plc	Bank of America Merrill Lynch	39.266
16.404	Berkeley Group Holdings Plc	Deutsche Bank	32.989
42.274	Bodycote Plc	Bank of America Merrill Lynch	(4.279)
33.994	Bodycote Plc	Citibank	(6.194)
36.330	Bodycote Plc	JP Morgan	(29.666)
12.401	Bodycote Plc	Deutsche Bank	(1.255)
8.228	Bodycote Plc	Credit Suisse	(6.719)
(144.236)	boohoo.com Plc	Credit Suisse	37.962
(318.996)	boohoo.com Plc	Citibank	5.382
(53.777)	boohoo.com Plc	Deutsche Bank	2.540
(812.291)	boohoo.com Plc	JP Morgan	213.788
(115.549)	Booker Group Plc	JP Morgan	(29.632)
(71.005)	BP Plc	Citibank	2.348
(25.694)	BP Plc	Bank of America Merrill Lynch	(139)
(234.809)	BP Plc	Credit Suisse	90.957
(28.086)	BP Plc	Deutsche Bank	(152)
(28.246)	British American Tobacco Plc	Bank of America Merrill Lynch	44.033
(10.406)	British American Tobacco Plc	Citibank	35.604
(3.832)	British American Tobacco Plc	Deutsche Bank	5.974
(3.955)	British American Tobacco Plc	JP Morgan	9.635
(34.361)	British Land Co Plc/The (Reit)	JP Morgan	(13.681)
(1.699)	British Land Co Plc/The (Reit)	Citibank	(195)
(4.434)	British Land Co Plc/The (Reit)	Deutsche Bank	(1.765)
65.504	Britvic Plc	Bank of America Merrill Lynch	52.604
69.849	Britvic Plc	Citibank	35.825
77.810	Britvic Plc	JP Morgan	30.456
115.025	Britvic Plc	Credit Suisse	45.022
24.425	Britvic Plc	Deutsche Bank	19.615
39.024	BT Group Plc	Citibank	5.425
25.754	BT Group Plc	JP Morgan	3.076
60.438	BT Group Plc	Credit Suisse	7.219
6.819	BT Group Plc	Deutsche Bank	1.183
(51.406)	BTG Plc	Bank of America Merrill Lynch	(11.101)
(178.849)	BTG Plc	JP Morgan	1.207
(42.148)	BTG Plc	Credit Suisse	284
(46.267)	BTG Plc	Deutsche Bank	(9.991)
(53.828)	BTG Plc	Citibank	9.081
(13.143)	Bunzl Plc	Bank of America Merrill Lynch	4.967
(12.908)	Bunzl Plc	JP Morgan	34.495
	Royaume-Uni *suite*		
7.063	Burberry Group Plc	Bank of America Merrill Lynch	(95)
3.397	Burberry Group Plc	JP Morgan	(12.196)
13.341	Burberry Group Plc	Citibank	(3.061)
43.565	Burford Capital Ltd	Bank of America Merrill Lynch	51.744
20.527	Burford Capital Ltd	Deutsche Bank	24.381
11.192	Burford Capital Ltd	JP Morgan	1.813
(1.095.050)	Cairn Energy Plc	Bank of America Merrill Lynch	(184.749)
(385.614)	Cairn Energy Plc	Citibank	29.146
(626.282)	Cairn Energy Plc	Credit Suisse	43.110
(193.174)	Cairn Energy Plc	Deutsche Bank	(32.591)
(108.752)	Cairn Energy Plc	JP Morgan	7.486
23.459	Capita Plc	Bank of America Merrill Lynch	855
8.813	Capita Plc	Deutsche Bank	321
27.977	Capita Plc	JP Morgan	(13.443)
(143.378)	Capital & Counties Properties Plc	Bank of America Merrill Lynch	(7.547)
(111.025)	Capital & Counties Properties Plc	Citibank	1.948
(188.546)	Capital & Counties Properties Plc	JP Morgan	(2.545)
(52.442)	Capital & Counties Properties Plc	Deutsche Bank	(2.760)
197.901	Centrica Plc	Bank of America Merrill Lynch	(54.490)
327.332	Centrica Plc	Citibank	(80.408)
184.859	Centrica Plc	JP Morgan	(68.364)
122.388	Centrica Plc	Deutsche Bank	(33.698)
2.412	CLOSE BROTHERS GROUP Plc	Credit Suisse	1.823
39.959	Close Brothers Group Plc	Bank of America Merrill Lynch	51.775
32.977	Close Brothers Group Plc	Citibank	5.341
35.124	Close Brothers Group Plc	JP Morgan	26.548
23.900	Close Brothers Group Plc	Deutsche Bank	30.968
(527.366)	Cobham Plc	Citibank	2.847
(247.031)	Cobham Plc	Deutsche Bank	7.335
(686.126)	Cobham Plc	Bank of America Merrill Lynch	20.373
(503.792)	Cobham Plc	JP Morgan	33.998
(603.654)	Cobham Plc	Credit Suisse	40.738
48.786	Coca-Cola HBC AG	Bank of America Merrill Lynch	(51.360)
36.016	Coca-Cola HBC AG	Citibank	(34.514)
36.090	Coca-Cola HBC AG	JP Morgan	(93.525)
1.674	Coca-Cola HBC AG	Credit Suisse	(4.338)
10.308	Coca-Cola HBC AG	Deutsche Bank	(10.852)
28.643	Compass Group Plc	Bank of America Merrill Lynch	(40.206)
4.305	Compass Group Plc	Deutsche Bank	(6.043)
12.027	Compass Group Plc	JP Morgan	(21.914)
(95.872)	ConvaTec Group Plc ‘144A’	Deutsche Bank	(2.200)
71.991	ConvaTec Group Plc ‘144A’	Credit Suisse	3.401
89.154	ConvaTec Group Plc ‘144A’	Citibank	(5.776)
(5.769)	Croda International Plc	Bank of America Merrill Lynch	(6.852)
(2.650)	Croda International Plc	Credit Suisse	(501)
(9.173)	Croda International Plc	Deutsche Bank	(10.895)
(59.602)	CYBG Plc	JP Morgan	(1.770)
(35.960)	CYBG Plc	Deutsche Bank	(291)
(60.712)	CYBG Plc	Citibank	2.458
(117.204)	Daily Mail & General Trust Plc ‘A’	Citibank	252.314
(18.987)	Daily Mail & General Trust Plc ‘A’	Bank of America Merrill Lynch	32.930
(60.236)	Daily Mail & General Trust Plc ‘A’	Credit Suisse	117.886

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(24.260)	Daily Mail & General Trust Plc ‘A’	Deutsche Bank	42.076
(61.613)	Daily Mail & General Trust Plc ‘A’	JP Morgan	120.581
(3.867)	DCC Plc	Citibank	(4.697)
(889)	DCC Plc	Bank of America Merrill Lynch	(660)
(7.571)	DCC Plc	Credit Suisse	23.503
(1.012)	DCC Plc	Deutsche Bank	(751)
(8.530)	Derwent London Plc (Reit)	Bank of America Merrill Lynch	(11.628)
(14.327)	Derwent London Plc (Reit)	Citibank	(580)
(15.066)	Derwent London Plc (Reit)	JP Morgan	610
(1.573)	Derwent London Plc (Reit)	Credit Suisse	64
(9.182)	Derwent London Plc (Reit)	Deutsche Bank	(12.517)
(29.405)	Diageo Plc	Citibank	1.588
(17.363)	Diageo Plc	Bank of America Merrill Lynch	(3.867)
(452)	Diageo Plc	JP Morgan	(43)
4.408	Direct Line Insurance Group Plc	JP Morgan	422
56.011	Direct Line Insurance Group Plc	Bank of America Merrill Lynch	3.931
63.792	Direct Line Insurance Group Plc	Citibank	5.941
(234.961)	Dixons Carphone Plc	Credit Suisse	(23.150)
(35.028)	Dixons Carphone Plc	Deutsche Bank	(5.059)
(209.114)	Domino’s Pizza Group Plc	Citibank	14.112
(172.065)	Domino’s Pizza Group Plc	Bank of America Merrill Lynch	(1.626)
(23.187)	Domino’s Pizza Group Plc	Credit Suisse	3.004
(40.218)	Domino’s Pizza Group Plc	Deutsche Bank	(380)
(208.812)	Domino’s Pizza Group Plc	JP Morgan	27.056
(163.519)	Drax Group Plc	Citibank	2.869
(325.665)	Drax Group Plc	JP Morgan	83.515
(237.676)	Drax Group Plc	Deutsche Bank	36.249
(253.074)	Drax Group Plc	Bank of America Merrill Lynch	38.598
22.928	DS Smith Plc	Credit Suisse	5.570
52.705	DS Smith Plc	Bank of America Merrill Lynch	20.274
7.247	DS Smith Plc	Citibank	391
3.692	DS Smith Plc	JP Morgan	897
27.600	DS Smith Plc	Deutsche Bank	10.617
15.087	Dunelm Group Plc	Bank of America Merrill Lynch	3.156
18.030	Dunelm Group Plc	Citibank	(3.285)
32.686	Dunelm Group Plc	JP Morgan	7.059
(90.765)	easyJet Plc	JP Morgan	(180.083)
(14.897)	easyJet Plc	Citibank	(11.863)
(15.184)	easyJet Plc	Credit Suisse	(30.126)
(11.542)	easyJet Plc	Deutsche Bank	(24.614)
105.601	Electrocomponents Plc	Bank of America Merrill Lynch	18.798
112.502	Electrocomponents Plc	Citibank	(42.516)
104.880	Electrocomponents Plc	JP Morgan	(96.258)
63.704	Electrocomponents Plc	Deutsche Bank	(24.075)
(113.522)	Essentra Plc	Bank of America Merrill Lynch	–
(30.469)	Essentra Plc	Citibank	6.169
(394.067)	Essentra Plc	JP Morgan	58.506
(2.252)	Essentra Plc	Credit Suisse	334
(47.886)	Essentra Plc	Deutsche Bank	–
(31.214)	Experian Plc	Citibank	3.792
(5.734)	Experian Plc	JP Morgan	6.037
(24.252)	Experian Plc	Credit Suisse	25.532
(5.523)	Experian Plc	Deutsche Bank	3.280
4.932	Ferguson Plc	JP Morgan	–
31.971	Ferguson Plc	Citibank	25.891
19.449	Ferguson Plc	Bank of America Merrill Lynch	40.688
	Royaume-Uni *suite*		
13.288	Ferguson Plc	Credit Suisse	–
9.616	Ferguson Plc	Deutsche Bank	20.117
(88.447)	Fevertree Drinks Plc	Credit Suisse	115.796
(11.909)	Fevertree Drinks Plc	Deutsche Bank	(4.179)
(22.607)	Fevertree Drinks Plc	JP Morgan	29.597
313.172	Firstgroup Plc	Credit Suisse	(11.413)
776.972	Firstgroup Plc	Citibank	41.947
337.734	Firstgroup Plc	JP Morgan	(12.308)
680.944	Firstgroup Plc	Bank of America Merrill Lynch	77.202
485.528	Firstgroup Plc	Deutsche Bank	55.047
(72.132)	Fresnillo Plc	Bank of America Merrill Lynch	23.366
(44.267)	Fresnillo Plc	Citibank	28.679
(48.549)	Fresnillo Plc	Credit Suisse	7.208
(27.284)	Fresnillo Plc	Deutsche Bank	8.838
(66.396)	Fresnillo Plc	JP Morgan	9.858
49.769	G4S Plc	Bank of America Merrill Lynch	2.082
58.982	G4S Plc	JP Morgan	(3.503)
41.493	G4S Plc	Citibank	(2.576)
90.405	G4S Plc	Credit Suisse	(5.369)
66.892	G4S Plc	Deutsche Bank	2.799
296.257	GKN Plc	Bank of America Merrill Lynch	2.799
191.532	GKN Plc	Citibank	18.096
423.768	GKN Plc	JP Morgan	(85.794)
137.355	GKN Plc	Deutsche Bank	1.298
66.006	GlaxoSmithKline Plc	Bank of America Merrill Lynch	(12.472)
179.216	GlaxoSmithKline Plc	JP Morgan	(166.903)
38.253	GlaxoSmithKline Plc	Credit Suisse	(35.625)
121.155	GlaxoSmithKline Plc	Citibank	(14.717)
148.994	GlaxoSmithKline Plc	Deutsche Bank	(28.154)
(137.723)	Glencore Plc	Bank of America Merrill Lynch	15.150
(84.718)	Glencore Plc	Citibank	24.870
(298.582)	Glencore Plc	JP Morgan	118.682
(151.528)	Glencore Plc	Credit Suisse	60.230
(48.946)	Glencore Plc	Deutsche Bank	5.384
34.736	Grafton Group Plc (Unit)	JP Morgan	(25.083)
68.655	Grafton Group Plc (Unit)	Bank of America Merrill Lynch	29.652
96.874	Grafton Group Plc (Unit)	Credit Suisse	(69.952)
21.356	Grafton Group Plc (Unit)	Deutsche Bank	9.224
60.063	Grafton Group Plc (Unit)	Citibank	28.779
(52.348)	Great Portland Estates Plc (Reit)	Bank of America Merrill Lynch	6.359
(46.486)	Great Portland Estates Plc (Reit)	Citibank	1.569
(49.190)	Great Portland Estates Plc (Reit)	JP Morgan	2.324
(39.033)	Great Portland Estates Plc (Reit)	Credit Suisse	1.844
(49.810)	Great Portland Estates Plc (Reit)	Deutsche Bank	6.051
(532.838)	Greencore Group Plc	Bank of America Merrill Lynch	(136.643)
(151.560)	Greencore Group Plc	Citibank	(32.730)
(105.758)	Greencore Group Plc	JP Morgan	(32.117)
(202.539)	Greencore Group Plc	Credit Suisse	(61.508)
(96.098)	Greencore Group Plc	Deutsche Bank	(24.644)
(36.416)	Greene King Plc	Bank of America Merrill Lynch	2.949
(5.520)	Greene King Plc	Citibank	(559)
(116.614)	Greene King Plc	JP Morgan	17.313
(101.771)	Greene King Plc	Credit Suisse	15.110
(42.218)	Greene King Plc	Deutsche Bank	3.419
(41.477)	GVC Holdings Plc	Credit Suisse	3.639
(9.256)	GVC Holdings Plc	Bank of America Merrill Lynch	250

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(30.273)	GVC Holdings Plc	Citibank	10.623
(67.749)	GVC Holdings Plc	JP Morgan	5.944
(28.973)	Halma Plc	Citibank	8.603
(5.938)	Halma Plc	Credit Suisse	(2.885)
(17.923)	Halma Plc	Deutsche Bank	(7.257)
(116.544)	Halma Plc	Bank of America Merrill Lynch	(47.190)
(58.136)	Halma Plc	JP Morgan	(28.248)
43.346	Hammerson Plc (Reit)	JP Morgan	(2.633)
82.926	Hammerson Plc (Reit)	Credit Suisse	(5.037)
41.784	Hammerson Plc (Reit)	Bank of America Merrill Lynch	(5.922)
97.022	Hammerson Plc (Reit)	Citibank	(6.548)
26.317	Hammerson Plc (Reit)	Deutsche Bank	(3.730)
(28.256)	Hargreaves Lansdown Plc	Bank of America Merrill Lynch	(19.831)
(11.687)	Hargreaves Lansdown Plc	Citibank	(1.262)
(41.773)	Hargreaves Lansdown Plc	JP Morgan	(5.638)
(8.919)	Hargreaves Lansdown Plc	Credit Suisse	(1.204)
(19.347)	Hargreaves Lansdown Plc	Deutsche Bank	(13.579)
(1.513)	Hays Plc	Bank of America Merrill Lynch	(63)
(8.744)	Hays Plc	Citibank	224
(225.241)	Hays Plc	JP Morgan	2.736
(35.181)	Hays Plc	Credit Suisse	427
(188.837)	Hays Plc	Deutsche Bank	(7.901)
(171.022)	Hikma Pharmaceuticals Plc	JP Morgan	62.324
(8.929)	Hikma Pharmaceuticals Plc	Credit Suisse	3.254
(25.343)	Hikma Pharmaceuticals Plc	Deutsche Bank	(18.813)
(106.788)	Hikma Pharmaceuticals Plc	Citibank	72.066
9.464	Hiscox Ltd	Citibank	(2.427)
413	Hiscox Ltd	Bank of America Merrill Lynch	(145)
15.671	Hiscox Ltd	JP Morgan	(10.153)
654	Hiscox Ltd	Credit Suisse	(424)
1.532	Hiscox Ltd	Deutsche Bank	(538)
(24.671)	HomeServe Plc	JP Morgan	14.984
205.403	Howden Joinery Group Plc	Credit Suisse	(45.189)
190.400	Howden Joinery Group Plc	Bank of America Merrill Lynch	4.626
171.749	Howden Joinery Group Plc	Citibank	10.895
265.412	Howden Joinery Group Plc	JP Morgan	(58.391)
186.317	Howden Joinery Group Plc	Deutsche Bank	4.526
(35.088)	HSBC Holdings Plc	Bank of America Merrill Lynch	(1.563)
(8.867)	HSBC Holdings Plc	JP Morgan	(84)
(52.766)	HSBC Holdings Plc	Credit Suisse	(499)
(49.670)	HSBC Holdings Plc	Citibank	–
(12.813)	HSBC Holdings Plc	Deutsche Bank	(571)
(51.853)	IG Group Holdings Plc	Bank of America Merrill Lynch	10.848
(86.469)	IG Group Holdings Plc	Citibank	21.591
(23.023)	IG Group Holdings Plc	Credit Suisse	8.856
(14.815)	IG Group Holdings Plc	JP Morgan	5.699
16.618	IMI Plc	Citibank	673
41.696	IMI Plc	Bank of America Merrill Lynch	19.134
36.183	IMI Plc	JP Morgan	(1.465)
58.640	IMI Plc	Credit Suisse	(2.374)
31.031	IMI Plc	Deutsche Bank	14.240
7.834	Imperial Brands Plc	JP Morgan	(8.988)
13.770	Imperial Brands Plc	Bank of America Merrill Lynch	(650)
20.030	Imperial Brands Plc	Credit Suisse	(22.979)
4.507	Imperial Brands Plc	Deutsche Bank	(213)
14.473	Imperial Brands Plc	Citibank	(11.232)
72.942	Inchcape Plc	Bank of America Merrill Lynch	23.136
100.194	Inchcape Plc	Citibank	30.427
160.402	Inchcape Plc	JP Morgan	(11.907)
107.948	Inchcape Plc	Credit Suisse	(8.013)
	Royaume-Uni *suite*		
79.653	Inchcape Plc	Deutsche Bank	25.264
294.352	Indivior Plc	Bank of America Merrill Lynch	(13.508)
119.754	Indivior Plc	Citibank	(7.597)
284.282	Indivior Plc	JP Morgan	(61.391)
142.722	Indivior Plc	Credit Suisse	(30.821)
75.250	Indivior Plc	Deutsche Bank	(3.453)
(100.564)	Informa Plc	Bank of America Merrill Lynch	(19.002)
(82.801)	Informa Plc	Citibank	(4.470)
(139.690)	Informa Plc	Credit Suisse	(92.384)
(30.583)	Informa Plc	Deutsche Bank	(5.779)
(38.301)	Informa Plc	JP Morgan	(25.330)
(31.326)	Inmarsat Plc	Citibank	2.791
(53.204)	Inmarsat Plc	JP Morgan	57.232
(12.960)	Inmarsat Plc	Bank of America Merrill Lynch	24.383
(15.057)	Inmarsat Plc	Deutsche Bank	3.191
(106.248)	Inmarsat Plc	Credit Suisse	114.292
9.040	InterContinental Hotels Group Plc	Bank of America Merrill Lynch	14.276
16.527	InterContinental Hotels Group Plc	Citibank	2.677
13.945	InterContinental Hotels Group Plc	JP Morgan	(565)
8.046	InterContinental Hotels Group Plc	Credit Suisse	(326)
4.126	InterContinental Hotels Group Plc	Deutsche Bank	6.516
4.190	Intermediate Capital Group Plc	Bank of America Merrill Lynch	3.648
10.653	Intermediate Capital Group Plc	Citibank	1.438
16.112	Intermediate Capital Group Plc	JP Morgan	25.117
(5.618)	Intertek Group Plc	Citibank	(2.654)
(6.276)	Intertek Group Plc	Bank of America Merrill Lynch	8.894
(7.620)	Intertek Group Plc	JP Morgan	15.427
(5.155)	Intertek Group Plc	Credit Suisse	10.437
(8.474)	Investec Plc	Bank of America Merrill Lynch	(1.372)
(118.680)	Investec Plc	JP Morgan	10.412
(43.493)	Investec Plc	Credit Suisse	3.816
(17.637)	Investec Plc	Deutsche Bank	(2.857)
577.624	ITV Plc	Bank of America Merrill Lynch	72.505
8.667	ITV Plc	JP Morgan	(175)
121.502	ITV Plc	Credit Suisse	(2.460)
135.728	ITV Plc	Deutsche Bank	17.037
41.284	ITV Plc	Citibank	6.185
12.796	IWG Plc	Citibank	397
2.638	IWG Plc	JP Morgan	(413)
10.434	IWG Plc	Bank of America Merrill Lynch	408
17.626	IWG Plc	Credit Suisse	(2.760)
92.264	IWG Plc	Deutsche Bank	3.611
263.508	J Sainsbury Plc	Citibank	14.938
128.663	J Sainsbury Plc	JP Morgan	1.910
61.353	J Sainsbury Plc	Deutsche Bank	6.211
381.018	J Sainsbury Plc	Credit Suisse	5.657
36.575	J Sainsbury Plc	Bank of America Merrill Lynch	3.702
75.205	JD Sports Fashion Plc	JP Morgan	(28.218)
66.382	JD Sports Fashion Plc	Bank of America Merrill Lynch	(6.182)
171.677	JD Sports Fashion Plc	Citibank	(25.025)
85.799	JD Sports Fashion Plc	Credit Suisse	(32.193)
(5.334)	John Wood Group Plc	Credit Suisse	108
(16.820)	John Wood Group Plc	JP Morgan	341
(35.958)	John Wood Group Plc	Deutsche Bank	(21.840)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(141.990)	John Wood Group Plc	Bank of America Merrill Lynch	(86.240)
(8.940)	Johnson Matthey Plc	Bank of America Merrill Lynch	28.597
(19.055)	Johnson Matthey Plc	Credit Suisse	102.360
(4.163)	Johnson Matthey Plc	JP Morgan	22.363
(2.028)	Johnson Matthey Plc	Deutsche Bank	6.487
68.662	Jupiter Fund Management Plc	Bank of America Merrill Lynch	11.584
186.357	Jupiter Fund Management Plc	Citibank	15.092
180.322	Jupiter Fund Management Plc	JP Morgan	(21.904)
97.562	Jupiter Fund Management Plc	Credit Suisse	(11.851)
94.186	Jupiter Fund Management Plc	Deutsche Bank	15.890
(100.193)	Just Eat Plc	Citibank	28.398
(256.341)	Just Eat Plc	JP Morgan	51.898
(109.080)	Just Eat Plc	Bank of America Merrill Lynch	3.681
(35.922)	Just Eat Plc	Credit Suisse	7.273
(92.364)	Just Eat Plc	Deutsche Bank	3.117
(1.120)	KAZ Minerals Plc	Credit Suisse	1.413
132.016	Kingfisher Plc	Bank of America Merrill Lynch	57.909
113.303	Kingfisher Plc	Citibank	16.669
502.261	Kingfisher Plc	JP Morgan	153.206
70.436	Kingfisher Plc	Deutsche Bank	30.897
(507.821)	Ladbrokes Coral Group Plc	Bank of America Merrill Lynch	(4.112)
(246.719)	Ladbrokes Coral Group Plc	JP Morgan	14.652
(243.062)	Ladbrokes Coral Group Plc	Credit Suisse	14.435
(21.651)	Lancashire Holdings Ltd	Bank of America Merrill Lynch	3.507
(14.997)	Lancashire Holdings Ltd	JP Morgan	6.275
(19.177)	Lancashire Holdings Ltd	Citibank	(388)
(27.701)	Lancashire Holdings Ltd	Credit Suisse	11.590
(9.263)	Lancashire Holdings Ltd	Deutsche Bank	1.500
34.448	Land Securities Group Plc (Reit)	Bank of America Merrill Lynch	4.184
20.947	Land Securities Group Plc (Reit)	Credit Suisse	(6.079)
4.874	Land Securities Group Plc (Reit)	Citibank	526
19.134	Land Securities Group Plc (Reit)	JP Morgan	(5.552)
7.364	Land Securities Group Plc (Reit)	Deutsche Bank	895
208.274	Legal & General Group Plc	Credit Suisse	(2.530)
46.475	Legal & General Group Plc	Bank of America Merrill Lynch	815
280.891	Legal & General Group Plc	Citibank	6.445
23.681	Legal & General Group Plc	JP Morgan	(288)
132.651	Legal & General Group Plc	Deutsche Bank	2.327
953.616	Lloyds Banking Group Plc	Bank of America Merrill Lynch	2.059
89.558	Lloyds Banking Group Plc	Credit Suisse	(496)
95.414	Lloyds Banking Group Plc	Citibank	657
93.850	Lloyds Banking Group Plc	Deutsche Bank	203
(4.948)	London Stock Exchange Group Plc	Bank of America Merrill Lynch	(2.070)
(4.062)	London Stock Exchange Group Plc	JP Morgan	55
(15.634)	London Stock Exchange Group Plc	Citibank	7.174
(3.822)	London Stock Exchange Group Plc	Credit Suisse	52
(3.761)	London Stock Exchange Group Plc	Deutsche Bank	(1.574)
586.714	Man Group Plc	Citibank	21.381
634.665	Man Group Plc	JP Morgan	44.544
104.428	Man Group Plc	Credit Suisse	7.329
90.402	Man Group Plc	Deutsche Bank	9.517
	Royaume-Uni *suite*		
299.925	Man Group Plc	Bank of America Merrill Lynch	31.575
34.648	Marks & Spencer Group Plc	Bank of America Merrill Lynch	2.151
320.034	Marks & Spencer Group Plc	JP Morgan	(86.390)
239.202	Marks & Spencer Group Plc	Credit Suisse	(64.570)
201.574	Marks & Spencer Group Plc	Citibank	40.266
119.013	Marks & Spencer Group Plc	Deutsche Bank	7.389
(445.939)	Mediclinic International Plc	Citibank	(294.923)
(293.115)	Mediclinic International Plc	JP Morgan	193.853
(153.465)	Mediclinic International Plc	Bank of America Merrill Lynch	76.639
(44.754)	Meggitt Plc	Citibank	1.510
(96.715)	Meggitt Plc	JP Morgan	30.415
(6.551)	Meggitt Plc	Credit Suisse	2.060
(10.679)	Meggitt Plc	Deutsche Bank	(1.095)
(27.691)	Meggitt Plc	Bank of America Merrill Lynch	(2.840)
(121.893)	Melrose Industries Plc	Bank of America Merrill Lynch	19.249
(488.909)	Melrose Industries Plc	Credit Suisse	136.595
(217.355)	Melrose Industries Plc	Deutsche Bank	34.324
(203.973)	Melrose Industries Plc	Citibank	10.461
(750.902)	Melrose Industries Plc	JP Morgan	209.793
(63.954)	Merlin Entertainments Plc ‘144A’	Citibank	2.590
(333.503)	Merlin Entertainments Plc ‘144A’	JP Morgan	90.476
(71.403)	Merlin Entertainments Plc ‘144A’	Bank of America Merrill Lynch	20.142
(82.733)	Merlin Entertainments Plc ‘144A’	Deutsche Bank	23.338
(281.890)	Merlin Entertainments Plc ‘144A’	Credit Suisse	76.474
(20.015)	Metro Bank Plc	JP Morgan	43.223
(38.428)	Metro Bank Plc	Bank of America Merrill Lynch	58.609
(10.405)	Metro Bank Plc	Citibank	3.511
(6.103)	Metro Bank Plc	Deutsche Bank	9.308
(2.232)	Metro Bank Plc	Credit Suisse	4.820
(6.340)	Micro Focus International Plc	Bank of America Merrill Lynch	14.376
(23.188)	Micro Focus International Plc	Credit Suisse	59.464
(87.439)	Micro Focus International Plc	Citibank	283.240
(9.556)	Micro Focus International Plc	Deutsche Bank	21.668
(24.107)	Micro Focus International Plc	JP Morgan	61.821
17.985	Mondi Plc	Bank of America Merrill Lynch	11.894
23.866	Mondi Plc	Citibank	7.731
13.406	Mondi Plc	JP Morgan	(13.571)
22.141	Mondi Plc	Credit Suisse	(22.413)
11.222	Mondi Plc	Deutsche Bank	7.422
669.447	Moneysupermarket.com Group Plc	Citibank	(30.721)
138.290	Moneysupermarket.com Group Plc	JP Morgan	(3.920)
271.605	Moneysupermarket.com Group Plc	Bank of America Merrill Lynch	13.930
597.704	Moneysupermarket.com Group Plc	Credit Suisse	(16.941)
145.985	Moneysupermarket.com Group Plc	Deutsche Bank	7.487
145.590	National Express Group Plc	Bank of America Merrill Lynch	7.467
179.996	National Express Group Plc	Citibank	6.802
150.962	National Express Group Plc	JP Morgan	(15.689)
48.677	National Express Group Plc	Credit Suisse	(5.059)
43.522	National Express Group Plc	Deutsche Bank	2.232
(18.348)	National Grid Plc	Bank of America Merrill Lynch	1.015
(120.687)	National Grid Plc	JP Morgan	69.066

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(73.321)	National Grid Plc	Citibank	5.344
(25.589)	National Grid Plc	Credit Suisse	14.644
(20.555)	National Grid Plc	Deutsche Bank	1.137
(6.238)	NEX Group Plc	Bank of America Merrill Lynch	(1.305)
(34.675)	NEX Group Plc	Citibank	(7.488)
(21.978)	NEX Group Plc	JP Morgan	5.636
(31.934)	NEX Group Plc	Credit Suisse	8.189
(18.221)	NEX Group Plc	Deutsche Bank	(3.812)
17.468	Next Plc	Bank of America Merrill Lynch	51.868
5.939	Next Plc	JP Morgan	7.455
2.995	Next Plc	Credit Suisse	3.759
1.405	Next Plc	Citibank	2.977
1.468	Next Plc	Deutsche Bank	4.359
(7.716)	NMC Health Plc	Bank of America Merrill Lynch	(9.477)
(47.312)	NMC Health Plc	Citibank	24.904
(20.746)	NMC Health Plc	Deutsche Bank	(25.481)
(87.725)	Ocado Group Plc	Bank of America Merrill Lynch	(136.636)
(244.600)	Ocado Group Plc	JP Morgan	(333.438)
(435.014)	Ocado Group Plc	Citibank	(708.089)
(69.106)	Ocado Group Plc	Deutsche Bank	(107.636)
(9.951)	Old Mutual Plc	Bank of America Merrill Lynch	(1.316)
(119.278)	Old Mutual Plc	Credit Suisse	(11.752)
(68.557)	Old Mutual Plc	Deutsche Bank	(9.068)
(141.852)	Old Mutual Plc	JP Morgan	(13.976)
21.162	Pagegroup Plc	JP Morgan	1.228
265.558	Pagegroup Plc	Credit Suisse	15.412
60.155	Pagegroup Plc	Bank of America Merrill Lynch	13.640
165.633	Pagegroup Plc	Citibank	1.341
135.760	Pagegroup Plc	Deutsche Bank	30.784
(27.711)	Paysafe Group Plc	Bank of America Merrill Lynch	187
(61.974)	Paysafe Group Plc	Citibank	418
(71.549)	Paysafe Group Plc	JP Morgan	(966)
(33.163)	Pearson Plc	Bank of America Merrill Lynch	(7.385)
(38.697)	Pearson Plc	Citibank	(3.134)
(4.228)	Pearson Plc	JP Morgan	(599)
(26.946)	Pennon Group Plc	Bank of America Merrill Lynch	(182)
(39.213)	Pennon Group Plc	Citibank	(6.351)
(146.294)	Pennon Group Plc	JP Morgan	50.351
(64.782)	Pennon Group Plc	Credit Suisse	22.296
(57.091)	Pennon Group Plc	Deutsche Bank	(385)
40.460	Persimmon Plc	Credit Suisse	(138.707)
54.644	Persimmon Plc	Bank of America Merrill Lynch	(111.367)
4.480	Persimmon Plc	Citibank	(6.409)
80.866	Persimmon Plc	Deutsche Bank	(164.809)
24.083	Petrofac Ltd	Bank of America Merrill Lynch	9.296
276.494	Petrofac Ltd	Citibank	(70.532)
52.775	Petrofac Ltd	JP Morgan	(11.112)
34.305	Petrofac Ltd	Deutsche Bank	13.242
(284.722)	Phoenix Group Holdings	Citibank	(19.214)
(177.681)	Phoenix Group Holdings	JP Morgan	11.991
(61.448)	Phoenix Group Holdings	Deutsche Bank	415
(213.009)	Phoenix Group Holdings	Credit Suisse	14.375
25.054	Playtech Plc	Bank of America Merrill Lynch	11.666
80.105	Playtech Plc	Citibank	(10.812)
71.842	Playtech Plc	JP Morgan	26.665
58.805	Playtech Plc	Credit Suisse	21.827
39.099	Playtech Plc	Deutsche Bank	18.206
(1.294)	Provident Financial Plc	Bank of America Merrill Lynch	463
	Royaume-Uni *suite*		
(107.133)	Provident Financial Plc	Citibank	107.002
(9.420)	Provident Financial Plc	JP Morgan	4.895
(37.566)	Provident Financial Plc	Deutsche Bank	13.436
14.184	Prudential Plc	Credit Suisse	5.935
25.271	Prudential Plc	Bank of America Merrill Lynch	2.558
14.210	Prudential Plc	Citibank	(1.822)
10.465	Prudential Plc	JP Morgan	4.379
13.314	Prudential Plc	Deutsche Bank	1.348
167.764	QinetiQ Group Plc	Bank of America Merrill Lynch	(8.152)
532.362	QinetiQ Group Plc	Citibank	(11.496)
233.298	QinetiQ Group Plc	JP Morgan	(56.679)
111.072	QinetiQ Group Plc	Credit Suisse	(26.985)
240.302	QinetiQ Group Plc	Deutsche Bank	(11.676)
(4.607)	Randgold Resources Ltd	Citibank	23.629
(1.508)	Randgold Resources Ltd	Bank of America Merrill Lynch	3.257
(9.034)	Randgold Resources Ltd	JP Morgan	14.632
(1.391)	Randgold Resources Ltd	Deutsche Bank	3.004
(3.328)	Randgold Resources Ltd	Credit Suisse	5.390
(1.728)	Reckitt Benckiser Group Plc	Citibank	536
(6.314)	Reckitt Benckiser Group Plc	JP Morgan	5.198
(10.325)	Reckitt Benckiser Group Plc	Bank of America Merrill Lynch	(15.887)
(3.903)	Reckitt Benckiser Group Plc	Deutsche Bank	(6.005)
(4.306)	Reckitt Benckiser Group Plc	Credit Suisse	3.545
(60.206)	Redrow Plc	JP Morgan	36.567
51.718	RELX Plc	Bank of America Merrill Lynch	3.490
153.103	RELX Plc	Citibank	(47.528)
54.954	RELX Plc	JP Morgan	5.192
59.553	RELX Plc	Credit Suisse	5.627
147.440	RELX Plc	Deutsche Bank	9.950
75.222	Rentokil Initial Plc	Citibank	(6.599)
42.105	Rightmove Plc	Bank of America Merrill Lynch	63.080
15.622	Rightmove Plc	Citibank	(11.175)
41.048	Rightmove Plc	JP Morgan	(28.255)
6.066	Rightmove Plc	Credit Suisse	(4.176)
37.701	Rightmove Plc	Deutsche Bank	56.482
(2.350.370)	Rolls Royce Holdings Plc (Pref)	Bank of America Merrill Lynch	–
(455.952)	Rolls Royce Holdings Plc (Pref)	Credit Suisse	–
(1.936.324)	Rolls Royce Holdings Plc (Pref)	Citibank	(2.613)
(620.632)	Rolls Royce Holdings Plc (Pref)	Deutsche Bank	–
(604.532)	Rolls Royce Holdings Plc (Pref)	JP Morgan	(816)
(51.095)	Rolls-Royce Holdings Plc	Bank of America Merrill Lynch	35.861
(42.094)	Rolls-Royce Holdings Plc	Citibank	19.317
(13.142)	Rolls-Royce Holdings Plc	JP Morgan	18.536
(9.394)	Rolls-Royce Holdings Plc	Credit Suisse	13.250
(13.492)	Rolls-Royce Holdings Plc	Deutsche Bank	9.469
(291.736)	Rotork Plc	Bank of America Merrill Lynch	(21.657)
(318.350)	Rotork Plc	Citibank	11.601
(251.343)	Rotork Plc	JP Morgan	23.068
(295.515)	Rotork Plc	Credit Suisse	27.122
(105.601)	Rotork Plc	Deutsche Bank	(7.839)
(99.812)	Royal Bank of Scotland Group Plc	Bank of America Merrill Lynch	(2.964)
(149.493)	Royal Bank of Scotland Group Plc	Citibank	(15.335)
(291.409)	Royal Bank of Scotland Group Plc	JP Morgan	(5.113)
(296.207)	Royal Bank of Scotland Group Plc	Credit Suisse	(5.197)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
(63.322)	Royal Bank of Scotland Group Plc	Deutsche Bank	(1.880)
(12.824)	Royal Dutch Shell Plc ‘B’	Citibank	(6.231)
(37.355)	Royal Dutch Shell Plc ‘B’	Bank of America Merrill Lynch	9.832
(13.984)	Royal Dutch Shell Plc ‘B’	Deutsche Bank	3.680
(14.217)	Royal Dutch Shell Plc ‘B’	JP Morgan	14.008
83.371	Royal Mail Plc	Credit Suisse	65.040
(34.779)	RPC Group Plc	Bank of America Merrill Lynch	(1.174)
(159.626)	RPC Group Plc	Citibank	(29.085)
(240.247)	RPC Group Plc	JP Morgan	11.349
(18.901)	RPC Group Plc	Credit Suisse	893
(104.122)	RPC Group Plc	Deutsche Bank	(3.513)
12.490	RSA Insurance Group Plc	Credit Suisse	(590)
9.315	RSA Insurance Group Plc	Citibank	(314)
456	RSA Insurance Group Plc	Bank of America Merrill Lynch	(6)
32.251	Saga Plc	Bank of America Merrill Lynch	(958)
23.888	Saga Plc	JP Morgan	(1.548)
44.651	Saga Plc	Deutsche Bank	(1.326)
10.306	Saga Plc	Citibank	236
173.261	Sage Group Plc/The	Bank of America Merrill Lynch	33.908
81.831	Sage Group Plc/The	Citibank	(14.358)
174.795	Sage Group Plc/The	JP Morgan	15.335
78.055	Sage Group Plc/The	Deutsche Bank	15.276
11.491	Schroders Plc	Citibank	(6.514)
16.653	Schroders Plc	Credit Suisse	(2.248)
19.759	Schroders Plc	Bank of America Merrill Lynch	(2.934)
12.592	Schroders Plc	JP Morgan	(1.700)
4.533	Schroders Plc	Deutsche Bank	(673)
(793.919)	Serco Group Plc	Citibank	25.181
(525.580)	Serco Group Plc	JP Morgan	139.747
(1.547.877)	Serco Group Plc	Bank of America Merrill Lynch	91.923
(105.493)	Serco Group Plc	Credit Suisse	28.050
(135.863)	Serco Group Plc	Deutsche Bank	8.068
(11.505)	Severn Trent Plc	Citibank	1.863
(3.759)	Severn Trent Plc	JP Morgan	3.196
(2.485)	Severn Trent Plc	Deutsche Bank	939
(4.830)	Severn Trent Plc	Credit Suisse	4.107
(6.039)	Shaftesbury Plc (Reit)	Bank of America Merrill Lynch	(611)
(13.326)	Shaftesbury Plc (Reit)	Citibank	(270)
(44.535)	Shaftesbury Plc (Reit)	JP Morgan	(1.503)
(9.501)	Shaftesbury Plc (Reit)	Deutsche Bank	(962)
(33.853)	Shaftesbury Plc (Reit)	Credit Suisse	(1.142)
(9.606)	Shire Plc	Bank of America Merrill Lynch	(20.226)
(39.525)	Shire Plc	JP Morgan	(39.210)
(4.571)	Shire Plc	Deutsche Bank	(9.624)
(15.357)	Shire Plc	Citibank	13.576
(43.495)	Sky Plc	Bank of America Merrill Lynch	(22.308)
(2.912)	Sky Plc	Credit Suisse	(157)
24.081	Smith & Nephew Plc	Credit Suisse	(21.126)
131.301	Smith & Nephew Plc	Bank of America Merrill Lynch	(24.810)
48.755	Smith & Nephew Plc	Citibank	(7.239)
30.460	Smith & Nephew Plc	JP Morgan	(26.723)
32.626	Smith & Nephew Plc	Deutsche Bank	(6.165)
50.287	Smiths Group Plc	Bank of America Merrill Lynch	–
47.034	Smiths Group Plc	Citibank	(13.331)
6.068	Smiths Group Plc	Credit Suisse	(4.750)
1.419	Smiths Group Plc	Deutsche Bank	–
(202.312)	Sophos Group Plc ‘144A’	Deutsche Bank	49.151
	Royaume-Uni *suite*		
17.668	Spectris Plc	Bank of America Merrill Lynch	4.292
1.636	Spectris Plc	JP Morgan	(1.744)
426	Spectris Plc	Citibank	(563)
6.144	Spectris Plc	Credit Suisse	(6.551)
9.095	Spectris Plc	Deutsche Bank	2.210
(1.359)	Spirax-Sarco Engineering Plc	Bank of America Merrill Lynch	(1.376)
(2.338)	Spirax-Sarco Engineering Plc	Citibank	2.998
(544)	Spirax-Sarco Engineering Plc	Credit Suisse	(404)
(2.911)	Spirax-Sarco Engineering Plc	Deutsche Bank	(2.947)
(1.012)	Spirax-Sarco Engineering Plc	JP Morgan	(751)
(2.016)	Sports Direct International Plc	Bank of America Merrill Lynch	19
(185.594)	Sports Direct International Plc	Citibank	16.533
(75.133)	Sports Direct International Plc	JP Morgan	13.082
(10)	Sports Direct International Plc	Credit Suisse	2
(3.096)	Sports Direct International Plc	Deutsche Bank	29
36.152	SSE Plc	Bank of America Merrill Lynch	9.271
11.168	SSE Plc	Citibank	1.055
12.886	SSE Plc	JP Morgan	(4.174)
38.024	SSE Plc	Credit Suisse	(12.317)
34.199	SSE Plc	Deutsche Bank	8.770
28.147	SSP GROUP Plc	Bank of America Merrill Lynch	18.235
274.173	SSP Group Plc	Credit Suisse	192.427
163.042	SSP Group Plc	Citibank	(31.908)
125.646	SSP Group Plc	Deutsche Bank	81.401
(45.487)	St James’s Place Plc	Citibank	(19.646)
(65.176)	St James’s Place Plc	JP Morgan	(32.548)
(1.399)	St James’s Place Plc	Bank of America Merrill Lynch	(1.265)
(11.780)	St James’s Place Plc	Credit Suisse	(5.883)
(1.916)	St James’s Place Plc	Deutsche Bank	(1.733)
(403.850)	Standard Life Plc	Citibank	(29.979)
(28.943)	Standard Life Plc	Credit Suisse	(1.289)
(76.567)	Standard Life Plc	Bank of America Merrill Lynch	(19.325)
(89.605)	Standard Life Plc	Deutsche Bank	(22.616)
123.077	TalkTalk Telecom Group Plc	Bank of America Merrill Lynch	(46.845)
52.202	TalkTalk Telecom Group Plc	Citibank	(4.791)
26.914	TalkTalk Telecom Group Plc	JP Morgan	(19.979)
83.881	TalkTalk Telecom Group Plc	Credit Suisse	(62.268)
74.059	TalkTalk Telecom Group Plc	Deutsche Bank	(28.188)
173.677	Tate & Lyle Plc	Bank of America Merrill Lynch	(48.054)
2.970	Tate & Lyle Plc	Credit Suisse	(1.323)
89.148	Tate & Lyle Plc	Citibank	(28.276)
38.029	Tate & Lyle Plc	JP Morgan	(16.938)
30.706	Tate & Lyle Plc	Deutsche Bank	(8.496)
248.303	Taylor Wimpey Plc	Credit Suisse	(11.059)
276.611	Taylor Wimpey Plc	Bank of America Merrill Lynch	7.840
532.999	Taylor Wimpey Plc	JP Morgan	(23.740)
321.319	Taylor Wimpey Plc	Deutsche Bank	9.107
191.683	Taylor Wimpey Plc	Citibank	2.070
21.231	Tesco Plc	Citibank	544
197.369	Tesco Plc	JP Morgan	51.813
287.845	Thomas Cook Group Plc	Bank of America Merrill Lynch	20.202
635.579	Thomas Cook Group Plc	JP Morgan	(858)
564.094	Thomas Cook Group Plc	Citibank	51.011
164.061	Thomas Cook Group Plc	Credit Suisse	(221)
593.807	Thomas Cook Group Plc	Deutsche Bank	41.676
94.799	TP ICAP Plc	Bank of America Merrill Lynch	25.590
52.619	TP ICAP Plc	JP Morgan	7.315
6.381	TP ICAP Plc	Credit Suisse	887
23.708	TP ICAP Plc	Citibank	5.632

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Royaume-Uni *suite*		
49.672	TP ICAP Plc	Deutsche Bank	13.408
3.772	Travis Perkins Plc	Credit Suisse	1.629
50.160	Travis Perkins Plc	Citibank	55.515
19.278	Travis Perkins Plc	Deutsche Bank	31.744
42.412	Travis Perkins Plc	JP Morgan	18.318
27.998	TUI AG	Credit Suisse	7.180
9.289	TUI AG	Deutsche Bank	4.890
(1.192.990)	Tullow Oil Plc	JP Morgan	315.595
(39.816)	Tullow Oil Plc	Citibank	(4.568)
(300.877)	Tullow Oil Plc	Bank of America Merrill Lynch	(40.203)
(89.791)	Tullow Oil Plc	Deutsche Bank	(11.998)
(8.228)	UBM Plc	JP Morgan	(2.776)
(43.434)	UBM Plc	Citibank	(6.449)
(15.684)	Ultra Electronics Holdings Plc	Citibank	(19.475)
(5.172)	Ultra Electronics Holdings Plc	Bank of America Merrill Lynch	(5.445)
(5.186)	Ultra Electronics Holdings Plc	JP Morgan	33.038
(1.775)	Ultra Electronics Holdings Plc	Deutsche Bank	(1.869)
(130.951)	United Utilities Group Plc	Bank of America Merrill Lynch	22.977
(109.413)	United Utilities Group Plc	Citibank	(56.855)
(108.138)	United Utilities Group Plc	JP Morgan	29.191
(33.756)	United Utilities Group Plc	Deutsche Bank	5.923
34.993	Vedanta Resources Plc	Bank of America Merrill Lynch	(33.533)
20.307	Vedanta Resources Plc	JP Morgan	(50.980)
27.699	Vedanta Resources Plc	Credit Suisse	(69.537)
18.667	Vedanta Resources Plc	Citibank	(24.565)
13.585	Vedanta Resources Plc	Deutsche Bank	(13.018)
(29.338)	Victrex Plc	JP Morgan	26.530
(16.427)	Victrex Plc	Bank of America Merrill Lynch	5.543
(55.701)	Virgin Money Holdings UK Plc	Bank of America Merrill Lynch	1.504
(16.398)	Virgin Money Holdings UK Plc	Citibank	1.107
(80.794)	Virgin Money Holdings UK Plc	JP Morgan	14.176
(27.315)	Virgin Money Holdings UK Plc	Credit Suisse	4.793
(16.954)	Virgin Money Holdings UK Plc	Deutsche Bank	458
2.118	Vodafone Group Plc	Deutsche Bank	(99)
106.058	Vodafone Group Plc	Credit Suisse	12.883
249.514	Vodafone Group Plc	Bank of America Merrill Lynch	(11.619)
244.856	Vodafone Group Plc	Citibank	(12.724)
99.178	Vodafone Group Plc	JP Morgan	12.047
(33.896)	Weir Group Plc/The	Bank of America Merrill Lynch	7.429
(20.907)	Weir Group Plc/The	Citibank	21.164
(28.253)	Weir Group Plc/The	JP Morgan	16.397
(28.552)	Weir Group Plc/The	Credit Suisse	10.790
(6.555)	Weir Group Plc/The	Deutsche Bank	(796)
27.492	WH Smith Plc	Bank of America Merrill Lynch	27.087
89.371	WH Smith Plc	Citibank	56.693
73.955	WH Smith Plc	JP Morgan	48.910
19.867	WH Smith Plc	Deutsche Bank	19.575
(9.151)	Whitbread Plc	JP Morgan	6.176
(2.584)	Whitbread Plc	Bank of America Merrill Lynch	(1.186)
(2.374)	Whitbread Plc	Credit Suisse	1.602
(1.778)	Whitbread Plc	Deutsche Bank	(816)
(4.461)	Whitbread Plc	Citibank	482
87.245	William Hill Plc	Citibank	12.011
93.653	William Hill Plc	JP Morgan	18.329
309.473	William Hill Plc	Bank of America Merrill Lynch	62.237
90.357	William Hill Plc	Credit Suisse	17.683
60.004	William Hill Plc	Deutsche Bank	12.067
241.130	Wm Morrison Supermarkets Plc	Bank of America Merrill Lynch	34.173
	Royaume-Uni *suite*		
450.264	Wm Morrison Supermarkets Plc	Citibank	10.331
324.880	Wm Morrison Supermarkets Plc	JP Morgan	877
87.967	Wm Morrison Supermarkets Plc	Credit Suisse	237
96.962	Wm Morrison Supermarkets Plc	Deutsche Bank	13.741
(2.922)	Workspace Group Plc (Reit)	Bank of America Merrill Lynch	(296)
(33.498)	Workspace Group Plc (Reit)	JP Morgan	11.755
(15.421)	Workspace Group Plc (Reit)	Citibank	2.914
140.221	Worldpay Group Plc ‘144A’	JP Morgan	29.335
57.086	Worldpay Group Plc ‘144A’	Citibank	4.700
27.904	WPP Plc	JP Morgan	6.026
3.845	WPP Plc	Bank of America Merrill Lynch	3.477
73.725	WPP Plc	Citibank	49.753
7.684	WPP Plc	Deutsche Bank	6.949
			2.543.718
	Etats-Unis		
3.748	3M Co	Bank of America Merrill Lynch	44.789
598	3M Co	Deutsche Bank	7.146
6.595	Aaron’s Inc	Credit Suisse	14.311
17.761	Aaron’s Inc	Deutsche Bank	41.916
2.469	Aaron’s Inc	Bank of America Merrill Lynch	5.827
11.585	Aaron’s Inc	JP Morgan	25.139
16.326	Aaron’s Inc	Citibank	41.795
(8.191)	Abbott Laboratories	Credit Suisse	(2.785)
(7.730)	Abbott Laboratories	JP Morgan	(2.628)
10.721	AbbVie Inc	Deutsche Bank	31.949
7.733	AbbVie Inc	JP Morgan	7.965
38.358	AbbVie Inc	Bank of America Merrill Lynch	114.307
2.315	AbbVie Inc	Citibank	5.255
(4.792)	Abiomed Inc	Citibank	20.534
(2.809)	Abiomed Inc	Credit Suisse	6.728
(827)	Abiomed Inc	Deutsche Bank	(1.212)
(2.799)	Abiomed Inc	Bank of America Merrill Lynch	(4.101)
(1.033)	Abiomed Inc	JP Morgan	2.474
(46.681)	Acadia Healthcare Co Inc	Credit Suisse	(171.319)
(21.779)	Acadia Healthcare Co Inc	Deutsche Bank	(101.490)
(20.794)	Acadia Healthcare Co Inc	JP Morgan	(76.314)
(254)	Acadia Healthcare Co Inc	Bank of America Merrill Lynch	(1.184)
(42.884)	Acadia Healthcare Co Inc	Citibank	(79.335)
(4.435)	ACADIA Pharmaceuticals Inc	Credit Suisse	754
(3.726)	ACADIA Pharmaceuticals Inc	Deutsche Bank	(8.942)
(13.466)	ACADIA Pharmaceuticals Inc	Bank of America Merrill Lynch	(32.318)
(6.201)	ACADIA Pharmaceuticals Inc	Citibank	(6.139)
(14.571)	ACADIA Pharmaceuticals Inc	JP Morgan	2.477
(7.373)	Acadia Realty Trust (Reit)	Bank of America Merrill Lynch	3.687
(7.089)	Acadia Realty Trust (Reit)	JP Morgan	851
(6.288)	Acadia Realty Trust (Reit)	Credit Suisse	755
(5.904)	Acadia Realty Trust (Reit)	Citibank	(177)
(7.139)	Accenture Plc ‘A’	Citibank	(714)
(22.984)	ACI Worldwide Inc	Bank of America Merrill Lynch	(10.343)
(41.214)	ACI Worldwide Inc	Citibank	20.607
(13.735)	ACI Worldwide Inc	JP Morgan	3.708
(8.324)	ACI Worldwide Inc	Deutsche Bank	(3.746)
(5.466)	ACI Worldwide Inc	Credit Suisse	1.476
1.827	Activision Blizzard Inc	Bank of America Merrill Lynch	(2.759)
1.889	Activision Blizzard Inc	Credit Suisse	(5.988)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.842	Activision Blizzard Inc	Citibank	(6.926)
2.630	Activision Blizzard Inc	Deutsche Bank	(3.971)
1.158	Activision Blizzard Inc	JP Morgan	(3.671)
(3.427)	Actuant Corp 'A'	Bank of America Merrill Lynch	(7.197)
(12.305)	Actuant Corp 'A'	Citibank	(10.459)
(14.265)	Actuant Corp 'A'	Credit Suisse	(17.831)
(13.271)	Actuant Corp 'A'	JP Morgan	(16.589)
(3.653)	Acuity Brands Inc	Bank of America Merrill Lynch	(28.566)
(2.572)	Acuity Brands Inc	JP Morgan	(33.153)
(1.672)	Acuity Brands Inc	Credit Suisse	(21.552)
(938)	Acuity Brands Inc	Deutsche Bank	(7.335)
(1.752)	Acuity Brands Inc	Citibank	(16.942)
(1.757)	Acxiom Corp	JP Morgan	(1.458)
(7.819)	Acxiom Corp	Deutsche Bank	(10.087)
(19.268)	Acxiom Corp	Bank of America Merrill Lynch	(24.856)
(742)	Acxiom Corp	Citibank	(282)
(8.412)	Adient Plc	Credit Suisse	(15.226)
(4.261)	Adient Plc	Deutsche Bank	(21.135)
(1.696)	Adient Plc	JP Morgan	(3.070)
5.763	Adobe Systems Inc	Bank of America Merrill Lynch	(19.652)
9.433	Adobe Systems Inc	Credit Suisse	(69.710)
(19.358)	Advance Auto Parts Inc	Credit Suisse	(415.423)
(3.026)	Advance Auto Parts Inc	Deutsche Bank	(28.112)
(6.054)	Advance Auto Parts Inc	Bank of America Merrill Lynch	(56.242)
(2.690)	Advance Auto Parts Inc	Citibank	(30.263)
3.632	Advanced Energy Industries Inc	Bank of America Merrill Lynch	(18.196)
4.106	Advanced Energy Industries Inc	Deutsche Bank	(20.571)
9.834	Advanced Energy Industries Inc	JP Morgan	(110.534)
12.232	Advanced Energy Industries Inc	Credit Suisse	(137.488)
12.999	Advanced Energy Industries Inc	Citibank	(97.363)
(19.895)	Advanced Micro Devices Inc	Credit Suisse	17.906
(63.386)	Advanced Micro Devices Inc	Deutsche Bank	16.480
(18.559)	Advanced Micro Devices Inc	Citibank	10.393
(3.007)	Advanced Micro Devices Inc	Bank of America Merrill Lynch	782
(24.749)	Advanced Micro Devices Inc	JP Morgan	22.274
(3.564)	AECOM	JP Morgan	(5.061)
(26.920)	AECOM	Citibank	(23.959)
(2.928)	AECOM	Deutsche Bank	(9.311)
(19.064)	AECOM	Bank of America Merrill Lynch	(60.624)
4.939	AerCap Holdings NV	Credit Suisse	(642)
6.691	AerCap Holdings NV	Deutsche Bank	14.051
40.146	AerCap Holdings NV	Bank of America Merrill Lynch	84.307
35.179	AerCap Holdings NV	Citibank	36.586
11.660	AerCap Holdings NV	JP Morgan	(1.516)
29.163	AES Corp/VA	Bank of America Merrill Lynch	(5.833)
48.561	AES Corp/VA	JP Morgan	7.770
61.402	AES Corp/VA	Citibank	(614)
11.156	AES Corp/VA	Deutsche Bank	(2.231)
4	Aetna Inc	Citibank	20
542	Aetna Inc	JP Morgan	3.192
(1.110)	Affiliated Managers Group Inc	Citibank	(9.169)
(3.006)	Affiliated Managers Group Inc	Bank of America Merrill Lynch	(40.521)
19.060	Aflac Inc	Citibank	46.697
11.781	Aflac Inc	JP Morgan	41.351
779	Aflac Inc	Credit Suisse	2.734
3.745	Aflac Inc	Deutsche Bank	11.460
	Etats-Unis *suite*		
17.466	Aflac Inc	Bank of America Merrill Lynch	53.446
8.116	AGCO Corp	Bank of America Merrill Lynch	41.797
6.131	AGCO Corp	JP Morgan	11.649
10.480	AGCO Corp	Credit Suisse	19.912
2.867	AGCO Corp	Deutsche Bank	14.765
3.132	AGCO Corp	Citibank	1.691
10.826	Agilent Technologies Inc	Bank of America Merrill Lynch	15.481
17.594	Agilent Technologies Inc	JP Morgan	11.084
3.379	Agilent Technologies Inc	Credit Suisse	2.129
10.359	Agilent Technologies Inc	Deutsche Bank	14.813
(505)	Agios Pharmaceuticals Inc	Citibank	985
(8.698)	Agios Pharmaceuticals Inc	JP Morgan	43.925
(9.225)	Agios Pharmaceuticals Inc	Credit Suisse	46.586
(19.428)	Agios Pharmaceuticals Inc	Deutsche Bank	(5.440)
150	AGNC Investment Corp (Reit)	Bank of America Merrill Lynch	60
17.491	AGNC Investment Corp (Reit)	Citibank	(6.821)
22.207	AGNC Investment Corp (Reit)	JP Morgan	6.662
16.383	AGNC Investment Corp (Reit)	Credit Suisse	4.915
4.927	AGNC Investment Corp (Reit)	Deutsche Bank	1.971
(3.166)	Air Lease Corp	Deutsche Bank	(5.477)
(4.919)	Air Lease Corp	Bank of America Merrill Lynch	(8.510)
(15.759)	Air Lease Corp	JP Morgan	(2.837)
(6.278)	Air Lease Corp	Citibank	(7.722)
2.318	Air Products & Chemicals Inc	Deutsche Bank	4.659
4.914	Air Products & Chemicals Inc	JP Morgan	9.484
2.821	Air Products & Chemicals Inc	Bank of America Merrill Lynch	5.670
(102.362)	AK Steel Holding Corp	Credit Suisse	(75.748)
(44.252)	AK Steel Holding Corp	Deutsche Bank	(25.666)
(63.945)	AK Steel Holding Corp	Citibank	(4.476)
(2.382)	Akamai Technologies Inc	Deutsche Bank	(4.383)
(9.636)	Akamai Technologies Inc	Credit Suisse	(20.139)
(9.449)	Akamai Technologies Inc	JP Morgan	(19.748)
(14.164)	Akamai Technologies Inc	Bank of America Merrill Lynch	(26.062)
(6.833)	Akamai Technologies Inc	Citibank	(1.093)
(13.372)	Akorn Inc	Citibank	(2.674)
(8.186)	Akorn Inc	Bank of America Merrill Lynch	7.122
(1.405)	Albemarle Corp	Credit Suisse	17.450
(1.889)	Albemarle Corp	Deutsche Bank	4.496
(3.098)	Albemarle Corp	Bank of America Merrill Lynch	7.373
(3.510)	Albemarle Corp	JP Morgan	43.594
36.573	Alcoa Corp	Bank of America Merrill Lynch	(27.430)
33.896	Alcoa Corp	Citibank	(39.997)
30.274	Alcoa Corp	Credit Suisse	(134.114)
5.810	Alcoa Corp	Deutsche Bank	(4.358)
1.123	Alexander's Inc (Reit)	Bank of America Merrill Lynch	10.231
125	Alexander's Inc (Reit)	Credit Suisse	1.913
515	Alexander's Inc (Reit)	Citibank	541
251	Alexander's Inc (Reit)	Deutsche Bank	2.287
138	Alexander's Inc (Reit)	JP Morgan	2.111
(9.974)	Alexandria Real Estate Equities Inc (Reit)	Bank of America Merrill Lynch	(33.014)
(163)	Alexandria Real Estate Equities Inc (Reit)	Citibank	(41)
(2.053)	Alexandria Real Estate Equities Inc (Reit)	Deutsche Bank	(6.795)
(1.696)	Alexandria Real Estate Equities Inc (Reit)	JP Morgan	(1.645)
(615)	Alexandria Real Estate Equities Inc (Reit)	Credit Suisse	(597)
(1.126)	Alexion Pharmaceuticals Inc	Deutsche Bank	304

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(2.978)	Alexion Pharmaceuticals Inc	Citibank	(7.356)
(5.493)	Alexion Pharmaceuticals Inc	Bank of America Merrill Lynch	1.483
(194)	Alexion Pharmaceuticals Inc	JP Morgan	1.032
4.088	Align Technology Inc	Citibank	16.148
1.136	Align Technology Inc	JP Morgan	6.350
381	Align Technology Inc	Credit Suisse	2.130
(647)	Alkermes Plc	Credit Suisse	(2.167)
(5.357)	Alkermes Plc	Citibank	(6.616)
(1.026)	Alkermes Plc	Deutsche Bank	(3.386)
(11.254)	Alkermes Plc	JP Morgan	(37.701)
(567)	Alleghany Corp	Credit Suisse	(3.884)
(2.051)	Alleghany Corp	Deutsche Bank	(12.265)
(609)	Alleghany Corp	Bank of America Merrill Lynch	(3.642)
(156)	Alleghany Corp	Citibank	(5.345)
(33.864)	Allegheny Technologies Inc	JP Morgan	31.155
(35.300)	Allegheny Technologies Inc	Credit Suisse	32.476
(28.492)	Allegheny Technologies Inc	Deutsche Bank	(43.308)
(17.181)	Allegheny Technologies Inc	Citibank	(7.044)
(2.096)	Allegiant Travel Co	Credit Suisse	(49.780)
(836)	Allegiant Travel Co	Deutsche Bank	(15.466)
(1.188)	Allegiant Travel Co	Bank of America Merrill Lynch	(21.978)
(3.320)	Allegiant Travel Co	JP Morgan	(78.850)
(6.093)	Allegiant Travel Co	Citibank	(84.997)
2.361	Allegion Plc	Deutsche Bank	2.998
5.034	Allegion Plc	Credit Suisse	(654)
4.787	Allegion Plc	Bank of America Merrill Lynch	6.079
1.403	Allegion Plc	Citibank	196
3.069	Allegion Plc	JP Morgan	(399)
(8.277)	Allergan Plc	Credit Suisse	2.400
(4.333)	Allergan Plc	Deutsche Bank	(7.236)
(4.787)	Allergan Plc	Citibank	527
(1.696)	Allergan Plc	JP Morgan	492
(226)	ALLETE Inc	Credit Suisse	(626)
(6.816)	ALLETE Inc	Bank of America Merrill Lynch	(17.585)
(8.918)	ALLETE Inc	Citibank	(18.639)
(983)	ALLETE Inc	Deutsche Bank	(2.536)
(6.352)	ALLETE Inc	JP Morgan	(17.595)
(2.482)	Alliance Data Systems Corp	Deutsche Bank	(30.181)
(2.529)	Alliance Data Systems Corp	Citibank	(37.783)
1.971	Alliant Energy Corp	JP Morgan	2.208
4.622	Alliant Energy Corp	Credit Suisse	5.177
2.397	Alliant Energy Corp	Deutsche Bank	1.151
8.506	Alliant Energy Corp	Bank of America Merrill Lynch	4.083
9.713	Alliant Energy Corp	Citibank	9.713
32.277	Allison Transmission Holdings Inc	Credit Suisse	(101.027)
14.758	Allison Transmission Holdings Inc	Deutsche Bank	(13.282)
20.716	Allison Transmission Holdings Inc	Bank of America Merrill Lynch	(18.644)
50.570	Allison Transmission Holdings Inc	Citibank	53.604
9.271	Allison Transmission Holdings Inc	JP Morgan	(29.018)
(995)	Allscripts Healthcare Solutions Inc	Deutsche Bank	(1.542)
(17.940)	Allscripts Healthcare Solutions Inc	Bank of America Merrill Lynch	(27.807)
(3.684)	Allscripts Healthcare Solutions Inc	JP Morgan	(4.716)
(12.364)	Allscripts Healthcare Solutions Inc	Citibank	(4.575)
5.907	Allstate Corp/The	Credit Suisse	14.768
2.559	Allstate Corp/The	Deutsche Bank	3.096
6.505	Allstate Corp/The	JP Morgan	16.263
	Etats-Unis *suite*		
3.537	Allstate Corp/The	Bank of America Merrill Lynch	4.280
14.964	Allstate Corp/The	Citibank	34.268
(11.046)	Ally Financial Inc	Credit Suisse	(15.409)
(3.581)	Ally Financial Inc	Deutsche Bank	(3.169)
(17.686)	Ally Financial Inc	Citibank	(13.176)
(5.268)	Ally Financial Inc	JP Morgan	(7.349)
(17.959)	Ally Financial Inc	Bank of America Merrill Lynch	(15.894)
(9.729)	Alnylam Pharmaceuticals Inc	Citibank	21.988
532	Alphabet Inc ‘A’	Credit Suisse	(12.071)
1.091	Alphabet Inc ‘A’	Deutsche Bank	(884)
750	Alphabet Inc ‘A’	Bank of America Merrill Lynch	(608)
1.020	Alphabet Inc ‘A’	Citibank	(16.646)
361	Alphabet Inc ‘A’	JP Morgan	(8.191)
(668)	Alphabet Inc ‘C’	Citibank	10.661
(171)	Alphabet Inc ‘C’	JP Morgan	3.394
(3.025)	Altaba Inc	Bank of America Merrill Lynch	(1.422)
(475)	Altaba Inc	Citibank	1.283
(2.604)	Altaba Inc	JP Morgan	3.281
(7.510)	Altria Group Inc	Bank of America Merrill Lynch	(19.075)
(4.264)	Altria Group Inc	Deutsche Bank	(10.831)
(8.213)	Altria Group Inc	Citibank	(18.972)
(37.143)	Altria Group Inc	JP Morgan	(119.229)
(1.961)	Altria Group Inc	Credit Suisse	(6.295)
(1.689)	Amazon.com Inc	Bank of America Merrill Lynch	(68.928)
(1.431)	Amazon.com Inc	Credit Suisse	(49.541)
(529)	Amazon.com Inc	Deutsche Bank	(21.588)
(4.923)	Ambarella Inc	Credit Suisse	12.947
(5.397)	Ambarella Inc	Deutsche Bank	(6.045)
(19.530)	Ambarella Inc	Citibank	58.395
(15.910)	Ambarella Inc	JP Morgan	41.843
1.029	AMC Networks Inc ‘A’	Bank of America Merrill Lynch	3.581
8.728	AMC Networks Inc ‘A’	Citibank	13.179
3.127	AMC Networks Inc ‘A’	JP Morgan	8.693
16.561	AMC Networks Inc ‘A’	Credit Suisse	46.040
11.556	AMC Networks Inc ‘A’	Deutsche Bank	40.215
(2.324)	AMERCO	Bank of America Merrill Lynch	(25.773)
6.815	Ameren Corp	Bank of America Merrill Lynch	136
22.697	Ameren Corp	JP Morgan	32.003
10.255	Ameren Corp	Citibank	11.793
14.274	Ameren Corp	Deutsche Bank	285
15.169	Ameren Corp	Credit Suisse	21.388
1.181	American Airlines Group Inc	Credit Suisse	4.570
2.272	American Airlines Group Inc	Deutsche Bank	6.930
8.591	American Airlines Group Inc	JP Morgan	33.247
7.145	American Airlines Group Inc	Bank of America Merrill Lynch	21.792
(13.421)	American Campus Communities Inc (Reit)	Citibank	1.208
(5.334)	American Campus Communities Inc (Reit)	Credit Suisse	907
(3.326)	American Campus Communities Inc (Reit)	Deutsche Bank	(1.996)
(5.172)	American Campus Communities Inc (Reit)	Bank of America Merrill Lynch	(3.103)
(11.505)	American Campus Communities Inc (Reit)	JP Morgan	1.576
34.002	American Eagle Outfitters Inc	JP Morgan	127.848
14.906	American Eagle Outfitters Inc	Credit Suisse	56.047
11.952	American Eagle Outfitters Inc	Deutsche Bank	32.031
13.987	American Eagle Outfitters Inc	Bank of America Merrill Lynch	37.485
4.699	American Eagle Outfitters Inc	Citibank	8.975

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
498	American Electric Power Co Inc	Deutsche Bank	413
6.726	American Electric Power Co Inc	Bank of America Merrill Lynch	5.583
3.329	American Electric Power Co Inc	Citibank	2.763
11.350	American Electric Power Co Inc	JP Morgan	21.565
1.969	American Express Co	Deutsche Bank	7.659
12.327	American Express Co	JP Morgan	24.901
7.107	American Express Co	Bank of America Merrill Lynch	27.646
4.385	American Express Co	Citibank	14.602
3.787	American Express Co	Credit Suisse	7.650
2.877	American Financial Group Inc/OH	Credit Suisse	1.266
3.436	American Financial Group Inc/OH	Deutsche Bank	(5.085)
7.140	American Financial Group Inc/OH	Bank of America Merrill Lynch	(10.567)
8.317	American Financial Group Inc/OH	JP Morgan	3.659
13.519	American Financial Group Inc/OH	Citibank	38.124
20.693	American Homes 4 Rent 'A' (Reit)	JP Morgan	(5.794)
(104)	American International Group Inc	Deutsche Bank	103
(2.901)	American International Group Inc	Credit Suisse	4.410
(5.789)	American International Group Inc	Citibank	(5.326)
(8.474)	American International Group Inc	Bank of America Merrill Lynch	8.389
(2.927)	American International Group Inc	JP Morgan	4.449
(5)	American National Insurance Co	Bank of America Merrill Lynch	(27)
(538)	American National Insurance Co	Deutsche Bank	(2.948)
(407)	American National Insurance Co	Credit Suisse	(977)
(1.890)	American National Insurance Co	Citibank	(3.024)
(275)	American National Insurance Co	JP Morgan	(660)
1.651	American Tower Corp (Reit)	Bank of America Merrill Lynch	(9.279)
2.732	American Tower Corp (Reit)	Credit Suisse	(25.708)
901	American Tower Corp (Reit)	Citibank	(1.802)
443	American Tower Corp (Reit)	Deutsche Bank	(2.490)
2.792	American Tower Corp (Reit)	JP Morgan	(26.273)
(9.688)	American Water Works Co Inc	Citibank	(22.186)
(3.193)	American Water Works Co Inc	Bank of America Merrill Lynch	(3.608)
(5.070)	American Water Works Co Inc	Deutsche Bank	(5.729)
1.513	Ameriprise Financial Inc	Credit Suisse	6.082
1.302	Ameriprise Financial Inc	Deutsche Bank	8.619
4.563	Ameriprise Financial Inc	Bank of America Merrill Lynch	30.207
10.848	Ameriprise Financial Inc	Citibank	48.057
3.377	Ameriprise Financial Inc	JP Morgan	13.576
3.680	AmerisourceBergen Corp	Credit Suisse	38.934
1.079	AmerisourceBergen Corp	Citibank	4.521
998	AmerisourceBergen Corp	Deutsche Bank	8.044
7.991	AmerisourceBergen Corp	Bank of America Merrill Lynch	64.407
6.415	AmerisourceBergen Corp	JP Morgan	67.871
(3.174)	AMETEK Inc	Deutsche Bank	(10.728)
(24.597)	AMETEK Inc	Bank of America Merrill Lynch	(83.138)
	Etats-Unis *suite*		
(8.162)	AMETEK Inc	Citibank	(15.998)
(15.406)	AMETEK Inc	Credit Suisse	(63.935)
6.598	Amgen Inc	Citibank	28.767
12.890	Amgen Inc	JP Morgan	9.539
5.015	Amgen Inc	Bank of America Merrill Lynch	24.774
15.405	Amgen Inc	Credit Suisse	11.400
17.291	Amgen Inc	Deutsche Bank	85.418
22.475	Amkor Technology Inc	Bank of America Merrill Lynch	450
15.590	Amkor Technology Inc	Citibank	(7.639)
4.186	Amkor Technology Inc	JP Morgan	(3.181)
32.593	Amkor Technology Inc	Credit Suisse	(24.771)
(2.420)	Amphenol Corp 'A'	Credit Suisse	(5.905)
(5.062)	Amphenol Corp 'A'	Deutsche Bank	(8.960)
(14.165)	Amphenol Corp 'A'	Bank of America Merrill Lynch	(25.072)
(19.222)	Amphenol Corp 'A'	Citibank	(5.382)
(17.505)	Amphenol Corp 'A'	JP Morgan	(42.712)
(113.410)	AmTrust Financial Services Inc	Credit Suisse	289.195
(24.008)	AmTrust Financial Services Inc	Deutsche Bank	(8.643)
(695)	AmTrust Financial Services Inc	JP Morgan	1.772
(31.889)	AmTrust Financial Services Inc	Citibank	(15.626)
6.502	Anadarko Petroleum Corp	Deutsche Bank	7.867
3.802	Anadarko Petroleum Corp	Bank of America Merrill Lynch	4.600
21.940	Anadarko Petroleum Corp	Citibank	10.531
25.582	Anadarko Petroleum Corp	JP Morgan	(59.606)
918	Anadarko Petroleum Corp	Credit Suisse	(2.139)
(2.065)	Analog Devices Inc	JP Morgan	13.959
(875)	Analog Devices Inc	Bank of America Merrill Lynch	3.430
(2.220)	Analog Devices Inc	Credit Suisse	15.007
(9.173)	Analog Devices Inc	Citibank	31.280
(9.169)	Analog Devices Inc	Deutsche Bank	35.942
5.283	Andeavor	Bank of America Merrill Lynch	8.717
1.110	Andeavor	Deutsche Bank	1.832
3.667	Andeavor	Credit Suisse	(20.755)
3.491	Andeavor	JP Morgan	(19.759)
(616)	Anixter International Inc	Deutsche Bank	(4.805)
(726)	Anixter International Inc	Credit Suisse	(4.719)
(972)	Anixter International Inc	Bank of America Merrill Lynch	(7.582)
(1.370)	Anixter International Inc	Citibank	(6.782)
(264)	Anixter International Inc	JP Morgan	(1.716)
38.888	Annaly Capital Management Inc (Reit)	Deutsche Bank	13.611
6.843	Ansys Inc	Credit Suisse	(33.462)
1.741	Ansys Inc	Deutsche Bank	(4.753)
(5.344)	Antero Resources Corp	Credit Suisse	2.512
(2.489)	Antero Resources Corp	Deutsche Bank	(249)
(15.469)	Antero Resources Corp	JP Morgan	7.270
(24.574)	Antero Resources Corp	Citibank	(3.195)
(23.918)	Antero Resources Corp	Bank of America Merrill Lynch	(2.392)
4.964	Anthem Inc	Citibank	38.818
223	Anthem Inc	JP Morgan	2.536
6.807	AO Smith Corp	Bank of America Merrill Lynch	29.202
7.771	AO Smith Corp	Citibank	14.299
1.300	AO Smith Corp	Deutsche Bank	5.577
4.233	AO Smith Corp	JP Morgan	13.249
10.778	AO Smith Corp	Credit Suisse	33.735
2.073	Aon Plc	Citibank	2.736
1.424	Aon Plc	Bank of America Merrill Lynch	(3.232)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
262	Aon Plc	JP Morgan	(81)
909	Aon Plc	Credit Suisse	(282)
1.302	Aon Plc	Deutsche Bank	(2.956)
5.357	Apache Corp	Bank of America Merrill Lynch	3.053
1.880	Apache Corp	Citibank	113
19.551	Apache Corp	JP Morgan	(56.893)
5.560	Apache Corp	Deutsche Bank	3.169
14.828	Apache Corp	Credit Suisse	(43.149)
2.516	Apartment Investment & Management Co ‘A’ (Reit)	Citibank	(1.107)
12.155	Apartment Investment & Management Co ‘A’ (Reit)	JP Morgan	(14.100)
6.588	Apartment Investment & Management Co ‘A’ (Reit)	Deutsche Bank	(2.306)
579	Apartment Investment & Management Co ‘A’ (Reit)	Credit Suisse	(672)
9.873	Apartment Investment & Management Co ‘A’ (Reit)	Bank of America Merrill Lynch	(3.456)
28.972	Apple Hospitality Inc (Reit)	Deutsche Bank	6.084
12.246	Apple Hospitality Inc (Reit)	Bank of America Merrill Lynch	2.572
23.575	Apple Hospitality Inc (Reit)	JP Morgan	2.593
2.372	Apple Hospitality Inc (Reit)	Citibank	(95)
(2.043)	Apple Inc	Deutsche Bank	(1.798)
(5.688)	Apple Inc	Bank of America Merrill Lynch	(5.005)
(6.120)	Apple Inc	Citibank	30.600
11.862	Applied Industrial Technologies Inc	Bank of America Merrill Lynch	49.227
5.531	Applied Industrial Technologies Inc	Citibank	12.445
21.150	Applied Industrial Technologies Inc	JP Morgan	46.530
6.941	Applied Industrial Technologies Inc	Deutsche Bank	28.805
1.231	Applied Industrial Technologies Inc	Credit Suisse	2.708
44.488	Applied Materials Inc	Bank of America Merrill Lynch	(125.011)
33.911	Applied Materials Inc	JP Morgan	(134.288)
525	Applied Materials Inc	Credit Suisse	(2.079)
4.354	Applied Materials Inc	Deutsche Bank	(12.235)
18.484	Applied Materials Inc	Citibank	(87.244)
1.482	AptarGroup Inc	Citibank	2.579
7.480	AptarGroup Inc	JP Morgan	13.913
1.545	Aptiv Plc	JP Morgan	10.166
686	Aptiv Plc	Deutsche Bank	3.272
2.984	Aptiv Plc	Bank of America Merrill Lynch	14.234
(15.145)	Aqua America Inc	Bank of America Merrill Lynch	(13.631)
(5.067)	Aqua America Inc	Credit Suisse	(5.371)
(4.635)	Aqua America Inc	Deutsche Bank	(4.172)
(13.681)	Aqua America Inc	JP Morgan	(14.502)
(21.467)	Aqua America Inc	Citibank	(23.184)
(8.680)	Aramark	Credit Suisse	6.423
(4.346)	Aramark	Deutsche Bank	(11.995)
(7.474)	Aramark	Bank of America Merrill Lynch	(20.628)
(4.437)	Aramark	Citibank	(6.744)
1.508	Arch Capital Group Ltd	Deutsche Bank	(1.779)
11.537	Arch Capital Group Ltd	JP Morgan	(1.961)
760	Arch Capital Group Ltd	Bank of America Merrill Lynch	(897)
1.674	Arch Capital Group Ltd	Citibank	(536)
529	Arch Capital Group Ltd	Credit Suisse	(90)
(152)	Archer-Daniels-Midland Co	Citibank	(118)
(20.286)	Archer-Daniels-Midland Co	Bank of America Merrill Lynch	40.375
	Etats-Unis *suite*		
(16.529)	Arconic Inc	Bank of America Merrill Lynch	(13.388)
(2.023)	Arconic Inc	Citibank	(850)
(1.272)	Arconic Inc	Deutsche Bank	(1.030)
(1.061)	Arconic Inc	Credit Suisse	647
(5.486)	Arconic Inc	JP Morgan	4.445
(2.631)	Arista Networks Inc	Credit Suisse	(49.779)
(841)	Arista Networks Inc	Deutsche Bank	(6.905)
(1.645)	Arista Networks Inc	JP Morgan	(31.123)
(6.427)	Arista Networks Inc	Citibank	37.919
(6)	Armstrong Flooring Inc	JP Morgan	(11)
8.745	Armstrong World Industries Inc	Credit Suisse	77.393
3.794	Armstrong World Industries Inc	Deutsche Bank	36.802
6.886	Armstrong World Industries Inc	Citibank	25.134
1.666	Armstrong World Industries Inc	Bank of America Merrill Lynch	16.160
20.372	ARRIS International Plc	Bank of America Merrill Lynch	38.503
9.581	ARRIS International Plc	Deutsche Bank	18.108
2.324	Arrow Electronics Inc	Bank of America Merrill Lynch	8.041
5.612	Arrow Electronics Inc	Citibank	11.729
8.678	Arrow Electronics Inc	JP Morgan	18.311
49	Arrow Electronics Inc	Credit Suisse	103
1.411	Arrow Electronics Inc	Deutsche Bank	4.882
(2.778)	Arthur J Gallagher & Co	Credit Suisse	(6.584)
(1.978)	Arthur J Gallagher & Co	Deutsche Bank	(1.127)
(17.914)	Arthur J Gallagher & Co	Bank of America Merrill Lynch	(10.211)
(827)	Arthur J Gallagher & Co	Citibank	595
(10.630)	Arthur J Gallagher & Co	JP Morgan	(25.193)
(3.845)	Ashland Global Holdings Inc	Credit Suisse	(33.336)
(20)	Ashland Global Holdings Inc	Citibank	(75)
(8.471)	Aspen Insurance Holdings Ltd	Deutsche Bank	2.541
21.988	Aspen Technology Inc	Bank of America Merrill Lynch	13.633
20.325	Aspen Technology Inc	Citibank	(34.756)
4.686	Aspen Technology Inc	JP Morgan	3.936
8.237	Aspen Technology Inc	Credit Suisse	6.919
18.204	Aspen Technology Inc	Deutsche Bank	11.286
15.047	Associated Banc-Corp	Bank of America Merrill Lynch	23.323
4.003	Associated Banc-Corp	Credit Suisse	6.405
1.533	Assurant Inc	Bank of America Merrill Lynch	3.771
886	Assurant Inc	Citibank	2.578
3.245	Assurant Inc	JP Morgan	9.540
697	Assurant Inc	Deutsche Bank	1.715
14.505	Assured Guaranty Ltd	Credit Suisse	(15.230)
7.414	Assured Guaranty Ltd	Deutsche Bank	593
15.336	Assured Guaranty Ltd	Bank of America Merrill Lynch	1.227
8.046	Assured Guaranty Ltd	Citibank	1.770
33.803	Assured Guaranty Ltd	JP Morgan	(35.493)
31.046	AT&T Inc	Citibank	49.363
31.294	AT&T Inc	JP Morgan	94.508
6.481	AT&T Inc	Bank of America Merrill Lynch	17.175
18.747	AT&T Inc	Credit Suisse	56.616
15.167	AT&T Inc	Deutsche Bank	40.193
(7.735)	athenahealth Inc	Citibank	(3.403)
(1.677)	athenahealth Inc	Bank of America Merrill Lynch	(9.475)
(2.713)	athenahealth Inc	JP Morgan	(6.511)
(6.025)	athenahealth Inc	Deutsche Bank	(34.041)
(4.252)	athenahealth Inc	Credit Suisse	(10.205)
34.418	Athene Holding Ltd ‘A’	Bank of America Merrill Lynch	7.228
24.201	Athene Holding Ltd ‘A’	Credit Suisse	3.146

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
4.250	Athene Holding Ltd 'A'	Deutsche Bank	893
344	Atmos Energy Corp	Credit Suisse	788
1.487	Atmos Energy Corp	Bank of America Merrill Lynch	2.915
4.551	Atmos Energy Corp	JP Morgan	10.422
2.547	Atmos Energy Corp	Citibank	6.189
4.940	Atmos Energy Corp	Deutsche Bank	9.682
(1.062)	Autodesk Inc	Citibank	20.305
(548)	Autodesk Inc	Deutsche Bank	8.423
(4.701)	Autodesk Inc	Credit Suisse	71.408
(1.014)	Autoliv Inc	JP Morgan	(2.758)
(4.289)	Autoliv Inc	Citibank	(16.470)
(5.014)	Autoliv Inc	Deutsche Bank	(39.059)
(1.616)	Automatic Data Processing Inc	Credit Suisse	(1.648)
(414)	Automatic Data Processing Inc	Deutsche Bank	(1.221)
(2.132)	Automatic Data Processing Inc	Bank of America Merrill Lynch	(6.289)
(4.686)	Automatic Data Processing Inc	Citibank	(15.932)
(272)	Automatic Data Processing Inc	JP Morgan	(277)
(3.221)	AutoNation Inc	JP Morgan	(13.754)
(477)	AutoNation Inc	Deutsche Bank	(1.488)
773	AutoZone Inc	Bank of America Merrill Lynch	66.370
754	AvalonBay Communities Inc (Reit)	Credit Suisse	(3.634)
2.038	AvalonBay Communities Inc (Reit)	Deutsche Bank	(5.747)
3.630	AvalonBay Communities Inc (Reit)	Bank of America Merrill Lynch	(10.237)
1.541	AvalonBay Communities Inc (Reit)	Citibank	(4.207)
5.746	AvalonBay Communities Inc (Reit)	JP Morgan	(27.696)
10.605	Avery Dennison Corp	Citibank	16.014
6.549	Avery Dennison Corp	Deutsche Bank	32.156
9.398	Avery Dennison Corp	Bank of America Merrill Lynch	46.144
17.668	Avery Dennison Corp	JP Morgan	85.866
8.125	Avery Dennison Corp	Credit Suisse	39.487
(3.798)	Avexis Inc	Credit Suisse	19.560
(24.845)	Avexis Inc	Bank of America Merrill Lynch	37.516
(2.547)	Avexis Inc	Deutsche Bank	3.846
(2.583)	Avexis Inc	JP Morgan	13.302
(6.423)	Avis Budget Group Inc	Citibank	(17.471)
(1.333)	Avis Budget Group Inc	JP Morgan	(2.886)
570	Avista Corp	Citibank	11
1.640	Avista Corp	Bank of America Merrill Lynch	(295)
3.867	Avista Corp	JP Morgan	(348)
(5.254)	Avnet Inc	Credit Suisse	(10.035)
(21.534)	Avnet Inc	JP Morgan	(41.130)
(3.996)	Avnet Inc	Deutsche Bank	(11.229)
(20.238)	Avnet Inc	Bank of America Merrill Lynch	(56.869)
(3.749)	Avnet Inc	Citibank	(4.011)
47.368	AVX Corp	Bank of America Merrill Lynch	31.737
17.064	AVX Corp	Deutsche Bank	11.433
3.430	AVX Corp	Citibank	(309)
18.468	AVX Corp	JP Morgan	4.617
2.026	AVX Corp	Credit Suisse	507
(22.753)	Axalta Coating Systems Ltd	Credit Suisse	(133.116)
(21.078)	Axalta Coating Systems Ltd	Deutsche Bank	(108.552)
24.537	Axis Capital Holdings Ltd	JP Morgan	(26.991)
2.670	Axis Capital Holdings Ltd	Deutsche Bank	(347)
4.926	Axis Capital Holdings Ltd	Bank of America Merrill Lynch	(640)
6.701	Axis Capital Holdings Ltd	Citibank	5.294
(25.484)	B&G Foods Inc	Credit Suisse	(155.452)
(17.550)	B&G Foods Inc	Deutsche Bank	(85.995)
	Etats-Unis *suite*		
(14.404)	B&G Foods Inc	Bank of America Merrill Lynch	(70.580)
(12.076)	B&G Foods Inc	Citibank	(33.813)
(596)	B&G Foods Inc	JP Morgan	(3.636)
(2.384)	Balchem Corp	Deutsche Bank	(13.541)
(1.902)	Balchem Corp	Credit Suisse	(7.304)
(8.784)	Balchem Corp	JP Morgan	(33.731)
(6.465)	Balchem Corp	Bank of America Merrill Lynch	(36.721)
(14.065)	Balchem Corp	Citibank	(28.693)
(41.919)	Ball Corp	Bank of America Merrill Lynch	(9.222)
(50.540)	Ball Corp	Citibank	(4.043)
(8.157)	Ball Corp	Credit Suisse	9.299
(8.111)	Ball Corp	Deutsche Bank	(1.784)
(1.116)	Ball Corp	JP Morgan	1.272
(1.928)	BancorpSouth Bank	Bank of America Merrill Lynch	(4.531)
(4.187)	BancorpSouth Bank	Citibank	(7.955)
9.111	Bank of Hawaii Corp	Bank of America Merrill Lynch	52.844
2.988	Bank of Hawaii Corp	Citibank	15.299
7.293	Bank of Hawaii Corp	JP Morgan	47.113
2.163	Bank of Hawaii Corp	Deutsche Bank	12.545
2.456	Bank of Hawaii Corp	Credit Suisse	15.866
5.981	Bank of New York Mellon Corp/The	Bank of America Merrill Lynch	16.268
3.264	Bank of New York Mellon Corp/The	Citibank	7.279
1.464	Bank of New York Mellon Corp/The	JP Morgan	5.036
484	Bank of New York Mellon Corp/The	Credit Suisse	1.665
1.849	Bank of New York Mellon Corp/The	Deutsche Bank	5.029
(4.018)	Bank of the Ozarks Inc	Credit Suisse	(17.599)
(5.766)	Bank of the Ozarks Inc	JP Morgan	(25.255)
(4.938)	Bank of the Ozarks Inc	Deutsche Bank	(20.690)
(15.778)	Bank of the Ozarks Inc	Bank of America Merrill Lynch	(66.110)
(7.673)	Bank of the Ozarks Inc	Citibank	(31.306)
(248)	BankUnited Inc	JP Morgan	(1.250)
(862)	BankUnited Inc	Credit Suisse	(4.344)
(12.034)	BankUnited Inc	Citibank	(25.873)
(206)	BankUnited Inc	Deutsche Bank	(684)
(10.806)	BankUnited Inc	Bank of America Merrill Lynch	(35.876)
1.527	Barnes Group Inc	Bank of America Merrill Lynch	6.994
12.582	Barnes Group Inc	Credit Suisse	27.429
3.496	Barnes Group Inc	Citibank	4.720
1.729	Barnes Group Inc	Deutsche Bank	7.919
39.245	Baxter International Inc	Bank of America Merrill Lynch	23.155
11.011	Baxter International Inc	Credit Suisse	–
16.778	Baxter International Inc	JP Morgan	–
6.355	Baxter International Inc	Deutsche Bank	3.749
12.810	Baxter International Inc	Citibank	12.426
(310)	BB&T Corp	Credit Suisse	(471)
(2.014)	BB&T Corp	Deutsche Bank	(4.934)
(7.617)	BB&T Corp	Bank of America Merrill Lynch	(18.662)
(3.535)	BB&T Corp	Citibank	(9.827)
(17.034)	BB&T Corp	JP Morgan	(25.892)
(9.080)	Beacon Roofing Supply Inc	Credit Suisse	(81.084)
(9.224)	Beacon Roofing Supply Inc	Deutsche Bank	(80.064)
(8.542)	Beacon Roofing Supply Inc	Citibank	(34.937)
(34.246)	Beacon Roofing Supply Inc	Bank of America Merrill Lynch	(297.255)
164	Becton Dickinson and Co	Credit Suisse	600

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
6.135	Becton Dickinson and Co	Bank of America Merrill Lynch	36.749
1.021	Becton Dickinson and Co	Citibank	878
4.896	Becton Dickinson and Co	JP Morgan	17.919
15.963	Bed Bath & Beyond Inc	Bank of America Merrill Lynch	53.316
26.502	Bed Bath & Beyond Inc	Citibank	59.099
982	Bed Bath & Beyond Inc	Credit Suisse	3.732
45.196	Bed Bath & Beyond Inc	JP Morgan	171.745
(1.268)	Belden Inc	Credit Suisse	(2.663)
(2.592)	Belden Inc	Bank of America Merrill Lynch	(5.651)
(2.108)	Belden Inc	Citibank	(2.277)
(213)	Belden Inc	Deutsche Bank	(464)
(1.268)	Belden Inc	JP Morgan	(2.663)
5.968	Bemis Co Inc	Bank of America Merrill Lynch	8.892
713	Bemis Co Inc	JP Morgan	2.082
(1.612)	Berkshire Hathaway Inc ‘B’	Deutsche Bank	(14.444)
(4.903)	Berkshire Hathaway Inc ‘B’	Bank of America Merrill Lynch	(43.931)
(6.345)	Berkshire Hathaway Inc ‘B’	Citibank	(52.092)
(2.421)	Berkshire Hathaway Inc ‘B’	JP Morgan	(14.938)
(9.916)	Berkshire Hathaway Inc ‘B’	Credit Suisse	(61.182)
1.171	Berry Global Group Inc	Credit Suisse	1.030
5.422	Berry Global Group Inc	Bank of America Merrill Lynch	6.018
1.171	Berry Global Group Inc	Citibank	(141)
1.977	Berry Global Group Inc	JP Morgan	1.740
3.172	Berry Global Group Inc	Deutsche Bank	3.521
16.762	Best Buy Co Inc	Deutsche Bank	50.789
10.965	Best Buy Co Inc	Credit Suisse	41.448
14.414	Best Buy Co Inc	Bank of America Merrill Lynch	43.674
23.323	Best Buy Co Inc	Citibank	89.560
7.395	Best Buy Co Inc	JP Morgan	27.953
6.522	BGC Partners Inc ‘A’	Deutsche Bank	5.609
1.048	BGC Partners Inc ‘A’	Bank of America Merrill Lynch	901
31.122	BGC Partners Inc ‘A’	JP Morgan	32.056
7.709	BGC Partners Inc ‘A’	Credit Suisse	7.940
8.545	Big Lots Inc	Credit Suisse	56.055
4.905	Big Lots Inc	Deutsche Bank	34.482
15.914	Big Lots Inc	Bank of America Merrill Lynch	111.875
36.890	Big Lots Inc	Citibank	187.770
27.264	Big Lots Inc	JP Morgan	178.852
(706)	Bio-Rad Laboratories Inc ‘A’	Deutsche Bank	(11.352)
(3.091)	Bio-Rad Laboratories Inc ‘A’	JP Morgan	(12.086)
(5.018)	Bio-Rad Laboratories Inc ‘A’	Bank of America Merrill Lynch	(80.689)
(706)	Bio-Rad Laboratories Inc ‘A’	Citibank	(8.140)
(607)	Bio-Techne Corp	Deutsche Bank	(4.844)
(3.246)	Bio-Techne Corp	Bank of America Merrill Lynch	(25.903)
(2.863)	Bio-Techne Corp	Citibank	(4.209)
(2.278)	Bio-Techne Corp	JP Morgan	(16.356)
1.132	Biogen Inc	Deutsche Bank	11.184
2.307	Biogen Inc	Bank of America Merrill Lynch	22.793
3.375	Biogen Inc	Citibank	34.965
2.864	Biogen Inc	JP Morgan	21.709
33	Biogen Inc	Credit Suisse	250
(10.086)	BioMarin Pharmaceutical Inc	Credit Suisse	(13.919)
(2.724)	BioMarin Pharmaceutical Inc	Deutsche Bank	(6.483)
(9.993)	BioMarin Pharmaceutical Inc	Citibank	(11.992)
(6.596)	BioMarin Pharmaceutical Inc	Bank of America Merrill Lynch	(15.698)
3.333	Bioverativ Inc	Citibank	(2.600)
(2.375)	Black Hills Corp	Credit Suisse	(1.591)
(3.113)	Black Hills Corp	JP Morgan	(2.086)
	Etats-Unis *suite*		
(3.040)	Black Hills Corp	Citibank	(2.037)
(1.766)	Black Hills Corp	Deutsche Bank	(512)
(9.996)	Black Hills Corp	Bank of America Merrill Lynch	(2.899)
(1.745)	Black Knight Inc	Credit Suisse	2.443
(9.228)	Black Knight Inc	Citibank	7.844
(3.362)	Black Knight Inc	JP Morgan	4.707
(647)	Blackbaud Inc	Deutsche Bank	1.178
(14.020)	Blackbaud Inc	Bank of America Merrill Lynch	25.516
(2.601)	Blackbaud Inc	Citibank	13.707
(1.448)	Blackbaud Inc	Credit Suisse	3.750
(8.119)	Blackbaud Inc	JP Morgan	21.028
(7.632)	Blackhawk Network Holdings Inc	Bank of America Merrill Lynch	(22.514)
(10.450)	Blackhawk Network Holdings Inc	Citibank	(4.703)
(1.591)	Blackhawk Network Holdings Inc	Credit Suisse	(4.296)
(3.549)	Blackhawk Network Holdings Inc	Deutsche Bank	(10.470)
(6.436)	Blackhawk Network Holdings Inc	JP Morgan	(17.377)
(8.656)	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Deutsche Bank	(6.838)
(24.513)	Blackstone Mortgage Trust Inc ‘A’ (Reit)	JP Morgan	(20.836)
(31.794)	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Citibank	4.451
(16.580)	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(13.098)
(8.845)	Blackstone Mortgage Trust Inc ‘A’ (Reit)	Credit Suisse	(7.518)
12.198	Bloomin’ Brands Inc	Credit Suisse	54.769
57.868	Bloomin’ Brands Inc	JP Morgan	259.827
66.955	Bloomin’ Brands Inc	Citibank	87.041
49.866	Bloomin’ Brands Inc	Deutsche Bank	182.510
17.453	Bloomin’ Brands Inc	Bank of America Merrill Lynch	63.878
(2.561)	Blue Buffalo Pet Products Inc	Credit Suisse	(10.039)
(19.850)	Blue Buffalo Pet Products Inc	Deutsche Bank	(57.367)
(26.095)	Blue Buffalo Pet Products Inc	Bank of America Merrill Lynch	(75.415)
(2.737)	Blue Buffalo Pet Products Inc	JP Morgan	(10.729)
(3.653)	Blue Buffalo Pet Products Inc	Citibank	(2.484)
(9.926)	Bluebird Bio Inc	Credit Suisse	(241.202)
(565)	Bluebird Bio Inc	Deutsche Bank	(7.967)
(4.377)	Bluebird Bio Inc	JP Morgan	(106.361)
2.297	Boeing Co/The	Citibank	11.898
832	Boeing Co/The	Deutsche Bank	6.215
1.862	Boeing Co/The	Bank of America Merrill Lynch	13.909
8.121	Boeing Co/The	JP Morgan	38.656
585	Boeing Co/The	Credit Suisse	2.785
(133)	BOK Financial Corp	Bank of America Merrill Lynch	(817)
(224)	BOK Financial Corp	Deutsche Bank	(1.375)
(6.760)	BOK Financial Corp	JP Morgan	(37.518)
(192)	BOK Financial Corp	Credit Suisse	(1.066)
3.775	Booz Allen Hamilton Holding Corp	Deutsche Bank	6.606
8.059	Booz Allen Hamilton Holding Corp	Citibank	5.883
17.302	Booz Allen Hamilton Holding Corp	Bank of America Merrill Lynch	30.278
23.307	Booz Allen Hamilton Holding Corp	JP Morgan	25.871
6.130	BorgWarner Inc	Bank of America Merrill Lynch	21.394
8.833	BorgWarner Inc	Credit Suisse	26.322
1.455	BorgWarner Inc	Citibank	3.317

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
2.030	BorgWarner Inc	Deutsche Bank	7.085
1.347	BorgWarner Inc	JP Morgan	4.014
3.956	Boston Properties Inc (Reit)	Bank of America Merrill Lynch	3.244
2.390	Boston Properties Inc (Reit)	Credit Suisse	550
1.312	Boston Properties Inc (Reit)	Deutsche Bank	1.076
2.075	Boston Properties Inc (Reit)	JP Morgan	477
4.892	Boston Properties Inc (Reit)	Citibank	(147)
14.133	Boston Scientific Corp	Bank of America Merrill Lynch	(28.690)
428	Boston Scientific Corp	Citibank	(1.066)
31.367	Boston Scientific Corp	JP Morgan	(66.498)
6.287	Boston Scientific Corp	Credit Suisse	(13.328)
4.782	Boston Scientific Corp	Deutsche Bank	(9.707)
(17.847)	Boyd Gaming Corp	Bank of America Merrill Lynch	(37.836)
(871)	Boyd Gaming Corp	Credit Suisse	(1.402)
(5.234)	Boyd Gaming Corp	Deutsche Bank	(11.096)
36.679	Brandywine Realty Trust (Reit)	Bank of America Merrill Lynch	(7.336)
36.836	Brandywine Realty Trust (Reit)	Citibank	(1.842)
13.034	Brandywine Realty Trust (Reit)	JP Morgan	(5.344)
9.230	Brandywine Realty Trust (Reit)	Deutsche Bank	(1.846)
21.922	Brandywine Realty Trust (Reit)	Credit Suisse	(8.988)
(4.059)	Bright Horizons Family Solutions Inc	Credit Suisse	5.358
(2.467)	Bright Horizons Family Solutions Inc	Deutsche Bank	(6.044)
(1.454)	Bright Horizons Family Solutions Inc	JP Morgan	1.919
(3.465)	Bright Horizons Family Solutions Inc	Bank of America Merrill Lynch	(8.489)
(3.735)	Bright Horizons Family Solutions Inc	Citibank	(2.092)
(12.031)	Brighthouse Financial Inc	Credit Suisse	(40.785)
(1.396)	Brighthouse Financial Inc	Deutsche Bank	(6.575)
(2.884)	Brighthouse Financial Inc	JP Morgan	(9.777)
(2.290)	Brighthouse Financial Inc	Citibank	(5.107)
1.672	Brink’s Co/The	Bank of America Merrill Lynch	6.186
2.814	Brink’s Co/The	Deutsche Bank	10.412
6.956	Brink’s Co/The	Citibank	(3.826)
8.676	Brink’s Co/The	JP Morgan	21.690
25.637	Brinker International Inc	Deutsche Bank	75.373
11.344	Brinker International Inc	Bank of America Merrill Lynch	33.351
9.816	Brinker International Inc	Citibank	37.792
32.209	Brinker International Inc	JP Morgan	126.581
1.934	Brinker International Inc	Credit Suisse	7.601
8.337	Bristol-Myers Squibb Co	Bank of America Merrill Lynch	19.008
2.347	Bristol-Myers Squibb Co	JP Morgan	1.807
1.207	Bristol-Myers Squibb Co	Citibank	2.667
14.583	Bristol-Myers Squibb Co	Credit Suisse	11.229
1.658	Bristol-Myers Squibb Co	Deutsche Bank	3.780
(25.485)	Brixmor Property Group Inc (Reit)	Bank of America Merrill Lynch	(1.784)
(14.863)	Brixmor Property Group Inc (Reit)	Citibank	1.932
(3.774)	Brixmor Property Group Inc (Reit)	Deutsche Bank	(264)
(3.285)	Brixmor Property Group Inc (Reit)	JP Morgan	(2.168)
(1.492)	Broadcom Ltd	Credit Suisse	2.775
(4.999)	Broadcom Ltd	Citibank	24.145
11.743	Broadridge Financial Solutions Inc	Citibank	8.220
5.230	Broadridge Financial Solutions Inc	Credit Suisse	(5.387)
5.161	Broadridge Financial Solutions Inc	Deutsche Bank	3.768
	Etats-Unis *suite*		
997	Broadridge Financial Solutions Inc	JP Morgan	(1.027)
1.940	Broadridge Financial Solutions Inc	Bank of America Merrill Lynch	1.416
(21.011)	Brookdale Senior Living Inc	Bank of America Merrill Lynch	(10.506)
(27.374)	Brookdale Senior Living Inc	Deutsche Bank	(13.687)
(11.328)	Brookdale Senior Living Inc	Citibank	(2.152)
(8.289)	Brown & Brown Inc	Credit Suisse	(10.278)
(10.719)	Brown & Brown Inc	Bank of America Merrill Lynch	(10.612)
(4.185)	Brown & Brown Inc	Citibank	(2.427)
(4.464)	Brown & Brown Inc	JP Morgan	(5.535)
1.037	Brown-Forman Corp ‘B’	Credit Suisse	2.966
7.769	Brown-Forman Corp ‘B’	Bank of America Merrill Lynch	14.062
10.706	Bruker Corp	Citibank	1.713
4.663	Bruker Corp	Deutsche Bank	13.942
9.917	Bruker Corp	Bank of America Merrill Lynch	29.652
2.228	Brunswick Corp/DE	Citibank	6.974
4.979	Brunswick Corp/DE	JP Morgan	29.575
934	Brunswick Corp/DE	Credit Suisse	5.548
744	Brunswick Corp/DE	Deutsche Bank	4.613
7.015	Brunswick Corp/DE	Bank of America Merrill Lynch	43.493
(2.461)	Buffalo Wild Wings Inc	Bank of America Merrill Lynch	(28.240)
(383)	Buffalo Wild Wings Inc	Deutsche Bank	(4.395)
(4.517)	Buffalo Wild Wings Inc	Citibank	(44.154)
(2.142)	Buffalo Wild Wings Inc	JP Morgan	(79.522)
(2.304)	Bunge Ltd	Bank of America Merrill Lynch	(5.944)
(60)	Bunge Ltd	Citibank	(135)
(947)	Bunge Ltd	JP Morgan	152
2.141	Burlington Stores Inc	Deutsche Bank	19.997
6.181	Burlington Stores Inc	Bank of America Merrill Lynch	57.731
15.390	Burlington Stores Inc	Citibank	86.646
5.357	Burlington Stores Inc	JP Morgan	55.338
9.344	BWX Technologies Inc	Credit Suisse	3.177
1.877	BWX Technologies Inc	Deutsche Bank	1.858
1.513	BWX Technologies Inc	Bank of America Merrill Lynch	1.498
11.587	BWX Technologies Inc	Citibank	(1.970)
3.624	BWX Technologies Inc	JP Morgan	1.232
7.021	CA Inc	Credit Suisse	772
3.955	CA Inc	Deutsche Bank	2.413
17.545	CA Inc	Bank of America Merrill Lynch	10.702
9.997	CA Inc	JP Morgan	1.100
20.299	CA Inc	Citibank	5.684
385	Cable One Inc	JP Morgan	189
1.783	Cabot Corp	Credit Suisse	(2.871)
3.475	Cabot Corp	Deutsche Bank	8.375
11.072	Cabot Corp	Bank of America Merrill Lynch	26.684
6.987	Cabot Corp	Citibank	8.804
6.399	Cabot Corp	JP Morgan	(10.302)
23.310	Cabot Oil & Gas Corp	Credit Suisse	34.266
10.095	Cabot Oil & Gas Corp	Deutsche Bank	8.480
30.241	Cabot Oil & Gas Corp	JP Morgan	44.454
29.862	Cabot Oil & Gas Corp	Citibank	(4.479)
10.682	Cabot Oil & Gas Corp	Bank of America Merrill Lynch	8.973
(16)	CACI International Inc ‘A’	Bank of America Merrill Lynch	(114)
(1.242)	CACI International Inc ‘A’	Citibank	(2.670)
(376)	CACI International Inc ‘A’	JP Morgan	(357)
42.777	Cadence Design Systems Inc	Citibank	(57.321)
18.644	Cadence Design Systems Inc	Credit Suisse	(7.644)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

***«Contracts for difference»* au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
10.741	Cadence Design Systems Inc	Bank of America Merrill Lynch	(7.089)
8.845	Cadence Design Systems Inc	JP Morgan	(3.626)
4.348	Cadence Design Systems Inc	Deutsche Bank	(2.870)
(12.486)	Caesars Entertainment Corp	Credit Suisse	(312)
(15.019)	Cal-Maine Foods Inc	Deutsche Bank	(88.612)
(51.525)	Cal-Maine Foods Inc	JP Morgan	(278.235)
(14.949)	CalAtlantic Group Inc	JP Morgan	(63.982)
(18.676)	CalAtlantic Group Inc	Credit Suisse	(79.933)
(2.426)	CalAtlantic Group Inc	Deutsche Bank	(10.262)
(39.086)	CalAtlantic Group Inc	Bank of America Merrill Lynch	(165.334)
(28.232)	CalAtlantic Group Inc	Citibank	(51.100)
(130.644)	Callon Petroleum Co	Credit Suisse	83.612
(125.447)	Callon Petroleum Co	JP Morgan	80.286
(125.373)	Callon Petroleum Co	Deutsche Bank	(140.418)
(106.499)	Callon Petroleum Co	Bank of America Merrill Lynch	(119.279)
(11.016)	Callon Petroleum Co	Citibank	(4.627)
(11.432)	Calpine Corp	Bank of America Merrill Lynch	(343)
(34.868)	Calpine Corp	Citibank	(349)
(2.897)	Calpine Corp	Credit Suisse	(58)
1.777	Camden Property Trust (Reit)	JP Morgan	(4.425)
738	Camden Property Trust (Reit)	Deutsche Bank	(1.232)
4.767	Camden Property Trust (Reit)	Citibank	(6.912)
2.628	Camden Property Trust (Reit)	Credit Suisse	(6.544)
1.436	Camden Property Trust (Reit)	Bank of America Merrill Lynch	(2.398)
23.110	Campbell Soup Co	Citibank	59.624
1.911	Campbell Soup Co	Bank of America Merrill Lynch	5.599
3.031	Campbell Soup Co	JP Morgan	6.638
(4.428)	Cantel Medical Corp	Citibank	(5.004)
(9.790)	Cantel Medical Corp	Bank of America Merrill Lynch	(51.593)
(3.688)	Cantel Medical Corp	Deutsche Bank	(19.436)
(2.615)	Cantel Medical Corp	Credit Suisse	(22.672)
(4.824)	Capital One Financial Corp	Bank of America Merrill Lynch	(20.840)
(10.451)	Capital One Financial Corp	Credit Suisse	(31.144)
(4.305)	Capital One Financial Corp	Deutsche Bank	(18.598)
(4.178)	Capital One Financial Corp	Citibank	(19.595)
(1.224)	Capital One Financial Corp	JP Morgan	(3.648)
33.407	Capitol Federal Financial Inc	Citibank	21.046
11.858	Capitol Federal Financial Inc	Bank of America Merrill Lynch	10.554
41.149	Capitol Federal Financial Inc	JP Morgan	37.446
11.204	Capitol Federal Financial Inc	Credit Suisse	10.196
11.131	Capitol Federal Financial Inc	Deutsche Bank	9.907
(3.995)	Cardinal Health Inc	Credit Suisse	4.994
(3.504)	Cardinal Health Inc	Citibank	(9.706)
(4.962)	Carlisle Cos Inc	Credit Suisse	(27.440)
(1.302)	Carlisle Cos Inc	Deutsche Bank	(10.130)
(1.669)	Carlisle Cos Inc	JP Morgan	(9.230)
(1.280)	Carlisle Cos Inc	Bank of America Merrill Lynch	(9.958)
(12.950)	Carlisle Cos Inc	Citibank	(63.714)
(5.762)	CarMax Inc	Bank of America Merrill Lynch	12.849
(23.103)	CarMax Inc	Citibank	(11.552)
(9.935)	CarMax Inc	JP Morgan	49.178
(5.042)	CarMax Inc	Deutsche Bank	11.244
(16.131)	CarMax Inc	Credit Suisse	79.848
5.876	Carnival Corp	Deutsche Bank	(3.761)
7.587	Carnival Corp	Bank of America Merrill Lynch	(4.856)
15.595	Carnival Corp	JP Morgan	(12.320)
(6.847)	Carpenter Technology Corp	Citibank	(7.943)
(8.589)	Carpenter Technology Corp	Credit Suisse	(5.068)
	Etats-Unis *suite*		
(8.376)	Carpenter Technology Corp	Bank of America Merrill Lynch	(37.022)
(6.123)	Carpenter Technology Corp	JP Morgan	(3.613)
3.031	Carter’s Inc	Bank of America Merrill Lynch	19.247
1.318	Carter’s Inc	JP Morgan	14.801
1.180	Carter’s Inc	Deutsche Bank	7.493
4.425	Carter’s Inc	Citibank	17.700
4.873	Carter’s Inc	Credit Suisse	54.724
(1.363)	Casey’s General Stores Inc	Deutsche Bank	(11.490)
(1.751)	Casey’s General Stores Inc	Bank of America Merrill Lynch	(14.761)
(4.836)	Casey’s General Stores Inc	JP Morgan	(44.636)
(1.741)	Casey’s General Stores Inc	Credit Suisse	(16.069)
(2.916)	Catalent Inc	Bank of America Merrill Lynch	(5.978)
(6.852)	Catalent Inc	Citibank	(3.426)
1.745	Caterpillar Inc	Deutsche Bank	9.563
10.865	Caterpillar Inc	Citibank	17.058
1.050	Caterpillar Inc	JP Morgan	2.405
6.767	Cathay General Bancorp	Credit Suisse	26.730
5.561	Cathay General Bancorp	Deutsche Bank	20.409
5.071	Cathay General Bancorp	Citibank	7.860
2.315	Cathay General Bancorp	Bank of America Merrill Lynch	8.496
11.798	Cathay General Bancorp	JP Morgan	46.602
(8.462)	Cavium Inc	Bank of America Merrill Lynch	(81.574)
(12.841)	Cavium Inc	Citibank	40.706
(4.474)	Cavium Inc	Credit Suisse	(38.476)
(4.300)	Cavium Inc	Deutsche Bank	(41.452)
(18.745)	Cavium Inc	JP Morgan	(161.207)
(143.570)	CBL & Associates Properties Inc (Reit)	Deutsche Bank	(22.971)
(7.400)	CBL & Associates Properties Inc (Reit)	Bank of America Merrill Lynch	(1.184)
(9.306)	CBL & Associates Properties Inc (Reit)	Citibank	93
(25.052)	CBL & Associates Properties Inc (Reit)	JP Morgan	(6.012)
(1.890)	Cboe Global Markets Inc	Bank of America Merrill Lynch	(10.905)
(2.043)	Cboe Global Markets Inc	Citibank	(3.943)
(2.516)	Cboe Global Markets Inc	JP Morgan	(19.776)
8.863	CBRE Group Inc ‘A’	Credit Suisse	18.878
13.687	CBRE Group Inc ‘A’	Deutsche Bank	6.707
4.873	CBRE Group Inc ‘A’	Bank of America Merrill Lynch	2.388
345	CBRE Group Inc ‘A’	Citibank	221
23.653	CBRE Group Inc ‘A’	JP Morgan	50.381
24.902	CBS Corp ‘B non-voting share’	Deutsche Bank	11.953
5.745	CBS Corp ‘B non-voting share’	Bank of America Merrill Lynch	2.758
6.214	CBS Corp ‘B non-voting share’	Citibank	1.740
16.700	CBS Corp ‘B non-voting share’	JP Morgan	(12.191)
4.444	CBS Corp ‘B non-voting share’	Credit Suisse	(3.244)
8.249	CDK Global Inc	Deutsche Bank	26.974
16.983	CDK Global Inc	Citibank	(1.189)
41.886	CDK Global Inc	Bank of America Merrill Lynch	136.967
11.165	CDK Global Inc	JP Morgan	61.519
5.314	CDW Corp/DE	Credit Suisse	957
4.374	CDW Corp/DE	Citibank	7.567
3.914	CDW Corp/DE	JP Morgan	705
1.510	CDW Corp/DE	Deutsche Bank	3.428
4.919	CDW Corp/DE	Bank of America Merrill Lynch	11.166
9.137	Celanese Corp ‘A’	Credit Suisse	7.584
3.651	Celanese Corp ‘A’	Deutsche Bank	14.531
5.894	Celanese Corp ‘A’	Bank of America Merrill Lynch	23.458

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
2.441	Celanese Corp 'A'	Citibank	2.880
6.149	Celanese Corp 'A'	JP Morgan	5.104
5.602	Celgene Corp	Bank of America Merrill Lynch	11.484
9.053	Celgene Corp	Citibank	(25.077)
8.344	Celgene Corp	JP Morgan	(310.898)
5.787	Celgene Corp	Credit Suisse	4.282
16.176	Celgene Corp	Deutsche Bank	33.161
2.048	Centene Corp	Citibank	6.246
6.742	Centene Corp	Deutsche Bank	52.925
1.315	Centene Corp	Bank of America Merrill Lynch	10.323
(82.316)	Centennial Resource Development Inc/DE 'A'	Credit Suisse	(23.872)
(119.597)	Centennial Resource Development Inc/DE 'A'	Citibank	55.015
(71.865)	Centennial Resource Development Inc/DE 'A'	Deutsche Bank	(66.116)
36.646	CenterPoint Energy Inc	Credit Suisse	2.932
11.426	CenterPoint Energy Inc	Deutsche Bank	7.770
24.653	CenterPoint Energy Inc	Bank of America Merrill Lynch	16.764
87.781	CenterPoint Energy Inc	Citibank	77.247
9.258	CenterPoint Energy Inc	JP Morgan	741
6.594	CenturyLink Inc	Credit Suisse	(10.682)
4.603	CenturyLink Inc	Bank of America Merrill Lynch	(644)
21.819	CenturyLink Inc	JP Morgan	(35.347)
(1.799)	CenturyLink Inc	Citibank	(540)
(807)	Cerner Corp	Deutsche Bank	(4.422)
(4.437)	Cerner Corp	Bank of America Merrill Lynch	(24.315)
(4.571)	Cerner Corp	Citibank	(1.051)
(3.757)	Cerner Corp	JP Morgan	(14.953)
(22.895)	CF Industries Holdings Inc	Bank of America Merrill Lynch	(44.416)
(27.566)	CF Industries Holdings Inc	JP Morgan	14.334
(3.352)	CH Robinson Worldwide Inc	Bank of America Merrill Lynch	(19.542)
(1.719)	CH Robinson Worldwide Inc	Citibank	(11.242)
(10.393)	CH Robinson Worldwide Inc	JP Morgan	(53.524)
(4.727)	CH Robinson Worldwide Inc	Credit Suisse	(24.344)
2.246	Charles River Laboratories International Inc	Bank of America Merrill Lynch	5.323
6.600	Charles River Laboratories International Inc	Citibank	3.366
3.503	Charles River Laboratories International Inc	Deutsche Bank	8.302
5.149	Charles River Laboratories International Inc	Credit Suisse	(77.235)
3.624	Charles River Laboratories International Inc	JP Morgan	(54.360)
1.355	Charles Schwab Corp/The	Bank of America Merrill Lynch	5.488
11.059	Charles Schwab Corp/The	JP Morgan	47.664
13.465	Cheesecake Factory Inc/The	JP Morgan	68.537
8.932	Cheesecake Factory Inc/The	Deutsche Bank	34.745
7.473	Cheesecake Factory Inc/The	Bank of America Merrill Lynch	29.070
8.337	Cheesecake Factory Inc/The	Citibank	33.598
5.276	Cheesecake Factory Inc/The	Credit Suisse	26.855
6.824	Chemed Corp	Credit Suisse	80.933
1.782	Chemed Corp	Deutsche Bank	21.794
1.837	Chemed Corp	Bank of America Merrill Lynch	22.467
3.104	Chemed Corp	Citibank	20.145
10.576	Chemed Corp	JP Morgan	125.431
(14.000)	Chemical Financial Corp	Citibank	(41.580)
(1.699)	Chemical Financial Corp	Bank of America Merrill Lynch	(8.019)
(10.300)	Chemical Financial Corp	Credit Suisse	(56.341)
	Etats-Unis *suite*		
(1.698)	Chemical Financial Corp	Deutsche Bank	(8.015)
(3.971)	Chemical Financial Corp	JP Morgan	(21.721)
14.082	Chemours Co/The	Bank of America Merrill Lynch	21.545
3.935	Chemours Co/The	Citibank	(6.611)
4.668	Chemours Co/The	Credit Suisse	794
8.115	Chemours Co/The	Deutsche Bank	12.416
9.249	Chemours Co/The	JP Morgan	1.572
(32.233)	Cheniere Energy Inc	Bank of America Merrill Lynch	17.728
(9.495)	Cheniere Energy Inc	Citibank	(7.121)
(3.611)	Cheniere Energy Inc	Credit Suisse	(8.008)
(22.748)	Cheniere Energy Inc	Deutsche Bank	12.511
(17.769)	Cheniere Energy Inc	JP Morgan	31.807
(7.438)	Chesapeake Energy Corp	Deutsche Bank	(2.194)
(38.378)	Chesapeake Energy Corp	JP Morgan	(6.716)
(11.057)	Chesapeake Energy Corp	Credit Suisse	(1.935)
3.389	Chevron Corp	Citibank	9.150
10.869	Chevron Corp	Deutsche Bank	23.477
2.801	Chevron Corp	Bank of America Merrill Lynch	6.050
17.252	Chevron Corp	JP Morgan	33.469
25.920	Chevron Corp	Credit Suisse	50.285
6.032	Chimera Investment Corp (Reit)	Deutsche Bank	3.076
25.583	Chimera Investment Corp (Reit)	Bank of America Merrill Lynch	13.047
36.193	Chimera Investment Corp (Reit)	JP Morgan	21.716
20.332	Chimera Investment Corp (Reit)	Citibank	(4.473)
(1.669)	Chipotle Mexican Grill Inc	Deutsche Bank	(36.918)
(3.604)	Chipotle Mexican Grill Inc	Citibank	(94.785)
(3.040)	Chipotle Mexican Grill Inc	JP Morgan	(102.357)
(1.584)	Chipotle Mexican Grill Inc	Bank of America Merrill Lynch	(35.038)
(634)	Chipotle Mexican Grill Inc	Credit Suisse	(21.347)
(3.217)	Choice Hotels International Inc	Bank of America Merrill Lynch	(15.281)
(4.101)	Choice Hotels International Inc	Citibank	(6.767)
(3.188)	Choice Hotels International Inc	Credit Suisse	(17.056)
(1.575)	Choice Hotels International Inc	Deutsche Bank	(7.481)
(2.035)	Choice Hotels International Inc	JP Morgan	(10.887)
(5.246)	Chubb Ltd	Citibank	(16.053)
(1.205)	Chubb Ltd	Credit Suisse	(1.458)
(6.040)	Chubb Ltd	Deutsche Bank	(906)
(4.903)	Chubb Ltd	JP Morgan	(5.933)
4.373	Church & Dwight Co Inc	Bank of America Merrill Lynch	12.900
4.151	Church & Dwight Co Inc	Credit Suisse	12.079
10.693	Church & Dwight Co Inc	Citibank	27.802
10.868	Church & Dwight Co Inc	Deutsche Bank	32.061
1.654	Church & Dwight Co Inc	JP Morgan	4.813
(2.110)	Churchill Downs Inc	Bank of America Merrill Lynch	(24.160)
(16.145)	Ciena Corp	Bank of America Merrill Lynch	(32.129)
(2.569)	Ciena Corp	Citibank	(2.543)
(37)	Ciena Corp	Credit Suisse	(50)
(2.057)	Ciena Corp	Deutsche Bank	(4.093)
9.154	Cigna Corp	Deutsche Bank	99.962
16.115	Cimarex Energy Co	JP Morgan	(144.390)
10.117	Cimarex Energy Co	Deutsche Bank	8.599
4.661	Cimarex Energy Co	Bank of America Merrill Lynch	3.962
9.645	Cimarex Energy Co	Citibank	9.356
8.724	Cimarex Energy Co	Credit Suisse	(78.167)
(8.071)	Cimpress NV	Citibank	(4.358)
(6.347)	Cimpress NV	Deutsche Bank	(20.564)
(1.038)	Cimpress NV	JP Morgan	(3.072)
(3.961)	Cincinnati Financial Corp	Deutsche Bank	(1.109)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(6.665)	Cincinnati Financial Corp	JP Morgan	(11.264)
(7.727)	Cincinnati Financial Corp	Bank of America Merrill Lynch	(2.164)
(12.215)	Cincinnati Financial Corp	Citibank	(21.132)
(5.812)	Cinemark Holdings Inc	Citibank	(17.262)
2.129	Cintas Corp	Deutsche Bank	9.538
2.815	Cintas Corp	Citibank	18.635
321	Cirrus Logic Inc	Bank of America Merrill Lynch	(263)
287	Cirrus Logic Inc	Credit Suisse	(1.027)
6.647	Cirrus Logic Inc	Citibank	(16.551)
1.167	Cirrus Logic Inc	JP Morgan	(4.178)
3.639	Cisco Systems Inc	Deutsche Bank	12.755
20.029	Cisco Systems Inc	Bank of America Merrill Lynch	70.202
11.395	Cisco Systems Inc	Citibank	13.275
14.531	Cisco Systems Inc	JP Morgan	45.264
713	Cisco Systems Inc	Credit Suisse	2.221
10.187	CIT Group Inc	Bank of America Merrill Lynch	27.607
(2.801)	Citigroup Inc	Deutsche Bank	(10.336)
(18.293)	Citigroup Inc	Bank of America Merrill Lynch	(67.501)
(13.292)	Citigroup Inc	JP Morgan	(40.939)
2.409	Citizens Financial Group Inc	Deutsche Bank	6.552
7.558	Citizens Financial Group Inc	Bank of America Merrill Lynch	20.558
5.614	Citizens Financial Group Inc	JP Morgan	19.930
1.749	Citizens Financial Group Inc	Credit Suisse	6.209
41.675	Citizens Financial Group Inc	Citibank	126.275
5.417	Citrix Systems Inc	Bank of America Merrill Lynch	18.255
6.398	Citrix Systems Inc	Citibank	5.182
9.714	Citrix Systems Inc	JP Morgan	15.348
2.493	Citrix Systems Inc	Deutsche Bank	8.401
16.967	Citrix Systems Inc	Credit Suisse	26.808
(7.498)	Clean Harbors Inc	Credit Suisse	375
(4.022)	Clean Harbors Inc	Deutsche Bank	(6.073)
(13.532)	Clean Harbors Inc	Bank of America Merrill Lynch	(20.433)
(5.843)	Clean Harbors Inc	Citibank	(7.479)
(9.449)	Clean Harbors Inc	JP Morgan	472
(716)	Cleveland-Cliffs Inc	Bank of America Merrill Lynch	(218)
(78.741)	Cleveland-Cliffs Inc	Citibank	(6.693)
(12.869)	Cleveland-Cliffs Inc	Deutsche Bank	(3.925)
2.319	Clorox Co/The	Deutsche Bank	15.027
2.587	Clorox Co/The	Credit Suisse	21.239
10.384	Clorox Co/The	Bank of America Merrill Lynch	67.288
2.335	Clorox Co/The	JP Morgan	19.170
572	Clorox Co/The	Citibank	2.465
(1.098)	Clovis Oncology Inc	Credit Suisse	9.234
(4.005)	Clovis Oncology Inc	Bank of America Merrill Lynch	16.821
(2.890)	Clovis Oncology Inc	JP Morgan	24.305
(734)	Clovis Oncology Inc	Citibank	851
(1.253)	Clovis Oncology Inc	Deutsche Bank	5.263
(11.655)	CME Group Inc	Citibank	(76.573)
(2.282)	CME Group Inc	Credit Suisse	(24.737)
(4.856)	CME Group Inc	Deutsche Bank	(42.587)
3.013	CMS Energy Corp	Deutsche Bank	(814)
15.823	CMS Energy Corp	Bank of America Merrill Lynch	(4.272)
6.444	CMS Energy Corp	Citibank	3.544
3.787	CMS Energy Corp	JP Morgan	3.105
13.144	CMS Energy Corp	Credit Suisse	10.778
(3.998)	CNO Financial Group Inc	Bank of America Merrill Lynch	(6.437)
(13.840)	CNX Resources Corp	Bank of America Merrill Lynch	28.649
	Etats-Unis *suite*		
(12.245)	CNX Resources Corp	Credit Suisse	18.612
(5.871)	CNX Resources Corp	Citibank	15.030
(3.363)	CNX Resources Corp	Deutsche Bank	6.961
(772)	Coca-Cola Co/The	Deutsche Bank	1.162
(1.800)	Coca-Cola Co/The	JP Morgan	1.575
(6.943)	Coca-Cola Co/The	Bank of America Merrill Lynch	10.449
(19.904)	Coca-Cola Co/The	Citibank	10.649
(2.964)	Cognex Corp	Bank of America Merrill Lynch	3.705
(3.024)	Cognex Corp	Credit Suisse	(2.812)
(1.538)	Cognex Corp	Deutsche Bank	1.923
(1.171)	Cognizant Technology Solutions Corp ‘A’	Credit Suisse	2.155
(1.341)	Cognizant Technology Solutions Corp ‘A’	Deutsche Bank	2.079
(16.471)	Cognizant Technology Solutions Corp ‘A’	Citibank	(13.671)
(2.306)	Cognizant Technology Solutions Corp ‘A’	JP Morgan	4.243
(6.840)	Cognizant Technology Solutions Corp ‘A’	Bank of America Merrill Lynch	10.602
1.833	Coherent Inc	Bank of America Merrill Lynch	(27.422)
(10.759)	Colfax Corp	Bank of America Merrill Lynch	(20.442)
(14.318)	Colfax Corp	Citibank	(4.439)
(9.418)	Colfax Corp	JP Morgan	(377)
(6.809)	Colfax Corp	Credit Suisse	(272)
(2.126)	Colfax Corp	Deutsche Bank	(4.039)
3.067	Colgate-Palmolive Co	JP Morgan	(2.822)
3.515	Colgate-Palmolive Co	Credit Suisse	(3.234)
18.151	Colgate-Palmolive Co	Bank of America Merrill Lynch	(2.360)
33.665	Columbia Property Trust Inc (Reit)	Credit Suisse	8.416
19.936	Columbia Property Trust Inc (Reit)	Deutsche Bank	9.171
8.539	Columbia Property Trust Inc (Reit)	Bank of America Merrill Lynch	3.928
27.676	Columbia Property Trust Inc (Reit)	JP Morgan	6.919
12.654	Columbia Property Trust Inc (Reit)	Citibank	(2.404)
(30)	Columbia Sportswear Co	Deutsche Bank	(218)
(1.766)	Columbia Sportswear Co	Credit Suisse	(16.883)
(1.160)	Columbia Sportswear Co	JP Morgan	(11.090)
(2.680)	Columbia Sportswear Co	Bank of America Merrill Lynch	(19.430)
(4.050)	Columbia Sportswear Co	Citibank	(11.705)
(17.625)	Comcast Corp ‘A’	Bank of America Merrill Lynch	7.931
472	Comerica Inc	Credit Suisse	3.559
905	Comerica Inc	Deutsche Bank	4.344
1.466	Comerica Inc	Bank of America Merrill Lynch	7.037
6.645	Comerica Inc	JP Morgan	50.103
16.218	Comerica Inc	Citibank	70.386
3.357	Commerce Bancshares Inc/MO	Deutsche Bank	12.407
1.308	Commerce Bancshares I nc/MO	JP Morgan	5.074
10.707	Commerce Bancshares Inc/MO	Credit Suisse	41.613
6.790	Commerce Bancshares Inc/MO	Citibank	17.347
6.414	Commerce Bancshares Inc/MO	Bank of America Merrill Lynch	23.772
740	Commercial Metals Co	Credit Suisse	1.035
2.337	Commercial Metals Co	Deutsche Bank	4.136

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
31.911	Commercial Metals Co	Bank of America Merrill Lynch	56.482
10.962	Commercial Metals Co	JP Morgan	14.799
3.266	Commercial Metals Co	Citibank	3.103
(18.156)	CommScope Holding Co Inc	Credit Suisse	(43.574)
(1.768)	CommScope Holding Co Inc	Deutsche Bank	(4.738)
(3.516)	CommScope Holding Co Inc	JP Morgan	(8.438)
(256)	Community Bank System Inc	Bank of America Merrill Lynch	(1.055)
(801)	Community Bank System Inc	Citibank	(2.467)
(957)	Community Bank System Inc	JP Morgan	(4.201)
3.265	CommVault Systems Inc	Credit Suisse	(1.633)
2.562	CommVault Systems Inc	Deutsche Bank	(2.178)
6.286	CommVault Systems Inc	Citibank	(2.514)
5.155	CommVault Systems Inc	JP Morgan	(2.578)
7.321	CommVault Systems Inc	Bank of America Merrill Lynch	(6.223)
(8.019)	Compass Minerals International Inc	Credit Suisse	(22.052)
(11.036)	Compass Minerals International Inc	Deutsche Bank	(41.385)
(9.327)	Compass Minerals International Inc	Citibank	(13.991)
(15.391)	Compass Minerals International Inc	JP Morgan	(42.325)
430	Conagra Brands Inc	Credit Suisse	1.355
13.000	Conagra Brands Inc	Deutsche Bank	29.640
19.243	Conagra Brands Inc	JP Morgan	60.615
25.235	Conagra Brands Inc	Bank of America Merrill Lynch	57.536
17.373	Conagra Brands Inc	Citibank	33.877
(4.030)	Concho Resources Inc	Bank of America Merrill Lynch	(9.551)
(3.925)	Concho Resources Inc	Citibank	(942)
(1.990)	Concho Resources Inc	JP Morgan	9.015
(701)	Concho Resources Inc	Credit Suisse	3.176
(828)	Concho Resources Inc	Deutsche Bank	(1.962)
(11.509)	Conduent Inc	Bank of America Merrill Lynch	1.611
(2.393)	Conduent Inc	Credit Suisse	1.795
(2.942)	Conduent Inc	Citibank	(177)
16.622	ConocoPhillips	Citibank	21.442
40.340	ConocoPhillips	JP Morgan	(81.083)
8.632	ConocoPhillips	Deutsche Bank	8.805
26.029	ConocoPhillips	Bank of America Merrill Lynch	26.550
48.357	ConocoPhillips	Credit Suisse	(97.198)
(1.730)	Consol Energy Inc	Bank of America Merrill Lynch	(40.396)
(1.530)	Consol Energy Inc	Credit Suisse	(35.726)
(734)	Consol Energy Inc	Citibank	(17.139)
(420)	Consol Energy Inc	Deutsche Bank	(9.807)
6.667	Consolidated Edison Inc	Deutsche Bank	5.400
7.782	Consolidated Edison Inc	Citibank	16.887
8.551	Consolidated Edison Inc	Bank of America Merrill Lynch	6.926
1.199	Constellation Brands Inc ‘A’	Credit Suisse	(4.904)
(6.026)	Continental Resources Inc/OK	Bank of America Merrill Lynch	(16.089)
(45.953)	Continental Resources Inc/OK	JP Morgan	(120.397)
(14.535)	Continental Resources Inc/OK	Deutsche Bank	(38.808)
(6.424)	Continental Resources Inc/OK	Citibank	(8.158)
53.611	Convergys Corp	Credit Suisse	71.303
10.217	Convergys Corp	Deutsche Bank	14.099
12.642	Convergys Corp	Bank of America Merrill Lynch	17.446
16.701	Convergys Corp	Citibank	14.697
46.741	Convergys Corp	JP Morgan	62.166
2.904	Cooper Cos Inc/The	Deutsche Bank	18.731
2.081	Cooper Cos Inc/The	Credit Suisse	22.121
123	Cooper Cos Inc/The	JP Morgan	1.307
	Etats-Unis *suite*		
230	Cooper Cos Inc/The	Citibank	508
1.087	Cooper Cos Inc/The	Bank of America Merrill Lynch	7.011
8.067	Cooper Tire & Rubber Co	Deutsche Bank	21.378
22.460	Cooper Tire & Rubber Co	Bank of America Merrill Lynch	59.519
7.019	Cooper Tire & Rubber Co	Citibank	16.846
4.388	Cooper Tire & Rubber Co	JP Morgan	17.991
453	Cooper Tire & Rubber Co	Credit Suisse	1.857
3.903	Copart Inc	Bank of America Merrill Lynch	26.228
6.194	Copart Inc	JP Morgan	41.933
1.010	Copart Inc	Citibank	1.677
3.698	Core Laboratories NV	Deutsche Bank	6.102
5.115	Core Laboratories NV	Bank of America Merrill Lynch	8.440
9.231	Core Laboratories NV	Citibank	462
3.717	Core Laboratories NV	JP Morgan	(12.340)
8.401	Core Laboratories NV	Credit Suisse	(27.891)
3.599	CoreCivic Inc (Reit)	Credit Suisse	(9.429)
9.362	CoreCivic Inc (Reit)	Citibank	1.779
10.178	CoreCivic Inc (Reit)	Deutsche Bank	2.239
9.920	CoreCivic Inc (Reit)	JP Morgan	(25.990)
5.621	CoreLogic Inc/United States	Credit Suisse	(15.008)
5.656	CoreLogic Inc/United States	Citibank	(7.409)
17.405	CoreLogic Inc/United States	JP Morgan	(46.471)
13.527	CoreLogic Inc/United States	Deutsche Bank	(19.208)
16.747	CoreLogic Inc/United States	Bank of America Merrill Lynch	(23.781)
426	CoreSite Realty Corp (Reit)	Credit Suisse	(2.509)
2.586	CoreSite Realty Corp (Reit)	Deutsche Bank	(5.456)
1.866	CoreSite Realty Corp (Reit)	Bank of America Merrill Lynch	(3.937)
2.314	CoreSite Realty Corp (Reit)	Citibank	(11.107)
3.612	CoreSite Realty Corp (Reit)	JP Morgan	(21.275)
(8.727)	Cornerstone OnDemand Inc	Credit Suisse	7.767
(4.041)	Cornerstone OnDemand Inc	Deutsche Bank	(10.062)
(3.855)	Cornerstone OnDemand Inc	Citibank	2.159
(9.839)	Cornerstone OnDemand Inc	JP Morgan	8.757
(8.592)	Cornerstone OnDemand Inc	Bank of America Merrill Lynch	(21.394)
10.083	Corning Inc	Bank of America Merrill Lynch	13.007
154	Corning Inc	Citibank	125
12.703	Corning Inc	JP Morgan	4.954
10.470	Corporate Office Properties Trust (Reit)	Bank of America Merrill Lynch	(9.423)
(1.424)	CoStar Group Inc	Citibank	11.520
(557)	CoStar Group Inc	Deutsche Bank	(1.894)
(887)	Costco Wholesale Corp	Bank of America Merrill Lynch	(13.349)
(3.032)	Costco Wholesale Corp	Citibank	(35.080)
(884)	Cotiviti Holdings Inc	Citibank	(336)
(634)	Cotiviti Holdings Inc	Deutsche Bank	(818)
(13.168)	Cotiviti Holdings Inc	JP Morgan	5.143
(60.587)	Coty Inc ‘A’	JP Morgan	(149.044)
(119.448)	Coty Inc ‘A’	Bank of America Merrill Lynch	(47.779)
(27.309)	Coty Inc ‘A’	Deutsche Bank	(10.924)
(62.151)	Coty Inc ‘A’	Citibank	(14.916)
(34.161)	Coty Inc ‘A’	Credit Suisse	(84.036)
(45.066)	Cousins Properties Inc (Reit)	Bank of America Merrill Lynch	1.577
(30.275)	Cousins Properties Inc (Reit)	Deutsche Bank	1.060
(11.688)	Cousins Properties Inc (Reit)	JP Morgan	1.344
(58.500)	Cousins Properties Inc (Reit)	Credit Suisse	6.728
(27.185)	Covanta Holding Corp	Credit Suisse	6.796
(5.565)	Covanta Holding Corp	Deutsche Bank	(1.391)
(28.974)	Covanta Holding Corp	JP Morgan	7.244
(8.527)	Covanta Holding Corp	Citibank	(2.558)
2.553	CR Bard Inc	JP Morgan	4.417

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
546	CR Bard Inc	Bank of America Merrill Lynch	1.938
54	CR Bard Inc	Credit Suisse	93
3.900	Cracker Barrel Old Country Store Inc	Deutsche Bank	(2.340)
2.907	Cracker Barrel Old Country Store Inc	Bank of America Merrill Lynch	(1.744)
2.443	Cracker Barrel Old Country Store Inc	Citibank	20.472
5.797	Cracker Barrel Old Country Store Inc	JP Morgan	20.521
6.515	Cracker Barrel Old Country Store Inc	Credit Suisse	23.063
2.627	Crane Co	Credit Suisse	630
1.035	Crane Co	Deutsche Bank	3.157
2.890	Crane Co	Citibank	4.797
12.418	Crane Co	JP Morgan	2.980
4.496	Crane Co	Bank of America Merrill Lynch	13.713
138	Credit Acceptance Corp	Bank of America Merrill Lynch	2.777
301	Credit Acceptance Corp	Credit Suisse	5.391
121	Credit Acceptance Corp	Deutsche Bank	2.435
187	Credit Acceptance Corp	JP Morgan	3.349
1.415	Credit Acceptance Corp	Citibank	25.512
(14.144)	Cree Inc	Deutsche Bank	5.516
(22.309)	Cree Inc	Bank of America Merrill Lynch	8.701
(23.402)	Cree Inc	Citibank	41.188
(21.792)	Cree Inc	JP Morgan	(6.320)
(6.909)	Crown Castle International Corp (Reit)	Citibank	(4.836)
(9.777)	Crown Castle International Corp (Reit)	JP Morgan	14.568
2.239	Crown Holdings Inc	Deutsche Bank	2.844
10.446	Crown Holdings Inc	Credit Suisse	(1.045)
7.683	Crown Holdings Inc	Bank of America Merrill Lynch	9.757
1.258	Crown Holdings Inc	JP Morgan	(126)
3.034	Crown Holdings Inc	Citibank	2.397
3.406	CSRA Inc	Credit Suisse	(3.610)
8.895	CSRA Inc	Deutsche Bank	8.539
28.029	CSRA Inc	Bank of America Merrill Lynch	26.908
10.420	CSRA Inc	Citibank	(417)
4.053	CSRA Inc	JP Morgan	(4.296)
3.921	CSX Corp	Bank of America Merrill Lynch	23.212
254	CSX Corp	Citibank	899
14.075	CubeSmart (Reit)	Bank of America Merrill Lynch	(8.586)
8.899	CubeSmart (Reit)	Credit Suisse	(6.407)
6.443	CubeSmart (Reit)	Deutsche Bank	(3.930)
2.027	CubeSmart (Reit)	JP Morgan	(1.459)
2.812	Cullen/Frost Bankers Inc	Credit Suisse	17.322
1.744	Cullen/Frost Bankers Inc	Bank of America Merrill Lynch	9.365
687	Cullen/Frost Bankers Inc	Citibank	3.188
2.936	Cullen/Frost Bankers Inc	JP Morgan	18.086
3.735	Cummins Inc	Deutsche Bank	(4.034)
1.775	Cummins Inc	JP Morgan	(9.976)
4.493	Cummins Inc	Bank of America Merrill Lynch	(4.852)
1.888	Cummins Inc	Citibank	4.475
7.248	Cummins Inc	Credit Suisse	(40.734)
5.820	Curtiss-Wright Corp	Deutsche Bank	32.243
818	Curtiss-Wright Corp	JP Morgan	2.994
2.976	Curtiss-Wright Corp	Bank of America Merrill Lynch	16.487
1.198	Curtiss-Wright Corp	Citibank	2.779
12.807	CVR Energy Inc	Citibank	20.491
	Etats-Unis *suite*		
17.973	CVR Energy Inc	JP Morgan	30.554
2.811	CVR Energy Inc	Deutsche Bank	8.096
7.767	CVR Energy Inc	Credit Suisse	13.204
947	CVS Health Corp	Deutsche Bank	4.943
7.138	CVS Health Corp	Citibank	25.269
3.546	CVS Health Corp	JP Morgan	21.382
3.498	CVS Health Corp	Credit Suisse	21.093
(11.702)	Cypress Semiconductor Corp	Bank of America Merrill Lynch	5.500
(19.257)	Cypress Semiconductor Corp	Citibank	24.842
(13.029)	CyrusOne Inc (Reit)	Bank of America Merrill Lynch	29.315
(2.371)	CyrusOne Inc (Reit)	Citibank	3.865
(13.428)	CyrusOne Inc (Reit)	JP Morgan	44.178
(4.891)	CyrusOne Inc (Reit)	Credit Suisse	16.091
(6.940)	CyrusOne Inc (Reit)	Deutsche Bank	15.615
33.698	Dana Inc	JP Morgan	73.125
6.794	Dana Inc	Credit Suisse	14.743
13.559	Dana Inc	Deutsche Bank	41.219
7.419	Dana Inc	Bank of America Merrill Lynch	22.554
34.057	Dana Inc	Citibank	52.448
(2.244)	Danaher Corp	JP Morgan	(1.683)
(7.466)	Danaher Corp	Bank of America Merrill Lynch	(11.722)
(15.868)	Danaher Corp	Citibank	(3.650)
4.128	Darden Restaurants Inc	Credit Suisse	12.260
8.317	Darden Restaurants Inc	Bank of America Merrill Lynch	26.115
5.052	Darden Restaurants Inc	Citibank	26.927
5.322	Darden Restaurants Inc	JP Morgan	15.806
(9.781)	Darling Ingredients Inc	Credit Suisse	(13.498)
(5.455)	Darling Ingredients Inc	Deutsche Bank	(9.328)
(29.518)	Darling Ingredients Inc	Citibank	(23.024)
(20.982)	Darling Ingredients Inc	JP Morgan	(28.955)
(17.563)	Darling Ingredients Inc	Bank of America Merrill Lynch	(30.033)
5.200	Dave & Buster's Entertainment Inc	Bank of America Merrill Lynch	7.332
13.449	Dave & Buster's Entertainment Inc	Credit Suisse	46.668
6.545	Dave & Buster's Entertainment Inc	Citibank	5.105
8.963	Dave & Buster's Entertainment Inc	JP Morgan	31.102
2.668	Dave & Buster's Entertainment Inc	Deutsche Bank	3.762
2.944	DaVita Inc	Credit Suisse	20.549
1.238	DaVita Inc	Deutsche Bank	8.592
6.890	DaVita Inc	Citibank	40.858
612	DaVita Inc	JP Morgan	4.272
9.309	DCT Industrial Trust Inc (Reit)	Citibank	(7.354)
17.096	DCT Industrial Trust Inc (Reit)	Deutsche Bank	11.625
12.825	DCT Industrial Trust Inc (Reit)	JP Morgan	(898)
8.670	DCT Industrial Trust Inc (Reit)	Bank of America Merrill Lynch	5.896
(39.058)	DDR Corp (Reit)	Credit Suisse	3.906
(72.104)	DDR Corp (Reit)	Citibank	15.863
(19.677)	DDR Corp (Reit)	Deutsche Bank	6.887
(58.964)	DDR Corp (Reit)	Bank of America Merrill Lynch	20.637
(10.260)	DDR Corp (Reit)	JP Morgan	1.026
2.020	Deckers Outdoor Corp	Credit Suisse	17.675
3.014	Deckers Outdoor Corp	Citibank	1.025
2.493	Deckers Outdoor Corp	Deutsche Bank	15.457
1.586	Deckers Outdoor Corp	JP Morgan	13.878
210	Deere & Co	Bank of America Merrill Lynch	3.471
485	Deere & Co	Citibank	1.722
558	Deere & Co	Deutsche Bank	9.224
7.566	Deere & Co	JP Morgan	107.135

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(6.794)	Dell Technologies Inc 'V'	Deutsche Bank	22.760
5.939	Delta Air Lines Inc	Bank of America Merrill Lynch	21.202
10.632	Delta Air Lines Inc	Citibank	26.474
10.892	Delta Air Lines Inc	Deutsche Bank	38.884
1.235	Delta Air Lines Inc	Credit Suisse	3.507
816	Deluxe Corp	Credit Suisse	2.448
7.584	Deluxe Corp	Deutsche Bank	30.943
15.293	Deluxe Corp	Bank of America Merrill Lynch	62.395
11.945	Deluxe Corp	Citibank	33.565
2.449	Deluxe Corp	JP Morgan	7.347
(6.129)	DENTSPLY SIRONA Inc	Credit Suisse	(19.184)
(1.419)	DENTSPLY SIRONA Inc	Deutsche Bank	(1.476)
(4.922)	DENTSPLY SIRONA Inc	JP Morgan	(15.406)
(9.828)	DENTSPLY SIRONA Inc	Bank of America Merrill Lynch	(10.221)
(17.865)	DENTSPLY SIRONA Inc	Citibank	(893)
13.151	Devon Energy Corp	Deutsche Bank	3.419
69.953	Devon Energy Corp	Bank of America Merrill Lynch	18.188
24.346	Devon Energy Corp	Citibank	4.382
24.949	Devon Energy Corp	JP Morgan	(52.143)
14.618	Devon Energy Corp	Credit Suisse	(30.552)
(29.077)	DexCom Inc	Deutsche Bank	(207.319)
(2.281)	DexCom Inc	Bank of America Merrill Lynch	(16.264)
(25.578)	DexCom Inc	Citibank	(96.685)
(11.153)	DexCom Inc	JP Morgan	(113.091)
6.679	Diamond Offshore Drilling Inc	Deutsche Bank	(67)
20.575	Diamond Offshore Drilling Inc	Bank of America Merrill Lynch	(206)
20.794	Diamond Offshore Drilling Inc	Citibank	(6.030)
39.126	Diamond Offshore Drilling Inc	JP Morgan	(60.645)
6.100	Diamond Offshore Drilling Inc	Credit Suisse	(9.455)
(3.111)	Diamondback Energy Inc	Deutsche Bank	(10.173)
(11.145)	Diamondback Energy Inc	Bank of America Merrill Lynch	(36.444)
(19.897)	Diamondback Energy Inc	Citibank	(12.734)
12.576	DiamondRock Hospitality Co (Reit)	Deutsche Bank	(1.761)
85	DiamondRock Hospitality Co (Reit)	Citibank	(13)
6.429	Dick's Sporting Goods Inc	Bank of America Merrill Lynch	21.087
9.155	Dick's Sporting Goods Inc	Citibank	16.113
7.826	Dick's Sporting Goods Inc	JP Morgan	39.208
7.470	Dick's Sporting Goods Inc	Credit Suisse	37.425
5.928	Dick's Sporting Goods Inc	Deutsche Bank	19.444
(14.794)	Diebold Nixdorf Inc	Deutsche Bank	(59.176)
(3.952)	Diebold Nixdorf Inc	Credit Suisse	(7.509)
(64.861)	Diebold Nixdorf Inc	JP Morgan	(123.236)
(47.933)	Diebold Nixdorf Inc	Bank of America Merrill Lynch	(191.732)
(15.736)	Diebold Nixdorf Inc	Citibank	(25.964)
(7.696)	Digital Realty Trust Inc (Reit)	Citibank	2.924
(1.433)	Digital Realty Trust Inc (Reit)	Deutsche Bank	4.758
(11.640)	Digital Realty Trust Inc (Reit)	JP Morgan	77.639
6.110	Dillard's Inc 'A'	Bank of America Merrill Lynch	64.888
8.542	Dillard's Inc 'A'	Citibank	103.785
11.355	Discover Financial Services	JP Morgan	46.215
2.969	Discover Financial Services	Citibank	13.836
53.577	Discovery Communications Inc 'A'	Citibank	61.614
32.915	Discovery Communications Inc 'A'	Bank of America Merrill Lynch	73.071
12.084	Discovery Communications Inc 'A'	JP Morgan	22.235
2.259	Discovery Communications Inc 'A'	Credit Suisse	4.157
	Etats-Unis *suite*		
26.675	Discovery Communications Inc 'A'	Deutsche Bank	59.218
(7.769)	DISH Network Corp 'A'	Bank of America Merrill Lynch	(1.942)
(15.028)	DISH Network Corp 'A'	Citibank	(6.462)
(4.042)	DISH Network Corp 'A'	Deutsche Bank	(1.011)
(6.616)	DISH Network Corp 'A'	JP Morgan	(14.092)
1.093	Dolby Laboratories Inc 'A'	Deutsche Bank	601
3.159	Dolby Laboratories Inc 'A'	Citibank	(3.917)
2.459	Dolby Laboratories Inc 'A'	JP Morgan	5.533
6.681	Dolby Laboratories Inc 'A'	Bank of America Merrill Lynch	3.675
4.717	Dolby Laboratories Inc 'A'	Credit Suisse	10.613
(2.077)	Dollar General Corp	Bank of America Merrill Lynch	(14.352)
(975)	Dollar General Corp	Citibank	(1.931)
(5.115)	Dollar General Corp	JP Morgan	(43.529)
(1.425)	Dollar Tree Inc	Deutsche Bank	(15.419)
(5.076)	Dollar Tree Inc	Credit Suisse	(50.811)
(11.569)	Dollar Tree Inc	Citibank	(47.896)
(2.163)	Dollar Tree Inc	JP Morgan	(21.652)
(2.264)	Dollar Tree Inc	Bank of America Merrill Lynch	(24.496)
(12.704)	Dominion Energy Inc	Bank of America Merrill Lynch	(16.642)
(13.697)	Dominion Energy Inc	Credit Suisse	(36.434)
(3.285)	Dominion Energy Inc	Deutsche Bank	(4.303)
(11.035)	Dominion Energy Inc	Citibank	(15.228)
(20.793)	Dominion Energy Inc	JP Morgan	(55.309)
5.066	Domino's Pizza Inc	Deutsche Bank	27.711
2.222	Domino's Pizza Inc	Bank of America Merrill Lynch	12.154
3.254	Domino's Pizza Inc	Citibank	15.229
4.346	Domino's Pizza Inc	JP Morgan	54.412
2.703	Domtar Corp	Deutsche Bank	5.379
4.630	Domtar Corp	Bank of America Merrill Lynch	9.214
12.242	Domtar Corp	Citibank	8.202
12.477	Domtar Corp	JP Morgan	22.708
5.701	Domtar Corp	Credit Suisse	10.376
110	Donaldson Co Inc	Deutsche Bank	334
7.803	Donaldson Co Inc	Citibank	12.017
8.164	Donaldson Co Inc	Bank of America Merrill Lynch	24.819
17.661	Donaldson Co Inc	JP Morgan	38.148
(3.785)	Dorman Products Inc	Bank of America Merrill Lynch	(15.594)
(2.721)	Dorman Products Inc	Credit Suisse	(7.973)
(1.929)	Dorman Products Inc	Citibank	(1.775)
(4.948)	Dorman Products Inc	Deutsche Bank	(20.386)
7.020	Douglas Emmett Inc (Reit)	Deutsche Bank	2.246
6.713	Douglas Emmett Inc (Reit)	Bank of America Merrill Lynch	2.148
20.950	Douglas Emmett Inc (Reit)	Citibank	(2.305)
7.121	Douglas Emmett Inc (Reit)	JP Morgan	4.130
(575)	Dover Corp	Deutsche Bank	(2.404)
(6.599)	Dover Corp	Bank of America Merrill Lynch	(27.584)
(11.771)	DR Horton Inc	Credit Suisse	(64.034)
(2.297)	DR Horton Inc	Deutsche Bank	(7.626)
(7.922)	DR Horton Inc	Bank of America Merrill Lynch	(26.301)
(26.790)	DR Horton Inc	Citibank	(34.023)
(5.566)	DR Horton Inc	JP Morgan	(30.279)
8.732	Dr Pepper Snapple Group Inc	Bank of America Merrill Lynch	20.346
2.044	Dr Pepper Snapple Group Inc	Citibank	6.663
18.669	Dr Pepper Snapple Group Inc	JP Morgan	75.609
13.279	Dr Pepper Snapple Group Inc	Deutsche Bank	30.940
(8.776)	Dril-Quip Inc	Citibank	(22.818)
(2.820)	Dril-Quip Inc	Deutsche Bank	(10.434)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(9.200)	Dril-Quip Inc	JP Morgan	(20.240)
2.420	DST Systems Inc	Bank of America Merrill Lynch	7.066
3.316	DST Systems Inc	Citibank	7.096
6.957	DST Systems Inc	JP Morgan	8.001
1.864	DTE Energy Co	Credit Suisse	3.914
4.546	DTE Energy Co	Deutsche Bank	3.728
10.712	DTE Energy Co	Bank of America Merrill Lynch	8.784
5.661	DTE Energy Co	Citibank	15.115
2.009	DTE Energy Co	JP Morgan	4.219
(4.741)	Duke Energy Corp	Credit Suisse	95
(1.745)	Duke Energy Corp	Deutsche Bank	2.391
(5.752)	Duke Energy Corp	Bank of America Merrill Lynch	7.880
(5.775)	Duke Energy Corp	Citibank	(3.350)
(9.331)	Duke Energy Corp	JP Morgan	187
32	Duke Realty Corp (Reit)	Credit Suisse	(28)
5.879	Duke Realty Corp (Reit)	Deutsche Bank	(3.292)
26.977	Duke Realty Corp (Reit)	Bank of America Merrill Lynch	(15.107)
10.263	Duke Realty Corp (Reit)	Citibank	(11.084)
38.777	Duke Realty Corp (Reit)	JP Morgan	(34.512)
3.209	Dun & Bradstreet Corp/The	Bank of America Merrill Lynch	16.783
687	Dun & Bradstreet Corp/The	Citibank	714
1.207	Dun & Bradstreet Corp/The	JP Morgan	9.053
2.845	Dun & Bradstreet Corp/The	Deutsche Bank	14.879
1.291	Dun & Bradstreet Corp/The	Credit Suisse	9.683
1.431	Dunkin' Brands Group Inc	JP Morgan	3.578
766	Dunkin' Brands Group Inc	Credit Suisse	1.915
2.884	Dunkin' Brands Group Inc	Bank of America Merrill Lynch	4.528
2.972	Dunkin' Brands Group Inc	Citibank	7.311
(2.147)	DXC Technology Co	Bank of America Merrill Lynch	(1.503)
(3.461)	DXC Technology Co	JP Morgan	208
(6.224)	DXC Technology Co	Credit Suisse	373
(8.621)	Dycom Industries Inc	Credit Suisse	(128.022)
(3.852)	Dycom Industries Inc	Deutsche Bank	(75.114)
(576)	Dycom Industries Inc	Bank of America Merrill Lynch	(11.232)
(3.623)	Dycom Industries Inc	Citibank	(9.492)
782	E*TRADE Financial Corp	Credit Suisse	3.558
10.298	E*TRADE Financial Corp	Deutsche Bank	43.972
24.390	E*TRADE Financial Corp	Citibank	80.243
7.629	E*TRADE Financial Corp	JP Morgan	34.712
(1.168)	Eagle Materials Inc	Credit Suisse	(5.373)
(651)	Eagle Materials Inc	Deutsche Bank	(3.711)
(3.737)	Eagle Materials Inc	Bank of America Merrill Lynch	(21.301)
(3.413)	Eagle Materials Inc	Citibank	(9.454)
(3.982)	Eagle Materials Inc	JP Morgan	(18.317)
8.940	East West Bancorp Inc	Credit Suisse	38.889
1.746	East West Bancorp Inc	Deutsche Bank	7.473
8.465	East West Bancorp Inc	Bank of America Merrill Lynch	36.230
12.216	East West Bancorp Inc	Citibank	44.833
5.593	East West Bancorp Inc	JP Morgan	24.330
2.108	EastGroup Properties Inc (Reit)	Credit Suisse	1.686
14.395	EastGroup Properties Inc (Reit)	Citibank	(12.092)
6.170	EastGroup Properties Inc (Reit)	Bank of America Merrill Lynch	14.623
4.817	EastGroup Properties Inc (Reit)	Deutsche Bank	11.416
17.898	Eastman Chemical Co	Credit Suisse	22.015
8.428	Eastman Chemical Co	JP Morgan	10.366
3.781	Eastman Chemical Co	Bank of America Merrill Lynch	8.583
	Etats-Unis *suite*		
6.914	Eastman Chemical Co	Citibank	6.361
3.111	Eastman Chemical Co	Deutsche Bank	7.062
(929)	Eaton Corp Plc	JP Morgan	1.486
(3.858)	Eaton Corp Plc	Credit Suisse	6.173
(1.098)	Eaton Corp Plc	Deutsche Bank	(1.735)
(10.395)	Eaton Corp Plc	Citibank	(12.786)
12.793	Eaton Vance Corp	Credit Suisse	47.974
750	Eaton Vance Corp	Bank of America Merrill Lynch	2.558
4.077	Eaton Vance Corp	Citibank	7.665
5.590	Eaton Vance Corp	JP Morgan	20.962
4.805	eBay Inc	Credit Suisse	(10.907)
8.483	eBay Inc	Bank of America Merrill Lynch	(4.750)
4.058	eBay Inc	Citibank	(4.870)
20.610	eBay Inc	JP Morgan	(46.785)
6.538	eBay Inc	Deutsche Bank	(3.661)
3.556	EchoStar Corp 'A'	Bank of America Merrill Lynch	7.148
4.074	EchoStar Corp 'A'	Citibank	1.385
6.860	EchoStar Corp 'A'	Deutsche Bank	13.789
7.573	EchoStar Corp 'A'	Credit Suisse	22.643
(8.973)	Ecolab Inc	Bank of America Merrill Lynch	(48.006)
(7.289)	Ecolab Inc	Citibank	(18.879)
(3.161)	Ecolab Inc	JP Morgan	(16.406)
(2.736)	Ecolab Inc	Deutsche Bank	(14.638)
3.311	Edgewell Personal Care Co	Credit Suisse	(9.337)
1.837	Edgewell Personal Care Co	Deutsche Bank	1.249
5.477	Edgewell Personal Care Co	Bank of America Merrill Lynch	3.724
3.218	Edison International	Citibank	4.537
9.958	Edison International	Credit Suisse	13.543
10.563	Edison International	Bank of America Merrill Lynch	(2.958)
2.628	Edison International	Deutsche Bank	(736)
1.136	Edison International	JP Morgan	1.545
(20.749)	Education Realty Trust Inc (Reit)	Credit Suisse	(4.772)
(9.085)	Education Realty Trust Inc (Reit)	Deutsche Bank	(4.361)
(1.964)	Education Realty Trust Inc (Reit)	JP Morgan	(452)
(1.305)	Education Realty Trust Inc (Reit)	Bank of America Merrill Lynch	(626)
(18.087)	Education Realty Trust Inc (Reit)	Citibank	(5.064)
(156)	Edwards Lifesciences Corp	Credit Suisse	(1.881)
(1.041)	Edwards Lifesciences Corp	Citibank	(8.838)
(1.610)	Edwards Lifesciences Corp	Deutsche Bank	(19.835)
(3.592)	Edwards Lifesciences Corp	Bank of America Merrill Lynch	(44.253)
(1.652)	Edwards Lifesciences Corp	JP Morgan	(19.923)
271	Electronic Arts Inc	Credit Suisse	(2.352)
5.386	Electronic Arts Inc	Citibank	(9.964)
3.004	Electronic Arts Inc	JP Morgan	(26.075)
780	Electronic Arts Inc	Deutsche Bank	(4.688)
75	Eli Lilly & Co	JP Morgan	69
4.490	Eli Lilly & Co	Citibank	5.613
3.596	Eli Lilly & Co	Deutsche Bank	9.853
9.834	Eli Lilly & Co	Bank of America Merrill Lynch	26.945
6.060	Eli Lilly & Co	Credit Suisse	5.575
(26.462)	Ellie Mae Inc	JP Morgan	33.342
(4.442)	Ellie Mae Inc	Credit Suisse	5.597
(16.027)	Ellie Mae Inc	Deutsche Bank	(12.501)
(12.167)	Ellie Mae Inc	Bank of America Merrill Lynch	(9.490)
(8.326)	Ellie Mae Inc	Citibank	3.580
2.474	EMCOR Group Inc	Deutsche Bank	10.292

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
4.294	EMCOR Group Inc	Bank of America Merrill Lynch	17.863
3.679	EMCOR Group Inc	Citibank	7.027
12.015	EMCOR Group Inc	JP Morgan	(2.283)
3.428	Emerson Electric Co	JP Morgan	5.930
4.712	Emerson Electric Co	Credit Suisse	8.152
15	Emerson Electric Co	Bank of America Merrill Lynch	70
14.154	Emerson Electric Co	Citibank	33.545
6.105	Empire State Realty Trust Inc ‘A’ (Reit)	Citibank	(1.832)
577	Empire State Realty Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(6)
4.651	Empire State Realty Trust Inc ‘A’ (Reit)	JP Morgan	(372)
91	Empire State Realty Trust Inc ‘A’ (Reit)	Deutsche Bank	(1)
(5.831)	Endo International Plc	Deutsche Bank	(2.216)
(45.731)	Endo International Plc	Citibank	10.518
(2.400)	Endo International Plc	JP Morgan	(3.144)
(4.357)	Endo International Plc	Credit Suisse	(5.708)
3.404	Energen Corp	Citibank	1.838
16.102	Energizer Holdings Inc	Credit Suisse	59.899
1.902	Energizer Holdings Inc	Deutsche Bank	5.040
1.634	Energizer Holdings Inc	Bank of America Merrill Lynch	4.330
4.217	Energizer Holdings Inc	Citibank	6.536
5.780	Energizer Holdings Inc	JP Morgan	21.502
5.244	EnerSys	Citibank	11.275
3.302	EnerSys	Bank of America Merrill Lynch	10.698
2.396	EnerSys	JP Morgan	2.348
3.204	EnLink Midstream LLC	Citibank	–
7.054	EnLink Midstream LLC	JP Morgan	(1.764)
9.743	EnLink Midstream LLC	Credit Suisse	(2.436)
11.160	EnLink Midstream LLC	Deutsche Bank	7.254
20.618	EnLink Midstream LLC	Bank of America Merrill Lynch	13.402
(56.844)	Ensco Plc ‘A’	Deutsche Bank	4.548
(14.454)	Ensco Plc ‘A’	JP Morgan	6.938
(14.186)	Ensco Plc ‘A’	Credit Suisse	6.809
(17.953)	Ensco Plc ‘A’	Citibank	2.334
785	Enstar Group Ltd	Citibank	(1.845)
42	Enstar Group Ltd	JP Morgan	(48)
722	Enstar Group Ltd	Bank of America Merrill Lynch	1.552
194	Entegris Inc	Credit Suisse	(417)
7.679	Entegris Inc	Deutsche Bank	(3.072)
4.035	Entegris Inc	Bank of America Merrill Lynch	(1.614)
3.119	Entegris Inc	Citibank	(4.990)
13.532	Entegris Inc	JP Morgan	(29.094)
13.669	Entergy Corp	Bank of America Merrill Lynch	2.050
8.364	Entergy Corp	Citibank	8.949
3.084	Entergy Corp	JP Morgan	1.049
5.946	Entergy Corp	Credit Suisse	2.022
2.117	Entergy Corp	Deutsche Bank	318
(24.051)	Envision Healthcare Corp	Bank of America Merrill Lynch	(90.191)
(6.296)	Envision Healthcare Corp	Citibank	(13.348)
(22.310)	Envision Healthcare Corp	JP Morgan	(164.871)
(41.547)	Envision Healthcare Corp	Credit Suisse	(307.032)
(18.616)	Envision Healthcare Corp	Deutsche Bank	(69.810)
8.737	EOG Resources Inc	Bank of America Merrill Lynch	5.941
28.987	EOG Resources Inc	Citibank	13.044
13.599	EOG Resources Inc	JP Morgan	(31.142)
1.866	EOG Resources Inc	Credit Suisse	(4.273)
3.490	EOG Resources Inc	Deutsche Bank	2.373
	Etats-Unis *suite*		
(16.283)	EPAM Systems Inc	Bank of America Merrill Lynch	14.655
(20.585)	EPAM Systems Inc	Citibank	84.193
(12.575)	EPAM Systems Inc	JP Morgan	15.845
(3.747)	EPAM Systems Inc	Deutsche Bank	3.372
2.486	EPR Properties (Reit)	Deutsche Bank	174
15.619	EPR Properties (Reit)	Bank of America Merrill Lynch	1.093
7.015	EPR Properties (Reit)	Citibank	(3.227)
5.785	EPR Properties (Reit)	JP Morgan	(18.686)
2.594	EQT Corp	Credit Suisse	(14.241)
(138)	Equifax Inc	Deutsche Bank	(407)
(5.235)	Equifax Inc	JP Morgan	(31.201)
(4.828)	Equifax Inc	Credit Suisse	(28.775)
(665)	Equinix Inc (Reit)	Deutsche Bank	7.415
(390)	Equinix Inc (Reit)	JP Morgan	11.587
(1.329)	Equinix Inc (Reit)	Citibank	12.094
(1.199)	Equinix Inc (Reit)	Credit Suisse	35.622
(948)	Equinix Inc (Reit)	Bank of America Merrill Lynch	10.570
3.177	Equity Commonwealth (Reit)	Deutsche Bank	1.207
17.095	Equity Commonwealth (Reit)	Credit Suisse	(1.539)
19.172	Equity Commonwealth (Reit)	Bank of America Merrill Lynch	7.285
11.881	Equity Commonwealth (Reit)	Citibank	3.802
15.027	Equity Commonwealth (Reit)	JP Morgan	(1.352)
9.369	Equity LifeStyle Properties Inc (Reit)	Citibank	94
17.632	Equity LifeStyle Properties Inc (Reit)	Deutsche Bank	13.224
11.192	Equity LifeStyle Properties Inc (Reit)	Credit Suisse	1.343
8.388	Equity LifeStyle Properties Inc (Reit)	Bank of America Merrill Lynch	6.291
295	Equity LifeStyle Properties Inc (Reit)	JP Morgan	35
9.886	Equity Residential (Reit)	Deutsche Bank	(22.540)
7.188	Equity Residential (Reit)	Credit Suisse	(26.021)
7.774	Equity Residential (Reit)	Bank of America Merrill Lynch	(17.725)
8.917	Equity Residential (Reit)	Citibank	(12.395)
9.141	Equity Residential (Reit)	JP Morgan	(33.090)
(972)	Erie Indemnity Co ‘A’	Credit Suisse	(1.798)
(5.121)	Erie Indemnity Co ‘A’	JP Morgan	(9.474)
(2.428)	Erie Indemnity Co ‘A’	Bank of America Merrill Lynch	(2.647)
(4.481)	Erie Indemnity Co ‘A’	Citibank	(9.320)
(3.100)	Erie Indemnity Co ‘A’	Deutsche Bank	(3.379)
1.784	Essent Group Ltd	Credit Suisse	4.888
4.337	Essent Group Ltd	Deutsche Bank	2.776
24.398	Essent Group Ltd	JP Morgan	66.851
22.434	Essent Group Ltd	Bank of America Merrill Lynch	14.358
12.791	Essent Group Ltd	Citibank	(2.174)
1.310	Essex Property Trust Inc (Reit)	Bank of America Merrill Lynch	(5.161)
2.398	Essex Property Trust Inc (Reit)	Citibank	(4.220)
1.955	Essex Property Trust Inc (Reit)	JP Morgan	(20.684)
493	Essex Property Trust Inc (Reit)	Deutsche Bank	(1.942)
14.729	Estee Lauder Cos Inc/The ‘A’	Bank of America Merrill Lynch	(8.543)
1.213	Estee Lauder Cos Inc/The ‘A’	JP Morgan	1.152
1.159	Estee Lauder Cos Inc/The ‘A’	Citibank	(2.098)
2.966	Estee Lauder Cos Inc/The ‘A’	Credit Suisse	2.818
2.216	Estee Lauder Cos Inc/The ‘A’	Deutsche Bank	(1.285)
3.115	Euronet Worldwide Inc	Credit Suisse	(1.900)
13.125	Euronet Worldwide Inc	Bank of America Merrill Lynch	61.556
3.355	Euronet Worldwide Inc	Citibank	3.590
1.499	Euronet Worldwide Inc	JP Morgan	(914)
7.511	Euronet Worldwide Inc	Deutsche Bank	35.227

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
11.617	Evercore Partners Inc ‘A’	Bank of America Merrill Lynch	47.049
12.329	Evercore Partners Inc ‘A’	JP Morgan	90.002
532	Evercore Partners Inc ‘A’	Credit Suisse	3.884
2.231	Evercore Partners Inc ‘A’	Deutsche Bank	9.036
3.656	Evercore Partners Inc ‘A’	Citibank	5.484
1.981	Everest Re Group Ltd	Citibank	(951)
6.750	Everest Re Group Ltd	Bank of America Merrill Lynch	(70.943)
8.898	Everest Re Group Ltd	JP Morgan	(85.421)
(1.795)	Eversource Energy	Deutsche Bank	431
(4.462)	Eversource Energy	JP Morgan	(580)
(8.761)	Eversource Energy	Citibank	(8.323)
(5.326)	Eversource Energy	Credit Suisse	(692)
(20.076)	Exact Sciences Corp	Credit Suisse	43.766
(3.123)	Exact Sciences Corp	Citibank	2.623
2.922	Exelixis Inc	Bank of America Merrill Lynch	4.558
8.192	Exelixis Inc	Deutsche Bank	12.780
3.150	Exelon Corp	Bank of America Merrill Lynch	(189)
21.769	Exelon Corp	Citibank	4.571
829	Exelon Corp	Credit Suisse	323
9.242	Exelon Corp	Deutsche Bank	(555)
16.133	Exelon Corp	JP Morgan	6.292
(994)	Expedia Inc	Credit Suisse	(3.598)
(629)	Expedia Inc	JP Morgan	(2.277)
(2.712)	Expedia Inc	Bank of America Merrill Lynch	(2.739)
(1.075)	Expedia Inc	Deutsche Bank	(1.086)
2.234	Expeditors International of Washington Inc	Deutsche Bank	12.131
14.968	Expeditors International of Washington Inc	Citibank	68.703
11.215	Expeditors International of Washington Inc	JP Morgan	43.963
7.457	Expeditors International of Washington Inc	Bank of America Merrill Lynch	40.492
744	Expeditors International of Washington Inc	Credit Suisse	2.916
13.989	Express Scripts Holding Co	Bank of America Merrill Lynch	49.801
10.464	Express Scripts Holding Co	Citibank	15.591
57.580	Express Scripts Holding Co	JP Morgan	133.010
6.925	Express Scripts Holding Co	Credit Suisse	15.997
15.291	Express Scripts Holding Co	Deutsche Bank	54.436
(82)	Extended Stay America Inc (Unit)	Bank of America Merrill Lynch	(6)
(124)	Extended Stay America Inc (Unit)	Citibank	(68)
(3.001)	Extended Stay America Inc (Unit)	JP Morgan	15
(112)	Extended Stay America Inc (Unit)	Credit Suisse	1
4.419	Extra Space Storage Inc (Reit)	Credit Suisse	(2.033)
1.320	Extra Space Storage Inc (Reit)	Deutsche Bank	(158)
5.148	Extra Space Storage Inc (Reit)	JP Morgan	(2.368)
6.614	Extra Space Storage Inc (Reit)	Citibank	(12.368)
4.744	Exxon Mobil Corp	Deutsche Bank	9.535
38.048	Exxon Mobil Corp	Bank of America Merrill Lynch	76.476
3.219	Exxon Mobil Corp	Citibank	6.824
17.461	Exxon Mobil Corp	JP Morgan	(4.365)
3.410	Exxon Mobil Corp	Credit Suisse	(853)
5.284	F5 Networks Inc	Credit Suisse	59.551
2.023	F5 Networks Inc	Deutsche Bank	25.935
5.005	F5 Networks Inc	Bank of America Merrill Lynch	64.164
9.192	F5 Networks Inc	JP Morgan	103.594
9.089	F5 Networks Inc	Citibank	96.253
(3.274)	Facebook Inc ‘A’	Credit Suisse	13.882
	Etats-Unis *suite*		
(1.970)	Facebook Inc ‘A’	Deutsche Bank	5.181
(9.351)	Facebook Inc ‘A’	Bank of America Merrill Lynch	24.593
(5.146)	Facebook Inc ‘A’	Citibank	28.560
1.849	FactSet Research Systems Inc	Bank of America Merrill Lynch	7.396
840	FactSet Research Systems Inc	Citibank	1.537
1.941	FactSet Research Systems Inc	JP Morgan	7.997
332	FactSet Research Systems Inc	Deutsche Bank	1.328
243	Fair Isaac Corp	Credit Suisse	573
1.310	Fair Isaac Corp	Deutsche Bank	6.642
3.753	Fair Isaac Corp	Citibank	11.146
975	Fair Isaac Corp	JP Morgan	2.301
2.687	Fair Isaac Corp	Bank of America Merrill Lynch	13.623
(1.271)	Fastenal Co	Credit Suisse	(4.067)
(2.595)	Fastenal Co	Deutsche Bank	(10.640)
(9.234)	Fastenal Co	Bank of America Merrill Lynch	(37.859)
(13.127)	Fastenal Co	Citibank	(38.331)
626	Federal Realty Investment Trust (Reit)	Deutsche Bank	513
847	Federal Realty Investment Trust (Reit)	Bank of America Merrill Lynch	695
3.035	Federal Realty Investment Trust (Reit)	Citibank	2.003
5.365	Federal Realty Investment Trust (Reit)	JP Morgan	18.992
276	Federated Investors Inc ‘B’	Bank of America Merrill Lynch	662
815	Federated Investors Inc ‘B’	JP Morgan	1.769
321	FedEx Corp	Credit Suisse	3.242
1.607	FedEx Corp	Deutsche Bank	25.953
3.632	FedEx Corp	Bank of America Merrill Lynch	58.657
1.881	FedEx Corp	Citibank	24.020
11.308	FibroGen Inc	Bank of America Merrill Lynch	23.747
(1.290)	Fidelity National Information Services Inc	Deutsche Bank	516
(16.190)	Fidelity National Information Services Inc	Bank of America Merrill Lynch	6.476
(3.864)	Fidelity National Information Services Inc	JP Morgan	(5.757)
(1.849)	Fidelity National Information Services Inc	Citibank	(2.866)
14.980	Fifth Third Bancorp	Deutsche Bank	31.308
13.955	Fifth Third Bancorp	Bank of America Merrill Lynch	29.166
3.525	Fifth Third Bancorp	Citibank	7.508
9.105	Fifth Third Bancorp	JP Morgan	20.486
10.423	Fifth Third Bancorp	Credit Suisse	23.452
(4.081)	Financial Engines Inc	Deutsche Bank	(3.061)
(4.477)	Financial Engines Inc	Bank of America Merrill Lynch	(3.358)
(5.230)	Financial Engines Inc	Credit Suisse	(3.923)
(6.631)	Financial Engines Inc	Citibank	(4.973)
(3.397)	Financial Engines Inc	JP Morgan	(2.548)
(31.573)	Finisar Corp	Credit Suisse	(46.728)
(2.147)	Finisar Corp	Deutsche Bank	(3.650)
(6.750)	Finisar Corp	JP Morgan	(9.990)
(15.484)	Finisar Corp	Bank of America Merrill Lynch	(26.323)
(8.145)	Finisar Corp	Citibank	652
(7.700)	FireEye Inc	Deutsche Bank	(2.041)
(27.431)	FireEye Inc	Citibank	9.738
(6.319)	FireEye Inc	JP Morgan	5.150
(12.858)	FireEye Inc	Credit Suisse	10.479

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
12.527	First American Financial Corp	Bank of America Merrill Lynch	9.521
2.463	First American Financial Corp	Citibank	1.207
3.836	First American Financial Corp	JP Morgan	1.304
(231)	First Citizens BancShares Inc/NC ‘A’	Credit Suisse	(9.619)
(67)	First Citizens BancShares Inc/NC ‘A’	Deutsche Bank	(2.532)
(506)	First Citizens BancShares Inc/NC ‘A’	Citibank	(14.016)
(124)	First Citizens BancShares Inc/NC ‘A’	JP Morgan	(5.163)
(162)	First Citizens BancShares Inc/NC ‘A’	Bank of America Merrill Lynch	(6.122)
51.307	First Data Corp ‘A’	Bank of America Merrill Lynch	(24.627)
21.041	First Data Corp ‘A’	JP Morgan	(12.204)
1.456	First Data Corp ‘A’	Credit Suisse	(844)
40.960	First Data Corp ‘A’	Citibank	(18.842)
17.274	First Data Corp ‘A’	Deutsche Bank	(8.292)
(1.447)	First Financial Bankshares Inc	Citibank	(4.196)
(1.922)	First Financial Bankshares Inc	Deutsche Bank	(7.784)
(2.968)	First Financial Bankshares Inc	JP Morgan	(12.317)
(4.703)	First Financial Bankshares Inc	Bank of America Merrill Lynch	(19.047)
5.973	First Hawaiian Inc	Bank of America Merrill Lynch	13.380
6.557	First Hawaiian Inc	Credit Suisse	12.130
268	First Horizon National Corp	Credit Suisse	418
1.113	First Horizon National Corp	Deutsche Bank	1.592
12.414	First Horizon National Corp	JP Morgan	19.366
2.177	First Horizon National Corp	Bank of America Merrill Lynch	3.113
9.428	First Horizon National Corp	Citibank	10.748
7.244	First Industrial Realty Trust Inc (Reit)	Deutsche Bank	4.709
14.608	First Industrial Realty Trust Inc (Reit)	Credit Suisse	9.349
31.424	First Industrial Realty Trust Inc (Reit)	Citibank	(1.885)
23.935	First Industrial Realty Trust Inc (Reit)	JP Morgan	15.318
18.580	First Industrial Realty Trust Inc (Reit)	Bank of America Merrill Lynch	12.077
(1.908)	First Republic Bank/CA	Credit Suisse	(9.597)
(1.170)	First Republic Bank/CA	Bank of America Merrill Lynch	(5.815)
(7.312)	First Republic Bank/CA	JP Morgan	(36.779)
(9.815)	First Republic Bank/CA	Citibank	(39.456)
(1.603)	First Republic Bank/CA	Deutsche Bank	(7.967)
(30.060)	First Solar Inc	JP Morgan	68.837
(3.321)	FirstCash Inc	Deutsche Bank	(10.959)
39.880	FirstEnergy Corp	Bank of America Merrill Lynch	(34.297)
13.603	FirstEnergy Corp	Citibank	(4.353)
23.733	FirstEnergy Corp	Credit Suisse	4.509
16.289	FirstEnergy Corp	Deutsche Bank	(14.009)
37.177	FirstEnergy Corp	JP Morgan	7.064
6.493	Fiserv Inc	Bank of America Merrill Lynch	9.155
15.817	Fiserv Inc	Citibank	35.114
6.618	Fiserv Inc	JP Morgan	7.346
2.207	Fiserv Inc	Credit Suisse	2.450
2.375	Fiserv Inc	Deutsche Bank	3.349
(2.190)	Five Below Inc	Credit Suisse	(9.001)
(17.440)	Five Below Inc	Bank of America Merrill Lynch	(75.341)
(1.817)	Five Below Inc	Deutsche Bank	(7.849)
(12.258)	Five Below Inc	Citibank	(39.839)
(3.080)	Five Below Inc	JP Morgan	(12.659)
(1.354)	FleetCor Technologies Inc	Deutsche Bank	(6.580)
	Etats-Unis *suite*		
(13.371)	FleetCor Technologies Inc	Bank of America Merrill Lynch	(64.983)
(5.303)	FleetCor Technologies Inc	Citibank	(14.318)
(927)	FleetCor Technologies Inc	JP Morgan	(4.997)
(2.041)	FleetCor Technologies Inc	Credit Suisse	(11.001)
4.694	Flex Ltd	Bank of America Merrill Lynch	(1.080)
25.571	Flex Ltd	JP Morgan	(8.950)
6.349	Flex Ltd	Credit Suisse	(2.222)
4.141	Flex Ltd	Deutsche Bank	(952)
8.981	Flex Ltd	Citibank	(7.005)
(10.921)	FLIR Systems Inc	Credit Suisse	4.041
(2.147)	FLIR Systems Inc	Deutsche Bank	1.245
(9.895)	FLIR Systems Inc	Bank of America Merrill Lynch	5.739
(16.133)	FLIR Systems Inc	Citibank	3.549
(7.419)	FLIR Systems Inc	JP Morgan	2.745
(2.211)	Flowers Foods Inc	Citibank	(1.459)
(1.543)	Flowers Foods Inc	Bank of America Merrill Lynch	(772)
(1.652)	Flowers Foods Inc	Credit Suisse	(3.354)
(1.261)	Flowers Foods Inc	Deutsche Bank	(631)
(9.787)	Flowers Foods Inc	JP Morgan	(19.868)
(9.519)	Flowserve Corp	Credit Suisse	(31.222)
(16.123)	Flowserve Corp	JP Morgan	(52.883)
(6.848)	Flowserve Corp	Bank of America Merrill Lynch	(24.379)
(3.891)	Flowserve Corp	Deutsche Bank	(13.852)
(21.430)	Flowserve Corp	Citibank	(57.861)
(9.337)	Fluor Corp	Citibank	(8.497)
(4.254)	Fluor Corp	Deutsche Bank	(12.337)
(7.750)	Fluor Corp	Bank of America Merrill Lynch	(22.475)
(6.187)	Fluor Corp	JP Morgan	(3.403)
(4.573)	FMC Corp	Bank of America Merrill Lynch	(5.396)
(500)	FMC Corp	Deutsche Bank	(590)
(3.079)	FMC Corp	Citibank	(400)
(20.022)	FNB Corp/PA	Credit Suisse	(26.829)
(64.352)	FNB Corp/PA	Deutsche Bank	(81.084)
(71.108)	FNB Corp/PA	Bank of America Merrill Lynch	(89.596)
(27.653)	FNB Corp/PA	Citibank	(24.335)
(48.835)	FNB Corp/PA	JP Morgan	(65.439)
(11.985)	FNF Group	Credit Suisse	(31.161)
(4.104)	FNF Group	Deutsche Bank	(2.668)
(17.801)	FNF Group	Citibank	(2.492)
(19.386)	FNF Group	JP Morgan	(50.404)
3.621	Foot Locker Inc	Citibank	12.384
11.775	Foot Locker Inc	JP Morgan	165.792
190	Foot Locker Inc	Deutsche Bank	2.424
17.286	Ford Motor Co	Bank of America Merrill Lynch	10.199
35.790	Ford Motor Co	Citibank	18.611
25.130	Ford Motor Co	Deutsche Bank	14.827
9.015	Ford Motor Co	Credit Suisse	4.778
5.700	Ford Motor Co	JP Morgan	3.021
(6.267)	Forest City Realty Trust Inc ‘A’ (Reit)	Bank of America Merrill Lynch	3.384
(8.468)	Forest City Realty Trust Inc ‘A’ (Reit)	Citibank	6.690
(7.337)	Forest City Realty Trust Inc ‘A’ (Reit)	Credit Suisse	5.209
(1.999)	Forest City Realty Trust Inc ‘A’ (Reit)	Deutsche Bank	1.079
(3.115)	Forest City Realty Trust Inc ‘A’ (Reit)	JP Morgan	2.212
13.861	Fortinet Inc	Bank of America Merrill Lynch	26.475
629	Fortinet Inc	JP Morgan	1.195
7.284	Fortinet Inc	Citibank	291

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.819	Fortinet Inc	Deutsche Bank	3.474
2.587	Fortive Corp	Credit Suisse	3.001
8.477	Fortive Corp	Citibank	16.361
2.893	Fortive Corp	Deutsche Bank	6.017
14.204	Fortive Corp	Bank of America Merrill Lynch	29.544
12.822	Fortive Corp	JP Morgan	14.874
2.310	Fortune Brands Home & Security Inc	JP Morgan	7.739
22	Fortune Brands Home & Security Inc	Credit Suisse	74
1.589	Fortune Brands Home & Security Inc	Deutsche Bank	5.418
1.182	Fortune Brands Home & Security Inc	Bank of America Merrill Lynch	4.031
1.306	Fortune Brands Home & Security Inc	Citibank	3.422
(5.581)	Frank’s International NV	Citibank	446
(285.404)	Frank’s International NV	JP Morgan	142.702
(341.409)	Frank’s International NV	Deutsche Bank	27.313
9.583	Franklin Resources Inc	Deutsche Bank	30.378
24.421	Franklin Resources Inc	Bank of America Merrill Lynch	77.415
5.240	Franklin Resources Inc	Citibank	11.633
16.903	Franklin Resources Inc	JP Morgan	10.860
20.586	Franklin Resources Inc	Credit Suisse	35.614
27.227	Freeport-McMoRan Inc	Credit Suisse	(21.918)
23.637	Freeport-McMoRan Inc	Deutsche Bank	10.046
3.519	Freeport-McMoRan Inc	Bank of America Merrill Lynch	1.496
24.747	Freeport-McMoRan Inc	Citibank	(4.578)
20.046	Fresh Del Monte Produce Inc	Bank of America Merrill Lynch	77.578
5.294	Fresh Del Monte Produce Inc	Citibank	16.994
9.301	Fresh Del Monte Produce Inc	Deutsche Bank	35.995
7.416	Fresh Del Monte Produce Inc	JP Morgan	17.724
546	Fresh Del Monte Produce Inc	Credit Suisse	1.305
(2.664)	Frontier Communications Corp	JP Morgan	(2.105)
(4.176)	FTI Consulting Inc	Deutsche Bank	(9.730)
(4.897)	FTI Consulting Inc	JP Morgan	(4.995)
(7.289)	FTI Consulting Inc	Citibank	(8.893)
1.458	Fulton Financial Corp	Credit Suisse	2.187
4.264	Fulton Financial Corp	Deutsche Bank	6.183
27.068	Fulton Financial Corp	Bank of America Merrill Lynch	39.249
10.118	Fulton Financial Corp	Citibank	12.142
13.402	Fulton Financial Corp	JP Morgan	20.103
14.757	GameStop Corp ‘A’	Credit Suisse	30.252
20.623	GameStop Corp ‘A’	Deutsche Bank	67.025
25.082	GameStop Corp ‘A’	JP Morgan	51.418
50.503	GameStop Corp ‘A’	Bank of America Merrill Lynch	164.135
41.779	GameStop Corp ‘A’	Citibank	78.545
179	Gaming and Leisure Properties Inc (Reit)	Citibank	(170)
179	Gaming and Leisure Properties Inc (Reit)	Deutsche Bank	(184)
7.936	Gaming and Leisure Properties Inc (Reit)	Credit Suisse	(16.824)
1.837	Gaming and Leisure Properties Inc (Reit)	JP Morgan	(3.894)
19.987	Gap Inc/The	Credit Suisse	136.911
14.763	Gap Inc/The	Deutsche Bank	82.968
29.997	Gap Inc/The	Citibank	100.490
10.779	Gap Inc/The	JP Morgan	73.836
31.852	Gap Inc/The	Bank of America Merrill Lynch	179.008
(689)	Garmin Ltd	Citibank	(648)
(7.383)	Garmin Ltd	JP Morgan	(20.820)
(6.285)	Gartner Inc	Deutsche Bank	(18.541)
(1.903)	Gartner Inc	JP Morgan	(2.740)
	Etats-Unis *suite*		
19.382	GATX Corp	Deutsche Bank	115.129
5.568	GATX Corp	Bank of America Merrill Lynch	33.074
16.347	GATX Corp	JP Morgan	65.388
14.742	GATX Corp	Citibank	50.565
2.250	GATX Corp	Credit Suisse	9.000
(133)	Generac Holdings Inc	Bank of America Merrill Lynch	110
(11.205)	General Electric Co	Citibank	(3.810)
(70.615)	General Electric Co	JP Morgan	115.102
(65.242)	General Electric Co	Bank of America Merrill Lynch	(15.006)
(110.284)	General Electric Co	Credit Suisse	179.763
1.525	General Mills Inc	Deutsche Bank	6.420
9.036	General Mills Inc	Bank of America Merrill Lynch	38.042
2.739	General Mills Inc	Citibank	8.464
9.170	General Motors Co	Credit Suisse	19.074
15.004	General Motors Co	Deutsche Bank	19.955
17.895	General Motors Co	Bank of America Merrill Lynch	23.800
37.797	General Motors Co	Citibank	(3.780)
44.509	General Motors Co	JP Morgan	92.579
(19.401)	Genesee & Wyoming Inc ‘A’	Bank of America Merrill Lynch	(121.450)
(29.864)	Genesee & Wyoming Inc ‘A’	Citibank	(109.601)
(517)	Genesee & Wyoming Inc ‘A’	JP Morgan	(1.742)
(4.690)	Genesee & Wyoming Inc ‘A’	Deutsche Bank	(29.359)
(12.980)	Genesee & Wyoming Inc ‘A’	Credit Suisse	(43.743)
7.110	Gentex Corp	Bank of America Merrill Lynch	11.874
8.784	Gentex Corp	Citibank	8.520
10.622	Gentex Corp	JP Morgan	14.446
2.959	Gentex Corp	Credit Suisse	4.024
(7.561)	Genuine Parts Co	Bank of America Merrill Lynch	(53.456)
(2)	Genuine Parts Co	Credit Suisse	(12)
(7.885)	Genuine Parts Co	Deutsche Bank	(55.747)
(2.812)	Genuine Parts Co	JP Morgan	(17.013)
(753)	Genworth Financial Inc ‘A’	Bank of America Merrill Lynch	(34)
(13.011)	Genworth Financial Inc ‘A’	Citibank	(325)
(6.835)	Genworth Financial Inc ‘A’	JP Morgan	(103)
(4.261)	GEO Group Inc/The (Reit)	Bank of America Merrill Lynch	(6.562)
(1.772)	GEO Group Inc/The (Reit)	Deutsche Bank	(2.729)
(281)	GEO Group Inc/The (Reit)	JP Morgan	141
(9.617)	GEO Group Inc/The (Reit)	Citibank	(5.386)
(5.261)	GEO Group Inc/The (Reit)	Credit Suisse	2.631
(23.855)	GGP Inc (Reit)	Bank of America Merrill Lynch	11.450
(6.073)	GGP Inc (Reit)	Credit Suisse	(9.778)
(11.251)	GGP Inc (Reit)	Citibank	(338)
(4.458)	GGP Inc (Reit)	Deutsche Bank	2.140
(15.122)	GGP Inc (Reit)	JP Morgan	(24.346)
18.606	Gilead Sciences Inc	Credit Suisse	24.002
6.433	Gilead Sciences Inc	Deutsche Bank	16.597
25.722	Gilead Sciences Inc	Bank of America Merrill Lynch	66.363
25.292	Gilead Sciences Inc	Citibank	39.708
17.948	Gilead Sciences Inc	JP Morgan	23.153
7.567	Glacier Bancorp Inc	Credit Suisse	27.468
2.268	Glacier Bancorp Inc	Citibank	5.919
1.816	Glacier Bancorp Inc	Deutsche Bank	6.392
(3.693)	Global Payments Inc	JP Morgan	7.940
(2.765)	Global Payments Inc	Credit Suisse	5.945
(1.755)	Global Payments Inc	Deutsche Bank	(193)
(1.392)	Global Payments Inc	Bank of America Merrill Lynch	(153)
(11.897)	Global Payments Inc	Citibank	34.858
(3.458)	Globus Medical Inc ‘A’	Deutsche Bank	(4.184)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(10.980)	Globus Medical Inc 'A'	JP Morgan	(71.699)
(13.148)	Globus Medical Inc 'A'	Bank of America Merrill Lynch	(15.909)
(6.244)	Globus Medical Inc 'A'	Citibank	(6.993)
1.026	GoDaddy Inc 'A'	Deutsche Bank	(10)
5.557	GoDaddy Inc 'A'	Citibank	(8.502)
6.571	GoDaddy Inc 'A'	Credit Suisse	5.782
33.606	GoDaddy Inc 'A'	Bank of America Merrill Lynch	(336)
2.204	GoDaddy Inc 'A'	JP Morgan	1.940
(2.433)	Goldman Sachs Group Inc/The	Deutsche Bank	(17.712)
(161)	Goldman Sachs Group Inc/The	Bank of America Merrill Lynch	(1.172)
(2.099)	Goldman Sachs Group Inc/The	JP Morgan	(7.640)
(2.148)	Goldman Sachs Group Inc/The	Citibank	(18.172)
7.285	Goodyear Tire & Rubber Co/The	Credit Suisse	24.186
18.573	Goodyear Tire & Rubber Co/The	JP Morgan	61.662
7.661	Goodyear Tire & Rubber Co/The	Bank of America Merrill Lynch	26.813
9.495	Goodyear Tire & Rubber Co/The	Citibank	17.756
4.941	Graco Inc	Bank of America Merrill Lynch	8.449
2.357	Graco Inc	Deutsche Bank	4.030
4.717	Graco Inc	JP Morgan	(11.226)
286	Graham Holdings Co 'B'	Citibank	4.376
189	Graham Holdings Co 'B'	Deutsche Bank	5.131
362	Graham Holdings Co 'B'	Bank of America Merrill Lynch	9.828
478	Graham Holdings Co 'B'	JP Morgan	8.341
988	Graham Holdings Co 'B'	Credit Suisse	17.241
(8.332)	Gramercy Property Trust (Reit)	Bank of America Merrill Lynch	1.750
(6.910)	Gramercy Property Trust (Reit)	Citibank	4.284
(456)	Gramercy Property Trust (Reit)	Credit Suisse	287
(13.368)	Gramercy Property Trust (Reit)	Deutsche Bank	2.807
(17.838)	Gramercy Property Trust (Reit)	JP Morgan	11.238
(10.761)	Grand Canyon Education Inc	Citibank	(56.818)
(4.923)	Grand Canyon Education Inc	Bank of America Merrill Lynch	(22.203)
(3.277)	Grand Canyon Education Inc	Deutsche Bank	(14.779)
989	Granite Point Mortgage Trust Inc (Reit)	Bank of America Merrill Lynch	99
671	Granite Point Mortgage Trust Inc (Reit)	Credit Suisse	362
2.239	Granite Point Mortgage Trust Inc (Reit)	Citibank	40.280
348	Granite Point Mortgage Trust Inc (Reit)	Deutsche Bank	35
1.687	Granite Point Mortgage Trust Inc (Reit)	JP Morgan	911
14.961	Graphic Packaging Holding Co	Deutsche Bank	(4.189)
14.682	Graphic Packaging Holding Co	JP Morgan	(4.258)
31.443	Graphic Packaging Holding Co	Bank of America Merrill Lynch	(8.804)
18.350	Graphic Packaging Holding Co	Citibank	5.689
23.389	Graphic Packaging Holding Co	Credit Suisse	(6.783)
4.605	Great Plains Energy Inc	Deutsche Bank	2.441
16.966	Great Plains Energy Inc	Bank of America Merrill Lynch	8.992
4.585	Great Plains Energy Inc	JP Morgan	2.613
(29.579)	Groupon Inc	Credit Suisse	(887)
	Etats-Unis *suite*		
(907)	Groupon Inc	Deutsche Bank	(363)
(10.223)	GrubHub Inc	Deutsche Bank	(31.691)
(8.500)	GrubHub Inc	Citibank	13.685
(23.110)	Guidewire Software Inc	Credit Suisse	166.854
(4.339)	Guidewire Software Inc	Deutsche Bank	24.732
(22.448)	Guidewire Software Inc	Citibank	185.869
(11.570)	Guidewire Software Inc	JP Morgan	83.535
(15.554)	Guidewire Software Inc	Bank of America Merrill Lynch	88.658
(11.254)	Gulfport Energy Corp	Deutsche Bank	1.576
(64.031)	Gulfport Energy Corp	JP Morgan	58.909
(4.099)	Gulfport Energy Corp	Bank of America Merrill Lynch	574
(43.825)	Gulfport Energy Corp	Citibank	(10.080)
(77.640)	Gulfport Energy Corp	Credit Suisse	71.429
5.663	H&R Block Inc	Bank of America Merrill Lynch	3.794
1.393	H&R Block Inc	Citibank	84
1.419	H&R Block Inc	Deutsche Bank	951
6.376	Haemonetics Corp	Citibank	(3.698)
5.653	Haemonetics Corp	JP Morgan	20.238
7.742	Haemonetics Corp	Bank of America Merrill Lynch	13.471
2.706	Haemonetics Corp	Credit Suisse	9.687
1.667	Haemonetics Corp	Deutsche Bank	2.901
(8.069)	Hain Celestial Group Inc/The	Credit Suisse	(55.273)
(10.860)	Hain Celestial Group Inc/The	Deutsche Bank	(54.734)
(17.535)	Hain Celestial Group Inc/The	Bank of America Merrill Lynch	(88.376)
(15.628)	Hain Celestial Group Inc/The	Citibank	(9.221)
9.054	Halliburton Co	JP Morgan	(28.248)
22.139	Halliburton Co	Bank of America Merrill Lynch	6.863
14.152	Halliburton Co	Deutsche Bank	4.387
3.941	Halliburton Co	Credit Suisse	(12.296)
2.623	Hancock Holding Co	Credit Suisse	13.508
1.063	Hancock Holding Co	Bank of America Merrill Lynch	4.252
1.786	Hancock Holding Co	JP Morgan	9.198
(4.075)	Hanesbrands Inc	JP Morgan	(4.809)
(2.933)	Hanesbrands Inc	Credit Suisse	(3.461)
(7.572)	Hanesbrands Inc	Citibank	(7.951)
(2.761)	Hanesbrands Inc	Bank of America Merrill Lynch	(4.638)
3.014	Hanover Insurance Group Inc/The	Citibank	8.680
5.065	Hanover Insurance Group Inc/The	JP Morgan	5.673
1.828	Hanover Insurance Group Inc/The	Deutsche Bank	256
2.998	Hanover Insurance Group Inc/The	Bank of America Merrill Lynch	420
3.918	Hanover Insurance Group Inc/The	Credit Suisse	4.388
(4.368)	Harley-Davidson Inc	Bank of America Merrill Lynch	(8.561)
(8.191)	Harley-Davidson Inc	Citibank	(14.334)
(4.503)	Harley-Davidson Inc	JP Morgan	(17.652)
(9.124)	Harley-Davidson Inc	Deutsche Bank	(17.883)
805	Harris Corp	Credit Suisse	1.763
1.528	Harris Corp	JP Morgan	3.346
1.621	Harris Corp	Bank of America Merrill Lynch	7.311
8.874	Hartford Financial Services Group Inc/The	Deutsche Bank	4.969
17.900	Hartford Financial Services Group Inc/The	JP Morgan	36.337
7.654	Hartford Financial Services Group Inc/The	Bank of America Merrill Lynch	4.286
6.029	Hartford Financial Services Group Inc/The	Citibank	8.742

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.510	Hasbro Inc	Credit Suisse	6.750
5.796	Hasbro Inc	Deutsche Bank	(7.361)
6.863	Hasbro Inc	Bank of America Merrill Lynch	(8.716)
3.250	Hasbro Inc	Citibank	(5.038)
2.950	Hasbro Inc	JP Morgan	13.187
11.068	Hawaiian Holdings Inc	Deutsche Bank	52.020
9.220	Hawaiian Holdings Inc	Bank of America Merrill Lynch	43.334
5.595	Hawaiian Holdings Inc	Citibank	18.464
9.146	Hawaiian Holdings Inc	JP Morgan	80.942
5.962	Hawaiian Holdings Inc	Credit Suisse	52.764
(3.820)	HB Fuller Co	Bank of America Merrill Lynch	(12.071)
(3.275)	HB Fuller Co	Citibank	(1.801)
(2.450)	HB Fuller Co	Credit Suisse	(4.092)
6.424	HCA Holdings Inc	Bank of America Merrill Lynch	57.302
49.875	HCA Holdings Inc	Citibank	338.152
9.028	HCA Holdings Inc	JP Morgan	45.050
9.629	HCA Holdings Inc	Deutsche Bank	85.891
(22.248)	HCP Inc (Reit)	Citibank	222
(11.635)	HCP Inc (Reit)	JP Morgan	3.374
(9.732)	HCP Inc (Reit)	Credit Suisse	2.822
(12.780)	HCP Inc (Reit)	Deutsche Bank	2.684
(11.363)	HCP Inc (Reit)	Bank of America Merrill Lynch	2.386
(12.054)	HD Supply Holdings INC	JP Morgan	(7.715)
4.655	Healthcare Realty Trust Inc (Reit)	Citibank	1.117
1.938	Healthcare Realty Trust Inc (Reit)	Bank of America Merrill Lynch	1.163
3.006	Healthcare Realty Trust Inc (Reit)	Credit Suisse	391
8.225	Healthcare Realty Trust Inc (Reit)	Deutsche Bank	4.935
62	Healthcare Realty Trust Inc (Reit)	JP Morgan	8
(2.593)	Healthcare Services Group Inc	Deutsche Bank	(3.526)
(11.886)	Healthcare Services Group Inc	Bank of America Merrill Lynch	(16.165)
(11.306)	Healthcare Services Group Inc	Citibank	(3.166)
(673)	Healthcare Services Group Inc	JP Morgan	922
(7.721)	Healthcare Services Group Inc	Credit Suisse	10.578
(13.281)	Healthcare Trust of America Inc ‘A’ (Reit)	Credit Suisse	(2.523)
(21.612)	Healthcare Trust of America Inc ‘A’ (Reit)	JP Morgan	(4.106)
(6.080)	Healthcare Trust of America Inc ‘A’ (Reit)	Deutsche Bank	(3.162)
(27.093)	Healthcare Trust of America Inc ‘A’ (Reit)	Bank of America Merrill Lynch	(14.088)
(2.567)	HealthEquity Inc	Bank of America Merrill Lynch	(4.261)
(42.062)	HealthEquity Inc	Citibank	(26.078)
(237)	HealthEquity Inc	Credit Suisse	(348)
(6.663)	HealthEquity Inc	Deutsche Bank	(11.061)
(5.776)	HealthEquity Inc	JP Morgan	(8.491)
359	HealthSouth Corp	Deutsche Bank	603
3.673	HealthSouth Corp	JP Morgan	1.322
22.352	HealthSouth Corp	Citibank	7.153
5.620	HealthSouth Corp	Bank of America Merrill Lynch	9.442
4.742	Heartland Express Inc	Deutsche Bank	10.195
24.887	Heartland Express Inc	JP Morgan	30.362
11.093	Heartland Express Inc	Bank of America Merrill Lynch	23.850
11.183	Heartland Express Inc	Citibank	17.334
20.377	Heartland Express Inc	Credit Suisse	24.860
(3.232)	HEICO Corp	JP Morgan	4.977
	Etats-Unis *suite*		
(1.142)	HEICO Corp ‘A’	Citibank	2.227
(717)	HEICO Corp ‘A’	Deutsche Bank	(394)
(3.947)	HEICO Corp ‘A’	Bank of America Merrill Lynch	(2.171)
(1.267)	HEICO Corp ‘A’	JP Morgan	2.661
2.102	Helen of Troy Ltd	Citibank	7.777
375	Helen of Troy Ltd	Deutsche Bank	1.388
530	Helen of Troy Ltd	JP Morgan	2.041
73	Helen of Troy Ltd	Credit Suisse	358
(3.735)	Helmerich & Payne Inc	JP Morgan	2.241
1.246	Henry Schein Inc	Deutsche Bank	3.950
4.025	Henry Schein Inc	Credit Suisse	4.589
6.828	Henry Schein Inc	Bank of America Merrill Lynch	21.645
3.556	Henry Schein Inc	Citibank	4.232
1.025	Henry Schein Inc	JP Morgan	1.169
2.888	Herman Miller Inc	Bank of America Merrill Lynch	7.653
17.854	Herman Miller Inc	JP Morgan	58.025
8.356	Herman Miller Inc	Credit Suisse	27.157
10.853	Herman Miller Inc	Deutsche Bank	28.760
6.547	Herman Miller Inc	Citibank	9.493
3.169	Hershey Co/The	Citibank	10.616
3.957	Hershey Co/The	JP Morgan	14.720
751	Hershey Co/The	Deutsche Bank	3.042
9.748	Hershey Co/The	Bank of America Merrill Lynch	39.479
1.446	Hershey Co/The	Credit Suisse	5.379
1.666	Hess Corp	Bank of America Merrill Lynch	3.365
15.318	Hess Corp	Citibank	34.312
3.365	Hess Corp	JP Morgan	(4.677)
1.135	Hess Corp	Credit Suisse	(1.578)
4.299	Hess Corp	Deutsche Bank	8.684
23.990	Hewlett Packard Enterprise Co	Credit Suisse	11.515
36.704	Hewlett Packard Enterprise Co	Deutsche Bank	31.565
13.331	Hewlett Packard Enterprise Co	Bank of America Merrill Lynch	11.465
12.722	Hewlett Packard Enterprise Co	JP Morgan	6.107
(2.498)	Hexcel Corp	Credit Suisse	(1.124)
(14.329)	Hexcel Corp	Bank of America Merrill Lynch	(30.234)
(5.324)	Hexcel Corp	Citibank	(7.400)
(4.252)	Hexcel Corp	Deutsche Bank	(8.972)
(7.641)	Hexcel Corp	JP Morgan	(3.438)
13.919	Highwoods Properties Inc (Reit)	Credit Suisse	(16.564)
12.124	Highwoods Properties Inc (Reit)	Deutsche Bank	(6.183)
2.470	Highwoods Properties Inc (Reit)	JP Morgan	(2.939)
21.222	Highwoods Properties Inc (Reit)	Bank of America Merrill Lynch	(10.823)
14.380	Highwoods Properties Inc (Reit)	Citibank	(6.759)
656	Hill-Rom Holdings Inc	Deutsche Bank	3.385
3.884	Hill-Rom Holdings Inc	Credit Suisse	20.430
3.543	Hill-Rom Holdings Inc	Bank of America Merrill Lynch	18.282
2.910	Hill-Rom Holdings Inc	Citibank	989
5.180	Hill-Rom Holdings Inc	JP Morgan	27.247
(104)	Hillenbrand Inc	Citibank	(192)
(3.972)	Hilltop Holdings Inc	Bank of America Merrill Lynch	(9.334)
(10.399)	Hilltop Holdings Inc	Credit Suisse	(28.909)
(7.681)	Hilltop Holdings Inc	Deutsche Bank	(18.050)
(16.465)	Hilltop Holdings Inc	JP Morgan	(45.773)
(2.740)	Hilton Grand Vacations Inc	Credit Suisse	7.425
(6.172)	Hilton Grand Vacations Inc	Deutsche Bank	9.011

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(36.101)	Hilton Grand Vacations Inc	Bank of America Merrill Lynch	52.707
(14.283)	Hilton Grand Vacations Inc	JP Morgan	38.707
(3.114)	Hilton Worldwide Holdings Inc	Bank of America Merrill Lynch	(10.370)
1.913	HollyFrontier Corp	Deutsche Bank	2.946
11.166	HollyFrontier Corp	Bank of America Merrill Lynch	17.196
5.976	HollyFrontier Corp	Citibank	239
10.344	HollyFrontier Corp	JP Morgan	21.826
8.490	Hologic Inc	JP Morgan	25.300
11.588	Hologic Inc	Citibank	19.004
6.415	Hologic Inc	Credit Suisse	19.117
874	Home BancShares Inc/AR	Bank of America Merrill Lynch	2.028
10.894	Home BancShares Inc/AR	Credit Suisse	28.107
1.308	Home BancShares Inc/AR	Citibank	2.237
100	Home BancShares Inc/AR	JP Morgan	258
2.478	Home Depot Inc/The	Credit Suisse	35.733
561	Home Depot Inc/The	Citibank	3.596
3.247	Home Depot Inc/The	Deutsche Bank	42.211
11.004	Home Depot Inc/The	Bank of America Merrill Lynch	143.052
4.559	Home Depot Inc/The	JP Morgan	65.741
(5.468)	Honeywell International Inc	Bank of America Merrill Lynch	(45.220)
(5.366)	Honeywell International Inc	Citibank	(30.318)
(55.920)	Hope Bancorp Inc	Bank of America Merrill Lynch	(77.170)
(15.326)	Hope Bancorp Inc	Citibank	(12.261)
(28.606)	Hope Bancorp Inc	Credit Suisse	(41.193)
(10.470)	Hope Bancorp Inc	Deutsche Bank	(14.449)
(39.607)	Hope Bancorp Inc	JP Morgan	(57.034)
(8.785)	Horizon Pharma Plc	Credit Suisse	(6.325)
(1.164)	Horizon Pharma Plc	Deutsche Bank	(1.152)
(42.812)	Horizon Pharma Plc	Citibank	(1.284)
(19.286)	Horizon Pharma Plc	JP Morgan	(13.886)
(3.991)	Hormel Foods Corp	Bank of America Merrill Lynch	(13.450)
(17.211)	Hormel Foods Corp	JP Morgan	(74.007)
(27.961)	Hormel Foods Corp	Deutsche Bank	(94.229)
(8.882)	Hormel Foods Corp	Citibank	(19.363)
(13.384)	Hormel Foods Corp	Credit Suisse	(57.551)
16.442	Host Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	(164)
16.315	Host Hotels & Resorts Inc (Reit)	Citibank	(489)
8.490	Host Hotels & Resorts Inc (Reit)	Credit Suisse	(3.736)
18.099	Host Hotels & Resorts Inc (Reit)	Deutsche Bank	(181)
(25)	Houghton Mifflin Harcourt Co	JP Morgan	(4)
(327)	Howard Hughes Corp/The	Bank of America Merrill Lynch	(755)
(3.119)	Howard Hughes Corp/The	Deutsche Bank	(7.205)
22.615	HP Inc	Deutsche Bank	3.166
75.266	HP Inc	Bank of America Merrill Lynch	10.537
22.628	HP Inc	Citibank	3.620
49.448	HP Inc	JP Morgan	3.956
4.642	HP Inc	Credit Suisse	371
1.925	HRG Group Inc	Credit Suisse	4.543
5.227	HRG Group Inc	Bank of America Merrill Lynch	16.099
6.265	HRG Group Inc	JP Morgan	14.785
(1.855)	Hubbell Inc	Credit Suisse	(5.101)
(5.116)	Hubbell Inc	Bank of America Merrill Lynch	(34.277)
7.431	HubSpot Inc	Credit Suisse	(32.696)
(5.293)	Hudson Pacific Properties Inc (Reit)	Deutsche Bank	(1.376)
	Etats-Unis *suite*		
(31.302)	Hudson Pacific Properties Inc (Reit)	Bank of America Merrill Lynch	(8.139)
(16.511)	Hudson Pacific Properties Inc (Reit)	Credit Suisse	(9.576)
1.961	Humana Inc	Bank of America Merrill Lynch	38.534
1.409	Humana Inc	Credit Suisse	13.315
679	Humana Inc	Deutsche Bank	13.342
8.328	Humana Inc	JP Morgan	78.700
(19.402)	Huntington Bancshares Inc/OH	Citibank	(18.432)
(13.664)	Huntington Bancshares Inc/OH	JP Morgan	(16.397)
(5.852)	Huntington Bancshares Inc/OH	Deutsche Bank	(5.735)
(30.091)	Huntington Bancshares Inc/OH	Bank of America Merrill Lynch	(29.489)
(25.033)	Huntington Bancshares Inc/OH	Credit Suisse	(30.040)
575	Huntington Ingalls Industries Inc	Bank of America Merrill Lynch	2.565
2.735	Huntington Ingalls Industries Inc	Citibank	16.273
2.594	Huntington Ingalls Industries Inc	JP Morgan	(30.972)
1.700	Huntington Ingalls Industries Inc	Credit Suisse	(20.298)
1.764	Huntington Ingalls Industries Inc	Deutsche Bank	7.867
4.902	Huntsman Corp	Credit Suisse	1.422
5.316	Huntsman Corp	Deutsche Bank	12.918
25.949	Huntsman Corp	Bank of America Merrill Lynch	63.056
30.588	Huntsman Corp	Citibank	31.200
5.899	Huntsman Corp	JP Morgan	1.711
760	IAC/InterActiveCorp	Credit Suisse	(2.546)
2.040	IAC/InterActiveCorp	Deutsche Bank	5.528
2.500	IAC/InterActiveCorp	Bank of America Merrill Lynch	6.775
7.211	IAC/InterActiveCorp	Citibank	(24.806)
6.595	IAC/InterActiveCorp	JP Morgan	(22.093)
(718)	Iberiabank Corp	Credit Suisse	(5.529)
(1.378)	Iberiabank Corp	JP Morgan	(10.611)
(979)	Iberiabank Corp	Deutsche Bank	(6.510)
(3.755)	Iberiabank Corp	Bank of America Merrill Lynch	(24.971)
(1.980)	Iberiabank Corp	Citibank	(10.395)
(1.112)	ICU Medical Inc	Bank of America Merrill Lynch	(6.950)
(3.425)	ICU Medical Inc	Credit Suisse	(83.056)
(444)	ICU Medical Inc	Deutsche Bank	(2.775)
(1.889)	ICU Medical Inc	JP Morgan	(45.808)
5.895	IDACORP Inc	Bank of America Merrill Lynch	9.314
5.563	IDACORP Inc	Citibank	12.072
3.522	IDACORP Inc	JP Morgan	12.080
4.132	IDACORP Inc	Deutsche Bank	6.529
4.847	IDEX Corp	Bank of America Merrill Lynch	29.130
3.959	IDEXX Laboratories Inc	Credit Suisse	13.619
1.332	IDEXX Laboratories Inc	Deutsche Bank	2.811
4.860	IDEXX Laboratories Inc	Citibank	(2.673)
4.777	IDEXX Laboratories Inc	JP Morgan	16.433
8.554	IDEXX Laboratories Inc	Bank of America Merrill Lynch	18.049
(39.069)	ILG Inc	Bank of America Merrill Lynch	45.320
(5.713)	ILG Inc	Credit Suisse	7.141
(10.086)	ILG Inc	Citibank	(2.219)
(5.428)	ILG Inc	Deutsche Bank	6.296
(15.942)	ILG Inc	JP Morgan	19.928

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.996	Illinois Tool Works Inc	Credit Suisse	16.906
800	Illinois Tool Works Inc	Deutsche Bank	8.216
4.351	Illinois Tool Works Inc	Citibank	28.281
1.708	Illinois Tool Works Inc	JP Morgan	14.467
14.881	Illinois Tool Works Inc	Bank of America Merrill Lynch	152.828
(652)	Illumina Inc	Deutsche Bank	(15.381)
(3.363)	Illumina Inc	JP Morgan	(59.895)
(1.164)	Illumina Inc	Credit Suisse	(20.731)
(8.313)	Illumina Inc	Citibank	(113.556)
(2.288)	INC Research Holdings Inc ‘A’	Deutsche Bank	(2.746)
(726)	Incyte Corp	Deutsche Bank	3.790
(1.278)	Incyte Corp	Bank of America Merrill Lynch	6.671
(3.459)	Incyte Corp	Citibank	(3.528)
(2.531)	Incyte Corp	JP Morgan	12.554
(1.133)	Incyte Corp	Credit Suisse	5.620
4.148	Ingersoll-Rand Plc	Credit Suisse	5.558
3.790	Ingersoll-Rand Plc	Deutsche Bank	13.871
5.515	Ingersoll-Rand Plc	Bank of America Merrill Lynch	20.185
13.702	Ingersoll-Rand Plc	Citibank	33.296
784	Ingersoll-Rand Plc	JP Morgan	1.051
(4.349)	Ingevity Corp	Credit Suisse	(23.224)
1.655	Ingredion Inc	Bank of America Merrill Lynch	9.599
2.506	Ingredion Inc	Citibank	10.024
7.326	Ingredion Inc	JP Morgan	51.648
2.228	Ingredion Inc	Credit Suisse	15.707
6.037	Ingredion Inc	Deutsche Bank	35.015
(3.965)	Insulet Corp	Bank of America Merrill Lynch	(13.322)
(1.045)	Insulet Corp	Deutsche Bank	(3.511)
(10.118)	Insulet Corp	Citibank	(12.344)
(15.987)	Integra LifeSciences Holdings Corp	Credit Suisse	(4.476)
(2.242)	Integra LifeSciences Holdings Corp	Deutsche Bank	(4.529)
(7.424)	Integra LifeSciences Holdings Corp	Bank of America Merrill Lynch	(14.996)
(11.420)	Integra LifeSciences Holdings Corp	Citibank	(13.133)
(102)	Integra LifeSciences Holdings Corp	JP Morgan	(29)
(7.092)	Integrated Device Technology Inc	Bank of America Merrill Lynch	7.021
(173)	Integrated Device Technology Inc	Credit Suisse	554
(1.779)	Integrated Device Technology Inc	Citibank	3.771
(11.448)	Integrated Device Technology Inc	Deutsche Bank	11.334
(7.259)	Integrated Device Technology Inc	JP Morgan	23.229
7.079	Intel Corp	Deutsche Bank	(6.867)
22.528	Intel Corp	Bank of America Merrill Lynch	(21.852)
2.262	Intel Corp	Citibank	(362)
2.942	Intel Corp	JP Morgan	(6.502)
(9.155)	Interactive Brokers Group Inc ‘A’	Citibank	(17.395)
(8.986)	Interactive Brokers Group Inc ‘A’	JP Morgan	(28.486)
(1.171)	Intercept Pharmaceuticals Inc	Bank of America Merrill Lynch	(1.253)
(7.127)	Intercept Pharmaceuticals Inc	JP Morgan	30.931
(4.911)	Intercept Pharmaceuticals Inc	Credit Suisse	21.314
(4.641)	Intercept Pharmaceuticals Inc	Deutsche Bank	(4.966)
(2.251)	Intercontinental Exchange Inc	Credit Suisse	(10.400)
(15.629)	Intercontinental Exchange Inc	Deutsche Bank	(63.766)
	Etats-Unis *suite*		
(16.896)	Intercontinental Exchange Inc	Bank of America Merrill Lynch	(68.936)
(12.941)	Intercontinental Exchange Inc	Citibank	(38.176)
1.884	InterDigital Inc/PA	Bank of America Merrill Lynch	9.232
2.564	InterDigital Inc/PA	JP Morgan	8.077
(3.477)	International Bancshares Corp	Credit Suisse	(10.431)
(3.940)	International Bancshares Corp	Deutsche Bank	(11.032)
(1.401)	International Bancshares Corp	JP Morgan	(4.203)
(4.018)	International Bancshares Corp	Bank of America Merrill Lynch	(11.250)
(2.602)	International Bancshares Corp	Citibank	(6.765)
3.283	International Business Machines Corp	Bank of America Merrill Lynch	23.473
3.242	International Business Machines Corp	JP Morgan	8.689
1.557	International Business Machines Corp	Credit Suisse	4.173
1.084	International Business Machines Corp	Deutsche Bank	7.751
871	International Business Machines Corp	Citibank	2.160
(426)	International Flavors & Fragrances Inc	Deutsche Bank	(2.846)
(518)	International Flavors & Fragrances Inc	Credit Suisse	(3.678)
(2.067)	International Flavors & Fragrances Inc	Bank of America Merrill Lynch	(13.808)
(2.599)	International Flavors & Fragrances Inc	JP Morgan	(18.453)
(3.276)	International Flavors & Fragrances Inc	Citibank	(11.957)
727	International Paper Co	Credit Suisse	291
6.739	International Paper Co	JP Morgan	2.696
2.961	International Paper Co	Bank of America Merrill Lynch	5.300
5.907	International Paper Co	Citibank	5.494
16.779	Interpublic Group of Cos Inc/The	Bank of America Merrill Lynch	24.833
16.529	Interpublic Group of Cos Inc/The	Citibank	20.000
(46.230)	InterXion Holding NV	JP Morgan	(22.190)
(21.344)	InterXion Holding NV	Deutsche Bank	(17.929)
(41.044)	InterXion Holding NV	Credit Suisse	(19.701)
(72.533)	InterXion Holding NV	Citibank	52.949
(14.442)	Intrexon Corp	Bank of America Merrill Lynch	(14.153)
(43.393)	Intrexon Corp	Deutsche Bank	(42.525)
(93.975)	Intrexon Corp	JP Morgan	203.926
942	Intuit Inc	Deutsche Bank	876
53	Intuit Inc	Credit Suisse	97
5.635	Intuit Inc	Bank of America Merrill Lynch	5.241
7.143	Intuit Inc	Citibank	22.572
7.171	Intuit Inc	JP Morgan	13.123
(165)	Intuitive Surgical Inc	JP Morgan	(337)
(375)	Intuitive Surgical Inc	Credit Suisse	(765)
(486)	Intuitive Surgical Inc	Deutsche Bank	(2.279)
(2.179)	Intuitive Surgical Inc	Bank of America Merrill Lynch	(10.220)
(2.538)	Intuitive Surgical Inc	Citibank	5.609
(2.944)	Invesco Ltd	Citibank	(2.856)
(13.102)	Invesco Mortgage Capital Inc (Reit)	Bank of America Merrill Lynch	(8.647)
(12.283)	Invesco Mortgage Capital Inc (Reit)	JP Morgan	(8.230)
11.933	Investors Bancorp Inc	Bank of America Merrill Lynch	7.219
5.852	Investors Bancorp Inc	JP Morgan	6.349
16.686	Investors Bancorp Inc	Citibank	3.754

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(64.138)	Invitation Homes Inc (Reit)	Bank of America Merrill Lynch	(57.718)
(9.424)	Invitation Homes Inc (Reit)	Credit Suisse	(3.342)
(7.442)	Invitation Homes Inc (Reit)	Deutsche Bank	(5.983)
(7.034)	Invitation Homes Inc (Reit)	JP Morgan	(2.501)
4.193	Ionis Pharmaceuticals Inc	Citibank	(2.935)
477	Ionis Pharmaceuticals Inc	Credit Suisse	(534)
(587)	IPG Photonics Corp	JP Morgan	(3.493)
(610)	IPG Photonics Corp	Deutsche Bank	(384)
(4.200)	IPG Photonics Corp	Citibank	49.308
(6.623)	IPG Photonics Corp	Bank of America Merrill Lynch	(4.172)
(2.573)	Iqvia Holdings Inc	Bank of America Merrill Lynch	4.040
(6.632)	Iqvia Holdings Inc	Citibank	11.142
(2.305)	Iqvia Holdings Inc	Deutsche Bank	277
(4.572)	Iqvia Holdings Inc	JP Morgan	11.201
10.845	iRobot Corp	Citibank	(22.558)
(8.986)	Iron Mountain Inc (Reit)	Deutsche Bank	(899)
(7.954)	Iron Mountain Inc (Reit)	Bank of America Merrill Lynch	(795)
(6.110)	Iron Mountain Inc (Reit)	Credit Suisse	855
(6.384)	Iron Mountain Inc (Reit)	Citibank	3.256
3.139	Itron Inc	Citibank	(5.650)
1.691	Itron Inc	JP Morgan	(5.411)
6.460	Itron Inc	Bank of America Merrill Lynch	(8.398)
(1.492)	ITT Inc	Bank of America Merrill Lynch	(6.684)
1.656	j2 Global Inc	JP Morgan	4.190
198	j2 Global Inc	Credit Suisse	501
9	j2 Global Inc	Deutsche Bank	53
218	j2 Global Inc	Citibank	536
8.199	Jabil Inc	Deutsche Bank	82
33.049	Jabil Inc	Citibank	(38.998)
35.746	Jabil Inc	JP Morgan	11.796
7.628	Jabil Inc	Bank of America Merrill Lynch	76
7.572	Jack Henry & Associates Inc	Bank of America Merrill Lynch	17.718
1.178	Jack Henry & Associates Inc	Deutsche Bank	2.757
3.756	Jack Henry & Associates Inc	Credit Suisse	3.080
6.569	Jack Henry & Associates Inc	Citibank	3.022
1.649	Jack Henry & Associates Inc	JP Morgan	1.352
5.749	Jack in the Box Inc	Citibank	(9.543)
12.993	Jack in the Box Inc	JP Morgan	(21.309)
5.963	Jack in the Box Inc	Bank of America Merrill Lynch	(25.760)
2.195	Jack in the Box Inc	Deutsche Bank	(9.482)
2.538	Jacobs Engineering Group Inc	Deutsche Bank	19.974
2.793	Jacobs Engineering Group Inc	Citibank	1.229
3.171	Jacobs Engineering Group Inc	JP Morgan	13.001
1.845	Jacobs Engineering Group Inc	Bank of America Merrill Lynch	14.520
1.985	Jacobs Engineering Group Inc	Credit Suisse	8.139
(146.619)	Jagged Peak Energy Inc	Deutsche Bank	(133.423)
(23.514)	Jagged Peak Energy Inc	Credit Suisse	(7.524)
(46.845)	Jagged Peak Energy Inc	JP Morgan	(14.990)
(19.813)	Janus Henderson Group Plc	Credit Suisse	(44.183)
(2.829)	Janus Henderson Group Plc	Deutsche Bank	(622)
(24.671)	Janus Henderson Group Plc	Citibank	(11.595)
(838)	Jazz Pharmaceuticals Plc	Deutsche Bank	(3.402)
(3.464)	Jazz Pharmaceuticals Plc	Credit Suisse	(6.339)
(1.090)	Jazz Pharmaceuticals Plc	JP Morgan	(1.995)
(5.702)	Jazz Pharmaceuticals Plc	Citibank	(1.083)
(643)	JB Hunt Transport Services Inc	Deutsche Bank	(5.247)
(8.987)	JB Hunt Transport Services Inc	Credit Suisse	(47.991)
(4.706)	JB Hunt Transport Services Inc	Bank of America Merrill Lynch	(38.401)
	Etats-Unis *suite*		
(5.037)	JB Hunt Transport Services Inc	Citibank	(28.661)
10.797	JBG SMITH Properties (Reit)	Bank of America Merrill Lynch	8.206
(9.783)	JBG SMITH Properties (Reit)	Credit Suisse	(6.457)
(48.315)	JELD-WEN Holding Inc	Deutsche Bank	(226.114)
(2.914)	JELD-WEN Holding Inc	JP Morgan	(9.471)
(2.092)	JM Smucker Co/The	JP Morgan	(32.928)
(6.650)	JM Smucker Co/The	Bank of America Merrill Lynch	(83.857)
(2.926)	JM Smucker Co/The	Citibank	(18.785)
(877)	JM Smucker Co/The	Deutsche Bank	(11.059)
(11.261)	John Bean Technologies Corp	Bank of America Merrill Lynch	(101.349)
(11.290)	John Bean Technologies Corp	Citibank	(41.773)
(1.024)	John Bean Technologies Corp	JP Morgan	(11.008)
(7.263)	John Bean Technologies Corp	Credit Suisse	(78.077)
(6.751)	John Bean Technologies Corp	Deutsche Bank	(60.759)
1.013	John Wiley & Sons Inc ‘A’	Bank of America Merrill Lynch	3.748
10.231	John Wiley & Sons Inc ‘A’	Citibank	20.974
1.569	John Wiley & Sons Inc ‘A’	Deutsche Bank	5.805
2.945	John Wiley & Sons Inc ‘A’	JP Morgan	10.749
13.528	Johnson & Johnson	Bank of America Merrill Lynch	5.817
9.570	Johnson & Johnson	Citibank	21.437
(576)	Jones Lang LaSalle Inc	Citibank	(2.292)
530	JPMorgan Chase & Co	Citibank	3.032
952	JPMorgan Chase & Co	Deutsche Bank	5.874
9.701	JPMorgan Chase & Co	Bank of America Merrill Lynch	59.855
2.348	JPMorgan Chase & Co	Credit Suisse	15.779
12.816	Juniper Networks Inc	Deutsche Bank	29.989
39.627	Juniper Networks Inc	Credit Suisse	138.694
58.244	Juniper Networks Inc	Bank of America Merrill Lynch	136.291
9.579	Juniper Networks Inc	Citibank	12.261
21.009	Juniper Networks Inc	JP Morgan	73.531
(8.744)	Juno Therapeutics Inc	Credit Suisse	9.618
(1.405)	Juno Therapeutics Inc	Deutsche Bank	3.569
(26.800)	Juno Therapeutics Inc	JP Morgan	(272.824)
(143)	Kansas City Southern	Credit Suisse	(636)
(346)	Kansas City Southern	Deutsche Bank	(2.775)
(7.985)	Kansas City Southern	Bank of America Merrill Lynch	(64.040)
(5.117)	Kansas City Southern	Citibank	(21.696)
(1.192)	Kansas City Southern	JP Morgan	(5.304)
2.796	KAR Auction Services Inc	Deutsche Bank	5.983
14.916	KAR Auction Services Inc	Bank of America Merrill Lynch	31.920
952	KAR Auction Services Inc	Citibank	1.314
2.207	KAR Auction Services Inc	JP Morgan	1.964
9.918	KAR Auction Services Inc	Credit Suisse	8.827
(530)	KBR Inc	Credit Suisse	1.044
7.555	Kellogg Co	Bank of America Merrill Lynch	24.554
5.242	Kellogg Co	Citibank	11.952
5.932	Kellogg Co	Deutsche Bank	19.279
1.705	Kellogg Co	JP Morgan	7.110
9.513	Kellogg Co	Credit Suisse	39.669
(7.098)	Kemper Corp	JP Morgan	(31.231)
(1.759)	Kemper Corp	Credit Suisse	(7.740)
(4.679)	Kemper Corp	Deutsche Bank	(14.037)
(8.188)	Kemper Corp	Citibank	(5.732)
(8.137)	Kemper Corp	Bank of America Merrill Lynch	(24.411)
468	Kennametal Inc	Deutsche Bank	1.601
4.393	Kennametal Inc	Bank of America Merrill Lynch	15.024
20.133	Kennametal Inc	Citibank	27.985
5.861	Kennametal Inc	JP Morgan	5.099

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
581	Kennametal Inc	Credit Suisse	505
(14.331)	Kennedy-Wilson Holdings Inc	JP Morgan	3.941
(25.565)	Kennedy-Wilson Holdings Inc	Bank of America Merrill Lynch	(17.256)
(24.059)	Kennedy-Wilson Holdings Inc	Citibank	5.413
(24.445)	Kennedy-Wilson Holdings Inc	Deutsche Bank	(16.500)
(14.062)	Kennedy-Wilson Holdings Inc	Credit Suisse	3.867
(9.131)	KeyCorp	Citibank	(9.222)
(627)	KeyCorp	Deutsche Bank	(646)
(7.337)	KeyCorp	JP Morgan	(9.098)
(2.606)	KeyCorp	Bank of America Merrill Lynch	(2.684)
(2.281)	KeyCorp	Credit Suisse	(2.828)
(20.533)	Keysight Technologies Inc	Deutsche Bank	13.962
(12.229)	Keysight Technologies Inc	Bank of America Merrill Lynch	8.316
(21.706)	Keysight Technologies Inc	Citibank	49.707
(13.244)	Keysight Technologies Inc	JP Morgan	32.978
(743)	Keysight Technologies Inc	Credit Suisse	1.850
(7.588)	Kilroy Realty Corp (Reit)	Credit Suisse	(10.775)
(5.895)	Kilroy Realty Corp (Reit)	Deutsche Bank	(16.860)
(8.682)	Kilroy Realty Corp (Reit)	Citibank	(2.778)
(5.232)	Kilroy Realty Corp (Reit)	Bank of America Merrill Lynch	(14.964)
(3.431)	Kilroy Realty Corp (Reit)	JP Morgan	(4.872)
2.252	Kimberly-Clark Corp	JP Morgan	13.197
1.548	Kimberly-Clark Corp	Deutsche Bank	8.762
1.212	Kimberly-Clark Corp	Credit Suisse	7.102
4.930	Kimberly-Clark Corp	Bank of America Merrill Lynch	27.904
2.039	Kimberly-Clark Corp	Citibank	6.199
(19.375)	Kimco Realty Corp (Reit)	Citibank	3.778
(12.329)	Kimco Realty Corp (Reit)	Deutsche Bank	6.349
(7.157)	Kimco Realty Corp (Reit)	JP Morgan	2.469
(37.943)	Kimco Realty Corp (Reit)	Bank of America Merrill Lynch	19.541
(21.305)	Kinder Morgan Inc/DE	JP Morgan	21.305
(27.144)	Kinder Morgan Inc/DE	Bank of America Merrill Lynch	814
(41.711)	Kinder Morgan Inc/DE	Citibank	4.171
(34.481)	Kinder Morgan Inc/DE	Credit Suisse	34.481
(11.746)	Kinder Morgan Inc/DE	Deutsche Bank	352
(4.623)	Kirby Corp	Credit Suisse	(4.854)
(2.626)	Kirby Corp	Deutsche Bank	(11.554)
(23.328)	Kirby Corp	Bank of America Merrill Lynch	(102.643)
(6.352)	Kirby Corp	Citibank	(16.515)
(3.236)	Kirby Corp	JP Morgan	(3.398)
(22.972)	Kite Realty Group Trust (Reit)	Credit Suisse	(17.459)
(651)	Kite Realty Group Trust (Reit)	Deutsche Bank	(404)
(7.939)	Kite Realty Group Trust (Reit)	Bank of America Merrill Lynch	(4.922)
(29.160)	Kite Realty Group Trust (Reit)	Citibank	(8.456)
(37.167)	Knight-Swift Transportation Holdings Inc	Deutsche Bank	(152.385)
(50)	Knowles Corp	Bank of America Merrill Lynch	(7)
(5.085)	Knowles Corp	Credit Suisse	763
(1.293)	Knowles Corp	Deutsche Bank	(168)
(6.793)	Knowles Corp	Citibank	4.619
(97.497)	Kosmos Energy Ltd	Citibank	(4.875)
(55.240)	Kosmos Energy Ltd	JP Morgan	12.705
(4.521)	Kosmos Energy Ltd	Credit Suisse	1.040
(36.950)	Kosmos Energy Ltd	Deutsche Bank	(8.129)
(14.361)	Kraft Heinz Co/The	Bank of America Merrill Lynch	(41.072)
(15.682)	Kraft Heinz Co/The	Credit Suisse	(32.305)
(16.606)	Kraft Heinz Co/The	Deutsche Bank	(47.493)
(20.167)	Kraft Heinz Co/The	JP Morgan	(41.544)
(22.106)	Kraft Heinz Co/The	Citibank	(40.233)
	Etats-Unis *suite*		
6.672	Kroger Co/The	Bank of America Merrill Lynch	39.165
12.269	Kroger Co/The	Citibank	53.247
6.994	Kroger Co/The	JP Morgan	39.376
11.168	Kroger Co/The	Deutsche Bank	65.556
12.030	Kronos Worldwide Inc	Bank of America Merrill Lynch	15.278
(6.007)	L Brands Inc	Bank of America Merrill Lynch	(33.819)
(1.110)	L Brands Inc	Citibank	(6.760)
(5.961)	L Brands Inc	Credit Suisse	(44.767)
(2.734)	L Brands Inc	Deutsche Bank	(15.392)
(4.053)	L Brands Inc	JP Morgan	(30.438)
4.413	L3 Technologies Inc	Citibank	35.216
2.889	L3 Technologies Inc	Bank of America Merrill Lynch	40.706
695	L3 Technologies Inc	JP Morgan	7.040
725	L3 Technologies Inc	Credit Suisse	7.344
686	L3 Technologies Inc	Deutsche Bank	9.666
356	Laboratory Corp of America Holdings	Bank of America Merrill Lynch	2.503
1.550	Laboratory Corp of America Holdings	Citibank	6.960
3.051	Laboratory Corp of America Holdings	Deutsche Bank	21.449
3.850	Laboratory Corp of America Holdings	JP Morgan	17.749
6.751	Lam Research Corp	Bank of America Merrill Lynch	(85.468)
12.237	Lam Research Corp	Citibank	(244.373)
209	Lam Research Corp	JP Morgan	(3.352)
4.421	Lam Research Corp	Credit Suisse	(70.913)
1.330	Lam Research Corp	Deutsche Bank	(16.838)
1.549	Lamar Advertising Co ‘A’ (Reit)	Credit Suisse	(4.461)
1.935	Lamar Advertising Co ‘A’ (Reit)	Bank of America Merrill Lynch	(3.115)
3.569	Lamar Advertising Co ‘A’ (Reit)	Citibank	(5.318)
4.869	Lamar Advertising Co ‘A’ (Reit)	JP Morgan	(14.023)
4.348	Lamb Weston Holdings Inc	Deutsche Bank	5.305
7.866	Lamb Weston Holdings Inc	JP Morgan	12.350
3.869	Lamb Weston Holdings Inc	Citibank	(1.122)
13.453	Lamb Weston Holdings Inc	Bank of America Merrill Lynch	16.413
5.229	Lamb Weston Holdings Inc	Credit Suisse	8.210
1.471	Lancaster Colony Corp	Bank of America Merrill Lynch	12.915
3.027	Lancaster Colony Corp	Citibank	16.225
1.446	Lancaster Colony Corp	Credit Suisse	10.050
480	Lancaster Colony Corp	Deutsche Bank	4.214
3.261	Lancaster Colony Corp	JP Morgan	22.664
5.071	Landstar System Inc	Citibank	23.834
1.774	Landstar System Inc	Credit Suisse	8.072
1.839	Landstar System Inc	Deutsche Bank	14.160
3.495	Landstar System Inc	JP Morgan	15.902
8.077	Landstar System Inc	Bank of America Merrill Lynch	62.193
(19.785)	Laredo Petroleum Inc	Deutsche Bank	(12.662)
(21.798)	Laredo Petroleum Inc	Bank of America Merrill Lynch	(13.951)
(47.628)	Laredo Petroleum Inc	Citibank	(23.338)
(26.008)	Laredo Petroleum Inc	JP Morgan	1.040
(17.888)	Laredo Petroleum Inc	Credit Suisse	716
(5.350)	Las Vegas Sands Corp	Deutsche Bank	(8.453)
(22.815)	Las Vegas Sands Corp	Bank of America Merrill Lynch	(36.048)
(15.370)	Las Vegas Sands Corp	Citibank	(1.998)
(4.048)	LaSalle Hotel Properties (Reit)	Bank of America Merrill Lynch	(121)
(2.791)	LaSalle Hotel Properties (Reit)	Citibank	223
(1.486)	LCI Industries	Bank of America Merrill Lynch	(22.959)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(1.961)	LCI Industries	Credit Suisse	(30.003)
(5.666)	LCI Industries	Citibank	(46.178)
(4.902)	LCI Industries	Deutsche Bank	(75.736)
2.803	Lear Corp	Credit Suisse	14.492
2.903	Lear Corp	Deutsche Bank	20.147
19.740	Lear Corp	Bank of America Merrill Lynch	136.996
7.794	Lear Corp	JP Morgan	40.295
6.953	Lear Corp	Citibank	26.908
(3.299)	Legg Mason Inc	Bank of America Merrill Lynch	(6.433)
(4.666)	Legg Mason Inc	JP Morgan	(9.519)
8.387	Leggett & Platt Inc	Citibank	16.690
2.377	Leggett & Platt Inc	JP Morgan	6.941
(1.565)	Leidos Holdings Inc	JP Morgan	(908)
(7.255)	Leidos Holdings Inc	Citibank	(12.334)
(513)	Leidos Holdings Inc	Deutsche Bank	(518)
220	LendingTree Inc	Citibank	319
(2.876)	Lennar Corp ‘A’	Deutsche Bank	(13.057)
(30.130)	Lennar Corp ‘A’	Bank of America Merrill Lynch	(136.790)
(10.335)	Lennar Corp ‘A’	Citibank	(20.153)
(7.722)	Lennar Corp ‘A’	JP Morgan	(30.888)
(5.154)	Lennar Corp ‘A’	Credit Suisse	(20.616)
(603)	Lennar Corp ‘B’	Bank of America Merrill Lynch	(30.880)
(103)	Lennar Corp ‘B’	Credit Suisse	(5.275)
(206)	Lennar Corp ‘B’	Citibank	(10.549)
(57)	Lennar Corp ‘B’	Deutsche Bank	(2.919)
(155)	Lennar Corp ‘B’	JP Morgan	(7.938)
1.878	Lennox International Inc	Deutsche Bank	27.794
3.465	Lennox International Inc	Credit Suisse	44.768
4.284	Lennox International Inc	JP Morgan	55.349
2.193	Lennox International Inc	Bank of America Merrill Lynch	32.456
1.550	Lennox International Inc	Citibank	15.454
(30.258)	Leucadia National Corp	JP Morgan	(14.524)
(5.044)	Lexington Realty Trust (Reit)	Bank of America Merrill Lynch	(252)
(2.091)	Lexington Realty Trust (Reit)	Credit Suisse	(188)
(7.021)	Lexington Realty Trust (Reit)	Deutsche Bank	(351)
(11.679)	Lexington Realty Trust (Reit)	JP Morgan	(1.051)
(32.535)	Lexington Realty Trust (Reit)	Citibank	3.254
(4.785)	Liberty Broadband Corp ‘C’	Credit Suisse	7.608
(5.465)	Liberty Broadband Corp ‘C’	Deutsche Bank	15.247
(15.189)	Liberty Broadband Corp ‘C’	Bank of America Merrill Lynch	42.377
(11.739)	Liberty Broadband Corp ‘C’	Citibank	34.160
(2.286)	Liberty Expedia Holdings Inc ‘A’	Bank of America Merrill Lynch	(274)
(4.375)	Liberty Expedia Holdings Inc ‘A’	JP Morgan	(4.025)
(3.049)	Liberty Expedia Holdings Inc ‘A’	Deutsche Bank	(366)
(9.882)	Liberty Expedia Holdings Inc ‘A’	Citibank	17.985
(7.918)	Liberty Expedia Holdings Inc ‘A’	Credit Suisse	(7.285)
(3.077)	Liberty Global Plc ‘A’	Deutsche Bank	(6.062)
(15.813)	Liberty Global Plc ‘A’	Citibank	(22.138)
(3.000)	Liberty Global Plc ‘A’	Credit Suisse	(6.720)
(7.615)	Liberty Global Plc ‘A’	JP Morgan	6.260
(3.793)	Liberty Global Plc LiLAC ‘C’	Credit Suisse	3.603
(23.169)	Liberty Global Plc LiLAC ‘C’	Deutsche Bank	28.498
(33.441)	Liberty Global Plc LiLAC ‘C’	Citibank	23.743
(36.814)	Liberty Global Plc LiLAC ‘C’	JP Morgan	123.954
(7.343)	Liberty Interactive Corp QVC Group ‘A’	Citibank	1.762
(7.938)	Liberty Interactive Corp QVC Group ‘A’	JP Morgan	(25.084)
	Etats-Unis *suite*		
(2.857)	Liberty Interactive Corp QVC Group ‘A’	Bank of America Merrill Lynch	(3.228)
(6.431)	Liberty Media Corp-Liberty Formula One ‘C’	Deutsche Bank	(7.331)
(1.966)	Liberty Media Corp-Liberty Formula One ‘C’	JP Morgan	492
(3.678)	Liberty Media Corp-Liberty SiriusXM ‘C’	Citibank	147
13.682	Liberty Property Trust (Reit)	Bank of America Merrill Lynch	6.567
19.068	Liberty Property Trust (Reit)	Citibank	(9.534)
10.842	Liberty Property Trust (Reit)	JP Morgan	(976)
6.737	Liberty Property Trust (Reit)	Credit Suisse	(606)
8.657	Liberty Property Trust (Reit)	Deutsche Bank	4.155
(4.329)	Liberty Ventures ‘A’	Deutsche Bank	1.255
(7.033)	Liberty Ventures ‘A’	Credit Suisse	4.993
(7.713)	Liberty Ventures ‘A’	Bank of America Merrill Lynch	2.237
(10.288)	Liberty Ventures ‘A’	Citibank	23.045
(18.494)	Liberty Ventures ‘A’	JP Morgan	13.131
(3.350)	Life Storage Inc (Reit)	Bank of America Merrill Lynch	(7.906)
(4.498)	Life Storage Inc (Reit)	Credit Suisse	(4.903)
(1.055)	Life Storage Inc (Reit)	Deutsche Bank	(2.490)
(3.299)	Life Storage Inc (Reit)	Citibank	(2.771)
1.916	LifePoint Health Inc	Deutsche Bank	9.005
8.662	LifePoint Health Inc	Bank of America Merrill Lynch	40.711
5.628	LifePoint Health Inc	JP Morgan	15.477
11.545	LifePoint Health Inc	Citibank	34.058
7.109	LifePoint Health Inc	Credit Suisse	19.550
(839)	Ligand Pharmaceuticals Inc	Credit Suisse	13.055
2.629	Lincoln Electric Holdings Inc	Bank of America Merrill Lynch	11.646
9.023	Lincoln Electric Holdings Inc	Citibank	23.550
9.498	Lincoln Electric Holdings Inc	JP Morgan	29.349
6.578	Lincoln Electric Holdings Inc	Deutsche Bank	29.141
5.269	Lincoln Electric Holdings Inc	Credit Suisse	16.281
16.316	Lincoln National Corp	Bank of America Merrill Lynch	44.380
10.616	Lincoln National Corp	Citibank	32.697
1.641	Lincoln National Corp	JP Morgan	2.199
3.144	Lincoln National Corp	Credit Suisse	4.213
13.718	Lincoln National Corp	Deutsche Bank	37.313
(12.962)	Lions Gate Entertainment Corp ‘B’	JP Morgan	(55.737)
(3.862)	Lions Gate Entertainment Corp ‘B’	Bank of America Merrill Lynch	(12.976)
(2.005)	Lions Gate Entertainment Corp ‘B’	Credit Suisse	(8.622)
(4.099)	Lions Gate Entertainment Corp ‘B’	Citibank	(5.657)
(10.768)	Lions Gate Entertainment Corp ‘B’	Deutsche Bank	(36.180)
(2.524)	Lithia Motors Inc ‘A’	JP Morgan	(9.061)
(948)	Lithia Motors Inc ‘A’	Credit Suisse	(3.403)
(718)	Lithia Motors Inc ‘A’	Deutsche Bank	(2.771)
(2.363)	Lithia Motors Inc ‘A’	Bank of America Merrill Lynch	(9.121)
(3.252)	Lithia Motors Inc ‘A’	Citibank	(10.016)
(474)	Littelfuse Inc	Bank of America Merrill Lynch	(1.559)
(1.790)	LivaNova Plc	Deutsche Bank	(9.773)
(5.159)	LivaNova Plc	Credit Suisse	(36.010)
(12.776)	LivaNova Plc	Citibank	(21.464)
(8.144)	LivaNova Plc	JP Morgan	(56.845)
6.043	Live Nation Entertainment Inc	Deutsche Bank	604
(29.825)	LKQ Corp	Bank of America Merrill Lynch	(61.141)
(51.856)	LKQ Corp	Citibank	(54.967)
(6.911)	LKQ Corp	JP Morgan	(15.826)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(7.774)	LKQ Corp	Credit Suisse	(17.802)
(8.190)	LKQ Corp	Deutsche Bank	(16.790)
(12.672)	Loews Corp	Citibank	(11.912)
(50)	LogMeIn Inc	Deutsche Bank	(98)
(2.935)	LogMeIn Inc	Bank of America Merrill Lynch	(5.723)
(1.836)	LogMeIn Inc	JP Morgan	3.947
(316)	LogMeIn Inc	Credit Suisse	679
4.662	Louisiana-Pacific Corp	Deutsche Bank	7.459
13.591	Louisiana-Pacific Corp	Bank of America Merrill Lynch	21.746
48.111	Louisiana-Pacific Corp	Citibank	31.272
21.214	Louisiana-Pacific Corp	JP Morgan	20.153
5.744	Lowe's Cos Inc	Citibank	26.767
3.145	Lowe's Cos Inc	Bank of America Merrill Lynch	18.398
5.384	Lowe's Cos Inc	JP Morgan	33.004
389	Lowe's Cos Inc	Deutsche Bank	2.276
3.553	LPL Financial Holdings Inc	Bank of America Merrill Lynch	12.826
6.411	LPL Financial Holdings Inc	Credit Suisse	10.706
808	LPL Financial Holdings Inc	Deutsche Bank	2.917
6.689	LPL Financial Holdings Inc	Citibank	15.786
403	LPL Financial Holdings Inc	JP Morgan	673
(15.110)	Lululemon Athletica Inc	Citibank	(10.426)
(8.547)	Lululemon Athletica Inc	JP Morgan	(50.000)
(6.178)	Lululemon Athletica Inc	Bank of America Merrill Lynch	(15.939)
(5.729)	Lumentum Holdings Inc	JP Morgan	17.760
(6.465)	Lumentum Holdings Inc	Citibank	38.790
(14.848)	Lumentum Holdings Inc	Bank of America Merrill Lynch	32.666
(4.871)	Lumentum Holdings Inc	Deutsche Bank	10.716
17.063	LyondellBasell Industries NV 'A'	Deutsche Bank	44.534
7.358	LyondellBasell Industries NV 'A'	Bank of America Merrill Lynch	19.204
6.751	LyondellBasell Industries NV 'A'	Citibank	11.409
9.877	LyondellBasell Industries NV 'A'	JP Morgan	(7.408)
27.400	LyondellBasell Industries NV 'A'	Credit Suisse	(20.550)
(1.051)	M&T Bank Corp	Bank of America Merrill Lynch	(7.883)
(4.415)	M&T Bank Corp	Citibank	(38.852)
(174)	M&T Bank Corp	JP Morgan	(1.307)
(15.316)	Macerich Co/The (Reit)	Bank of America Merrill Lynch	1.225
(2.945)	Macerich Co/The (Reit)	Citibank	(736)
15.991	Mack-Cali Realty Corp (Reit)	Credit Suisse	11.673
804	Mack-Cali Realty Corp (Reit)	Citibank	(24)
204	Mack-Cali Realty Corp (Reit)	JP Morgan	149
1.022	Mack-Cali Realty Corp (Reit)	Bank of America Merrill Lynch	(143)
(8.641)	MACOM Technology Solutions Holdings Inc	Credit Suisse	50.031
(21.139)	MACOM Technology Solutions Holdings Inc	JP Morgan	122.395
(22.731)	MACOM Technology Solutions Holdings Inc	Citibank	24.095
(27.050)	MACOM Technology Solutions Holdings Inc	Deutsche Bank	(50.313)
(133)	Macquarie Infrastructure Corp	Credit Suisse	250
(16.150)	Macquarie Infrastructure Corp	Bank of America Merrill Lynch	(27.455)
(16.749)	Macquarie Infrastructure Corp	Citibank	(14.404)
(15.189)	Macquarie Infrastructure Corp	JP Morgan	28.555
(11.198)	Macquarie Infrastructure Corp	Deutsche Bank	(19.037)
17.501	Macy's Inc	Credit Suisse	124.782
	Etats-Unis *suite*		
33.904	Macy's Inc	Deutsche Bank	160.027
10.251	Macy's Inc	Bank of America Merrill Lynch	48.385
26.624	Macy's Inc	Citibank	108.360
26.063	Macy's Inc	JP Morgan	185.829
2.121	Madison Square Garden Co/The 'A'	JP Morgan	(28.761)
1.231	Madison Square Garden Co/The 'A'	Credit Suisse	(16.692)
1.130	Madison Square Garden Co/The 'A'	Deutsche Bank	(6.418)
13	Madison Square Garden Co/The 'A'	Bank of America Merrill Lynch	(74)
3.864	Magellan Health Inc	JP Morgan	8.501
4.566	Magellan Health Inc	Bank of America Merrill Lynch	18.949
4.183	Magellan Health Inc	Credit Suisse	9.203
1.173	Magellan Health Inc	Deutsche Bank	4.868
(1.878)	Mallinckrodt Plc	Citibank	(1.784)
(4.398)	Mallinckrodt Plc	Credit Suisse	58.933
(566)	Mallinckrodt Plc	Deutsche Bank	5.219
1.931	Manhattan Associates Inc	Deutsche Bank	5.233
4.600	Manhattan Associates Inc	Citibank	2.438
4.593	Manhattan Associates Inc	JP Morgan	11.391
6.137	Manhattan Associates Inc	Bank of America Merrill Lynch	16.631
8.560	ManpowerGroup Inc	Bank of America Merrill Lynch	41.259
4.482	ManpowerGroup Inc	JP Morgan	17.480
8.394	ManpowerGroup Inc	Credit Suisse	32.737
5.645	ManpowerGroup Inc	Deutsche Bank	27.209
5.119	ManpowerGroup Inc	Citibank	9.675
14.251	Marathon Oil Corp	Citibank	2.280
25.619	Marathon Oil Corp	Bank of America Merrill Lynch	6.405
35.215	Marathon Oil Corp	JP Morgan	15.255
7.950	Marathon Oil Corp	Credit Suisse	(5.645)
12.193	Marathon Oil Corp	Deutsche Bank	3.048
3.762	Marathon Petroleum Corp	Bank of America Merrill Lynch	1.542
4.782	Marathon Petroleum Corp	Citibank	(478)
6.964	Marathon Petroleum Corp	Deutsche Bank	2.855
9.903	Marathon Petroleum Corp	Credit Suisse	(12.973)
14.668	Marathon Petroleum Corp	JP Morgan	(19.215)
(978)	Markel Corp	Citibank	(20.421)
(190)	Markel Corp	Deutsche Bank	(2.390)
(1.067)	Markel Corp	JP Morgan	(29.236)
(943)	Markel Corp	Bank of America Merrill Lynch	(11.863)
(171)	Markel Corp	Credit Suisse	(4.685)
(2.888)	MarketAxess Holdings Inc	Citibank	(17.097)
(565)	MarketAxess Holdings Inc	Deutsche Bank	(9.085)
(485)	MarketAxess Holdings Inc	Bank of America Merrill Lynch	(7.799)
(4.510)	MarketAxess Holdings Inc	Credit Suisse	(68.327)
(2.567)	Marriott International Inc/MD 'A'	Credit Suisse	(16.506)
(3.965)	Marriott International Inc/MD 'A'	Bank of America Merrill Lynch	(16.455)
3.052	Marriott Vacations Worldwide Corp	Credit Suisse	(12.635)
3.338	Marriott Vacations Worldwide Corp	Deutsche Bank	(1.035)
4.839	Marriott Vacations Worldwide Corp	Bank of America Merrill Lynch	(1.500)
4.110	Marriott Vacations Worldwide Corp	Citibank	(575)
56	Marriott Vacations Worldwide Corp	JP Morgan	(232)
879	Marsh & McLennan Cos Inc	Credit Suisse	941

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
6.679	Marsh & McLennan Cos Inc	Citibank	5.677
1.905	Marsh & McLennan Cos Inc	JP Morgan	2.038
(2.779)	Martin Marietta Materials Inc	Deutsche Bank	(3.307)
(3.569)	Martin Marietta Materials Inc	Credit Suisse	20.807
(3.422)	Martin Marietta Materials Inc	Bank of America Merrill Lynch	(4.072)
(5.652)	Martin Marietta Materials Inc	Citibank	(1.356)
37.237	Marvell Technology Group Ltd	Citibank	(54.738)
600	Marvell Technology Group Ltd	JP Morgan	1.326
22.811	Marvell Technology Group Ltd	Bank of America Merrill Lynch	52.237
6.938	Marvell Technology Group Ltd	Credit Suisse	15.333
5.392	Marvell Technology Group Ltd	Deutsche Bank	12.348
28.759	Masco Corp	Bank of America Merrill Lynch	102.957
26.627	Masco Corp	Citibank	65.236
11.602	Masco Corp	JP Morgan	37.823
6.758	Masco Corp	Credit Suisse	22.031
3.927	Masco Corp	Deutsche Bank	14.059
2.129	Masimo Corp	Credit Suisse	(3.364)
4.041	Masimo Corp	Bank of America Merrill Lynch	8.648
319	Masimo Corp	Citibank	214
5.628	Masimo Corp	JP Morgan	(8.892)
(2.833)	MasTec Inc	Credit Suisse	(3.116)
(1.666)	MasTec Inc	Deutsche Bank	(7.530)
(9.174)	MasTec Inc	Bank of America Merrill Lynch	(41.466)
(19.283)	Mattel Inc	Deutsche Bank	(1.157)
(91.254)	Mattel Inc	Bank of America Merrill Lynch	(5.475)
(48.956)	Mattel Inc	JP Morgan	(218.785)
(31.060)	Mattel Inc	Citibank	13.356
(83.915)	Mattel Inc	Credit Suisse	(426.288)
7.416	Maxim Integrated Products Inc	Credit Suisse	(22.248)
2.133	Maxim Integrated Products Inc	Deutsche Bank	(1.898)
26.127	Maxim Integrated Products Inc	Citibank	(31.091)
9.522	Maxim Integrated Products Inc	Bank of America Merrill Lynch	(8.475)
9.655	Maxim Integrated Products Inc	JP Morgan	(28.965)
(496)	MAXIMUS Inc	Deutsche Bank	(2.009)
(393)	MAXIMUS Inc	Credit Suisse	(888)
(5.181)	MAXIMUS Inc	Bank of America Merrill Lynch	(20.983)
(9.833)	MAXIMUS Inc	Citibank	(11.996)
(82)	MAXIMUS Inc	JP Morgan	(185)
(14.382)	MB Financial Inc	Credit Suisse	(40.126)
(13.223)	MB Financial Inc	Citibank	(30.942)
(4.026)	MB Financial Inc	Deutsche Bank	(10.910)
(2.459)	MB Financial Inc	JP Morgan	(6.861)
6.310	McCormick & Co Inc/MD 'non-voting share'	JP Morgan	44.927
2.112	McCormick & Co Inc/MD 'non-voting share'	Credit Suisse	15.037
3.192	McDonald's Corp	Bank of America Merrill Lynch	9.416
4.287	McDonald's Corp	Citibank	5.230
1.417	McDonald's Corp	Deutsche Bank	4.180
2.618	McDonald's Corp	Credit Suisse	445
3.686	McDonald's Corp	JP Morgan	627
762	McKesson Corp	Credit Suisse	5.753
251	McKesson Corp	Deutsche Bank	2.272
3.121	McKesson Corp	Bank of America Merrill Lynch	28.245
1.405	McKesson Corp	Citibank	2.965
393	McKesson Corp	JP Morgan	2.967
	Etats-Unis *suite*		
4.738	MDC Holdings Inc	Bank of America Merrill Lynch	13.645
11.838	MDC Holdings Inc	Credit Suisse	34.922
562	MDC Holdings Inc	Citibank	792
3.970	MDC Holdings Inc	Deutsche Bank	11.434
(2.213)	MDC Holdings Inc	JP Morgan	(6.528)
(3.586)	MDU Resources Group Inc	Credit Suisse	(4.052)
(1.382)	MDU Resources Group Inc	Deutsche Bank	(2.170)
(5.862)	MDU Resources Group Inc	JP Morgan	(6.624)
(11.125)	MDU Resources Group Inc	Bank of America Merrill Lynch	(17.466)
(5.050)	MDU Resources Group Inc	Citibank	(5.353)
(23.766)	Medical Properties Trust Inc (Reit)	Credit Suisse	(4.397)
(13.092)	Medical Properties Trust Inc (Reit)	Citibank	851
(9.195)	Medical Properties Trust Inc (Reit)	JP Morgan	(1.701)
(14.324)	Medical Properties Trust Inc (Reit)	Bank of America Merrill Lynch	(3.509)
(20.619)	Medical Properties Trust Inc (Reit)	Deutsche Bank	(5.052)
(23.158)	Medicines Co/The	Deutsche Bank	(9.263)
(49.487)	Medicines Co/The	Credit Suisse	(24.744)
(12.282)	Medicines Co/The	Citibank	6.264
(13.608)	Medicines Co/The	JP Morgan	(6.804)
(7.196)	Medidata Solutions Inc	Credit Suisse	12.521
(2.136)	Medidata Solutions Inc	Deutsche Bank	4.379
(6.403)	Medidata Solutions Inc	Bank of America Merrill Lynch	13.126
(8.056)	Medidata Solutions Inc	Citibank	40.763
(6.529)	Medidata Solutions Inc	JP Morgan	11.360
(13.690)	MEDNAX Inc	JP Morgan	(75.706)
(2.196)	MEDNAX Inc	Deutsche Bank	(9.553)
(14.939)	MEDNAX Inc	Credit Suisse	(82.613)
(25.897)	MEDNAX Inc	Bank of America Merrill Lynch	(112.652)
(11.135)	MEDNAX Inc	Citibank	(5.679)
(4.704)	Medtronic Plc	Deutsche Bank	(17.123)
(28.433)	Medtronic Plc	Citibank	569
(39.356)	Medtronic Plc	JP Morgan	(177.496)
(6.397)	Mellanox Technologies Ltd	Credit Suisse	(51.816)
(23.456)	Mellanox Technologies Ltd	Deutsche Bank	(224.005)
(6.529)	Mellanox Technologies Ltd	JP Morgan	(52.885)
(17.559)	Mellanox Technologies Ltd	Citibank	(19.315)
42.323	Merck & Co Inc	Citibank	52.904
8.384	Merck & Co Inc	JP Morgan	(8.049)
5.419	Merck & Co Inc	Credit Suisse	(5.202)
14.360	Merck & Co Inc	Deutsche Bank	11.775
13.160	Merck & Co Inc	Bank of America Merrill Lynch	10.791
(9.480)	Mercury General Corp	Credit Suisse	4.266
(6.630)	Mercury General Corp	Deutsche Bank	(133)
(8.453)	Mercury General Corp	Bank of America Merrill Lynch	(169)
(3.073)	Mercury General Corp	Citibank	(553)
(25.637)	MetLife Inc	Citibank	(50.505)
(3.895)	MetLife Inc	Bank of America Merrill Lynch	(7.167)
(15.296)	MetLife Inc	Deutsche Bank	(28.145)
(12.627)	MetLife Inc	JP Morgan	(8.334)
905	Mettler-Toledo International Inc	Bank of America Merrill Lynch	2.263
3.301	Mettler-Toledo International Inc	Citibank	4.423
2.204	Mettler-Toledo International Inc	JP Morgan	8.750
338	Mettler-Toledo I nternational Inc	Credit Suisse	1.342

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.393	Mettler-Toledo International Inc	Deutsche Bank	3.483
66.137	MFA Financial Inc (Reit)	JP Morgan	7.275
9.431	MFA Financial Inc (Reit)	Bank of America Merrill Lynch	566
8.652	MFA Financial Inc (Reit)	Citibank	(1.384)
12.972	MGIC Investment Corp	Bank of America Merrill Lynch	10.637
26.287	MGIC Investment Corp	Citibank	9.463
44.603	MGIC Investment Corp	JP Morgan	59.322
32.985	MGIC Investment Corp	Credit Suisse	43.870
12.430	MGIC Investment Corp	Deutsche Bank	10.193
(16.672)	MGM Resorts International	Credit Suisse	(11.337)
(4.102)	MGM Resorts International	Deutsche Bank	(3.487)
(21.191)	MGM Resorts International	Bank of America Merrill Lynch	(18.012)
(14.700)	MGM Resorts International	Citibank	(4.263)
(8.083)	MGM Resorts International	JP Morgan	(5.496)
(9.483)	Michael Kors Holdings Ltd	Deutsche Bank	(35.372)
(8.418)	Michael Kors Holdings Ltd	Citibank	(19.361)
3.967	Michaels Cos Inc/The	Deutsche Bank	13.527
18.417	Michaels Cos Inc/The	JP Morgan	59.487
10.372	Michaels Cos Inc/The	Bank of America Merrill Lynch	35.369
7.265	Michaels Cos Inc/The	Credit Suisse	23.466
5.448	Michaels Cos Inc/The	Citibank	14.001
(5.511)	Microchip Technology Inc	Citibank	15.982
(877)	Microchip Technology Inc	Bank of America Merrill Lynch	1.833
(930)	Microchip Technology Inc	Deutsche Bank	1.944
(2.227)	Microchip Technology Inc	JP Morgan	11.825
12.374	Micron Technology Inc	Credit Suisse	(5.568)
13.925	Micron Technology Inc	Citibank	(76.588)
5.696	Micron Technology Inc	JP Morgan	(2.563)
(841)	Microsemi Corp	Credit Suisse	1.699
(2.329)	Microsemi Corp	Deutsche Bank	1.165
(2.472)	Microsemi Corp	JP Morgan	4.993
(15.447)	Microsemi Corp	Bank of America Merrill Lynch	7.724
(14.562)	Microsemi Corp	Citibank	38.298
10.556	Microsoft Corp	Bank of America Merrill Lynch	9.289
4.277	Microsoft Corp	Citibank	3.208
11.019	Microsoft Corp	JP Morgan	(7.713)
1.576	Microsoft Corp	Credit Suisse	(1.103)
(1.220)	Mid-America Apartment Communities Inc (Reit)	Deutsche Bank	(12)
(3.127)	Mid-America Apartment Communities Inc (Reit)	Bank of America Merrill Lynch	(31)
(4.310)	Mid-America Apartment Communities Inc (Reit)	Citibank	8.232
(7.868)	Mid-America Apartment Communities Inc (Reit)	JP Morgan	26.751
(3.136)	Middleby Corp/The	Credit Suisse	(48.514)
(13.620)	Middleby Corp/The	Deutsche Bank	(233.038)
(4.949)	Middleby Corp/The	Bank of America Merrill Lynch	(84.677)
(8.750)	Middleby Corp/The	Citibank	(79.713)
(5.507)	Middleby Corp/The	JP Morgan	(85.193)
(2.334)	Minerals Technologies Inc	Credit Suisse	(584)
(2.697)	Minerals Technologies Inc	Citibank	(2.967)
(1.842)	Minerals Technologies Inc	Deutsche Bank	(6.539)
4.648	MKS Instruments Inc	JP Morgan	(54.382)
8.951	MKS Instruments Inc	Bank of America Merrill Lynch	(50.573)
857	MKS Instruments Inc	Citibank	(7.285)
1.588	MKS Instruments Inc	Credit Suisse	(18.580)
2.593	MKS Instruments Inc	Deutsche Bank	(14.650)
(1.105)	Mohawk Industries Inc	Deutsche Bank	(15.161)
(2.371)	Mohawk Industries Inc	JP Morgan	(41.113)
	Etats-Unis *suite*		
3.743	Molina Healthcare Inc	Credit Suisse	7.149
4.601	Molina Healthcare Inc	Deutsche Bank	10.444
6.809	Molina Healthcare Inc	Bank of America Merrill Lynch	15.456
19.978	Molina Healthcare Inc	Citibank	60.134
3.962	Molina Healthcare Inc	JP Morgan	7.567
(10.552)	Molson Coors Brewing Co ‘B’	JP Morgan	32.817
(1.459)	Molson Coors Brewing Co ‘B’	Credit Suisse	4.537
(5.315)	Molson Coors Brewing Co ‘B’	Deutsche Bank	12.065
(15.227)	Molson Coors Brewing Co ‘B’	Bank of America Merrill Lynch	34.565
(238)	Molson Coors Brewing Co ‘B’	Citibank	719
(14.066)	Mondelez International Inc ‘A’	Citibank	(13.503)
(2.837)	Monolithic Power Systems Inc	Deutsche Bank	5.050
(2.994)	Monolithic Power Systems Inc	JP Morgan	18.024
(1.612)	Monolithic Power Systems Inc	Credit Suisse	9.704
(6.257)	Monolithic Power Systems Inc	Bank of America Merrill Lynch	11.137
(2.438)	Monolithic Power Systems Inc	Citibank	17.602
(174)	Monsanto Co	JP Morgan	(108)
(2.164)	Monsanto Co	Citibank	476
(12.965)	Monster Beverage Corp	Bank of America Merrill Lynch	(8.816)
(13.926)	Monster Beverage Corp	Credit Suisse	(59.603)
(4.344)	Monster Beverage Corp	Deutsche Bank	(2.954)
(9.640)	Monster Beverage Corp	JP Morgan	(41.259)
(20.495)	Monster Beverage Corp	Citibank	(20.700)
3.716	Moody’s Corp	Deutsche Bank	27.610
2.052	Moody’s Corp	JP Morgan	9.152
2.445	Moody’s Corp	Bank of America Merrill Lynch	18.166
5.331	Moody’s Corp	Citibank	(53)
1.125	Moog Inc ‘A’	Bank of America Merrill Lynch	5.074
1.059	Moog Inc ‘A’	Citibank	2.986
993	Moog Inc ‘A’	Credit Suisse	(1.390)
4.988	Moog Inc ‘A’	Deutsche Bank	22.496
1.177	Moog Inc ‘A’	JP Morgan	(1.648)
(3.220)	Morgan Stanley	Credit Suisse	(7.857)
(20.606)	Morgan Stanley	Citibank	(49.248)
(1.822)	Morningstar Inc	Bank of America Merrill Lynch	(8.181)
(25.879)	Mosaic Co/The	Credit Suisse	(47.359)
(9.867)	Mosaic Co/The	Deutsche Bank	(20.622)
(36.714)	Mosaic Co/The	JP Morgan	(67.187)
(34.788)	Mosaic Co/The	Bank of America Merrill Lynch	(72.707)
(23.891)	Mosaic Co/The	Citibank	(13.857)
1.828	Motorola Solutions Inc	Credit Suisse	2.980
11.436	Motorola Solutions Inc	Deutsche Bank	44.600
14.661	Motorola Solutions Inc	JP Morgan	23.897
7.872	Motorola Solutions Inc	Citibank	19.365
8.859	Motorola Solutions Inc	Bank of America Merrill Lynch	34.550
(4.101)	MRC Global Inc	Deutsche Bank	(5.167)
(5.628)	MRC Global Inc	Citibank	(1.857)
(7.009)	MRC Global Inc	Credit Suisse	2.734
(17.292)	MRC Global Inc	JP Morgan	6.744
253	MSA Safety Inc	Deutsche Bank	1.880
5.747	MSA Safety Inc	Bank of America Merrill Lynch	42.700
1.597	MSA Safety Inc	Citibank	9.311
8.073	MSC Industrial Direct Co Inc ‘A’	JP Morgan	45.774
983	MSC Industrial Direct Co Inc ‘A’	Credit Suisse	5.574
1.236	MSC Industrial Direct Co Inc ‘A’	Deutsche Bank	10.073
5.003	MSC Industrial Direct Co Inc ‘A’	Citibank	28.217

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.741	MSC Industrial Direct Co Inc 'A'	Bank of America Merrill Lynch	14.189
5.146	MSCI Inc	Citibank	2.624
6.414	MSCI Inc	Bank of America Merrill Lynch	24.245
3.685	MSCI Inc	JP Morgan	3.353
1.199	MSCI Inc	Deutsche Bank	4.532
1.577	Mueller Industries Inc	Citibank	2.082
1.716	Mueller Industries Inc	JP Morgan	4.341
3.299	Mueller Industries Inc	Deutsche Bank	11.382
921	Mueller Industries Inc	Credit Suisse	2.330
3.651	Mueller Industries Inc	Bank of America Merrill Lynch	12.596
4.490	Murphy Oil Corp	JP Morgan	(1.661)
37.078	Murphy Oil Corp	Bank of America Merrill Lynch	40.044
35.784	Murphy Oil Corp	Citibank	16.818
10.568	Murphy Oil Corp	Deutsche Bank	11.413
44.939	Murphy Oil Corp	Credit Suisse	(16.627)
4.443	Murphy USA Inc	Bank of America Merrill Lynch	22.437
1.432	Murphy USA Inc	Citibank	4.096
5.386	Murphy USA Inc	Deutsche Bank	27.199
(1.098)	Mylan NV	JP Morgan	317
(9.109)	Mylan NV	Credit Suisse	5.921
(103)	Mylan NV	Deutsche Bank	125
1.098	Mylan NV	JP Morgan	(297.226)
(21.830)	Mylan NV	Citibank	15.063
(30.474)	Nabors Industries Ltd	Bank of America Merrill Lynch	(5.942)
(47.599)	Nabors Industries Ltd	Credit Suisse	14.042
(17.643)	Nabors Industries Ltd	Deutsche Bank	(3.440)
(17.689)	Nabors Industries Ltd	JP Morgan	5.218
1.747	Nasdaq Inc	Bank of America Merrill Lynch	5.468
6.463	Nasdaq Inc	Credit Suisse	40.846
1.469	Nasdaq Inc	Deutsche Bank	4.598
2.268	Nasdaq Inc	Citibank	4.287
2.600	Nasdaq Inc	JP Morgan	16.432
4.470	National Beverage Corp	Deutsche Bank	35.134
4.840	National Beverage Corp	Credit Suisse	46.222
12.834	National Beverage Corp	Bank of America Merrill Lynch	100.875
2.110	National Beverage Corp	Citibank	4.410
307	National Beverage Corp	JP Morgan	2.932
767	National Fuel Gas Co	Bank of America Merrill Lynch	1.358
7.253	National Fuel Gas Co	Citibank	11.170
1.948	National Fuel Gas Co	JP Morgan	2.532
1.374	National Fuel Gas Co	Credit Suisse	1.786
932	National Fuel Gas Co	Deutsche Bank	1.650
(37.634)	National General Holdings Corp	Credit Suisse	(30.860)
(8.925)	National General Holdings Corp	Deutsche Bank	(4.641)
(19.569)	National General Holdings Corp	JP Morgan	(16.047)
(5.821)	National General Holdings Corp	Citibank	(6.054)
11.695	National Health Investors Inc (Reit)	Bank of America Merrill Lynch	10.642
5.757	National Health Investors Inc (Reit)	Credit Suisse	9.384
3.889	National Health Investors Inc (Reit)	Citibank	778
8.173	National Health Investors Inc (Reit)	JP Morgan	13.322
(314)	National Instruments Corp	Deutsche Bank	257
(4.195)	National Instruments Corp	Bank of America Merrill Lynch	3.440
	Etats-Unis *suite*		
(14.624)	National Instruments Corp	Citibank	12.723
(98)	National Instruments Corp	JP Morgan	155
(1.640)	National Oilwell Varco Inc	Credit Suisse	2.657
(1.563)	National Oilwell Varco Inc	Bank of America Merrill Lynch	(2.282)
(4.367)	National Oilwell Varco Inc	JP Morgan	7.075
4.874	National Retail Properties Inc (Reit)	Credit Suisse	(780)
3.163	National Retail Properties Inc (Reit)	Deutsche Bank	(2.024)
4.204	National Retail Properties Inc (Reit)	Citibank	(4.246)
19.488	National Retail Properties Inc (Reit)	JP Morgan	(3.118)
(5.343)	Navient Corp	Bank of America Merrill Lynch	(160)
(10.173)	Navient Corp	Citibank	(1.933)
(5.404)	Navient Corp	JP Morgan	(3.188)
(3.251)	Navient Corp	Deutsche Bank	(98)
(663)	Navient Corp	Credit Suisse	(391)
(4.061)	Navistar International Corp	Credit Suisse	(1.421)
(2.112)	Navistar International Corp	Deutsche Bank	(6.547)
(1.222)	Navistar International Corp	JP Morgan	(428)
(9.047)	Navistar International Corp	Bank of America Merrill Lynch	(28.046)
12.142	NCR Corp	Bank of America Merrill Lynch	24.041
4.315	NCR Corp	Citibank	4.531
11.739	NCR Corp	JP Morgan	14.791
7.407	NCR Corp	Deutsche Bank	14.666
3.075	NCR Corp	Credit Suisse	3.875
(16.210)	Nektar Therapeutics	Credit Suisse	(389.526)
(9.689)	Nektar Therapeutics	Citibank	(44.376)
(5.261)	Nektar Therapeutics	Deutsche Bank	(59.239)
(5.798)	Nektar Therapeutics	JP Morgan	(139.326)
(37.555)	Nektar Therapeutics	Bank of America Merrill Lynch	(422.869)
13.958	NetApp Inc	Bank of America Merrill Lynch	159.680
27.749	NetApp Inc	Citibank	33.576
12.331	NetApp Inc	JP Morgan	147.109
16.416	NetApp Inc	Deutsche Bank	187.799
6.072	NetApp Inc	Credit Suisse	72.439
(1.847)	Netflix Inc	Credit Suisse	16.180
(3.362)	Netflix Inc	Deutsche Bank	14.927
(3.940)	Netflix Inc	Bank of America Merrill Lynch	17.494
(7.116)	Netflix Inc	Citibank	61.482
(2.119)	Netflix Inc	JP Morgan	18.562
(1.692)	NetScout Systems Inc	Credit Suisse	(4.399)
(4.737)	NetScout Systems Inc	Bank of America Merrill Lynch	(12.316)
(19.442)	Neurocrine Biosciences Inc	Credit Suisse	65.520
(6.148)	Neurocrine Biosciences Inc	Citibank	6.947
(7.497)	Nevro Corp	Credit Suisse	31.937
(5.299)	Nevro Corp	Deutsche Bank	15.208
(973)	Nevro Corp	JP Morgan	4.145
(23.913)	Nevro Corp	Citibank	101.869
(4.949)	Nevro Corp	Bank of America Merrill Lynch	14.204
(2.809)	New Jersey Resources Corp	JP Morgan	(1.685)
(909)	New Jersey Resources Corp	Bank of America Merrill Lynch	273
(1.421)	New Jersey Resources Corp	Credit Suisse	(853)
(21.035)	New Jersey Resources Corp	Citibank	(22.087)
(7.582)	New Residential Investment Corp (Reit)	JP Morgan	(2.123)
(3.291)	New Residential Investment Corp (Reit)	Bank of America Merrill Lynch	(1.218)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(4.571)	New Residential Investment Corp (Reit)	Citibank	1.051
(15.287)	New Residential Investment Corp (Reit)	Credit Suisse	(4.280)
(14.632)	New York Community Bancorp Inc	Credit Suisse	(20.851)
(58.092)	New York Community Bancorp Inc	Deutsche Bank	(42.698)
(75.722)	New York Community Bancorp Inc	Bank of America Merrill Lynch	(55.656)
(80.017)	New York Community Bancorp Inc	Citibank	(50.811)
(19.362)	New York Community Bancorp Inc	JP Morgan	(27.591)
5.391	New York Times Co/The ‘A’	Credit Suisse	7.008
5.153	New York Times Co/The ‘A’	Deutsche Bank	6.441
35.203	New York Times Co/The ‘A’	Bank of America Merrill Lynch	44.004
21.020	New York Times Co/The ‘A’	Citibank	6.306
26.538	New York Times Co/The ‘A’	JP Morgan	20.453
(9.383)	Newell Brands Inc	Credit Suisse	5.724
(33.598)	Newell Brands Inc	Deutsche Bank	(93.738)
(25.425)	Newell Brands Inc	JP Morgan	93.012
(16.369)	Newell Brands Inc	Citibank	(42.559)
52.672	Newfield Exploration Co	Bank of America Merrill Lynch	67.420
28.313	Newfield Exploration Co	Citibank	5.379
25.184	Newfield Exploration Co	Credit Suisse	(36.013)
15.637	Newfield Exploration Co	Deutsche Bank	20.015
25.423	Newfield Exploration Co	JP Morgan	(36.355)
288	NewMarket Corp	Credit Suisse	893
13	NewMarket Corp	Deutsche Bank	155
778	NewMarket Corp	Bank of America Merrill Lynch	9.250
1.676	NewMarket Corp	Citibank	15.302
2.293	NewMarket Corp	JP Morgan	7.108
16.169	Newmont Mining Corp	Bank of America Merrill Lynch	13.097
4.057	Newmont Mining Corp	Deutsche Bank	3.286
28.739	Newmont Mining Corp	Credit Suisse	16.669
5.390	Newmont Mining Corp	Citibank	970
8.020	Newmont Mining Corp	JP Morgan	4.652
12.276	News Corp ‘A’	Credit Suisse	27.007
8.376	News Corp ‘A’	JP Morgan	18.427
6.263	News Corp ‘A’	Bank of America Merrill Lynch	7.202
19.084	News Corp ‘A’	Citibank	10.878
4.866	News Corp ‘A’	Deutsche Bank	5.596
(13.757)	Nexstar Media Group Inc ‘A’	Bank of America Merrill Lynch	(50.901)
(13.511)	Nexstar Media Group Inc ‘A’	Citibank	(10.809)
(3.503)	Nexstar Media Group Inc ‘A’	Deutsche Bank	(12.961)
(10.709)	Nexstar Media Group Inc ‘A’	Credit Suisse	(29.450)
(3.861)	NextEra Energy Inc	Deutsche Bank	(5.019)
(2.146)	NextEra Energy Inc	Bank of America Merrill Lynch	(2.790)
(1.584)	NextEra Energy Inc	Citibank	(5.512)
(1.816)	NextEra Energy Inc	JP Morgan	(6.792)
(5.198)	Nielsen Holdings Plc	JP Morgan	3.535
(33.807)	Nielsen Holdings Plc	Citibank	(9.128)
(1.533)	NIKE Inc ‘B’	Bank of America Merrill Lynch	(6.316)
(2.389)	NIKE Inc ‘B’	Credit Suisse	(11.921)
(11.286)	NIKE Inc ‘B’	Citibank	(18.960)
(9.192)	NIKE Inc ‘B’	Deutsche Bank	(37.871)
831	NiSource Inc	Bank of America Merrill Lynch	175
7.671	NiSource Inc	Citibank	3.145
24.092	NiSource Inc	JP Morgan	(1.686)
22.079	NiSource Inc	Deutsche Bank	4.637
	Etats-Unis *suite*		
38.285	NiSource Inc	Credit Suisse	(2.680)
9.270	Noble Energy Inc	Citibank	6.304
16.674	Noble Energy Inc	Bank of America Merrill Lynch	9.504
8.600	Noble Energy Inc	Deutsche Bank	4.902
1.885	Noble Energy Inc	JP Morgan	(3.525)
3.018	Noble Energy Inc	Credit Suisse	(5.644)
(1.653)	Nordson Corp	Citibank	2.033
(5.763)	Nordson Corp	Deutsche Bank	(17.116)
4.362	Nordstrom Inc	Deutsche Bank	30.839
21.371	Nordstrom Inc	Credit Suisse	170.113
11.991	Nordstrom Inc	Citibank	61.154
6.773	Nordstrom Inc	JP Morgan	53.913
(3.396)	Norfolk Southern Corp	Credit Suisse	(23.772)
(253)	Norfolk Southern Corp	Deutsche Bank	(2.507)
(3.648)	Northern Trust Corp	Deutsche Bank	(17.109)
1.475	Northrop Grumman Corp	Citibank	5.812
1.683	Northrop Grumman Corp	Credit Suisse	4.477
4.328	Northrop Grumman Corp	Deutsche Bank	26.055
4.997	Northrop Grumman Corp	Bank of America Merrill Lynch	30.082
2.394	Northrop Grumman Corp	JP Morgan	6.368
(226)	NorthWestern Corp	Credit Suisse	(646)
(645)	NorthWestern Corp	Deutsche Bank	(1.438)
(3.628)	NorthWestern Corp	Citibank	(6.276)
(918)	NorthWestern Corp	JP Morgan	(2.625)
(3.300)	NorthWestern Corp	Bank of America Merrill Lynch	(7.359)
(26.827)	Norwegian Cruise Line Holdings Ltd	Citibank	50.166
(6.105)	Norwegian Cruise Line Holdings Ltd	Deutsche Bank	9.951
4.616	Nu Skin Enterprises Inc ‘A’	Citibank	10.663
6.316	Nu Skin Enterprises Inc ‘A’	Credit Suisse	42.128
8.015	Nu Skin Enterprises Inc ‘A’	Deutsche Bank	43.041
5.734	Nu Skin Enterprises Inc ‘A’	Bank of America Merrill Lynch	30.792
5.395	Nu Skin Enterprises Inc ‘A’	JP Morgan	35.985
(31.251)	Nuance Communications Inc	Bank of America Merrill Lynch	12.979
(13.634)	Nuance Communications Inc	Credit Suisse	(14.725)
(6.663)	Nuance Communications Inc	Deutsche Bank	(13.459)
(13.714)	NUCOR Corp	Citibank	(21.120)
(10.456)	NuVasive Inc	Deutsche Bank	(28.963)
(9.312)	NuVasive Inc	JP Morgan	(20.021)
(3.779)	NuVasive Inc	Bank of America Merrill Lynch	(10.468)
(8.835)	NuVasive Inc	Citibank	(18.730)
(8.422)	NuVasive Inc	Credit Suisse	(18.107)
(1.509)	NVIDIA Corp	Bank of America Merrill Lynch	19.044
(1.028)	NVIDIA Corp	Credit Suisse	12.130
30	NVR Inc	Bank of America Merrill Lynch	5.040
171	NVR Inc	JP Morgan	29.468
129	NVR Inc	Citibank	6.525
171	NVR Inc	Deutsche Bank	28.728
8	NVR Inc	Credit Suisse	1.379
(2.695)	NXP Semiconductors NV	Citibank	4.474
(1.388)	O’Reilly Automotive Inc	Bank of America Merrill Lynch	(34.478)
(197)	O’Reilly Automotive Inc	Citibank	(4.326)
(511)	O’Reilly Automotive Inc	JP Morgan	(15.821)
(214.528)	Oasis Petroleum Inc	Bank of America Merrill Lynch	(57.923)
(55.752)	Oasis Petroleum Inc	Credit Suisse	30.106
(90.144)	Oasis Petroleum Inc	JP Morgan	48.678
9.787	Occidental Petroleum Corp	Credit Suisse	22.021
2.817	Occidental Petroleum Corp	Deutsche Bank	10.564
22.701	Oceaneering International Inc	Citibank	25.652

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
1.902	Oceaneering International Inc	JP Morgan	(2.682)
13.188	Oceaneering International Inc	Deutsche Bank	6.594
2.329	OGE Energy Corp	Deutsche Bank	(47)
5.544	OGE Energy Corp	Citibank	3.437
17.900	OGE Energy Corp	Credit Suisse	(3.580)
3.905	OGE Energy Corp	Bank of America Merrill Lynch	(78)
927	OGE Energy Corp	JP Morgan	(185)
4.611	Old Dominion Freight Line Inc	Credit Suisse	28.219
1.584	Old Dominion Freight Line Inc	Deutsche Bank	15.444
(5.177)	Old National Bancorp/IN	Citibank	(4.142)
(8.554)	Old National Bancorp/IN	Bank of America Merrill Lynch	(11.976)
(5.052)	Old National Bancorp/IN	Credit Suisse	(5.810)
(3.163)	Old National Bancorp/IN	Deutsche Bank	(4.428)
(1.246)	Old National Bancorp/IN	JP Morgan	(1.433)
16.008	Old Republic International Corp	Bank of America Merrill Lynch	–
8.162	Old Republic International Corp	Citibank	163
130	Old Republic International Corp	JP Morgan	30
(13.661)	Olin Corp	Credit Suisse	18.579
(3.058)	Olin Corp	Deutsche Bank	(153)
(26.463)	Olin Corp	Bank of America Merrill Lynch	(1.323)
(1.530)	Olin Corp	JP Morgan	2.081
(4.707)	Olin Corp	Citibank	7.108
(16.598)	Omega Healthcare Investors Inc (Reit)	Deutsche Bank	4.481
1.096	Omnicom Group Inc	Deutsche Bank	6.160
3.747	Omnicom Group Inc	Bank of America Merrill Lynch	21.058
17.853	Omnicom Group Inc	JP Morgan	128.006
4.988	Omnicom Group Inc	Citibank	19.453
(2.083)	On Assignment Inc	Bank of America Merrill Lynch	(7.228)
(1.512)	On Assignment Inc	Citibank	(2.510)
(2.335)	On Assignment Inc	Deutsche Bank	(8.102)
(3.636)	On Assignment Inc	JP Morgan	(12.762)
5.784	ON Semiconductor Corp	Bank of America Merrill Lynch	(5.726)
18.097	ON Semiconductor Corp	Citibank	(22.802)
8.519	ON Semiconductor Corp	JP Morgan	(14.823)
32.403	ON Semiconductor Corp	Deutsche Bank	(32.079)
4.877	ON Semiconductor Corp	Credit Suisse	(8.486)
4.193	ONE Gas Inc	Credit Suisse	6.667
2.077	ONE Gas Inc	Deutsche Bank	3.801
10.661	ONE Gas Inc	JP Morgan	16.951
4.472	ONE Gas Inc	Bank of America Merrill Lynch	8.184
1.652	ONE Gas Inc	Citibank	3.205
(11.920)	OneMain Holdings Inc	JP Morgan	(7.271)
(4.945)	OneMain Holdings Inc	Credit Suisse	(3.016)
(3.206)	OneMain Holdings Inc	Deutsche Bank	(4.873)
(10.255)	OneMain Holdings Inc	Bank of America Merrill Lynch	(15.588)
(19.063)	OneMain Holdings Inc	Citibank	(20.397)
(13.547)	ONEOK Inc	Credit Suisse	26.010
(6.648)	ONEOK Inc	Deutsche Bank	(2.327)
(15.261)	ONEOK Inc	Bank of America Merrill Lynch	(5.341)
(8.497)	ONEOK Inc	Citibank	(5.098)
(9.353)	OPKO Health Inc	Citibank	(2.525)
(524.656)	OPKO Health Inc	JP Morgan	724.025
(17.295)	OPKO Health Inc	Bank of America Merrill Lynch	(5.794)
(239)	Oracle Corp	Credit Suisse	323
(6.312)	Oracle Corp	Deutsche Bank	(2.335)
	Etats-Unis *suite*		
(2.574)	Oracle Corp	Bank of America Merrill Lynch	(952)
(2.790)	Oracle Corp	JP Morgan	3.767
(14.512)	Oracle Corp	Citibank	(8.852)
(14.573)	Ormat Technologies Inc	Credit Suisse	(37.015)
(2.756)	Ormat Technologies Inc	Deutsche Bank	(7.386)
(3.607)	Ormat Technologies Inc	JP Morgan	(9.162)
(2.656)	Ormat Technologies Inc	Bank of America Merrill Lynch	(7.118)
(5.152)	Ormat Technologies Inc	Citibank	(12.880)
2.136	Oshkosh Corp	Credit Suisse	11.021
2.511	Oshkosh Corp	Deutsche Bank	14.212
3.039	Oshkosh Corp	JP Morgan	14.192
6.911	Oshkosh Corp	Citibank	26.400
434	Oshkosh Corp	Bank of America Merrill Lynch	10.796
(2.167)	Outfront Media Inc (Reit)	Credit Suisse	2.015
(16.039)	Outfront Media Inc (Reit)	Deutsche Bank	6.255
(9.657)	Outfront Media Inc (Reit)	Bank of America Merrill Lynch	3.766
(5.160)	Outfront Media Inc (Reit)	Citibank	2.735
11.723	Owens & Minor Inc	Bank of America Merrill Lynch	5.510
15.412	Owens & Minor Inc	Citibank	3.545
18.624	Owens & Minor Inc	JP Morgan	6.705
4.336	Owens & Minor Inc	Deutsche Bank	2.038
2.157	Owens & Minor Inc	Credit Suisse	777
5.905	Owens Corning	Deutsche Bank	34.544
17.215	Owens Corning	Bank of America Merrill Lynch	100.708
9.563	Owens Corning	Citibank	7.172
7.876	Owens Corning	JP Morgan	44.027
4.920	Owens Corning	Credit Suisse	27.503
35.807	Owens-Illinois Inc	Bank of America Merrill Lynch	36.165
13.851	Owens-Illinois Inc	JP Morgan	4.571
5.903	Owens-Illinois Inc	Credit Suisse	1.948
13.840	Owens-Illinois Inc	Deutsche Bank	13.978
26.327	Owens-Illinois Inc	Citibank	18.429
1.321	PACCAR Inc	Citibank	2.166
1.497	PACCAR Inc	Credit Suisse	(1.512)
9.252	PACCAR Inc	Deutsche Bank	12.213
(12.954)	Pacira Pharmaceuticals Inc/DE	Credit Suisse	(66.065)
(14.206)	Pacira Pharmaceuticals Inc/DE	Citibank	(22.730)
(33.506)	Pacira Pharmaceuticals Inc/DE	Bank of America Merrill Lynch	(247.107)
3.198	Packaging Corp of America	Credit Suisse	15.382
1.267	Packaging Corp of America	Deutsche Bank	5.537
7.548	Packaging Corp of America	Bank of America Merrill Lynch	32.985
4.710	Packaging Corp of America	Citibank	19.547
4.670	Packaging Corp of America	JP Morgan	22.463
(1.218)	PacWest Bancorp	Credit Suisse	(3.045)
(3.711)	PacWest Bancorp	JP Morgan	(9.278)
(1.440)	PacWest Bancorp	Bank of America Merrill Lynch	(4.824)
(4.531)	PacWest Bancorp	Deutsche Bank	(15.179)
(13.115)	PacWest Bancorp	Citibank	(36.984)
(622)	Palo Alto Networks Inc	Deutsche Bank	(4.118)
(4.354)	Palo Alto Networks Inc	Citibank	28.562
(2.351)	Palo Alto Networks Inc	Bank of America Merrill Lynch	(15.564)
(745)	Palo Alto Networks Inc	JP Morgan	2.704
(165.407)	Pandora Media Inc	Bank of America Merrill Lynch	(23.157)
(54.529)	Pandora Media Inc	Citibank	14.178
(114.366)	Pandora Media Inc	JP Morgan	(25.161)
(52.441)	Pandora Media Inc	Deutsche Bank	(7.342)

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
5.962	Papa John's International Inc	Bank of America Merrill Lynch	2.921
7.297	Papa John's International Inc	Citibank	10.143
7.344	Papa John's International Inc	JP Morgan	6.536
844	Papa John's International Inc	Credit Suisse	751
4.782	Papa John's International Inc	Deutsche Bank	2.343
17.918	Paramount Group Inc (Reit)	Bank of America Merrill Lynch	448
16.402	Paramount Group Inc (Reit)	Credit Suisse	4.018
23.852	Park Hotels & Resorts Inc (Reit)	Credit Suisse	(9.541)
54.019	Park Hotels & Resorts Inc (Reit)	Bank of America Merrill Lynch	21.067
28.409	Park Hotels & Resorts Inc (Reit)	Deutsche Bank	11.080
3.393	Parker-Hannifin Corp	Bank of America Merrill Lynch	20.053
1.995	Parker-Hannifin Corp	Citibank	2.055
5.328	Parker-Hannifin Corp	JP Morgan	4.103
11	Parker-Hannifin Corp	Deutsche Bank	65
(21.728)	Parsley Energy Inc 'A'	JP Morgan	1.738
(77.351)	Parsley Energy Inc 'A'	Deutsche Bank	(142.326)
(60.292)	Parsley Energy Inc 'A'	Bank of America Merrill Lynch	(110.937)
(77.619)	Parsley Energy Inc 'A'	Citibank	(37.257)
(16.699)	Parsley Energy Inc 'A'	Credit Suisse	1.336
(1.577)	Patheon NV	Citibank	55.195
(4.206)	Patterson Cos Inc	Citibank	(8.160)
(618)	Patterson Cos Inc	Deutsche Bank	(1.718)
(5.390)	Patterson Cos Inc	JP Morgan	(17.032)
(2.910)	Patterson Cos Inc	Bank of America Merrill Lynch	(8.090)
(1.199)	Patterson Cos Inc	Credit Suisse	(3.789)
(35.298)	Patterson-UTI Energy Inc	Bank of America Merrill Lynch	(62.477)
(26.971)	Patterson-UTI Energy Inc	Credit Suisse	(22.386)
(39.303)	Patterson-UTI Energy Inc	JP Morgan	(32.621)
(4.558)	Patterson-UTI Energy Inc	Citibank	(4.786)
(14.731)	Patterson-UTI Energy Inc	Deutsche Bank	(26.074)
(7.747)	Paychex Inc	Credit Suisse	(16.811)
(571)	Paycom Software Inc	Deutsche Bank	(1.262)
(3.494)	Paycom Software Inc	Citibank	14.221
(2.851)	Paycom Software Inc	Credit Suisse	(3.706)
(5.331)	PayPal Holdings Inc	Deutsche Bank	(3.945)
(24.117)	PayPal Holdings Inc	Bank of America Merrill Lynch	(17.847)
(5.410)	PayPal Holdings Inc	Citibank	18.394
(6.656)	PayPal Holdings Inc	Credit Suisse	3.994
(11.831)	PDC Energy Inc	Credit Suisse	51.465
(953)	PDC Energy Inc	Deutsche Bank	(1.906)
(13.270)	PDC Energy Inc	Citibank	398
(1.719)	Pebblebrook Hotel Trust (Reit)	Deutsche Bank	(2.218)
(3.558)	Pebblebrook Hotel Trust (Reit)	JP Morgan	(4.092)
(3.832)	Pebblebrook Hotel Trust (Reit)	Citibank	(1.993)
(2.060)	Pebblebrook Hotel Trust (Reit)	Bank of America Merrill Lynch	(2.657)
(5.162)	Pebblebrook Hotel Trust (Reit)	Credit Suisse	(5.936)
(2.774)	Pegasystems Inc	JP Morgan	13.038
(285)	Pegasystems Inc	Deutsche Bank	299
(363)	Pegasystems Inc	Bank of America Merrill Lynch	381
(434)	Pegasystems Inc	Citibank	434
(11.436)	Penske Automotive Group Inc	Bank of America Merrill Lynch	(34.994)
(6.316)	Penske Automotive Group Inc	Citibank	(18.001)
(8.259)	Penske Automotive Group Inc	Deutsche Bank	(25.273)
(7.260)	Penske Automotive Group Inc	JP Morgan	(22.579)
(10.787)	Pentair Plc	Citibank	(5.178)
(1.460)	Pentair Plc	Deutsche Bank	(3.679)
(8.940)	Pentair Plc	Credit Suisse	(7.331)
(11.377)	Penumbra Inc	Citibank	(2.844)
	Etats-Unis *suite*		
(27.039)	Penumbra Inc	Credit Suisse	219.016
(6.952)	Penumbra Inc	Deutsche Bank	(5.214)
(5.073)	Penumbra Inc	JP Morgan	41.091
(6.067)	People's United Financial Inc	Bank of America Merrill Lynch	(6.310)
(527)	People's United Financial Inc	Deutsche Bank	(548)
(3.023)	People's United Financial Inc	Citibank	(3.144)
5.773	PepsiCo Inc	Citibank	8.602
7.862	PepsiCo Inc	Bank of America Merrill Lynch	11.557
2.441	PepsiCo Inc	Deutsche Bank	3.588
17.540	PepsiCo Inc	Credit Suisse	80.158
6.632	PepsiCo Inc	JP Morgan	30.308
(4.884)	Performance Food Group Co	Bank of America Merrill Lynch	(11.722)
(336)	Performance Food Group Co	Citibank	(538)
4.125	PerkinElmer Inc	Citibank	1.403
138	PerkinElmer Inc	JP Morgan	262
5.244	PerkinElmer Inc	Bank of America Merrill Lynch	11.799
7.271	PerkinElmer Inc	Credit Suisse	13.815
3.107	PerkinElmer Inc	Deutsche Bank	6.991
41.775	Pfizer Inc	Citibank	31.749
20.630	Pfizer Inc	JP Morgan	17.536
9.627	Pfizer Inc	Deutsche Bank	7.990
48.278	Pfizer Inc	Bank of America Merrill Lynch	40.071
9.771	Pfizer Inc	Credit Suisse	8.305
3.460	PG&E Corp	Citibank	3.702
760	PG&E Corp	JP Morgan	(661)
15.695	Philip Morris International Inc	Citibank	(7.377)
294	Philip Morris International Inc	JP Morgan	(6)
6.122	Philip Morris International Inc	Deutsche Bank	6.244
4.257	Philip Morris International Inc	Bank of America Merrill Lynch	4.342
9.277	Phillips 66	Deutsche Bank	33.490
17.833	Phillips 66	Bank of America Merrill Lynch	64.377
21.632	Phillips 66	JP Morgan	35.260
15.727	Phillips 66	Credit Suisse	25.635
7.017	Phillips 66	Citibank	20.279
(17.732)	Physicians Realty Trust (Reit)	Citibank	4.788
(38.055)	Physicians Realty Trust (Reit)	Bank of America Merrill Lynch	(4.567)
(30.921)	Physicians Realty Trust (Reit)	Deutsche Bank	(3.711)
(22.661)	Physicians Realty Trust (Reit)	JP Morgan	(2.266)
1.064	Piedmont Office Realty Trust Inc 'A' (Reit)	JP Morgan	(309)
45.849	Piedmont Office Realty Trust Inc 'A' (Reit)	Citibank	(4.585)
61.457	Piedmont Office Realty Trust Inc 'A' (Reit)	Deutsche Bank	(5.531)
4.440	Piedmont Office Realty Trust Inc 'A' (Reit)	Credit Suisse	(1.288)
(14.041)	Pinnacle Financial Partners Inc	Bank of America Merrill Lynch	(59.674)
(7.512)	Pinnacle Financial Partners Inc	Deutsche Bank	(31.926)
(755)	Pinnacle Financial Partners Inc	Citibank	(2.680)
(736)	Pinnacle Financial Partners Inc	JP Morgan	(3.238)
14.242	Pinnacle West Capital Corp	Citibank	31.190
3.171	Pinnacle West Capital Corp	Credit Suisse	5.327
3.881	Pinnacle West Capital Corp	Deutsche Bank	2.678
3.550	Pinnacle West Capital Corp	Bank of America Merrill Lynch	2.450
8.996	Pinnacle West Capital Corp	JP Morgan	15.113
406	Pioneer Natural Resources Co	Bank of America Merrill Lynch	1.376
2.574	Pioneer Natural Resources Co	Citibank	2.111

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
57	Pioneer Natural Resources Co	Deutsche Bank	193
885	Pioneer Natural Resources Co	JP Morgan	(4.133)
15.771	Pitney Bowes Inc	Bank of America Merrill Lynch	13.405
8.026	Pitney Bowes Inc	Citibank	5.297
37.785	Pitney Bowes Inc	JP Morgan	(11.713)
46.007	Pitney Bowes Inc	Credit Suisse	(14.262)
8.067	Pitney Bowes Inc	Deutsche Bank	6.857
(9.943)	Plains GP Holdings LP 'A'	Bank of America Merrill Lynch	9.247
(10.790)	Plains GP Holdings LP 'A'	Credit Suisse	19.206
(15.074)	Plains GP Holdings LP 'A'	Deutsche Bank	14.019
(16.458)	Plains GP Holdings LP 'A'	JP Morgan	29.295
(20.340)	Plains GP Holdings LP 'A'	Citibank	13.424
(989)	Plantronics Inc	Deutsche Bank	(2.819)
(3.893)	Plantronics Inc	Credit Suisse	(6.229)
(9.248)	Platform Specialty Products Corp	Credit Suisse	4.162
(79.063)	Platform Specialty Products Corp	Deutsche Bank	(29.253)
(27.720)	Platform Specialty Products Corp	Bank of America Merrill Lynch	(10.256)
(80.262)	Platform Specialty Products Corp	Citibank	(4.816)
(159.356)	Platform Specialty Products Corp	JP Morgan	71.710
11.886	PNM Resources Inc	Credit Suisse	21.989
15.074	PNM Resources Inc	Deutsche Bank	11.306
24.017	PNM Resources Inc	Bank of America Merrill Lynch	18.013
9.458	PNM Resources Inc	Citibank	7.566
3.886	PNM Resources Inc	JP Morgan	7.189
(4.953)	Polaris Industries Inc	JP Morgan	(60.476)
(1.495)	Polaris Industries Inc	Citibank	(7.938)
5.905	PolyOne Corp	Credit Suisse	2.539
3.567	PolyOne Corp	Deutsche Bank	8.561
(1.735)	Pool Corp	Deutsche Bank	(11.520)
(2.253)	Pool Corp	Credit Suisse	(10.093)
(465)	Pool Corp	Bank of America Merrill Lynch	(3.088)
8.492	Popular Inc	JP Morgan	30.401
1.732	Popular Inc	Bank of America Merrill Lynch	5.023
14.280	Popular Inc	Citibank	14.566
6.134	Popular Inc	Credit Suisse	21.244
9.900	Popular Inc	Deutsche Bank	28.710
7.424	Portland General Electric Co	Bank of America Merrill Lynch	3.267
9.183	Portland General Electric Co	Citibank	9.826
6.406	Portland General Electric Co	Deutsche Bank	2.819
6.506	Portland General Electric Co	JP Morgan	7.872
(1.600)	Portola Pharmaceuticals Inc	JP Morgan	(2.288)
(9.951)	Portola Pharmaceuticals Inc	Deutsche Bank	(6.866)
(1.556)	Post Holdings Inc	Citibank	(233)
(8.769)	Post Holdings Inc	Bank of America Merrill Lynch	(4.385)
8.586	Potlatch Corp (Reit)	Bank of America Merrill Lynch	(15.455)
6.080	Potlatch Corp (Reit)	JP Morgan	(3.648)
1.653	Potlatch Corp (Reit)	Deutsche Bank	(2.975)
969	Potlatch Corp (Reit)	Citibank	(872)
14.650	Potlatch Corp (Reit)	Credit Suisse	(8.790)
(3.546)	PPG Industries Inc	Citibank	(6.879)
(11.111)	PPL Corp	Deutsche Bank	(2.778)
(16.994)	PPL Corp	JP Morgan	2.039
(10.209)	PPL Corp	Citibank	(7.555)
(11.811)	PPL Corp	Bank of America Merrill Lynch	(2.953)
2.087	PRA Health Sciences Inc	Bank of America Merrill Lynch	7.618
3.483	PRA Health Sciences Inc	Deutsche Bank	12.713
	Etats-Unis *suite*		
88	PRA Health Sciences Inc	Citibank	(113)
13.382	PRA Health Sciences Inc	JP Morgan	(19.270)
2.501	PRA Health Sciences Inc	Credit Suisse	(3.601)
(2.507)	Praxair Inc	Bank of America Merrill Lynch	(22.764)
(1.267)	Praxair Inc	JP Morgan	(6.690)
(6.070)	Praxair Inc	Citibank	(21.427)
(4.428)	Prestige Brands Holdings Inc	JP Morgan	(16.782)
(4.208)	Prestige Brands Holdings Inc	Citibank	(10.099)
(800)	Priceline Group Inc/The	Bank of America Merrill Lynch	(3.792)
(376)	Priceline Group Inc/The	Credit Suisse	(26.474)
(133)	Priceline Group Inc/The	Deutsche Bank	(630)
(471)	Priceline Group Inc/The	Citibank	13.033
(8)	Priceline Group Inc/The	JP Morgan	(563)
(1.819)	PriceSmart Inc	Credit Suisse	(9.368)
(4.060)	PriceSmart Inc	Deutsche Bank	(25.375)
(10.342)	PriceSmart Inc	Bank of America Merrill Lynch	(64.638)
(2.078)	PriceSmart Inc	Citibank	(8.520)
(1.782)	PriceSmart Inc	JP Morgan	(9.177)
26	Primerica Inc	Bank of America Merrill Lynch	148
1.770	Primerica Inc	Citibank	10.178
2.204	Primerica Inc	JP Morgan	10.579
10.299	Primerica Inc	Deutsche Bank	58.704
1.586	Principal Financial Group Inc	Credit Suisse	4.615
13.423	Principal Financial Group Inc	Bank of America Merrill Lynch	37.987
6.543	Principal Financial Group Inc	Citibank	19.629
10.347	Principal Financial Group Inc	JP Morgan	30.110
21.208	Principal Financial Group Inc	Deutsche Bank	60.019
(368)	ProAssurance Corp	Credit Suisse	(644)
(486)	ProAssurance Corp	Deutsche Bank	(1.045)
(1.461)	ProAssurance Corp	Bank of America Merrill Lynch	(3.141)
(1.777)	ProAssurance Corp	Citibank	(4.976)
(1.553)	ProAssurance Corp	JP Morgan	(2.718)
7.312	Procter & Gamble Co/The	Bank of America Merrill Lynch	9.432
1.922	Procter & Gamble Co/The	Deutsche Bank	2.479
9.611	Progressive Corp/The	Bank of America Merrill Lynch	9.611
24.875	Progressive Corp/The	Citibank	24.129
3.855	Progressive Corp/The	JP Morgan	8.096
129	Progressive Corp/The	Deutsche Bank	129
9.855	Progressive Corp/The	Credit Suisse	20.695
(2.900)	Prologis Inc (Reit)	Citibank	2.407
(4.475)	Proofpoint Inc	JP Morgan	13.336
(1.018)	Proofpoint Inc	Bank of America Merrill Lynch	947
(6.351)	Prosperity Bancshares Inc	Citibank	(29.913)
(553)	Prosperity Bancshares Inc	Credit Suisse	(4.186)
(1.782)	Prosperity Bancshares Inc	Deutsche Bank	(10.514)
(7.497)	Prosperity Bancshares Inc	Bank of America Merrill Lynch	(44.232)
(7.841)	Prosperity Bancshares Inc	JP Morgan	(59.356)
760	Prudential Financial Inc	Citibank	4.864
15.985	Prudential Financial Inc	JP Morgan	58.505
926	Prudential Financial Inc	Deutsche Bank	5.445
2.340	Prudential Financial Inc	Credit Suisse	8.564
13.851	PS Business Parks Inc (Reit)	Credit Suisse	(58.036)
3.849	PS Business Parks Inc (Reit)	Citibank	(9.584)
2.924	PS Business Parks Inc (Reit)	Deutsche Bank	(2.661)
5.335	PS Business Parks Inc (Reit)	Bank of America Merrill Lynch	(4.855)
12.334	PS Business Parks Inc (Reit)	JP Morgan	(51.679)
(3.695)	PTC Inc	Deutsche Bank	4.914
(6.314)	PTC Inc	Bank of America Merrill Lynch	8.398
(11.115)	PTC Inc	Citibank	27.899

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» **au 30 novembre 2017**

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(2.078)	PTC Inc	Credit Suisse	5.091
(8.954)	PTC Inc	JP Morgan	21.937
26.569	Public Service Enterprise Group Inc	Citibank	41.182
2.234	Public Service Enterprise Group Inc	Credit Suisse	6.211
4.386	Public Service Enterprise Group Inc	Deutsche Bank	7.325
21.848	Public Service Enterprise Group Inc	JP Morgan	60.737
(592)	Public Storage (Reit)	Deutsche Bank	(770)
(3.539)	Public Storage (Reit)	JP Morgan	6.512
(1.112)	Public Storage (Reit)	Citibank	(67)
16.274	PulteGroup Inc	Citibank	20.180
7.206	PulteGroup Inc	Deutsche Bank	16.934
(1.621)	Puma Biotechnology Inc	Bank of America Merrill Lynch	(2.432)
(1.548)	Puma Biotechnology Inc	Credit Suisse	46.827
(1.977)	Puma Biotechnology Inc	JP Morgan	59.804
2.914	PVH Corp	Deutsche Bank	28.717
205	PVH Corp	JP Morgan	2.699
2.630	PVH Corp	Citibank	3.853
2.303	PVH Corp	Bank of America Merrill Lynch	22.696
1.465	PVH Corp	Credit Suisse	19.287
17.072	QEP Resources Inc	Deutsche Bank	16.048
19.543	QEP Resources Inc	Citibank	4.104
43.692	QEP Resources Inc	Credit Suisse	(6.991)
7.807	QEP Resources Inc	Bank of America Merrill Lynch	7.339
4.748	QEP Resources Inc	JP Morgan	(760)
1.114	Qorvo Inc	Deutsche Bank	(156)
3.284	Qorvo Inc	Citibank	(10.082)
4.806	Qorvo Inc	JP Morgan	(20.570)
2.231	Qorvo Inc	Bank of America Merrill Lynch	(312)
(7.713)	QTS Realty Trust Inc ‘A’ (Reit)	Citibank	17.740
(184)	QTS Realty Trust Inc ‘A’ (Reit)	Deutsche Bank	70
(4.008)	QTS Realty Trust Inc ‘A’ (Reit)	Credit Suisse	16.553
(4.631)	QTS Realty Trust Inc ‘A’ (Reit)	JP Morgan	19.126
(11.876)	Qualcomm Inc	Deutsche Bank	(4.275)
(773)	Qualcomm Inc	Bank of America Merrill Lynch	(278)
(27.033)	Qualcomm Inc	Citibank	58.391
(39.831)	Qualcomm Inc	JP Morgan	(19.119)
(51)	Quality Care Properties (Reit)	JP Morgan	81
2.881	Quanta Services Inc	Credit Suisse	3.400
1.333	Quanta Services Inc	Deutsche Bank	2.893
2.648	Quanta Services Inc	Bank of America Merrill Lynch	5.746
7.538	Quanta Services Inc	Citibank	7.915
5.563	Quanta Services Inc	JP Morgan	6.564
3.493	Quest Diagnostics Inc	Bank of America Merrill Lynch	23.787
12.028	Quest Diagnostics Inc	Citibank	73.852
5.363	Quest Diagnostics Inc	JP Morgan	29.550
7.000	Quest Diagnostics Inc	Deutsche Bank	47.670
17.881	Quest Diagnostics Inc	Credit Suisse	98.524
13.044	Radian Group Inc	Deutsche Bank	2.087
28.670	Radian Group Inc	Bank of America Merrill Lynch	4.587
1.321	Radian Group Inc	Citibank	159
4.503	Radian Group Inc	JP Morgan	3.828
(1.320)	Radius Health Inc	Bank of America Merrill Lynch	(1.492)
(15.753)	Radius Health Inc	Credit Suisse	12.445
(22.495)	Radius Health Inc	Deutsche Bank	(25.419)
(12.550)	Radius Health Inc	Citibank	(6.401)
(17.191)	Radius Health Inc	JP Morgan	75.714
1.206	Ralph Lauren Corp	Citibank	3.739
9.452	Ralph Lauren Corp	JP Morgan	90.834
	Etats-Unis *suite*		
1.053	Ralph Lauren Corp	Deutsche Bank	8.329
19.755	Ralph Lauren Corp	Bank of America Merrill Lynch	156.262
(18.977)	Range Resources Corp	Deutsche Bank	(22.867)
(11.927)	Range Resources Corp	Credit Suisse	3.996
(14.970)	Range Resources Corp	Citibank	(8.907)
(57.839)	Range Resources Corp	JP Morgan	19.376
(38.864)	Range Resources Corp	Bank of America Merrill Lynch	(46.831)
10.435	Raymond James Financial Inc	Bank of America Merrill Lynch	59.740
10.597	Raymond James Financial Inc	Citibank	37.566
4.752	Raymond James Financial Inc	JP Morgan	20.647
3.232	Raymond James Financial Inc	Credit Suisse	14.043
4.078	Raymond James Financial Inc	Deutsche Bank	23.347
14.906	Rayonier Inc (Reit)	Bank of America Merrill Lynch	1.640
5.236	Rayonier Inc (Reit)	Deutsche Bank	576
4.243	Raytheon Co	Bank of America Merrill Lynch	26.349
2.296	Raytheon Co	Citibank	8.266
1.469	Raytheon Co	Credit Suisse	1.807
771	Raytheon Co	Deutsche Bank	4.788
(2.381)	RBC Bearings Inc	JP Morgan	(27.143)
5.780	Realogy Holdings Corp	Citibank	7.109
6.775	Realogy Holdings Corp	Credit Suisse	7.588
2.932	Realogy Holdings Corp	Deutsche Bank	4.574
(144)	RealPage Inc	Deutsche Bank	(252)
(643)	RealPage Inc	JP Morgan	(289)
(8.003)	RealPage Inc	Bank of America Merrill Lynch	(14.005)
(18.570)	RealPage Inc	Citibank	(20.427)
(10.395)	Realty Income Corp (Reit)	Bank of America Merrill Lynch	10.187
(5.419)	Realty Income Corp (Reit)	Deutsche Bank	5.311
(5.257)	Realty Income Corp (Reit)	JP Morgan	3.575
(6.408)	Realty Income Corp (Reit)	Credit Suisse	4.357
3.643	Red Hat Inc	Deutsche Bank	3.934
10.208	Red Hat Inc	Citibank	(17.252)
2.338	Red Hat Inc	JP Morgan	2.291
6.376	Red Hat Inc	Bank of America Merrill Lynch	6.886
17	Regal Beloit Corp	Credit Suisse	1
1.913	Regal Beloit Corp	Citibank	2.870
6.488	Regal Beloit Corp	JP Morgan	324
2.545	Regal Beloit Corp	Bank of America Merrill Lynch	9.671
1.024	Regal Beloit Corp	Deutsche Bank	3.891
23.804	Regal Entertainment Group ‘A’	Bank of America Merrill Lynch	112.117
36.198	Regal Entertainment Group ‘A’	Citibank	145.516
23.171	Regal Entertainment Group ‘A’	JP Morgan	130.221
2.223	Regal Entertainment Group ‘A’	Credit Suisse	12.493
(3.395)	Regency Centers Corp (Reit)	Citibank	(1.664)
(6.144)	Regency Centers Corp (Reit)	Deutsche Bank	(7.926)
(20.701)	Regency Centers Corp (Reit)	JP Morgan	(49.682)
(8.927)	Regency Centers Corp (Reit)	Bank of America Merrill Lynch	(11.516)
(3.444)	Regeneron Pharmaceuticals Inc	Credit Suisse	203.093
(734)	Regeneron Pharmaceuticals Inc	Bank of America Merrill Lynch	22.093
(1.165)	Regeneron Pharmaceuticals Inc	Citibank	36.511
4.941	Regions Financial Corp	Deutsche Bank	3.879
17.143	Regions Financial Corp	Bank of America Merrill Lynch	13.457

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
47.871	Regions Financial Corp	JP Morgan	58.642
11.890	Regions Financial Corp	Citibank	12.187
1.675	Reinsurance Group of America Inc	Bank of America Merrill Lynch	20.469
1.993	Reinsurance Group of America Inc	Citibank	19.790
705	Reinsurance Group of America Inc	JP Morgan	8.157
3.310	Reliance Steel & Aluminum Co	Bank of America Merrill Lynch	14.034
950	Reliance Steel & Aluminum Co	Citibank	2.242
1.951	Reliance Steel & Aluminum Co	JP Morgan	2.809
369	Reliance Steel & Aluminum Co	Deutsche Bank	1.565
2.989	RenaissanceRe Holdings Ltd	Citibank	6.695
1.719	RenaissanceRe Holdings Ltd	Deutsche Bank	(5.570)
8.913	RenaissanceRe Holdings Ltd	JP Morgan	(19.341)
2.974	Republic Services Inc	Deutsche Bank	4.729
15.758	Republic Services Inc	Bank of America Merrill Lynch	25.055
11.282	Republic Services Inc	JP Morgan	9.590
9.289	Republic Services Inc	Citibank	22.108
4.590	Republic Services Inc	Credit Suisse	3.902
(2.239)	ResMed Inc	Credit Suisse	(7.366)
(7.881)	ResMed Inc	Deutsche Bank	(9.694)
(6.558)	ResMed Inc	Bank of America Merrill Lynch	(8.066)
(457)	ResMed Inc	Citibank	(96)
(3.108)	ResMed Inc	JP Morgan	(10.225)
14.527	Retail Properties of America Inc 'A' (Reit)	Deutsche Bank	2.905
20.528	Retail Properties of America Inc 'A' (Reit)	Bank of America Merrill Lynch	4.106
5.471	Retail Properties of America Inc 'A' (Reit)	Citibank	(164)
57.597	Retail Properties of America Inc 'A' (Reit)	JP Morgan	21.311
4.082	Retail Properties of America Inc 'A' (Reit)	Credit Suisse	1.510
(9.911)	Rexnord Corp	Deutsche Bank	(19.624)
(21.230)	Rexnord Corp	Citibank	(18.470)
(41.334)	Rexnord Corp	Bank of America Merrill Lynch	(81.841)
(4.868)	RLI Corp	JP Morgan	(4.479)
(4.486)	RLI Corp	Deutsche Bank	(1.884)
(8.122)	RLI Corp	Bank of America Merrill Lynch	(3.411)
(3.867)	RLI Corp	Citibank	(928)
(9.831)	RLI Corp	Credit Suisse	(9.045)
(4.232)	RLJ Lodging Trust (Reit)	Citibank	–
(2.528)	RLJ Lodging Trust (Reit)	Credit Suisse	1.264
(42.689)	RLJ Lodging Trust (Reit)	Deutsche Bank	(20.491)
(63.371)	RLJ Lodging Trust (Reit)	JP Morgan	31.685
6.817	Robert Half International Inc	Bank of America Merrill Lynch	23.996
4.050	Robert Half International Inc	Citibank	9.558
4.321	Robert Half International Inc	JP Morgan	18.191
14.953	Robert Half International Inc	Deutsche Bank	52.635
10.476	Robert Half International Inc	Credit Suisse	44.104
7.675	Rockwell Automation Inc	Bank of America Merrill Lynch	23.409
5.761	Rockwell Automation Inc	Citibank	4.378
5.187	Rockwell Automation Inc	JP Morgan	(10.374)
1.411	Rockwell Automation Inc	Credit Suisse	(2.822)
3.390	Rockwell Automation Inc	Deutsche Bank	10.340
(878)	Rockwell Collins Inc	Bank of America Merrill Lynch	35
(3.300)	Rockwell Collins Inc	JP Morgan	8.382
(4.435)	Rockwell Collins Inc	Citibank	2.306
	Etats-Unis *suite*		
(551)	Rockwell Collins Inc	Credit Suisse	1.400
19.948	Rollins Inc	Bank of America Merrill Lynch	23.539
5.096	Rollins Inc	Credit Suisse	4.434
4.141	Rollins Inc	Deutsche Bank	4.886
3.484	Rollins Inc	JP Morgan	3.031
(5.337)	Roper Technologies Inc	Bank of America Merrill Lynch	(41.042)
(5.998)	Roper Technologies Inc	Citibank	(14.995)
(4.595)	Roper Technologies Inc	JP Morgan	(17.553)
(1.243)	Roper Technologies Inc	Deutsche Bank	(9.559)
(4.479)	Roper Technologies Inc	Credit Suisse	(17.110)
16.820	Ross Stores Inc	Bank of America Merrill Lynch	191.580
3.596	Ross Stores Inc	Citibank	13.305
1.425	Ross Stores Inc	Deutsche Bank	16.231
3.131	Ross Stores Inc	JP Morgan	37.979
1.234	Royal Caribbean Cruises Ltd	Credit Suisse	(3.147)
2.121	Royal Caribbean Cruises Ltd	Deutsche Bank	(1.145)
1.244	Royal Caribbean Cruises Ltd	Citibank	(4.317)
3.744	Royal Caribbean Cruises Ltd	JP Morgan	(25.983)
(4.266)	Royal Gold Inc	Bank of America Merrill Lynch	11.518
(15.539)	Royal Gold Inc	Citibank	74.743
(8.722)	Royal Gold Inc	Deutsche Bank	23.549
(989)	Royal Gold Inc	JP Morgan	6.705
(3.484)	Royal Gold Inc	Credit Suisse	23.622
26.512	RPC Inc	Bank of America Merrill Lynch	34.996
14.751	RPC Inc	JP Morgan	(22.127)
9.376	RPC Inc	Credit Suisse	(14.064)
28.455	RPC Inc	Deutsche Bank	37.561
11.100	RPC Inc	Citibank	12.099
2.691	RPM International Inc	Bank of America Merrill Lynch	5.920
6.003	RPM International Inc	JP Morgan	7.084
1.027	RPM International Inc	Credit Suisse	1.212
266	RPM International Inc	Deutsche Bank	585
1.688	RPM International Inc	Citibank	1.654
(62.825)	RSP Permian Inc	Credit Suisse	16.963
(44.650)	RSP Permian Inc	Deutsche Bank	(20.986)
(9.167)	RSP Permian Inc	Bank of America Merrill Lynch	(4.308)
(35.721)	RSP Permian Inc	Citibank	7.859
(26.185)	RSP Permian Inc	JP Morgan	7.070
591	Ryder System Inc	Bank of America Merrill Lynch	2.216
3.802	Ryder System Inc	Citibank	15.930
10.428	Ryder System Inc	JP Morgan	15.746
7.634	Ryder System Inc	Deutsche Bank	28.627
10.895	Ryman Hospitality Properties Inc (Reit)	Bank of America Merrill Lynch	43.907
4.068	Ryman Hospitality Properties Inc (Reit)	Citibank	2.766
3.896	Ryman Hospitality Properties Inc (Reit)	JP Morgan	12.194
9.497	Ryman Hospitality Properties Inc (Reit)	Credit Suisse	29.726
2.355	Ryman Hospitality Properties Inc (Reit)	Deutsche Bank	9.491
1.938	S&P Global Inc	Citibank	1.512
4.159	S&P Global Inc	Credit Suisse	16.386
974	S&P Global Inc	Deutsche Bank	5.045
6.221	S&P Global Inc	Bank of America Merrill Lynch	32.225
3.125	S&P Global Inc	JP Morgan	12.313
(35.991)	Sabra Health Care Inc (Reit)	Deutsche Bank	(17.636)
(24.298)	Sabre Corp	JP Morgan	(18.709)
(20.845)	Sabre Corp	Credit Suisse	(16.051)
(21.539)	Sabre Corp	Deutsche Bank	(29.724)
(17.111)	Sabre Corp	Citibank	(8.213)

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(15.024)	Sabre Corp	Bank of America Merrill Lynch	(20.733)
(2.983)	Sage Therapeutics Inc	Deutsche Bank	(28.130)
(11.722)	salesforce.com Inc	Credit Suisse	14.887
(7.979)	salesforce.com Inc	Deutsche Bank	13.325
(7.922)	salesforce.com Inc	Bank of America Merrill Lynch	13.230
(18.050)	salesforce.com Inc	Citibank	55.413
(2.769)	salesforce.com Inc	JP Morgan	3.517
9.778	Sally Beauty Holdings Inc	Deutsche Bank	20.045
5.060	Sally Beauty Holdings Inc	JP Morgan	6.527
4.401	Sally Beauty Holdings Inc	Bank of America Merrill Lynch	9.022
17.519	Sally Beauty Holdings Inc	Citibank	21.899
52.294	Sally Beauty Holdings Inc	Credit Suisse	67.459
742	Sanderson Farms Inc	JP Morgan	11.727
7.828	Sanderson Farms Inc	Bank of America Merrill Lynch	48.103
3.053	Sanderson Farms Inc	Credit Suisse	48.253
11.680	Sanderson Farms Inc	Citibank	75.394
1.875	Sanderson Farms Inc	Deutsche Bank	11.522
3.738	Sanmina Corp	Bank of America Merrill Lynch	4.673
14.359	Sanmina Corp	Citibank	(7.897)
2.729	Sanmina Corp	JP Morgan	1.637
4.100	Sanmina Corp	Credit Suisse	2.460
2.026	Sanmina Corp	Deutsche Bank	2.533
(22.820)	Sarepta Therapeutics Inc	Bank of America Merrill Lynch	(1.597)
(13.297)	Sarepta Therapeutics Inc	Citibank	22.339
(3.723)	Sarepta Therapeutics Inc	Credit Suisse	(7.818)
(3.775)	Sarepta Therapeutics Inc	Deutsche Bank	(264)
(9.367)	Sarepta Therapeutics Inc	JP Morgan	(19.671)
1.293	SBA Communications Corp (Reit)	Credit Suisse	(1.396)
1.244	SBA Communications Corp (Reit)	Citibank	1.791
468	SBA Communications Corp (Reit)	Deutsche Bank	1.460
445	SBA Communications Corp (Reit)	JP Morgan	(481)
(6.576)	SCANA Corp	Bank of America Merrill Lynch	(132)
(2.338)	SCANA Corp	Credit Suisse	(2.759)
(3.992)	SCANA Corp	Deutsche Bank	(80)
(1.847)	SCANA Corp	JP Morgan	(2.179)
(2.467)	SCANA Corp	Citibank	(2.270)
3.315	Schlumberger Ltd	Credit Suisse	2.483
21.956	Schlumberger Ltd	Citibank	26.567
1.516	Schlumberger Ltd	Bank of America Merrill Lynch	2.729
13.984	Schlumberger Ltd	Deutsche Bank	25.171
3.190	Schlumberger Ltd	JP Morgan	(11.835)
1.991	Science Applications International Corp	Bank of America Merrill Lynch	12.304
5.798	Science Applications International Corp	Citibank	18.148
4.881	Science Applications International Corp	JP Morgan	23.966
6.274	Scientific Games Corp ‘A’	Credit Suisse	15.058
(3.992)	Scotts Miracle-Gro Co/The	Credit Suisse	(1.796)
(13)	Scotts Miracle-Gro Co/The	Deutsche Bank	(34)
(4.712)	Scotts Miracle-Gro Co/The	JP Morgan	(2.120)
(117)	Scotts Miracle-Gro Co/The	Bank of America Merrill Lynch	(304)
(3.159)	Scotts Miracle-Gro Co/The	Citibank	(7.139)
4.071	Scripps Networks Interactive Inc ‘A’	Bank of America Merrill Lynch	9.526
2.730	Scripps Networks Interactive Inc ‘A’	Citibank	1.747
	Etats-Unis *suite*		
2.709	Scripps Networks Interactive Inc ‘A’	JP Morgan	7.043
(61)	Seaboard Corp	Bank of America Merrill Lynch	1.511
(120)	Seaboard Corp	JP Morgan	7.696
(35)	Seaboard Corp	Deutsche Bank	867
(38)	Seaboard Corp	Citibank	(558)
889	Seagate Technology Plc	Deutsche Bank	489
4.220	Seagate Technology Plc	Bank of America Merrill Lynch	2.321
22.332	Seagate Technology Plc	Citibank	(43.994)
13.394	Seagate Technology Plc	JP Morgan	8.706
2.230	Seagate Technology Plc	Credit Suisse	1.450
21.254	Sealed Air Corp	Credit Suisse	63.549
2.419	Sealed Air Corp	Deutsche Bank	6.870
4.672	Sealed Air Corp	JP Morgan	13.969
(3.397)	Seattle Genetics Inc	Credit Suisse	(7.405)
(889)	Seattle Genetics Inc	Deutsche Bank	(2.178)
(5.271)	Seattle Genetics Inc	JP Morgan	(11.491)
(2.591)	Seattle Genetics Inc	Citibank	(2.384)
(1.210)	Seattle Genetics Inc	Bank of America Merrill Lynch	(2.965)
(3.419)	SEI Investments Co	Bank of America Merrill Lynch	(14.838)
(193)	SEI Investments Co	Credit Suisse	(930)
5.427	Selective Insurance Group Inc	JP Morgan	16.824
1.120	Selective Insurance Group Inc	Bank of America Merrill Lynch	3.080
17	Selective Insurance Group Inc	Deutsche Bank	47
6.074	Selective Insurance Group Inc	Citibank	13.363
3.283	Selective Insurance Group Inc	Credit Suisse	10.177
(33.458)	SemGroup Corp ‘A’	Deutsche Bank	(25.094)
(23.038)	SemGroup Corp ‘A’	Bank of America Merrill Lynch	(17.279)
(35.259)	SemGroup Corp ‘A’	Citibank	1.763
(20.300)	SemGroup Corp ‘A’	JP Morgan	55.825
(12.073)	Sempra Energy	Credit Suisse	2.777
(2.027)	Sempra Energy	Deutsche Bank	(791)
(8.364)	Sempra Energy	Bank of America Merrill Lynch	(3.262)
(6.851)	Sempra Energy	JP Morgan	1.576
(6.004)	Senior Housing Properties Trust (Reit)	JP Morgan	(1.201)
(3.379)	Senior Housing Properties Trust (Reit)	Credit Suisse	(676)
(3.475)	Senior Housing Properties Trust (Reit)	Deutsche Bank	–
(5.173)	Senior Housing Properties Trust (Reit)	Bank of America Merrill Lynch	–
(10.150)	Senior Housing Properties Trust (Reit)	Citibank	2.842
(11.105)	Sensata Technologies Holding NV	JP Morgan	(21.211)
(14.562)	Sensata Technologies Holding NV	Citibank	(22.425)
3.167	Sensient Technologies Corp	Bank of America Merrill Lynch	10.324
1.555	Sensient Technologies Corp	Citibank	2.675
5.593	Sensient Technologies Corp	JP Morgan	15.045
5.298	Sensient Technologies Corp	Credit Suisse	14.252
1.964	Sensient Technologies Corp	Deutsche Bank	6.403
(6.669)	Service Corp International/US	Bank of America Merrill Lynch	(15.272)
(1.401)	Service Corp International/US	Citibank	(1.709)
(7.639)	ServiceMaster Global Holdings Inc	JP Morgan	(12.375)
(6.990)	ServiceMaster Global Holdings Inc	Deutsche Bank	(14.889)
(16.386)	ServiceMaster Global Holdings Inc	Bank of America Merrill Lynch	(34.902)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(7.543)	ServiceMaster Global Holdings Inc	Citibank	(9.655)
(12.560)	ServiceMaster Global Holdings Inc	Credit Suisse	(20.347)
(191)	ServiceNow Inc	Deutsche Bank	447
(1.353)	ServiceNow Inc	JP Morgan	8.984
(1.387)	ServiceNow Inc	Citibank	8.974
(3.608)	ServiceNow Inc	Bank of America Merrill Lynch	8.443
(233)	ServiceNow Inc	Credit Suisse	1.547
843	Sherwin-Williams Co/The	JP Morgan	(455)
1.056	Sherwin-Williams Co/The	Citibank	4.657
(5.674)	Signature Bank/New York NY	Bank of America Merrill Lynch	(39.718)
(202)	Signature Bank/New York NY	Deutsche Bank	(1.414)
(5.260)	Signature Bank/New York NY	JP Morgan	(68.064)
2.284	Signet Jewelers Ltd	Credit Suisse	(31.999)
512	Signet Jewelers Ltd	Deutsche Bank	(10.491)
1.462	Signet Jewelers Ltd	JP Morgan	(20.483)
(2.774)	Silgan Holdings Inc	JP Morgan	777
12.245	Silgan Holdings Inc	Bank of America Merrill Lynch	6.490
631	Silgan Holdings Inc	Credit Suisse	(177)
3.100	Silgan Holdings Inc	Deutsche Bank	1.643
(69)	Silicon Laboratories Inc	Credit Suisse	186
(87)	Silicon Laboratories Inc	Deutsche Bank	(200)
(2.238)	Silicon Laboratories Inc	Bank of America Merrill Lynch	(5.147)
(50)	Silicon Laboratories Inc	Citibank	153
1.171	Simon Property Group Inc (Reit)	JP Morgan	2.869
1.105	Simon Property Group Inc (Reit)	Bank of America Merrill Lynch	111
3.015	Simon Property Group Inc (Reit)	Citibank	3.467
18	Simon Property Group Inc (Reit)	Credit Suisse	44
314	Simon Property Group Inc (Reit)	Deutsche Bank	31
8.924	Simpson Manufacturing Co Inc	Citibank	19.365
3.263	Simpson Manufacturing Co Inc	Credit Suisse	8.386
10.877	Simpson Manufacturing Co Inc	Bank of America Merrill Lynch	33.936
5.288	Simpson Manufacturing Co Inc	JP Morgan	13.590
(490)	SINA Corp/China	Deutsche Bank	2.102
(3.769)	SINA Corp/China	Bank of America Merrill Lynch	16.169
(2.847)	Sinclair Broadcast Group Inc ‘A’	Citibank	(1.424)
35.424	Sirius XM Holdings Inc	Credit Suisse	4.782
6.629	Sirius XM Holdings Inc	Deutsche Bank	762
66.264	Sirius XM Holdings Inc	Citibank	3.645
23.505	Sirius XM Holdings Inc	Bank of America Merrill Lynch	2.703
30.347	Sirius XM Holdings Inc	JP Morgan	4.097
6.529	Six Flags Entertainment Corp	Credit Suisse	(1.632)
1.913	Six Flags Entertainment Corp	Deutsche Bank	(363)
3.171	Six Flags Entertainment Corp	Bank of America Merrill Lynch	(602)
3.277	Six Flags Entertainment Corp	Citibank	(393)
4.135	Six Flags Entertainment Corp	JP Morgan	(1.034)
(4.391)	Skechers U.S.A. Inc ‘A’	Bank of America Merrill Lynch	(12.383)
(1.781)	Skechers U.S.A. Inc ‘A’	Credit Suisse	(7.730)
(787)	Skyworks Solutions Inc	Credit Suisse	6.611
(441)	Skyworks Solutions Inc	Deutsche Bank	1.826
(1.210)	Skyworks Solutions Inc	Bank of America Merrill Lynch	5.009
(2.141)	Skyworks Solutions Inc	Citibank	8.114
(815)	Skyworks Solutions Inc	JP Morgan	6.846
(4.686)	SL Green Realty Corp (Reit)	Credit Suisse	(24.836)
	Etats-Unis *suite*		
(824)	SL Green Realty Corp (Reit)	Deutsche Bank	(1.796)
(1.628)	SL Green Realty Corp (Reit)	Bank of America Merrill Lynch	(3.549)
(4.714)	SL Green Realty Corp (Reit)	JP Morgan	(24.984)
3.136	SLM Corp	Bank of America Merrill Lynch	4.767
13.149	SLM Corp	Citibank	14.332
12.246	SLM Corp	JP Morgan	20.573
24.195	SLM Corp	Credit Suisse	40.648
(7.345)	SM Energy Co	Citibank	3.746
(29.332)	SM Energy Co	JP Morgan	4.986
1.136	Snap-on Inc	Citibank	8.372
719	Snap-on Inc	Bank of America Merrill Lynch	8.664
24	Snap-on Inc	Deutsche Bank	289
21	Snap-on Inc	Credit Suisse	240
(3.908)	Snyder’s-Lance Inc	Credit Suisse	(17.078)
(4.782)	Snyder’s-Lance Inc	Deutsche Bank	(16.641)
(15.792)	Snyder’s-Lance Inc	Bank of America Merrill Lynch	(54.956)
(15.484)	Snyder’s-Lance Inc	Citibank	(33.136)
(16.698)	Snyder’s-Lance Inc	JP Morgan	(72.970)
3.826	Sonoco Products Co	Credit Suisse	6.581
2.733	Sonoco Products Co	Deutsche Bank	6.559
4.324	Sonoco Products Co	Citibank	8.864
12.677	Sonoco Products Co	JP Morgan	21.804
4.161	Sonoco Products Co	Bank of America Merrill Lynch	9.986
(169)	Sotheby’s	JP Morgan	(683)
(609)	Sotheby’s	Deutsche Bank	(3.094)
(4.265)	Sotheby’s	Citibank	(7.208)
(388)	Sotheby’s	Bank of America Merrill Lynch	(1.971)
(4.502)	Sotheby’s	Credit Suisse	(18.188)
(8.102)	South Jersey Industries Inc	Credit Suisse	(15.070)
(8.905)	South Jersey Industries Inc	Deutsche Bank	(13.179)
(13.542)	South Jersey Industries Inc	Bank of America Merrill Lynch	(20.042)
(23.384)	South Jersey Industries Inc	Citibank	(26.424)
(541)	South Jersey Industries Inc	JP Morgan	(1.006)
(5.057)	Southern Co/The	Bank of America Merrill Lynch	3.085
(28.082)	Southern Co/The	Citibank	1.404
(36.260)	Southern Co/The	Credit Suisse	16.680
856	Southwest Airlines Co	Credit Suisse	4.871
3.937	Southwest Airlines Co	Bank of America Merrill Lynch	19.961
8.755	Southwest Airlines Co	Citibank	40.361
3.298	Southwest Gas Holdings Inc	Citibank	11.147
3.524	Southwest Gas Holdings Inc	JP Morgan	8.599
179	Southwest Gas Holdings Inc	Credit Suisse	437
4.151	Southwest Gas Holdings Inc	Deutsche Bank	13.242
8.004	Southwest Gas Holdings Inc	Bank of America Merrill Lynch	25.533
9.114	Southwestern Energy Co	Deutsche Bank	3.919
10.338	Southwestern Energy Co	Credit Suisse	4.445
8.597	Southwestern Energy Co	JP Morgan	3.697
25.755	Southwestern Energy Co	Bank of America Merrill Lynch	11.075
16.667	Southwestern Energy Co	Citibank	3.667
(9.883)	Spark Therapeutics Inc	Credit Suisse	4.250
(1.958)	Spectrum Brands Holdings Inc	Citibank	(1.038)
(7.789)	Spectrum Brands Holdings Inc	Deutsche Bank	(120.418)
(3.511)	Spectrum Brands Holdings Inc	Credit Suisse	(37.252)
(20)	Spectrum Brands Holdings Inc	JP Morgan	(212)
(10.512)	Spire Inc	Bank of America Merrill Lynch	(37.318)
(3.327)	Spire Inc	Citibank	(11.977)
(74)	Spire Inc	Deutsche Bank	(263)
(1.871)	Spire Inc	JP Morgan	(5.987)
(1.213)	Spire Inc	Credit Suisse	(3.882)

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
2.969	Spirit AeroSystems Holdings Inc 'A'	Deutsche Bank	11.935
4.157	Spirit AeroSystems Holdings Inc 'A'	Credit Suisse	6.402
15.668	Spirit AeroSystems Holdings Inc 'A'	Citibank	16.451
20.580	Spirit AeroSystems Holdings Inc 'A'	JP Morgan	31.693
(23.649)	Spirit Airlines Inc	Bank of America Merrill Lynch	(96.961)
(9.928)	Spirit Airlines Inc	Citibank	(37.131)
(7.830)	Spirit Airlines Inc	JP Morgan	(51.287)
(34.654)	Spirit Airlines Inc	Credit Suisse	(226.984)
(7.354)	Spirit Airlines Inc	Deutsche Bank	(30.151)
(33.359)	Spirit Realty Capital Inc (Reit)	Deutsche Bank	(701)
(104.113)	Spirit Realty Capital Inc (Reit)	Citibank	7.184
(53.613)	Spirit Realty Capital Inc (Reit)	JP Morgan	6.916
(45.911)	Spirit Realty Capital Inc (Reit)	Bank of America Merrill Lynch	(964)
(26.956)	Spirit Realty Capital Inc (Reit)	Credit Suisse	3.477
258	Splunk Inc	Credit Suisse	2.288
969	Splunk Inc	Deutsche Bank	11.919
3.939	Splunk Inc	Bank of America Merrill Lynch	48.450
4.484	Splunk Inc	Citibank	(15.694)
3.916	Splunk Inc	JP Morgan	34.735
(3.078)	Sprint Corp	Bank of America Merrill Lynch	231
(13.152)	Sprint Corp	Citibank	855
(30.957)	Sprint Corp	JP Morgan	(2.941)
(16.505)	Sprint Corp	Credit Suisse	(1.568)
(24.127)	Sprint Corp	Deutsche Bank	1.810
(5.327)	Sprouts Farmers Market Inc	Bank of America Merrill Lynch	(18.645)
(8.903)	Square Inc 'A'	Credit Suisse	(29.558)
(29.992)	Square Inc 'A'	Deutsche Bank	18.895
(2.108)	Square Inc 'A'	JP Morgan	(6.999)
(8.546)	Square Inc 'A'	Bank of America Merrill Lynch	5.384
(8.261)	SS&C Technologies Holdings Inc	Deutsche Bank	(11.565)
(26.987)	SS&C Technologies Holdings Inc	Bank of America Merrill Lynch	(37.782)
(21.800)	SS&C Technologies Holdings Inc	Citibank	(12.862)
(4.696)	SS&C Technologies Holdings Inc	JP Morgan	(1.691)
(2.690)	Stamps.com Inc	Credit Suisse	16.947
2.165	Stanley Black & Decker Inc	JP Morgan	6.105
241	Stanley Black & Decker Inc	Deutsche Bank	1.229
2.371	Stanley Black & Decker Inc	Credit Suisse	6.686
2.031	Stanley Black & Decker Inc	Bank of America Merrill Lynch	10.358
3.439	Stanley Black & Decker Inc	Citibank	8.769
(1.662)	Starbucks Corp	Bank of America Merrill Lynch	(2.127)
(14.793)	Starbucks Corp	JP Morgan	(1.036)
(18.377)	Starbucks Corp	Deutsche Bank	(23.523)
(16.680)	Starbucks Corp	Citibank	(14.011)
157	Starwood Property Trust Inc (Reit)	Deutsche Bank	33
14.819	Starwood Property Trust Inc (Reit)	Bank of America Merrill Lynch	3.112
1.744	Starwood Property Trust Inc (Reit)	JP Morgan	70
1.950	State Street Corp	Deutsche Bank	6.123
7.488	State Street Corp	Citibank	17.447
5.461	State Street Corp	JP Morgan	21.134
9.030	State Street Corp	Bank of America Merrill Lynch	28.354
	Etats-Unis *suite*		
33.869	Steel Dynamics Inc	Bank of America Merrill Lynch	40.981
16.918	Steel Dynamics Inc	Citibank	8.628
11.673	Steel Dynamics Inc	JP Morgan	5.370
277	Steel Dynamics Inc	Deutsche Bank	335
12.220	Steel Dynamics Inc	Credit Suisse	5.621
(9.349)	Stericycle Inc	Credit Suisse	11.967
(9.605)	Stericycle Inc	Deutsche Bank	(26.510)
(13.836)	Stericycle Inc	Bank of America Merrill Lynch	(38.187)
(11.736)	Stericycle Inc	Citibank	(35.208)
(3.745)	Stericycle Inc	JP Morgan	4.794
(899)	Steris Plc	Deutsche Bank	(1.663)
(2.256)	Steris Plc	JP Morgan	(3.993)
(9.743)	Steris Plc	Citibank	(15.199)
(2.506)	Steris Plc	Credit Suisse	(4.436)
2.375	Sterling Bancorp/DE	Citibank	2.256
6.874	Sterling Bancorp/DE	Credit Suisse	11.686
5.379	Steven Madden Ltd	Deutsche Bank	25.281
5.683	Steven Madden Ltd	JP Morgan	27.563
(1.346)	Stifel Financial Corp	Bank of America Merrill Lynch	(4.617)
(55)	Stifel Financial Corp	Deutsche Bank	(189)
(5.343)	Stifel Financial Corp	Citibank	(13.945)
(3.580)	STORE Capital Corp (Reit)	Credit Suisse	752
(18.241)	STORE Capital Corp (Reit)	Deutsche Bank	(2.007)
(6.483)	STORE Capital Corp (Reit)	Citibank	3.047
(26.259)	STORE Capital Corp (Reit)	Bank of America Merrill Lynch	(2.888)
(9.880)	STORE Capital Corp (Reit)	JP Morgan	2.075
328	Stryker Corp	Bank of America Merrill Lynch	56
390	Stryker Corp	Credit Suisse	(581)
507	Stryker Corp	Deutsche Bank	86
5.940	Stryker Corp	JP Morgan	(8.851)
703	Stryker Corp	Citibank	127
(23.579)	Summit Materials Inc 'A'	Citibank	(19.335)
(25.724)	Summit Materials Inc 'A'	Credit Suisse	(3.601)
(15.272)	Summit Materials Inc 'A'	Deutsche Bank	(23.061)
(53.782)	Summit Materials Inc 'A'	Bank of America Merrill Lynch	(81.211)
(11.078)	Summit Materials Inc 'A'	JP Morgan	(1.551)
1.314	Sun Communities Inc (Reit)	Citibank	(670)
5.211	Sun Communities Inc (Reit)	Credit Suisse	(2.606)
952	Sun Communities Inc (Reit)	Deutsche Bank	(57)
(8.416)	Sunstone Hotel Investors Inc (Reit)	Bank of America Merrill Lynch	(2.777)
20.146	SunTrust Banks Inc	Bank of America Merrill Lynch	77.965
6.681	SunTrust Banks Inc	Citibank	26.924
4.710	SunTrust Banks Inc	JP Morgan	19.028
8.683	SunTrust Banks Inc	Deutsche Bank	33.603
6.645	SunTrust Banks Inc	Credit Suisse	26.846
112	SVB Financial Group	Bank of America Merrill Lynch	1.493
214	SVB Financial Group	Citibank	2.780
357	SVB Financial Group	JP Morgan	6.251
98	SVB Financial Group	Deutsche Bank	1.306
(42.460)	Symantec Corp	JP Morgan	17.833
(3.606)	Symantec Corp	Deutsche Bank	(3.245)
(515)	Symantec Corp	Credit Suisse	216
(3.068)	Synchrony Financial	Bank of America Merrill Lynch	(10.216)
(7.947)	Synchrony Financial	Citibank	(17.404)
(2.892)	Synchrony Financial	Deutsche Bank	(9.630)
(4.715)	Synchrony Financial	JP Morgan	(17.870)
(1.872)	Synchrony Financial	Credit Suisse	(7.095)
(195)	SYNNEX Corp	Credit Suisse	(1.468)
(3.341)	SYNNEX Corp	Deutsche Bank	(28.566)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(2.972)	SYNNEX Corp	Bank of America Merrill Lynch	(25.411)
(4.120)	SYNNEX Corp	JP Morgan	(31.024)
9.620	Synopsys Inc	Citibank	21.549
11.360	Synopsys Inc	JP Morgan	51.234
10.353	Synopsys Inc	Credit Suisse	46.692
2.549	Synopsys Inc	Deutsche Bank	10.069
8.172	Synopsys Inc	Bank of America Merrill Lynch	32.279
2.888	Synovus Financial Corp	Deutsche Bank	10.801
30.878	Synovus Financial Corp	Bank of America Merrill Lynch	115.484
6.414	Synovus Financial Corp	Citibank	20.332
5.779	Synovus Financial Corp	JP Morgan	24.619
5.921	Synovus Financial Corp	Credit Suisse	25.223
(14.828)	Syntel Inc	JP Morgan	(28.321)
15.844	Sysco Corp	Citibank	47.374
6.270	Sysco Corp	Deutsche Bank	23.763
4.631	Sysco Corp	Bank of America Merrill Lynch	17.551
17.872	Sysco Corp	JP Morgan	69.880
10.481	T Rowe Price Group Inc	Credit Suisse	78.006
2.049	T Rowe Price Group Inc	Deutsche Bank	14.445
8.406	T Rowe Price Group Inc	JP Morgan	66.491
14.822	T Rowe Price Group Inc	Bank of America Merrill Lynch	104.495
4.439	T Rowe Price Group Inc	Citibank	16.336
(6.177)	T-Mobile US Inc	Bank of America Merrill Lynch	(29.155)
(4.709)	T-Mobile US Inc	Credit Suisse	(24.440)
(13.827)	T-Mobile US Inc	Deutsche Bank	(65.263)
4.991	Tableau Software Inc 'A'	Bank of America Merrill Lynch	(5.241)
5.100	Tableau Software Inc 'A'	Credit Suisse	(9.945)
5.424	Tableau Software Inc 'A'	Citibank	(705)
935	Tableau Software Inc 'A'	Deutsche Bank	(982)
1.304	Tableau Software Inc 'A'	JP Morgan	(2.543)
2.580	Take-Two Interactive Software Inc	Bank of America Merrill Lynch	(17.389)
1.633	Take-Two Interactive Software Inc	Citibank	(11.937)
11.889	Take-Two Interactive Software Inc	JP Morgan	(83.461)
1.698	Take-Two Interactive Software Inc	Deutsche Bank	(11.445)
(15.834)	Tanger Factory Outlet Centers Inc (Reit)	Citibank	(11.876)
(5.900)	Tanger Factory Outlet Centers Inc (Reit)	Deutsche Bank	(3.776)
9.351	Tapestry Inc	Bank of America Merrill Lynch	14.214
2.660	Tapestry Inc	Citibank	1.995
5.564	Tapestry Inc	Deutsche Bank	8.457
866	Tapestry Inc	JP Morgan	1.472
(18.189)	Targa Resources Corp	Credit Suisse	23.100
(17.701)	Targa Resources Corp	JP Morgan	22.480
(25.374)	Targa Resources Corp	Bank of America Merrill Lynch	(2.030)
(7.242)	Targa Resources Corp	Citibank	6.373
(8.211)	Targa Resources Corp	Deutsche Bank	(657)
6.182	Target Corp	Deutsche Bank	52.052
2.512	Target Corp	Bank of America Merrill Lynch	21.151
948	Target Corp	JP Morgan	3.991
27.066	Target Corp	Citibank	137.766
7.956	Target Corp	Credit Suisse	33.495
(9.623)	Taubman Centers Inc (Reit)	Credit Suisse	(105.564)
(2.363)	Taubman Centers Inc (Reit)	Deutsche Bank	(5.293)
(9.877)	Taubman Centers Inc (Reit)	JP Morgan	(108.351)
	Etats-Unis *suite*		
(1.975)	Taubman Centers Inc (Reit)	Bank of America Merrill Lynch	(4.424)
(1.903)	Taubman Centers Inc (Reit)	Citibank	(3.444)
5.203	TCF Financial Corp	Bank of America Merrill Lynch	11.967
2.300	TCF Financial Corp	Citibank	4.991
3.337	TCF Financial Corp	JP Morgan	8.576
(2.756)	TD Ameritrade Holding Corp	Citibank	(5.925)
1.366	TE Connectivity Ltd	Bank of America Merrill Lynch	2.281
1.182	TE Connectivity Ltd	Deutsche Bank	1.974
7.324	TE Connectivity Ltd	JP Morgan	5.420
2.004	TE Connectivity Ltd	Citibank	(140)
3.477	Tech Data Corp	Bank of America Merrill Lynch	34.561
7.230	Tech Data Corp	Citibank	50.465
1.402	Tech Data Corp	JP Morgan	11.623
1.789	Tech Data Corp	Deutsche Bank	17.783
868	Tech Data Corp	Credit Suisse	7.196
11.092	TechnipFMC Plc	Bank of America Merrill Lynch	23.626
11.766	TechnipFMC Plc	Citibank	18.473
12.944	TechnipFMC Plc	JP Morgan	(6.601)
38.700	TechnipFMC Plc	Deutsche Bank	82.431
49.060	Tegna Inc	Credit Suisse	45.626
6.731	Tegna Inc	Deutsche Bank	7.000
5.614	Tegna Inc	Bank of America Merrill Lynch	5.839
1.204	Tegna Inc	Citibank	313
41.178	Tegna Inc	JP Morgan	35.679
(55)	Teledyne Technologies Inc	Deutsche Bank	(311)
(4.257)	Teledyne Technologies Inc	Credit Suisse	6.088
(1.148)	Teledyne Technologies Inc	JP Morgan	1.642
(828)	Teledyne Technologies Inc	Bank of America Merrill Lynch	(4.678)
(2.518)	Teledyne Technologies Inc	Citibank	(655)
815	Teleflex Inc	JP Morgan	3.953
1.623	Teleflex Inc	Bank of America Merrill Lynch	14.607
1.508	Teleflex Inc	Credit Suisse	7.314
762	Teleflex Inc	Deutsche Bank	6.858
2.889	Teleflex Inc	Citibank	(6.096)
903	Telephone & Data Systems Inc	Credit Suisse	2.095
13.998	Telephone & Data Systems Inc	Deutsche Bank	39.754
31.099	Telephone & Data Systems Inc	Bank of America Merrill Lynch	88.321
10.005	Telephone & Data Systems Inc	Citibank	8.304
37.150	Telephone & Data Systems Inc	JP Morgan	86.188
3.897	TeleTech Holdings Inc	Bank of America Merrill Lynch	7.209
18.974	TeleTech Holdings Inc	Citibank	(949)
3.905	TeleTech Holdings Inc	JP Morgan	(1.562)
3.797	TeleTech Holdings Inc	Credit Suisse	(1.519)
1.811	TeleTech Holdings Inc	Deutsche Bank	3.350
863	Tempur Sealy International Inc	Credit Suisse	3.944
881	Tempur Sealy International Inc	Deutsche Bank	3.656
352	Tempur Sealy International Inc	JP Morgan	1.609
914	Tempur Sealy International Inc	Bank of America Merrill Lynch	3.793
5.327	Tenet Healthcare Corp	JP Morgan	1.864
4.203	Tenet Healthcare Corp	Credit Suisse	1.471
5.982	Tenet Healthcare Corp	Deutsche Bank	4.487
22.414	Tenneco Inc	Bank of America Merrill Lynch	111.846
6.759	Tenneco Inc	Citibank	20.953
7.715	Tenneco Inc	JP Morgan	27.311

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
7.319	Tenneco Inc	Credit Suisse	25.909
2.564	Tenneco Inc	Deutsche Bank	12.794
8.168	Teradata Corp	Credit Suisse	16.989
8.975	Teradata Corp	Deutsche Bank	20.643
21.269	Teradata Corp	Bank of America Merrill Lynch	48.919
11.219	Teradata Corp	Citibank	14.697
20.144	Teradata Corp	JP Morgan	41.900
3.348	Teradyne Inc	Bank of America Merrill Lynch	(5.658)
23.809	Teradyne Inc	Citibank	(53.094)
21.003	Teradyne Inc	JP Morgan	(59.649)
26.035	Teradyne Inc	Credit Suisse	(73.939)
14.779	Teradyne Inc	Deutsche Bank	(24.977)
(9.040)	TESARO Inc	Bank of America Merrill Lynch	42.759
(1.676)	TESARO Inc	Credit Suisse	28.241
(485)	TESARO Inc	Citibank	1.125
(1.270)	TESARO Inc	JP Morgan	21.399
(6.031)	TESARO Inc	Deutsche Bank	28.527
(3.269)	Tesla Inc	Credit Suisse	(3.432)
(7.967)	Tesla Inc	Deutsche Bank	46.687
(3.079)	Tesla Inc	Citibank	22.046
(6.178)	Tesla Inc	JP Morgan	(6.487)
(817)	Tesla Inc	Bank of America Merrill Lynch	4.788
14.889	Tetra Tech Inc	Citibank	7.445
(3.912)	Texas Capital Bancshares Inc	Credit Suisse	(36.577)
(2.500)	Texas Capital Bancshares Inc	JP Morgan	(23.375)
(2.816)	Texas Capital Bancshares Inc	Bank of America Merrill Lynch	(29.990)
(1.386)	Texas Capital Bancshares Inc	Citibank	(12.128)
(781)	Texas Capital Bancshares Inc	Deutsche Bank	(8.318)
5.489	Texas Instruments Inc	Bank of America Merrill Lynch	2.854
2.574	Texas Instruments Inc	JP Morgan	(2.960)
5.481	Texas Instruments Inc	Credit Suisse	(6.303)
1.516	Texas Instruments Inc	Deutsche Bank	788
16.149	Texas Instruments Inc	Citibank	(12.758)
(1.797)	Texas Roadhouse Inc	Citibank	(4.151)
(10.842)	TFS Financial Corp	Bank of America Merrill Lynch	(4.879)
(504)	TFS Financial Corp	Citibank	(136)
(3.353)	TFS Financial Corp	JP Morgan	(1.576)
(17.603)	TFS Financial Corp	Credit Suisse	(8.273)
(14.687)	TFS Financial Corp	Deutsche Bank	(6.609)
1.074	Thermo Fisher Scientific Inc	Bank of America Merrill Lynch	4.790
6.083	Thermo Fisher Scientific Inc	JP Morgan	(5.414)
4.593	Thermo Fisher Scientific Inc	Credit Suisse	(4.088)
1.100	Thermo Fisher Scientific Inc	Deutsche Bank	4.906
300	Thor Industries Inc	Citibank	5.802
2.265	Thor Industries Inc	JP Morgan	58.890
3.373	Thor Industries Inc	Bank of America Merrill Lynch	81.795
(2.285)	Tiffany & Co	JP Morgan	(6.010)
(2.419)	Tiffany & Co	Citibank	1.427
(404)	Tiffany & Co	Deutsche Bank	(400)
13.274	Time Inc	Deutsche Bank	78.317
17.931	Time Inc	Bank of America Merrill Lynch	105.793
43.748	Time Inc	Citibank	87.496
39.684	Time Inc	JP Morgan	339.298
15.188	Time Inc	Credit Suisse	129.857
194	Time Warner Inc	JP Morgan	586
10.660	Timken Co/The	Bank of America Merrill Lynch	49.569
22.866	Timken Co/The	Citibank	57.165
11.698	Timken Co/The	JP Morgan	35.679
1.084	Timken Co/The	Credit Suisse	3.306
5.328	Timken Co/The	Deutsche Bank	24.775
	Etats-Unis *suite*		
10.580	TJX Cos Inc/The	JP Morgan	76.811
2.606	TJX Cos Inc/The	Deutsche Bank	16.157
10.505	TJX Cos Inc/The	Bank of America Merrill Lynch	65.131
8.377	TJX Cos Inc/The	Citibank	39.121
4.462	TJX Cos Inc/The	Credit Suisse	32.394
(4.076)	Toll Brothers Inc	Bank of America Merrill Lynch	(14.062)
12.931	Torchmark Corp	Bank of America Merrill Lynch	47.457
4.816	Torchmark Corp	Citibank	18.638
8.754	Torchmark Corp	JP Morgan	33.265
4.351	Torchmark Corp	Credit Suisse	16.534
1.974	Torchmark Corp	Deutsche Bank	7.245
15.094	Toro Co/The	Bank of America Merrill Lynch	47.848
12.554	Toro Co/The	Citibank	26.112
13.666	Toro Co/The	JP Morgan	25.692
6.352	Toro Co/The	Credit Suisse	11.942
1.531	Toro Co/The	Deutsche Bank	4.853
(3.923)	Total System Services Inc	Citibank	3.021
(5.901)	Total System Services Inc	Bank of America Merrill Lynch	236
(10.652)	Tractor Supply Co	Bank of America Merrill Lynch	(74.990)
(9.139)	Tractor Supply Co	Credit Suisse	(84.444)
(9.109)	Tractor Supply Co	JP Morgan	(84.167)
(2.729)	TransDigm Group Inc	Deutsche Bank	(40.144)
(2.369)	TransDigm Group Inc	Bank of America Merrill Lynch	(34.848)
(3.037)	TransDigm Group Inc	Citibank	(33.012)
(327)	TransDigm Group Inc	JP Morgan	1.671
(1.451)	TransDigm Group Inc	Credit Suisse	7.415
58.444	Transocean Ltd	Citibank	–
30.123	Transocean Ltd	JP Morgan	(36.449)
47.782	Transocean Ltd	Bank of America Merrill Lynch	(10.990)
22.823	Transocean Ltd	Credit Suisse	(27.616)
59.917	Transocean Ltd	Deutsche Bank	(13.781)
4.295	TransUnion	Bank of America Merrill Lynch	2.148
5.965	Travelers Cos Inc/The	Citibank	26.664
(3.412)	TreeHouse Foods Inc	Deutsche Bank	(13.921)
(9.110)	TreeHouse Foods Inc	Citibank	(15.123)
(4.813)	TreeHouse Foods Inc	JP Morgan	(14.198)
(31.602)	TreeHouse Foods Inc	Credit Suisse	318.127
(3.571)	TreeHouse Foods Inc	Bank of America Merrill Lynch	(14.570)
(37.433)	TRI Pointe Group Inc	Credit Suisse	(24.706)
(5.174)	TRI Pointe Group Inc	Deutsche Bank	(3.777)
(61.034)	TRI Pointe Group Inc	JP Morgan	(40.282)
(214.554)	TRI Pointe Group Inc	Bank of America Merrill Lynch	(156.624)
(60.383)	TRI Pointe Group Inc	Citibank	(19.926)
(8.128)	Tribune Media Co ‘A’	Bank of America Merrill Lynch	(2.926)
(4.958)	Tribune Media Co ‘A’	Citibank	(297)
(9.769)	Trimble Inc	Credit Suisse	(10.355)
(24.813)	Trimble Inc	Bank of America Merrill Lynch	(13.399)
(8.992)	Trimble Inc	Citibank	4.226
(3.754)	Trimble Inc	JP Morgan	(3.979)
(3.399)	Trimble Inc	Deutsche Bank	(1.835)
1.386	Trinity Industries Inc	Bank of America Merrill Lynch	3.728
1.762	Trinity Industries Inc	Citibank	2.625
439	Trinity Industries Inc	Credit Suisse	1.313
5.916	Trinity Industries Inc	Deutsche Bank	15.914
4.136	Trinity Industries Inc	JP Morgan	12.367
11.624	Trinseo SA	JP Morgan	57.385
3.444	Trinseo SA	Citibank	9.127

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
2.187	Trinseo SA	Deutsche Bank	11.263
14.464	Trinseo SA	Bank of America Merrill Lynch	74.490
16.230	Trinseo SA	Credit Suisse	44.632
(7.206)	TripAdvisor Inc	Credit Suisse	(22.555)
(11.516)	TripAdvisor Inc	Deutsche Bank	(49.058)
(13.718)	TripAdvisor Inc	Bank of America Merrill Lynch	(58.439)
(25.578)	TripAdvisor Inc	Citibank	(15.347)
(10.798)	TripAdvisor Inc	JP Morgan	(33.798)
1.950	Trustmark Corp	JP Morgan	5.382
3.246	Trustmark Corp	Citibank	5.713
3.461	Trustmark Corp	Bank of America Merrill Lynch	8.272
18.095	Tupperware Brands Corp	Citibank	36.914
5.442	Tupperware Brands Corp	JP Morgan	22.367
12.542	Tupperware Brands Corp	Deutsche Bank	41.639
9.114	Tupperware Brands Corp	Bank of America Merrill Lynch	30.258
(39.278)	Twitter Inc	Credit Suisse	(47.723)
(42.680)	Twitter Inc	Deutsche Bank	(38.199)
(94.665)	Twitter Inc	Bank of America Merrill Lynch	(84.725)
(60.824)	Twitter Inc	Citibank	89.107
3.544	Two Harbors Investment Corp (Reit)	Credit Suisse	1.985
1.836	Two Harbors Investment Corp (Reit)	Deutsche Bank	1.230
8.900	Two Harbors Investment Corp (Reit)	JP Morgan	4.984
38.508	Two Harbors Investment Corp (Reit)	Citibank	(4.621)
5.219	Two Harbors Investment Corp (Reit)	Bank of America Merrill Lynch	3.497
(9.496)	Tyler Technologies Inc	Bank of America Merrill Lynch	(79.298)
(2.100)	Tyler Technologies Inc	Citibank	(6.993)
(114)	Tyler Technologies Inc	JP Morgan	(830)
(9.923)	Tyler Technologies Inc	Credit Suisse	(72.239)
(1.662)	Tyler Technologies Inc	Deutsche Bank	(16.022)
2.507	Tyson Foods Inc ‘A’	Citibank	7.295
5.654	Tyson Foods Inc ‘A’	Bank of America Merrill Lynch	35.790
8.423	Tyson Foods Inc ‘A’	JP Morgan	71.932
3.335	Tyson Foods Inc ‘A’	Deutsche Bank	21.111
8.686	Tyson Foods Inc ‘A’	Credit Suisse	74.178
2.318	Ubiquiti Networks Inc	Citibank	1.391
2.164	Ubiquiti Networks Inc	JP Morgan	3.592
20.627	UDR Inc (Reit)	Bank of America Merrill Lynch	(3.300)
11.219	UDR Inc (Reit)	Citibank	(4.712)
9.845	UDR Inc (Reit)	Deutsche Bank	(1.575)
4.719	UDR Inc (Reit)	JP Morgan	(3.822)
9.004	UGI Corp	Bank of America Merrill Lynch	5.132
4.410	UGI Corp	Citibank	3.219
5.074	UGI Corp	JP Morgan	2.182
958	UGI Corp	Credit Suisse	412
7.770	UGI Corp	Deutsche Bank	4.429
(1.176)	Ulta Salon Cosmetics & Fragrance Inc	Bank of America Merrill Lynch	(28.600)
(1.328)	Ulta Salon Cosmetics & Fragrance Inc	JP Morgan	(37.728)
(3.636)	Ulta Salon Cosmetics & Fragrance Inc	Deutsche Bank	(88.428)
(2.200)	Ulta Salon Cosmetics & Fragrance Inc	Citibank	(26.422)
(4.487)	Ultimate Software Group Inc/The	Credit Suisse	(15.031)
(3.108)	Ultimate Software Group Inc/The	Deutsche Bank	(22.937)
	Etats-Unis *suite*		
(3.097)	Ultimate Software Group Inc/The	Bank of America Merrill Lynch	(22.856)
(2.752)	Ultimate Software Group Inc/The	Citibank	(14.778)
(4.567)	Ultimate Software Group Inc/The	JP Morgan	(15.299)
(1.261)	Ultragenyx Pharmaceutical Inc	Deutsche Bank	(1.261)
(2.643)	Ultragenyx Pharmaceutical Inc	JP Morgan	(8.008)
(686)	Ultragenyx Pharmaceutical Inc	Credit Suisse	(2.079)
(10.395)	Ultragenyx Pharmaceutical Inc	Citibank	6.445
(6.115)	UMB Financial Corp	Deutsche Bank	(31.920)
(17.321)	Umpqua Holdings Corp	JP Morgan	(34.988)
(2.251)	Umpqua Holdings Corp	Deutsche Bank	(4.367)
(10.413)	Umpqua Holdings Corp	Credit Suisse	(21.034)
(7.813)	Umpqua Holdings Corp	Bank of America Merrill Lynch	(15.157)
(22.340)	Umpqua Holdings Corp	Citibank	(31.499)
(2.816)	Under Armour Inc ‘A’	Bank of America Merrill Lynch	(3.548)
(39.469)	Under Armour Inc ‘A’	Citibank	(22.892)
(185.420)	Under Armour Inc ‘A’	JP Morgan	462.038
(32.086)	Under Armour Inc ‘A’	Deutsche Bank	(40.428)
(52.064)	Under Armour Inc ‘C’	JP Morgan	(73.931)
(8.222)	Under Armour Inc ‘C’	Credit Suisse	(11.675)
(97.848)	Under Armour Inc ‘C’	Deutsche Bank	(111.547)
(9.973)	Under Armour Inc ‘C’	Bank of America Merrill Lynch	(11.369)
(27.448)	Under Armour Inc ‘C’	Citibank	(15.920)
(1.473)	Union Pacific Corp	Credit Suisse	(9.074)
(2.150)	Union Pacific Corp	JP Morgan	(13.244)
(5.960)	Union Pacific Corp	Bank of America Merrill Lynch	(49.230)
(3.713)	Union Pacific Corp	Citibank	(22.649)
(452)	Union Pacific Corp	Deutsche Bank	(3.734)
(1.448)	United Bankshares Inc/WV	JP Morgan	(4.923)
(34.280)	United Bankshares Inc/WV	Bank of America Merrill Lynch	(99.412)
(5.740)	United Bankshares Inc/WV	Citibank	(12.628)
(13.905)	United Bankshares Inc/WV	Credit Suisse	(47.277)
(28.931)	United Bankshares Inc/WV	Deutsche Bank	(83.900)
3.343	United Continental Holdings Inc	Credit Suisse	12.804
2.774	United Continental Holdings Inc	Bank of America Merrill Lynch	14.591
16.054	United Continental Holdings Inc	JP Morgan	61.487
1.377	United Continental Holdings Inc	Citibank	4.214
(10.568)	United Natural Foods Inc	Credit Suisse	(96.063)
(9.425)	United Natural Foods Inc	Bank of America Merrill Lynch	(82.469)
(3.537)	United Natural Foods Inc	Deutsche Bank	(30.949)
8.701	United Parcel Service Inc ‘B’	Bank of America Merrill Lynch	68.825
12.066	United Parcel Service Inc ‘B’	Citibank	84.824
813	United Parcel Service Inc ‘B’	Credit Suisse	6.236
9.833	United Parcel Service Inc ‘B’	Deutsche Bank	77.779
2.876	United Parcel Service Inc ‘B’	JP Morgan	22.059
903	United Rentals Inc	Deutsche Bank	14.177
5.805	United Rentals Inc	Bank of America Merrill Lynch	91.138
3.603	United Rentals Inc	Citibank	20.933
3.286	United Rentals Inc	JP Morgan	33.977
1.847	United Rentals Inc	Credit Suisse	19.098
13.999	United States Cellular Corp	Bank of America Merrill Lynch	63.555
7.235	United States Cellular Corp	Citibank	9.695

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
12.254	United States Cellular Corp	JP Morgan	56.613
3.233	United States Cellular Corp	Deutsche Bank	14.678
11.272	United States Cellular Corp	Credit Suisse	52.077
(3.580)	United States Steel Corp	Bank of America Merrill Lynch	(6.659)
(4.110)	United States Steel Corp	Citibank	(1.891)
(2.881)	United Technologies Corp	Bank of America Merrill Lynch	(6.425)
(11.666)	United Technologies Corp	Citibank	(35.815)
(647)	United Technologies Corp	JP Morgan	311
(3.677)	United Technologies Corp	Credit Suisse	1.765
(10.907)	United Technologies Corp	Deutsche Bank	(24.323)
11.711	United Therapeutics Corp	Credit Suisse	65.933
2.297	United Therapeutics Corp	Deutsche Bank	20.351
3.423	United Therapeutics Corp	Bank of America Merrill Lynch	30.328
7.393	United Therapeutics Corp	Citibank	27.132
7.811	United Therapeutics Corp	JP Morgan	43.976
3.513	UnitedHealth Group Inc	JP Morgan	42.332
5.027	UnitedHealth Group Inc	Credit Suisse	60.575
1.018	UnitedHealth Group Inc	Deutsche Bank	13.193
2.526	UnitedHealth Group Inc	Citibank	29.302
2.903	UnitedHealth Group Inc	Bank of America Merrill Lynch	37.623
(70.419)	Uniti Group Inc (Reit)	Bank of America Merrill Lynch	(46.477)
(12.065)	Uniti Group Inc (Reit)	JP Morgan	(2.413)
(36.535)	Uniti Group Inc (Reit)	Citibank	(7.307)
(12.162)	Uniti Group Inc (Reit)	Credit Suisse	(2.432)
(6.637)	Uniti Group Inc (Reit)	Deutsche Bank	(4.380)
2.131	Univar Inc	Credit Suisse	(3.644)
6.586	Univar Inc	Citibank	395
1.113	Univar Inc	JP Morgan	(1.903)
(1.045)	Universal Display Corp	Deutsche Bank	(11.182)
(6.263)	Universal Display Corp	Citibank	37.891
(3.554)	Universal Display Corp	JP Morgan	(52.777)
1.394	Universal Health Services Inc ‘B’	JP Morgan	12.546
7.051	Unum Group	Credit Suisse	27.992
3.895	Unum Group	Deutsche Bank	14.489
16.519	Unum Group	Bank of America Merrill Lynch	61.451
19.051	Unum Group	Citibank	51.628
6.551	Unum Group	JP Morgan	26.007
12.311	Urban Edge Properties (Reit)	Citibank	8.495
(7.201)	Urban Outfitters Inc	Credit Suisse	(66.105)
16.893	US Bancorp	Credit Suisse	41.895
5.715	US Bancorp	Deutsche Bank	18.002
36.019	US Foods Holding Corp	Bank of America Merrill Lynch	98.332
8.670	US Foods Holding Corp	Credit Suisse	21.848
4.983	US Foods Holding Corp	JP Morgan	12.557
3.550	US Foods Holding Corp	Deutsche Bank	9.692
(6.505)	US Silica Holdings Inc	Bank of America Merrill Lynch	(4.163)
(28.434)	US Silica Holdings Inc	JP Morgan	29.287
(22.692)	US Silica Holdings Inc	Deutsche Bank	(14.523)
(19.183)	US Silica Holdings Inc	Credit Suisse	19.758
(26.520)	US Silica Holdings Inc	Citibank	19.094
(33.748)	USG Corp	Bank of America Merrill Lynch	(117.781)
(2.233)	USG Corp	Credit Suisse	(9.691)
(13.159)	USG Corp	Deutsche Bank	(45.925)
(5.853)	USG Corp	JP Morgan	(25.402)
(5.169)	USG Corp	Citibank	(10.390)
(7.397)	Vail Resorts Inc	Citibank	53.554
(2.718)	Vail Resorts Inc	Credit Suisse	32.942
(657)	Vail Resorts Inc	Deutsche Bank	2.759
(1.585)	Vail Resorts Inc	JP Morgan	19.210
17.542	Valero Energy Corp	Citibank	30.523
16.076	Valero Energy Corp	Deutsche Bank	41.958
	Etats-Unis *suite*		
48.174	Valero Energy Corp	Bank of America Merrill Lynch	125.734
30.813	Valero Energy Corp	JP Morgan	74.567
13.247	Validus Holdings Ltd	JP Morgan	(30.203)
1.177	Validus Holdings Ltd	Credit Suisse	(2.684)
3.321	Validus Holdings Ltd	Deutsche Bank	(5.413)
4.137	Validus Holdings Ltd	Bank of America Merrill Lynch	(6.743)
(13.202)	Valley National Bancorp	Credit Suisse	(14.522)
(1.505)	Valley National Bancorp	JP Morgan	(1.656)
(5.286)	Valley National Bancorp	Bank of America Merrill Lynch	(5.286)
(8.197)	Valley National Bancorp	Citibank	(5.902)
461	Valmont Industries Inc	Citibank	2.466
194	Valmont Industries Inc	Deutsche Bank	1.824
1.507	Valmont Industries Inc	Credit Suisse	15.748
182	Valmont Industries Inc	Bank of America Merrill Lynch	1.711
528	Valmont Industries Inc	JP Morgan	5.518
(6.619)	Valvoline Inc	Credit Suisse	(5.097)
(15.412)	Valvoline Inc	Citibank	1.541
(21.604)	Valvoline Inc	Deutsche Bank	(13.178)
6.761	Vantiv Inc ‘A’	Credit Suisse	32.250
1.500	Vantiv Inc ‘A’	Deutsche Bank	6.360
8.566	Vantiv Inc ‘A’	JP Morgan	40.860
8.625	Vantiv Inc ‘A’	Bank of America Merrill Lynch	36.570
3.296	Vantiv Inc ‘A’	Citibank	6.098
2.272	Varian Medical Systems Inc	Bank of America Merrill Lynch	8.974
8.882	Varian Medical Systems Inc	Citibank	27.090
10.666	Varian Medical Systems Inc	JP Morgan	45.224
9.242	Varian Medical Systems Inc	Credit Suisse	39.186
1.659	Varian Medical Systems Inc	Deutsche Bank	6.553
7.589	Vector Group Ltd	JP Morgan	12.067
4.867	Vector Group Ltd	Citibank	1.119
10.880	Vector Group Ltd	Deutsche Bank	8.160
13.098	Vector Group Ltd	Bank of America Merrill Lynch	9.824
6.750	Vectren Corp	Citibank	12.623
11.492	Vectren Corp	JP Morgan	27.466
1.472	Vectren Corp	Credit Suisse	3.518
1.226	Vectren Corp	Deutsche Bank	3.188
4.126	Vectren Corp	Bank of America Merrill Lynch	10.728
(4.161)	Veeva Systems Inc ‘A’	Bank of America Merrill Lynch	9.445
(1.843)	Veeva Systems Inc ‘A’	Citibank	8.496
(7.541)	Ventas Inc (Reit)	Bank of America Merrill Lynch	(226)
(3.395)	Ventas Inc (Reit)	Citibank	(577)
(6.190)	Ventas Inc (Reit)	JP Morgan	1.486
(1.480)	Ventas Inc (Reit)	Deutsche Bank	(44)
(52.215)	VEREIT Inc (Reit)	Credit Suisse	12.532
(52.918)	VEREIT Inc (Reit)	Deutsche Bank	6.879
(52.678)	VEREIT Inc (Reit)	Bank of America Merrill Lynch	6.848
(15.312)	VEREIT Inc (Reit)	Citibank	2.756
(101.371)	VEREIT Inc (Reit)	JP Morgan	24.329
(12.977)	VeriFone Systems Inc	JP Morgan	779
(686)	VeriFone Systems Inc	Credit Suisse	41
(6.028)	VeriFone Systems Inc	Deutsche Bank	(362)
(19.063)	VeriFone Systems Inc	Bank of America Merrill Lynch	(1.144)
(10.161)	VeriFone Systems Inc	Citibank	203
(4.620)	Verint Systems Inc	Bank of America Merrill Lynch	(10.626)
(5.156)	Verint Systems Inc	Citibank	(5.414)
9.270	VeriSign Inc	Bank of America Merrill Lynch	40.046
37.628	VeriSign Inc	Citibank	(38.757)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
21.773	VeriSign Inc	JP Morgan	103.857
6.322	VeriSign Inc	Deutsche Bank	27.311
3.566	VeriSign Inc	Credit Suisse	17.010
(11.197)	Verisk Analytics Inc	Bank of America Merrill Lynch	(48.707)
(16.148)	Verisk Analytics Inc	JP Morgan	(42.146)
(11.387)	Verisk Analytics Inc	Credit Suisse	(29.720)
(8.563)	Verisk Analytics Inc	Deutsche Bank	(37.249)
(9.835)	Verisk Analytics Inc	Citibank	(13.376)
(700)	Verizon Communications Inc	Credit Suisse	(3.437)
(12.831)	Verizon Communications Inc	JP Morgan	(63.000)
2.368	Versum Materials Inc	Bank of America Merrill Lynch	426
10.943	Versum Materials Inc	Citibank	(14.007)
44.328	Versum Materials Inc	JP Morgan	(175.539)
11.516	Versum Materials Inc	Credit Suisse	(45.603)
8.506	Versum Materials Inc	Deutsche Bank	1.531
3.049	Vertex Pharmaceuticals Inc	Credit Suisse	(8.751)
(9.505)	VF Corp	Bank of America Merrill Lynch	(44.198)
(248)	VF Corp	Citibank	(231)
(1.946)	Viacom Inc ‘B’	Credit Suisse	(7.803)
(2.892)	Viacom Inc ‘B’	Bank of America Merrill Lynch	(10.700)
(3.291)	Viacom Inc ‘B’	JP Morgan	(13.197)
(3.456)	ViaSat Inc	Bank of America Merrill Lynch	(5.357)
(8.105)	ViaSat Inc	JP Morgan	(74.971)
(14.097)	ViaSat Inc	Credit Suisse	(130.397)
(23.360)	ViaSat Inc	Deutsche Bank	(36.208)
(26.894)	ViaSat Inc	Citibank	(4.841)
8.395	Viavi Solutions Inc	JP Morgan	6.380
9.237	Viavi Solutions Inc	Bank of America Merrill Lynch	6.651
11.322	Viavi Solutions Inc	Credit Suisse	8.605
14.402	Viavi Solutions Inc	Citibank	4.753
1.737	Viavi Solutions Inc	Deutsche Bank	1.251
11.421	Visa Inc ‘A’	Citibank	(5.139)
1.860	Visa Inc ‘A’	Deutsche Bank	223
125.738	Vishay Intertechnology Inc	Bank of America Merrill Lynch	88.017
80.579	Vishay Intertechnology Inc	Citibank	(84.608)
21.069	Vishay Intertechnology Inc	JP Morgan	15.802
17.219	Vishay Intertechnology Inc	Credit Suisse	12.914
39.673	Vishay Intertechnology Inc	Deutsche Bank	27.771
3.935	Visteon Corp	Credit Suisse	16.881
4.522	Visteon Corp	Deutsche Bank	14.651
10.360	Visteon Corp	Bank of America Merrill Lynch	33.566
8.816	Visteon Corp	Citibank	(1.851)
2.679	Visteon Corp	JP Morgan	11.493
3.143	VMware Inc ‘A’	Credit Suisse	(5.343)
7.549	VMware Inc ‘A’	Deutsche Bank	(17.665)
22.306	VMware Inc ‘A’	Citibank	(105.730)
6.201	VMware Inc ‘A’	JP Morgan	(10.542)
3.305	VMware Inc ‘A’	Bank of America Merrill Lynch	(7.734)
(1.474)	Vornado Realty Trust (Reit)	Bank of America Merrill Lynch	(840)
(11.152)	Vornado Realty Trust (Reit)	JP Morgan	(33.010)
(7.112)	Vornado Realty Trust (Reit)	Citibank	(3.200)
2.040	Voya Financial Inc	Credit Suisse	4.488
797	Voya Financial Inc	Deutsche Bank	1.865
2.466	Voya Financial Inc	Bank of America Merrill Lynch	5.770
728	Voya Financial Inc	Citibank	1.056
5.249	Voya Financial Inc	JP Morgan	11.548
(3.877)	Vulcan Materials Co	Bank of America Merrill Lynch	(11.592)
(9.298)	Vulcan Materials Co	Citibank	(15.807)
(6.135)	Vulcan Materials Co	JP Morgan	(3.988)
	Etats-Unis *suite*		
(3.224)	Vulcan Materials Co	Deutsche Bank	(9.640)
1.538	WABCO Holdings Inc	Citibank	10.335
5.595	WABCO Holdings Inc	Bank of America Merrill Lynch	40.955
2.784	WABCO Holdings Inc	JP Morgan	7.684
521	WABCO Holdings Inc	Deutsche Bank	3.814
(15.513)	Wabtec Corp/DE	Citibank	(73.221)
(2.473)	Wabtec Corp/DE	JP Morgan	(1.879)
(6.977)	Wabtec Corp/DE	Bank of America Merrill Lynch	(34.257)
(28.149)	Wabtec Corp/DE	Deutsche Bank	(138.212)
(13.369)	Wabtec Corp/DE	Credit Suisse	(10.160)
(884)	Waddell & Reed Financial Inc ‘A’	Credit Suisse	(539)
(8.374)	Waddell & Reed Financial Inc ‘A’	Deutsche Bank	(11.305)
(28.601)	Waddell & Reed Financial Inc ‘A’	Citibank	(20.021)
(13.872)	WageWorks Inc	Bank of America Merrill Lynch	(38.148)
(2.216)	WageWorks Inc	Citibank	(7.424)
(6.776)	WageWorks Inc	Deutsche Bank	(18.634)
12.127	Wal-Mart Stores Inc	Citibank	18.676
8.613	Wal-Mart Stores Inc	Credit Suisse	66.234
3.257	Wal-Mart Stores Inc	Deutsche Bank	26.447
5.986	Wal-Mart Stores Inc	JP Morgan	46.032
3.771	Walgreens Boots Alliance Inc	Bank of America Merrill Lynch	7.919
2.748	Walgreens Boots Alliance Inc	JP Morgan	9.343
2.934	Walgreens Boots Alliance Inc	Credit Suisse	9.976
1.574	Walgreens Boots Alliance Inc	Deutsche Bank	3.305
(13.048)	Walt Disney Co/The	Credit Suisse	(57.281)
(5.701)	Walt Disney Co/The	Citibank	(16.134)
(10.883)	Walt Disney Co/The	JP Morgan	(47.776)
(1.129)	Walt Disney Co/The	Bank of America Merrill Lynch	(2.123)
33.652	Washington Federal Inc	Bank of America Merrill Lynch	63.939
28.246	Washington Federal Inc	Citibank	36.720
5.593	Washington Federal Inc	JP Morgan	10.347
8.551	Washington Federal Inc	Deutsche Bank	16.247
6.025	Washington Federal Inc	Credit Suisse	11.146
(53.235)	Washington Prime Group Inc (Reit)	Bank of America Merrill Lynch	2.662
(22.143)	Washington Prime Group Inc (Reit)	Credit Suisse	(5.314)
(9.815)	Washington Prime Group Inc (Reit)	Deutsche Bank	491
(28.102)	Washington Prime Group Inc (Reit)	Citibank	3.934
(7.022)	Washington Prime Group Inc (Reit)	JP Morgan	(1.685)
7.766	Washington Real Estate Investment Trust (Reit)	Citibank	(699)
18.546	Washington Real Estate Investment Trust (Reit)	JP Morgan	(11.128)
4.785	Washington Real Estate Investment Trust (Reit)	Bank of America Merrill Lynch	(431)
7.917	Washington Real Estate Investment Trust (Reit)	Credit Suisse	(4.750)
925	Washington Real Estate Investment Trust (Reit)	Deutsche Bank	(83)
(10.360)	Waste Connections Inc	Bank of America Merrill Lynch	9.013
(47.100)	Waste Connections Inc	JP Morgan	(11.775)
10.121	Waste Management Inc	Credit Suisse	5.769
3.982	Waste Management Inc	Deutsche Bank	2.708
10.605	Waste Management Inc	Bank of America Merrill Lynch	7.211
26.843	Waste Management Inc	JP Morgan	15.301

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
6.798	Waters Corp	Bank of America Merrill Lynch	8.498
2.643	Waters Corp	JP Morgan	(238)
1.172	Waters Corp	Credit Suisse	(105)
1.464	Waters Corp	Deutsche Bank	1.830
5.102	Waters Corp	Citibank	(2.449)
(1.405)	Watsco Inc	Citibank	(4.257)
(814)	Watsco Inc	Bank of America Merrill Lynch	(2.393)
820	Wayfair Inc ‘A’	Credit Suisse	9.520
693	Wayfair Inc ‘A’	Citibank	839
610	Wayfair Inc ‘A’	Deutsche Bank	3.666
6.072	Wayfair Inc ‘A’	JP Morgan	70.496
1.960	Wayfair Inc ‘A’	Bank of America Merrill Lynch	11.780
(218.837)	Weatherford International Plc	Credit Suisse	145.527
(224.243)	Weatherford International Plc	Deutsche Bank	32.515
(252.922)	Weatherford International Plc	Citibank	(11.381)
(21)	Webster Financial Corp	JP Morgan	(102)
(4.898)	Webster Financial Corp	Citibank	(20.865)
(1.026)	Webster Financial Corp	Credit Suisse	(5.007)
(736)	Webster Financial Corp	Deutsche Bank	(3.658)
(4.085)	Webster Financial Corp	Bank of America Merrill Lynch	(20.302)
(3.767)	WEC Energy Group Inc	Credit Suisse	(5.424)
(2.023)	WEC Energy Group Inc	Deutsche Bank	(1.720)
(18.936)	WEC Energy Group Inc	JP Morgan	(27.268)
(6.576)	WEC Energy Group Inc	Citibank	(8.812)
5.939	Weight Watchers International Inc	Bank of America Merrill Lynch	(8.790)
732	Weight Watchers International Inc	JP Morgan	(1.457)
(3.352)	Weight Watchers International Inc	Deutsche Bank	4.961
2.776	Weingarten Realty Investors (Reit)	Credit Suisse	3.081
6.798	Weingarten Realty Investors (Reit)	Citibank	68
2.231	Weingarten Realty Investors (Reit)	JP Morgan	2.476
2.881	Weingarten Realty Investors (Reit)	Bank of America Merrill Lynch	1.152
11.116	Weingarten Realty Investors (Reit)	Deutsche Bank	4.446
(13.828)	Welbilt Inc	Credit Suisse	(18.668)
(5.730)	Welbilt Inc	Deutsche Bank	(6.131)
(16.377)	Welbilt Inc	Bank of America Merrill Lynch	(17.523)
(10.276)	Welbilt Inc	Citibank	(1.541)
(22.005)	Welbilt Inc	JP Morgan	(29.707)
1.714	WellCare Health Plans Inc	Deutsche Bank	23.825
6.538	WellCare Health Plans Inc	Citibank	70.153
4.301	WellCare Health Plans Inc	JP Morgan	39.784
1.349	WellCare Health Plans Inc	Bank of America Merrill Lynch	18.751
(26.699)	Wells Fargo & Co	Credit Suisse	(61.141)
(7.260)	Wells Fargo & Co	Deutsche Bank	(20.328)
(11.567)	Wells Fargo & Co	JP Morgan	(26.488)
(7.307)	Wells Fargo & Co	Bank of America Merrill Lynch	(20.460)
(15.708)	Wells Fargo & Co	Citibank	(39.113)
(3.199)	Welltower Inc (Reit)	Deutsche Bank	(96)
(6.246)	Welltower Inc (Reit)	JP Morgan	6.121
(3.040)	Welltower Inc (Reit)	Citibank	1.216
(2.456)	Welltower Inc (Reit)	Credit Suisse	2.407
(13.686)	Welltower Inc (Reit)	Bank of America Merrill Lynch	(411)
11.983	Wendy’s Co/The	Citibank	10.425
9.095	Wendy’s Co/The	Bank of America Merrill Lynch	5.093
23.867	Wendy’s Co/The	JP Morgan	7.637
	Etats-Unis *suite*		
26.405	Werner Enterprises Inc	Bank of America Merrill Lynch	97.698
179	Werner Enterprises Inc	Citibank	385
32.181	Werner Enterprises Inc	JP Morgan	78.843
34.142	Werner Enterprises Inc	Credit Suisse	83.648
6.663	Werner Enterprises Inc	Deutsche Bank	24.653
(1.309)	WESCO International Inc	Deutsche Bank	(6.349)
(638)	WESCO International Inc	JP Morgan	(1.372)
(17.321)	WESCO International Inc	Credit Suisse	(37.240)
(7.848)	WESCO International Inc	Bank of America Merrill Lynch	(38.063)
(2.318)	WESCO International Inc	Citibank	(5.216)
(5.867)	West Pharmaceutical Services Inc	Bank of America Merrill Lynch	(9.974)
(5.570)	West Pharmaceutical Services Inc	Citibank	(8.299)
(1.332)	West Pharmaceutical Services Inc	Deutsche Bank	(2.264)
(1.733)	West Pharmaceutical Services Inc	Credit Suisse	2.028
(2.403)	West Pharmaceutical Services Inc	JP Morgan	2.812
(220)	Westar Energy Inc	Citibank	(119)
(3.511)	Westar Energy Inc	Deutsche Bank	(4.143)
(5.720)	Westar Energy Inc	Bank of America Merrill Lynch	(6.750)
(3.424)	Westar Energy Inc	Credit Suisse	(6.506)
1.030	Western Alliance Bancorp	Deutsche Bank	4.141
2.963	Western Alliance Bancorp	Citibank	9.274
1.571	Western Alliance Bancorp	JP Morgan	5.593
7.262	Western Alliance Bancorp	Bank of America Merrill Lynch	29.193
4.317	Western Alliance Bancorp	Credit Suisse	15.369
7.563	Western Digital Corp	Credit Suisse	(54.756)
599	Western Digital Corp	Bank of America Merrill Lynch	(6.278)
2.594	Western Digital Corp	Citibank	(33.800)
1.261	Western Digital Corp	Deutsche Bank	(13.215)
9.978	Western Digital Corp	JP Morgan	(72.241)
8.732	Western Union Co/The	Deutsche Bank	2.707
10.569	Western Union Co/The	Credit Suisse	1.691
29.773	Western Union Co/The	Bank of America Merrill Lynch	9.230
53.065	Western Union Co/The	Citibank	19.103
38.989	Western Union Co/The	JP Morgan	6.238
(459)	WestRock Co	Deutsche Bank	(982)
(708)	WestRock Co	Credit Suisse	(1.104)
(2.264)	WestRock Co	Bank of America Merrill Lynch	(4.845)
(4.356)	WestRock Co	Citibank	(9.191)
(1.361)	WestRock Co	JP Morgan	(2.123)
(5.404)	WEX Inc	Credit Suisse	(13.186)
(2.705)	WEX Inc	Deutsche Bank	(18.313)
(9.090)	WEX Inc	JP Morgan	(22.180)
(5.688)	WEX Inc	Bank of America Merrill Lynch	(38.508)
(19.473)	WEX Inc	Citibank	(81.397)
(6.105)	Weyerhaeuser Co (Reit)	Deutsche Bank	7.967
(26.574)	Weyerhaeuser Co (Reit)	JP Morgan	30.959
(12.491)	Weyerhaeuser Co (Reit)	Bank of America Merrill Lynch	16.301
(23.114)	Weyerhaeuser Co (Reit)	Citibank	21.843
(563)	Whirlpool Corp	Citibank	(2.612)
(1.650)	Whirlpool Corp	JP Morgan	(14.042)
(796)	White Mountains Insurance Group Ltd	Bank of America Merrill Lynch	(6.885)
(1.447)	White Mountains Insurance Group Ltd	Credit Suisse	(1.143)
(15.517)	Whiting Petroleum Corp	JP Morgan	21.265
(8.049)	Whiting Petroleum Corp	Bank of America Merrill Lynch	(19.157)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis ***suite***		
(21.266)	Whiting Petroleum Corp	Citibank	(41.469)
7.817	Williams-Sonoma Inc	Bank of America Merrill Lynch	9.146
1.990	Williams-Sonoma Inc	Citibank	11.283
17.391	Williams-Sonoma Inc	JP Morgan	63.477
16.034	Williams-Sonoma Inc	Deutsche Bank	18.760
348	Williams-Sonoma Inc	Credit Suisse	1.270
(6.478)	Willis Towers Watson Plc	Citibank	(713)
(316)	Willis Towers Watson Plc	Credit Suisse	660
2.014	Wintrust Financial Corp	Deutsche Bank	15.145
3.862	Wintrust Financial Corp	Bank of America Merrill Lynch	29.042
451	Wintrust Financial Corp	Citibank	3.071
3.668	Wintrust Financial Corp	Credit Suisse	28.830
1.583	Wintrust Financial Corp	JP Morgan	12.442
5.719	Wolverine World Wide Inc	Citibank	7.721
10.212	Wolverine World Wide Inc	Deutsche Bank	17.565
7.995	Wolverine World Wide Inc	JP Morgan	11.753
17.828	Wolverine World Wide Inc	Credit Suisse	26.207
(6.544)	Woodward Inc	Bank of America Merrill Lynch	–
(4.502)	Woodward Inc	Credit Suisse	540
(1.589)	Woodward Inc	Citibank	(763)
(4.868)	Woodward Inc	Deutsche Bank	–
(2.529)	Workday Inc ‘A’	Bank of America Merrill Lynch	7.157
(3.095)	Workday Inc ‘A’	Credit Suisse	21.974
(989)	Workday Inc ‘A’	Citibank	11.245
(619)	Workday Inc ‘A’	Deutsche Bank	1.752
(364)	Workday Inc ‘A’	JP Morgan	2.584
(3.155)	World Fuel Services Corp	Deutsche Bank	(5.995)
4.169	Worthington Industries Inc	Bank of America Merrill Lynch	9.714
3.627	Worthington Industries Inc	JP Morgan	(4.389)
7.920	Worthington Industries Inc	Credit Suisse	(12.197)
7.769	Worthington Industries Inc	Deutsche Bank	18.102
1.120	Worthington Industries Inc	Citibank	1.669
4.136	WP Carey Inc (Reit)	Citibank	(2.730)
4.146	WP Carey Inc (Reit)	Credit Suisse	(2.073)
2.489	WP Carey Inc (Reit)	Deutsche Bank	(1.095)
2.270	WP Carey Inc (Reit)	JP Morgan	(1.135)
(16.167)	WPX Energy Inc	Credit Suisse	(1.617)
(69.494)	WPX Energy Inc	Citibank	(13.899)
(2.582)	WR Berkley Corp	Deutsche Bank	(671)
(15.082)	WR Berkley Corp	Bank of America Merrill Lynch	(3.921)
(5.845)	WR Berkley Corp	Citibank	(11.339)
(11.054)	WR Berkley Corp	JP Morgan	3.869
(7.906)	WR Berkley Corp	Credit Suisse	2.767
(5.230)	WR Grace & Co	Bank of America Merrill Lynch	(9.780)
(7.613)	WR Grace & Co	Citibank	(1.294)
(2.774)	WR Grace & Co	JP Morgan	333
(3.268)	Wright Medical Group NV	Deutsche Bank	392
(11.604)	Wright Medical Group NV	JP Morgan	(580)
(22.035)	Wright Medical Group NV	Citibank	12.780
794	WW Grainger Inc	JP Morgan	8.766
976	WW Grainger Inc	Citibank	18.320
1.210	WW Grainger Inc	Deutsche Bank	28.362
1.513	WW Grainger Inc	Credit Suisse	16.704
1.831	Wyndham Worldwide Corp	Credit Suisse	5.713
7.868	Wyndham Worldwide Corp	Bank of America Merrill Lynch	45.084
1.645	Wyndham Worldwide Corp	Deutsche Bank	9.426
6.219	Wyndham Worldwide Corp	Citibank	15.983
4.669	Wyndham Worldwide Corp	JP Morgan	14.567
(7.641)	Wynn Resorts Ltd	Citibank	30.106
(2.922)	Wynn Resorts Ltd	Credit Suisse	(5.727)
(144)	Wynn Resorts Ltd	Bank of America Merrill Lynch	(451)
	Etats-Unis ***suite***		
19.478	Xcel Energy Inc	Citibank	15.193
2.185	Xcel Energy Inc	Credit Suisse	2.316
1.366	Xcel Energy Inc	Deutsche Bank	178
52	Xcel Energy Inc	JP Morgan	55
8.153	Xcel Energy Inc	Bank of America Merrill Lynch	1.060
21.342	Xerox Corp	Bank of America Merrill Lynch	30.946
8.482	Xerox Corp	Credit Suisse	2.121
35.499	Xerox Corp	Citibank	47.214
5.065	Xerox Corp	Deutsche Bank	7.344
21.438	Xerox Corp	JP Morgan	6.307
7.855	Xilinx Inc	Bank of America Merrill Lynch	(11.076)
6.630	Xilinx Inc	Citibank	(17.967)
10.569	Xilinx Inc	JP Morgan	(43.227)
2.038	Xilinx Inc	Credit Suisse	(8.335)
2.855	Xilinx Inc	Deutsche Bank	(4.026)
1.583	XL Group Ltd	Credit Suisse	(902)
3.859	XL Group Ltd	Deutsche Bank	(1.042)
(19.708)	XPO Logistics Inc	Deutsche Bank	(97.160)
(7.939)	XPO Logistics Inc	Citibank	(1.191)
(29.636)	XPO Logistics Inc	JP Morgan	(96.317)
(6.755)	Xylem Inc/NY	Citibank	(9.525)
(2.475)	Xylem Inc/NY	Bank of America Merrill Lynch	(7.079)
(51)	Xylem Inc/NY	Deutsche Bank	(146)
(1.057)	Xylem Inc/NY	JP Morgan	(2.336)
(10.473)	Yelp Inc	JP Morgan	(3.247)
(3.171)	Yelp Inc	Credit Suisse	(983)
(7.408)	Yelp Inc	Deutsche Bank	1.259
(20.488)	Yelp Inc	Citibank	36.059
(13.398)	Yelp Inc	Bank of America Merrill Lynch	2.278
2.950	Yum China Holdings Inc	Citibank	295
17.104	Yum China Holdings Inc	Deutsche Bank	(12.315)
47.246	Yum China Holdings Inc	Credit Suisse	(15.119)
121.358	Yum China Holdings Inc	Bank of America Merrill Lynch	(87.378)
103.722	Yum China Holdings Inc	JP Morgan	(212.403)
17.208	Yum! Brands Inc	Bank of America Merrill Lynch	66.423
10.767	Yum! Brands Inc	Citibank	36.931
4.995	Yum! Brands Inc	JP Morgan	7.642
6.669	Yum! Brands Inc	Deutsche Bank	25.742
5.830	Yum! Brands Inc	Credit Suisse	8.920
(20.041)	Zayo Group Holdings Inc	Citibank	7.616
(23.618)	Zayo Group Holdings Inc	Bank of America Merrill Lynch	(21.729)
(20.875)	Zayo Group Holdings Inc	JP Morgan	(19.623)
(5.693)	Zayo Group Holdings Inc	Credit Suisse	(5.351)
1.762	Zebra Technologies Corp ‘A’	Deutsche Bank	10.043
1.071	Zebra Technologies Corp ‘A’	JP Morgan	3.674
(17.924)	Zendesk Inc	Credit Suisse	29.037
(2.098)	Zendesk Inc	Deutsche Bank	378
(29.578)	Zendesk Inc	JP Morgan	47.916
(22.912)	Zendesk Inc	Bank of America Merrill Lynch	4.124
(35.876)	Zendesk Inc	Citibank	40.899
(7.038)	Zillow Group Inc ‘C’	JP Morgan	633
(7.682)	Zillow Group Inc ‘C’	Deutsche Bank	(8.297)
(8.366)	Zillow Group Inc ‘C’	Credit Suisse	753
(9.925)	Zillow Group Inc ‘C’	Citibank	7.444
(1.060)	Zillow Group Inc ‘C’	Bank of America Merrill Lynch	(1.145)
(4.256)	Zimmer Biomet Holdings Inc	Credit Suisse	(34.431)
(2.687)	Zimmer Biomet Holdings Inc	Deutsche Bank	(16.606)
(3.479)	Zimmer Biomet Holdings Inc	Bank of America Merrill Lynch	(21.500)
(4.923)	Zimmer Biomet Holdings Inc	Citibank	(20.627)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

« Contracts for difference » au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes USD
	Etats-Unis *suite*		
(981)	Zimmer Biomet Holdings Inc	JP Morgan	(7.936)
15.166	Zions Bancorporation	JP Morgan	75.527
2.599	Zions Bancorporation	Deutsche Bank	7.849
10.323	Zions Bancorporation	Credit Suisse	51.409
5.540	Zions Bancorporation	Citibank	17.562
4.638	Zions Bancorporation	Bank of America Merrill Lynch	14.007
3.841	Zoetis Inc	Credit Suisse	10.025
960	Zoetis Inc	Deutsche Bank	2.400
4.259	Zoetis Inc	Citibank	4.472
	Etats-Unis *suite*		
4.090	Zoetis Inc	Bank of America Merrill Lynch	10.225
4.425	Zoetis Inc	JP Morgan	11.549
(102.791)	Zynga Inc 'A'	JP Morgan	(21.072)
(51.130)	Zynga Inc 'A'	Bank of America Merrill Lynch	(9.970)
(44.677)	Zynga Inc 'A'	Citibank	1.117
			8.667.246
Total			11.645.540

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
CCIRS	GBP 54.000.000	Fund receives Fixed 1,127 % and pays Floating GBP 6 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(230.809)	(229.778)
CCIRS	PLN 122.000.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 2,602 %	Bank of America Merrill Lynch	21/3/2023	91.770	92.267
CCIRS	SEK 199.000.000	Fund receives Fixed 0,449 % and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	21/3/2023	(36.556)	(36.212)
CCIRS	USD 29 ,000.000	Fund receives Fixed 2,169 % and pays Floating USD 3 Month LIBOR	Bank of America Merrill Lynch	21/3/2023	(76.233)	(75.816)
CCIRS	ZAR 850.000.000	Fund receives Fixed 8,040 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	21/3/2023	(193.686)	(192.794)
CCIRS	ZAR 376.000.000	Fund receives Fixed 8,000 % and pays Floating ZAR 3 Month JIBAR	Bank of America Merrill Lynch	22/3/2023	(130.230)	(129.835)
CCIRS	EUR 24.000.000	Fund receives Fixed 0,872 % and pays Floating EUR 6 Month EURIBOR	Bank of America Merrill Lynch	21/3/2028	(64.872)	(64.299)
CCIRS	GBP 8.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,360 %	Bank of America Merrill Lynch	21/3/2028	70.950	71.163
CCIRS	SEK 114.000.000	Fund receives Fixed 1,170 % and pays Floating SEK 3 Month STIBOR	Bank of America Merrill Lynch	21/3/2028	(48.167)	(47.892)
CCIRS	USD 11.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,358 %	Bank of America Merrill Lynch	21/3/2028	58.401	58.622
CCIRS	ZAR 209.000.000	Fund receives Floating ZAR 3 Month JIBAR and pays Fixed 8,455 %	Bank of America Merrill Lynch	22/3/2028	157.566	157.872
CDS	USD 38.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit CDX.NA.IG.29	Barclays Bank	20/12/2022	13.642	863.421
CDS	USD 14.000.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.29	Barclays Bank	20/12/2022	74.102	1.109.402
CDS	EUR 8.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	BNP Paribas	20/12/2022	10.142	248.707
CDS	EUR 4.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	BNP Paribas	20/12/2022	12.941	124.353
CDS	EUR 4.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Credit Suisse	20/12/2022	19.980	124.353
CDS	USD 20.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit CDX.NA.IG.29	Credit Suisse	20/12/2022	(11.128)	454.432
CDS	EUR 14.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	Deutsche Bank	20/12/2022	51.909	435.237
CDS	EUR 5.000.000	Fund receives Fixed 5,000 % and provides default protection on Markit iTraxx Europe Crossover Series 28 Version 1	Deutsche Bank	20/12/2022	22.574	748.168
CDS	EUR 72.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Series 28 Version 1	JP Morgan	20/12/2022	297.972	2.238.361
CDS	EUR 22.000.000	Fund receives Fixed 5,000 % and provides default protection on Markit iTraxx Europe Crossover Series 28 Version 1	JP Morgan	20/12/2022	191.909	3.291.938
CDS	USD 46.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit CDX.NA.IG.29	JP Morgan	20/12/2022	82.309	1.045.194
CDS	USD 17.000.000	Fund receives Fixed 1,000 % and provides default protection on Markit CDX.NA.IG.29	JP Morgan	20/12/2022	29.571	386.267
CDS	USD 6.000.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.29	JP Morgan	20/12/2022	(41.142)	475.458
CDS	USD 8.000.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.29	JP Morgan	20/12/2022	(12.456)	633.944
CDS	USD 5.000.000	Fund receives Fixed 5,000 % and provides default protection on Markit CDX.NA.HY.29	JP Morgan	20/12/2022	21.215	396.215
IRS	CNY 47.500.000	Fund receives Fixed 3,820 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(62.877)	(62.877)
IRS	CNY 149.000.000	Fund receives Fixed 3,850 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(166.974)	(166.974)
IRS	CNY 59.911.000	Fund receives Fixed 3,860 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(63.082)	(63.082)
IRS	CNY 203.000.000	Fund receives Fixed 3,990 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	Bank of America Merrill Lynch	21/3/2023	(35.096)	(35.096)
IRS	HKD 460.000.000	Fund receives Floating HKD 3 Month HIBOR and pays Fixed 1,968 %	Bank of America Merrill Lynch	21/3/2023	338.938	338.938
IRS	INR 2.174.500.000	Fund receives Fixed 6,369 % and pays Floating INR 1 Month MIBOR	Bank of America Merrill Lynch	21/3/2023	(248.740)	(248.740)
IRS	SGD 32.700.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,922 %	Bank of America Merrill Lynch	21/3/2023	29.289	29.289
IRS	THB 1.602.400.000	Fund receives Floating THB 6 Month Thailand Fixing Rate and pays Fixed 1,825 %	Bank of America Merrill Lynch	21/3/2023	485.585	485.585
IRS	CAD 46.000.000	Fund receives Floating CAD 3 Month CDOR and pays Fixed 2,482 %	Bank of America Merrill Lynch	21/3/2028	(727.907)	(727.907)
IRS	KRW 31.316.000.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 1,980 %	Bank of America Merrill Lynch	21/3/2028	566.842	566.842

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
IRS	SGD 3.120.000	Fund receives Fixed 2,300 % and pays Floating SGD 6 Month STIBOR	Bank of America Merrill Lynch	21/3/2028	(7.796)	(7.796)
IRS	MXN 2.333.000.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,724 %	Barclays Bank	15/3/2023	3.073.008	3.073.008
IRS	MXN 1.521.000.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,855 %	Barclays Bank	15/3/2023	1.560.729	1.560.729
IRS	MXN 981.600.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 7,257 %	Barclays Bank	15/3/2023	130.464	130.464
IRS	EUR 17.000.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,372 %	Barclays Bank	21/3/2023	(73.669)	(73.669)
IRS	GBP 9.600.000	Fund receives Fixed 1,200 % and pays Floating GBP 6 Month LIBOR	Barclays Bank	21/3/2023	4.996	4.996
IRS	GBP 25.600.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,445 %	Barclays Bank	21/3/2028	(46.761)	(46.761)
IRS	GBP 18.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,482 %	Barclays Bank	21/3/2028	(116.888)	(116.888)
IRS	SEK 245.600.000	Fund receives Fixed 1,283 % and pays Floating SEK 3 Month STIBOR	Barclays Bank	21/3/2028	223.369	223.369
IRS	SEK 247.000.000	Fund receives Fixed 1,312 % and pays Floating SEK 3 Month LIBOR	Barclays Bank	21/3/2028	308.924	308.924
IRS	SEK 233.000.000	Fund receives Fixed 1,402 % and pays Floating SEK 3 Month STIBOR	Barclays Bank	21/3/2028	538.153	538.153
IRS	CNY 173.040.000	Fund receives Fixed 4,010 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	BNP Paribas	21/3/2023	(6.488)	(6.488)
IRS	CNY 74.160.000	Fund receives Fixed 4,010 % and pays Floating CNY 12 Month 7D China Fixing Repo Rates	BNP Paribas	21/3/2023	(2.781)	(2.781)
IRS	MXN 87.000.000	Fund receives Fixed 7,385 % and pays Floating MXN 1 Month Mexican Interbank Rate	BNP Paribas	8/3/2028	(40.195)	(40.195)
IRS	KRW 23.562.047.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,010 %	BNP Paribas	21/3/2028	369.391	369.391
IRS	AUD 217.928.000	Fund receives Fixed 2,516 % and pays Floating AUD 6 Month BBSW	Citibank	21/3/2023	991.235	991.235
IRS	EUR 483.627.000	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,283 %	Citibank	21/3/2023	445.609	445.609
IRS	GBP 13.000.000	Fund receives Fixed 1,148 % and pays Floating GBP 6 Month LIBOR	Citibank	21/3/2023	(37.458)	(37.458)
IRS	GBP 28.000.000	Fund receives Fixed 1,228 % and pays Floating GBP 6 Month LIBOR	Citibank	21/3/2023	65.861	65.861
IRS	HKD 167.000.000	Fund receives Floating HKD 3 Month HIBOR and pays Fixed 1,585 %	Citibank	21/3/2023	510.593	510.593
IRS	INR 1.802.000.000	Fund receives Fixed 6,515 % and pays Floating INR 6 Month LIBOR	Citibank	21/3/2023	(37.100)	(37.100)
IRS	PLN 136.000.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 2,628 %	Citibank	21/3/2023	57.413	57.413
IRS	SGD 38.150.000	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,920 %	Citibank	21/3/2023	37.531	37.531
IRS	THB 34.700.000	Fund receives Floating THB 6 Month Thailand Fixing Rate and pays Fixed 1,908 %	Citibank	21/3/2023	6.358	6.358
IRS	USD 25.000.000	Fund receives Fixed 2,157 % and pays Floating USD 3 Month LIBOR	Citibank	21/3/2023	(79.540)	(79.540)
IRS	USD 44.000.000	Fund receives Fixed 2,177 % and pays Floating USD 3 Month LIBOR	Citibank	21/3/2023	(98.390)	(98.390)
IRS	AUD 124.481.000	Fund receives Floating AUD 6 Month BBSW and pays Fixed 2,852 %	Citibank	21/3/2028	(912.489)	(912.489)
IRS	CAD 10.000.000	Fund receives Floating CAD 3 Month CDOR and pays Fixed 2,395 %	Citibank	21/3/2028	(96.328)	(96.328)
IRS	EUR 43.000.000	Fund receives Fixed 0,917 % and pays Floating EUR 6 Month EURIBOR	Citibank	21/3/2028	108.657	108.657
IRS	EUR 12.000.000	Fund receives Fixed 0,938 % and pays Floating EUR 6 Month EURIBOR	Citibank	21/3/2028	59.477	59.477
IRS	GBP 5.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,180 %	Citibank	21/3/2028	158.003	158.003
IRS	GBP 41.389.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,228 %	Citibank	21/3/2028	1.057.318	1.057.318
IRS	GBP 6.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,390 %	Citibank	21/3/2028	30.667	30.667
IRS	GBP 12.000.000	Fund receives Floating GBP 6 Month LIBOR and pays Fixed 1,405 %	Citibank	21/3/2028	38.628	38.628
IRS	SGD 57.221.000	Fund receives Fixed 2,295 % and pays Floating SGD 6 Month STIBOR	Citibank	21/3/2028	(161.974)	(161.974)
IRS	SGD 4.158.000	Fund receives Fixed 2,350 % and pays Floating SGD 6 Month STIBOR	Citibank	21/3/2028	3.419	3.419
IRS	SGD 13.600.000	Fund receives Fixed 2,478 % and pays Floating SGD 6 Month STIBOR	Citibank	21/3/2028	126.350	126.350
IRS	ZAR 117.000.000	Fund receives Floating ZAR 3 Month JIBAR and pays Fixed 8,550 %	Citibank	22/3/2028	34.323	34.323
IRS	MXN 1.134.000.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,790 %	Deutsche Bank	15/3/2023	1.327.398	1.327.398
IRS	ZAR 750.000.000	Fund receives Fixed 8,085 % and pays Floating ZAR 3 Month JIBAR	Deutsche Bank	21/3/2023	(70.346)	(70.346)
IRS	AUD 68.045.000	Fund receives Floating AUD 6 Month BBSW and pays Fixed 2,849 %	Deutsche Bank	21/3/2028	(482.883)	(482.883)
IRS	SEK 118.000.000	Fund receives Fixed 1,223 % and pays Floating SEK 3 Month STIBOR	Deutsche Bank	21/3/2028	24.014	24.014
IRS	MXN 609.334.000	Fund receives Floating MXN 1 Month Mexican Interbank Rate and pays Fixed 6,865 %	Goldman Sachs	15/3/2023	611.711	611.711
IRS	CAD 90.400.000	Fund receives Fixed 2,000 % and pays Floating CAD 3 Month CDOR	Goldman Sachs	21/3/2023	(94.547)	(94.547)
IRS	INR 464.500.000	Fund receives Fixed 6,330 % and pays Floating INR 1 Month MIBOR	Goldman Sachs	21/3/2023	(64.773)	(64.773)
IRS	USD 12.000.000	Fund receives Fixed 2,103 % and pays Floating USD 3 Month LIBOR	Goldman Sachs	21/3/2023	(68.813)	(68.813)
IRS	USD 64.000.000	Fund receives Fixed 2,193 % and pays Floating USD 3 Month LIBOR	Goldman Sachs	21/3/2023	(94.705)	(94.705)
IRS	MXN 324.000.000	Fund receives Fixed 7,148 % and pays Floating MXN 1 Month Mexican Interbank Rate	Goldman Sachs	8/3/2028	(437.884)	(437.884)
IRS	CAD 108.000.000	Fund receives Floating CAD 3 Month CDOR and pays Fixed 2,250 %	Goldman Sachs	21/3/2028	67.704	67.704
IRS	HKD 93.000.000	Fund receives Floating HKD 3 Month HIBOR and pays Fixed 1,921 %	Goldman Sachs	21/3/2028	407.076	407.076
IRS	SGD 4.140.000	Fund receives Fixed 2,320 % and pays Floating SGD 6 Month STIBOR	Goldman Sachs	21/3/2028	(4.845)	(4.845)
IRS	THB 522.200.000	Fund receives Fixed 2,203 % and pays Floating THB 6 Month Thailand Fixing Rate	Goldman Sachs	21/3/2028	(305.270)	(305.270)
IRS	THB 1.122.000.000	Fund receives Fixed 2,227 % and pays Floating THB 6 Month BKIBOR	Goldman Sachs	21/3/2028	(582.369)	(582.369)
IRS	USD 12.000.000	Fund receives Floating USD 3 Month LIBOR and pays Fixed 2,412 %	Goldman Sachs	21/3/2028	5.820	5.820
IRS	ZAR 102.400.000	Fund receives Floating ZAR 3 Month JIBAR and pays Fixed 8,435 %	Goldman Sachs	21/3/2028	87.337	87.337
IRS	CNY 55.500.000	Fund receives Fixed 3,845 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	HSBC	21/3/2023	(64.074)	(64.074)

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes USD	Valeur de marché USD
IRS	CNY 285.500.000	Fund receives Fixed 3,990 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	HSBC	21/3/2023	(49.359)	(49.359)
IRS	KRW 6.743.000.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,238 %	HSBC	21/3/2023	(35.367)	(35.367)
IRS	SGD 21.745.500	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,928 %	HSBC	21/3/2023	15.264	15.264
IRS	KRW 22.434.673.054	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 1,987 %	HSBC	21/3/2028	394.104	394.104
IRS	KRW 61.456.042.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,010 %	HSBC	21/3/2028	963.468	963.468
IRS	KRW 25.534.000.000	Fund receives Floating KRW 3 Month LIBOR and pays Fixed 2,158 %	HSBC	21/3/2028	89.867	89.867
IRS	CNY 213.000.000	Fund receives Fixed 3,870 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	JP Morgan	21/3/2023	(209.856)	(209.856)
IRS	CNY 183.765.000	Fund receives Fixed 3,870 % and pays Floating CNY 1 Month 7D China Fixing Repo Rates	JP Morgan	21/3/2023	(181.052)	(181.052)
IRS	CNY 235.376.000	Fund receives Fixed 4,000 % and pays Floating CNY 3 Month 7D China Fixing Repo Rates	JP Morgan	21/3/2023	(24.759)	(24.759)
IRS	PLN 54.819.000	Fund receives Floating PLN 6 Month WIBOR and pays Fixed 2,410 %	JP Morgan	21/3/2023	179.729	179.729
IRS	SEK 1.265.876.000	Fund receives Fixed 0,624 % and pays Floating SEK 3 Month STIBOR	JP Morgan	21/3/2023	1.111.096	1.111.096
IRS	SGD 16.404.500	Fund receives Floating SGD 6 Month STIBOR and pays Fixed 1,928 %	JP Morgan	21/3/2023	11.804	11.804
IRS	THB 829.600.000	Fund receives Floating THB 6 Month Thailand Fixing Rate and pays Fixed 1,855 %	JP Morgan	21/3/2023	215.252	215.252
IRS	ZAR 286.000.000	Fund receives Fixed 8,090 % and pays Floating ZAR 3 Month JIBAR	JP Morgan	21/3/2023	(22.598)	(22.598)
IRS	PLN 205.933.000	Fund receives Fixed 2,848 % and pays Floating PLN 6 Month WIBOR	JP Morgan	21/3/2028	(1.251.158)	(1.251.158)
IRS	SEK 2.047.135.000	Fund receives Fixed 1,320 % and pays Floating SEK 3 Month STIBOR	JP Morgan	21/3/2028	2.753.062	2.753.062
IRS	SEK 313.000.000	Fund receives Fixed 1,430 % and pays Floating SEK 3 Month STIBOR	JP Morgan	21/3/2028	826.046	826.046
IRS	SGD 9.702.000	Fund receives Fixed 2,326 % and pays Floating SGD 6 Month STIBOR	JP Morgan	21/3/2028	(7.326)	(7.326)
IRS	SGD 10.000.000	Fund receives Fixed 2,412 % and pays Floating SGD 6 Month STIBOR	JP Morgan	21/3/2028	49.733	49.733
IRS	ZAR 17.000.000	Fund receives Floating ZAR 3 Month JIBAR and pays Fixed 7,820 %	JP Morgan	21/3/2028	65.345	65.345
TRS	BRL 2.245	Fund receives Fixed 0,000 % and pays Ibovespa Index	Bank of America Merrill Lynch	13/12/2017	3.828.736	3.828.736
TRS	BRL 169	Fund receives Fixed 0,000 % and pays Ibovespa Index	Bank of America Merrill Lynch	13/12/2017	172.531	172.531
TRS	KRW 14.000.000	Fund receives Fixed 0,000 % and pays KOSPI 200 Index	Bank of America Merrill Lynch	14/12/2017	(193.772)	(193.772)
TRS	KRW 14.750.000	Fund receives Fixed 0,000 % and pays KOSPI 200 Index	Bank of America Merrill Lynch	14/12/2017	(89.790)	(89.790)
TRS	KRW 5.750.000	Fund receives Fixed 0,000 % and pays KOSPI 200 Index	Bank of America Merrill Lynch	14/12/2017	63.651	63.651
TRS	KRW 19.750.000	Fund receives Fixed 0,000 % and pays KOSPI 200 Index	Bank of America Merrill Lynch	14/12/2017	168.406	168.406
TRS	KRW 10.500.000	Fund receives Fixed 0,000 % and pays KOSPI 200 Index	Bank of America Merrill Lynch	14/12/2017	72.312	72.312
TRS	TWD 4.858.084.638	Fund receives Taiwan Stock Exchange Capitalization Weighted Stock Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	20/12/2017	(1.709.877)	(1.709.877)
TRS	TWD 62.277.966	Fund receives Taiwan Stock Exchange Capitalization Weighted Stock Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	20/12/2017	(29.891)	(29.891)
TRS	THB 101.219.867	Fund receives SET50 Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	28/12/2017	40.561	40.561
TRS	THB 193.505.476	Fund receives SET50 Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	28/12/2017	74.102	74.102
TRS	THB 187.965.530	Fund receives SET50 Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	28/12/2017	(3.446)	(3.446)
TRS	THB 252.877.556	Fund receives SET50 Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	28/12/2017	26.509	26.509
TRS	THB 198.102.261	Fund receives SET50 Index and pays Fixed 0,000 %	Bank of America Merrill Lynch	28/12/2017	6.839	6.839
TRS	THB 64.953.702	Fund receives SET50 Index and pays Fixed 0,000 %	Credit Suisse	28/12/2017	15.318	15.318
TRS	PLN 8.420	Fund receives Fixed 0,000 % and pays WIG20 Index	JP Morgan	15/12/2017	260.305	260.305
TRS	PLN 3.900	Fund receives Fixed 0,000 % and pays WIG20 Index	JP Morgan	15/12/2017	81.472	81.472
TRS	TRY 40.653.642	Fund receives BIST 30 Index and pays Fixed 0,000 %	JP Morgan	29/12/2017	(774.264)	(774.264)
TRS	TRY 8.265.526	Fund receives BIST 30 Index and pays Fixed 0,000 %	JP Morgan	29/12/2017	(126.814)	(126.814)
Total					15.737.005	27.554.079

CCIRS : Swaps sur taux d'intérêt faisant l'objet d'une compensation centrale (*Centrally Cleared Interest Rate Swaps*)
CDS (*credit default swaps*) : swaps sur défaillance
IRS (*interest rate swaps*) : swaps sur taux d'intérêt
TRS (*total return swaps*) : swaps sur rendement total

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
AUD	5.604.000	USD	4.447.812	JP Morgan	20/12/2017	(201.233)
AUD	1.031.000	USD	780.895	JP Morgan	17/1/2018	264
AUD	1.031.000	USD	780.745	JP Morgan	21/2/2018	276
BRL	21.032.000	USD	6.663.498	Bank of America Merrill Lynch	20/12/2017	(219.106)
BRL	2.167.000	USD	673.609	Citibank	20/12/2017	(9.621)
BRL	5.224.000	USD	1.620.096	Deutsche Bank	20/12/2017	(19.416)
BRL	3.510.000	USD	1.086.687	JP Morgan	20/12/2017	(11.192)
BRL	5.238.000	USD	1.619.866	Deutsche Bank	17/1/2018	(19.605)
BRL	26.803.000	USD	8.362.521	JP Morgan	17/1/2018	(173.938)
BRL	15.448.000	USD	4.690.166	Citibank	21/2/2018	10.868
BRL	5.258.000	USD	1.619.540	Deutsche Bank	21/2/2018	(19.460)
BRL	3.533.000	USD	1.086.175	JP Morgan	21/2/2018	(11.035)
CAD	44.238.817	USD	35.807.190	Bank of America Merrill Lynch	20/12/2017	(1.385.239)
CAD	6.611.000	USD	5.302.298	Barclays Bank	20/12/2017	(158.319)
CAD	5.109.000	USD	3.976.971	Citibank	20/12/2017	(1.690)
CAD	1.796.183	USD	1.472.233	Goldman Sachs	20/12/2017	(74.634)
CAD	45.751.000	USD	36.405.995	Bank of America Merrill Lynch	17/1/2018	(791.988)
CAD	5.105.000	USD	3.975.782	Citibank	17/1/2018	(1.891)
CAD	48.861.000	USD	38.348.497	Bank of America Merrill Lynch	21/2/2018	(298.272)
CAD	5.103.000	USD	3.975.717	Citibank	21/2/2018	(1.785)
CHF	997.000	USD	1.012.339	Societe Generale	20/12/2017	2.616
CHF	994.000	USD	1.012.071	Societe Generale	17/1/2018	2.322
CHF	991.000	USD	1.011.504	Societe Generale	21/2/2018	2.296
CLP	7.312.601.000	USD	11.524.923	Credit Suisse	20/12/2017	(177.375)
CLP	1.427.945.000	USD	2.282.886	Deutsche Bank	20/12/2017	(67.029)
CLP	2.402.974.000	USD	3.753.474	HSBC	20/12/2017	(24.587)
CLP	4.930.419.000	USD	7.787.028	JP Morgan	20/12/2017	(136.102)
CLP	2.142.236.000	USD	3.414.248	Credit Suisse	17/1/2018	(90.050)
CLP	1.428.155.000	USD	2.282.200	Deutsche Bank	17/1/2018	(66.071)
CLP	2.402.476.000	USD	3.752.403	HSBC	17/1/2018	(24.379)
CLP	4.932.379.000	USD	7.785.205	JP Morgan	17/1/2018	(131.424)
CLP	2.403.078.000	USD	3.753.050	HSBC	21/2/2018	(25.800)
CLP	4.935.896.000	USD	7.785.841	JP Morgan	21/2/2018	(130.109)
EUR	1.642.454	HUF	512.429.239	Bank of America Merrill Lynch	20/12/2017	7.653
EUR	7.282.049	HUF	2.270.762.761	Citibank	20/12/2017	38.357
EUR	35.784	NOK	335.184	Citibank	20/12/2017	2.152
EUR	1.467.765	NOK	13.742.816	JP Morgan	20/12/2017	88.926
EUR	668.569	SEK	6.404.000	Barclays Bank	20/12/2017	27.250
EUR	5.203.781	SEK	49.572.000	JP Morgan	20/12/2017	244.944
EUR	4.850.000	USD	5.753.085	Bank of America Merrill Lynch	20/12/2017	27.243
EUR	9.590.000	USD	11.417.796	Citibank	20/12/2017	11.759
EUR	1.235.000	USD	1.456.139	Goldman Sachs	20/12/2017	15.758
EUR	31.943.000	USD	38.302.468	JP Morgan	20/12/2017	(232.158)
EUR	32.592.000	USD	38.785.077	Bank of America Merrill Lynch	17/1/2018	134.623
EUR	9.569.000	USD	11.417.855	Citibank	17/1/2018	8.955
EUR	4.828.000	USD	5.751.369	Bank of America Merrill Lynch	21/2/2018	25.811
EUR	31.337.000	USD	36.841.159	Citibank	21/2/2018	656.667
GBP	17.095.287	USD	22.731.158	Bank of America Merrill Lynch	20/12/2017	356.545
GBP	1.587.000	USD	2.129.278	Barclays Bank	20/12/2017	14.014
GBP	38.590	USD	50.958	Citibank	20/12/2017	1.159
GBP	3.908.922	USD	5.192.887	Credit Suisse	20/12/2017	86.231
GBP	14.797.503	USD	19.701.327	Bank of America Merrill Lynch	17/1/2018	306.004
GBP	38.528	USD	50.934	Citibank	17/1/2018	1.158
GBP	3.903.169	USD	5.191.435	Credit Suisse	17/1/2018	85.942
GBP	2.071.000	USD	2.742.625	HSBC	17/1/2018	57.522
GBP	14.779.719	USD	19.698.575	Bank of America Merrill Lynch	21/2/2018	305.845
GBP	896.281	USD	1.205.543	Credit Suisse	21/2/2018	7.578
GBP	5.510.600	USD	7.255.558	Goldman Sachs	21/2/2018	203.065
HKD	72.746.000	USD	9.338.517	Barclays Bank	20/12/2017	(21.028)
INR	2.887.560.000	USD	44.688.433	Bank of America Merrill Lynch	20/12/2017	12.152

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
INR	599.395.600	USD	9.267.095	BNP Paribas	20/12/2017	11.789
INR	4.706.218.000	USD	72.852.373	Citibank	20/12/2017	1.766
INR	480.017.000	USD	7.313.988	Deutsche Bank	20/12/2017	116.868
INR	843.074.000	USD	12.839.745	HSBC	20/12/2017	211.378
INR	571.145.000	USD	8.780.767	Bank of America Merrill Lynch	17/1/2018	34.857
INR	600.994.000	USD	9.265.232	BNP Paribas	17/1/2018	11.111
INR	7.626.809.000	USD	115.643.569	Citibank	17/1/2018	2.076.242
INR	563.452.000	USD	8.590.517	HSBC	17/1/2018	106.366
INR	316.588.000	USD	4.877.413	BNP Paribas	21/2/2018	(9.583)
INR	8.904.224.200	USD	135.384.282	Goldman Sachs	21/2/2018	1.526.301
JPY	270.274.000	USD	2.400.635	Barclays Bank	20/12/2017	15.743
JPY	212.671.229	USD	1.903.776	Citibank	20/12/2017	(2.395)
JPY	51.105.771	USD	457.492	Deutsche Bank	20/12/2017	(582)
JPY	212.260.039	USD	1.903.758	Citibank	17/1/2018	(2.832)
JPY	51.006.961	USD	457.493	Deutsche Bank	17/1/2018	(693)
JPY	211.828.693	USD	1.903.151	Citibank	21/2/2018	(2.719)
JPY	50.903.307	USD	457.351	Deutsche Bank	21/2/2018	(669)
KRW	5.937.285.000	USD	5.339.285	Citibank	21/12/2017	117.135
KRW	4.072.465.000	USD	3.768.358	Credit Suisse	21/12/2017	(25.725)
KRW	18.154.684.000	USD	16.653.579	Deutsche Bank	21/12/2017	30.744
KRW	3.479.964.000	USD	3.219.804	HSBC	21/12/2017	(21.685)
KRW	5.935.110.000	USD	5.337.521	Citibank	17/1/2018	117.849
KRW	4.070.525.000	USD	3.767.609	Credit Suisse	17/1/2018	(26.108)
KRW	14.890.265.000	USD	13.632.974	Deutsche Bank	17/1/2018	53.698
KRW	3.478.320.000	USD	3.221.263	HSBC	17/1/2018	(24.099)
KRW	3.256.422.000	USD	3.016.043	Societe Generale	17/1/2018	(22.841)
KRW	5.934.575.000	USD	5.336.800	Citibank	21/2/2018	119.098
KRW	4.069.660.000	USD	3.767.332	Credit Suisse	21/2/2018	(25.926)
KRW	18.143.569.000	USD	16.646.849	Deutsche Bank	21/2/2018	33.277
KRW	3.477.569.000	USD	3.218.213	HSBC	21/2/2018	(21.142)
MXN	112.867.000	USD	6.085.576	Credit Suisse	20/12/2017	(10.783)
MXN	218.685.000	USD	12.116.184	JP Morgan	20/12/2017	(345.993)
MXN	77.870.000	USD	4.170.862	Credit Suisse	17/1/2018	(25)
MXN	252.891.000	USD	13.281.931	HSBC	17/1/2018	263.301
MXN	174.299.000	USD	8.960.467	Citibank	21/2/2018	319.005
MXN	78.334.000	USD	4.170.362	Credit Suisse	21/2/2018	47
NOK	16.937.000	USD	2.058.106	Barclays Bank	20/12/2017	(11.804)
NOK	35.710.000	USD	4.556.104	HSBC	20/12/2017	(241.678)
NOK	16.917.000	USD	2.058.124	Barclays Bank	17/1/2018	(12.227)
NOK	21.383.000	USD	2.704.928	HSBC	17/1/2018	(118.924)
NOK	16.899.000	USD	2.057.875	Barclays Bank	21/2/2018	(12.316)
NZD	35.563.600	USD	25.480.957	Citibank	20/12/2017	(1.079.442)
NZD	10.204.400	USD	7.048.526	Citibank	17/1/2018	(49.553)
NZD	16.042.000	USD	11.338.309	HSBC	17/1/2018	(335.455)
NZD	14.088.000	USD	9.739.542	Bank of America Merrill Lynch	21/2/2018	(81.495)
NZD	3.956.000	USD	2.729.833	Citibank	21/2/2018	(17.792)
PLN	11.079.000	EUR	2.552.594	Barclays Bank	20/12/2017	95.993
PLN	6.294.000	EUR	1.459.395	JP Morgan	20/12/2017	43.496
PLN	796.349	USD	221.454	Barclays Bank	20/12/2017	4.119
PLN	44.365.000	USD	12.276.795	BNP Paribas	20/12/2017	289.993
PLN	40.064.303	USD	11.287.409	Credit Suisse	20/12/2017	61.167
PLN	2.378.085	USD	666.940	Deutsche Bank	20/12/2017	6.674
PLN	19.235.875	USD	5.388.886	HSBC	20/12/2017	59.849
PLN	7.075.787	USD	2.000.886	JP Morgan	20/12/2017	3.394
PLN	11.207.000	USD	3.160.890	Societe Generale	20/12/2017	13.594
PLN	35.432.000	USD	9.797.253	Bank of America Merrill Lynch	17/1/2018	242.444
PLN	795.851	USD	221.419	Barclays Bank	17/1/2018	4.086
PLN	44.331.000	USD	12.273.744	BNP Paribas	17/1/2018	287.495
PLN	40.044.745	USD	11.286.971	Credit Suisse	17/1/2018	59.752
PLN	2.376.672	USD	666.838	Deutsche Bank	17/1/2018	6.594
PLN	1.198.125	USD	333.359	HSBC	17/1/2018	6.131
PLN	7.071.808	USD	2.000.665	JP Morgan	17/1/2018	3.140
PLN	11.201.000	USD	3.160.855	Societe Generale	17/1/2018	12.960
PLN	24.364.000	USD	6.792.779	BNP Paribas	21/2/2018	111.750
PLN	34.401.672	USD	9.737.530	Credit Suisse	21/2/2018	11.580
PLN	1.178.343	USD	333.407	Deutsche Bank	21/2/2018	524
PLN	7.069.985	USD	2.000.445	JP Morgan	21/2/2018	3.122
PLN	75.395.800	USD	20.724.086	Societe Generale	21/2/2018	642.375
RUB	176.366.000	USD	3.036.482	Goldman Sachs	20/12/2017	(25.374)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
RUB	681.115.000	USD	11.635.036	HSBC	20/12/2017	(6.316)
RUB	1.325.903.800	USD	22.665.172	JP Morgan	20/12/2017	(27.931)
RUB	1.719.306.900	USD	29.265.520	Barclays Bank	17/1/2018	(36.910)
RUB	265.378.700	USD	4.522.944	Goldman Sachs	17/1/2018	(11.445)
RUB	143.819.000	USD	2.439.678	JP Morgan	17/1/2018	5.278
RUB	1.872.282.400	USD	30.934.034	Barclays Bank	21/2/2018	754.033
RUB	51.591.000	USD	873.942	Goldman Sachs	21/2/2018	(773)
RUB	144.552.000	USD	2.440.108	JP Morgan	21/2/2018	6.410
SGD	789.040	USD	581.892	Bank of America Merrill Lynch	20/12/2017	3.794
SGD	9.475.223	USD	6.983.017	Citibank	20/12/2017	50.222
SGD	12.879.053	USD	9.490.866	Credit Suisse	20/12/2017	68.957
SGD	1.579.196	USD	1.163.826	Deutsche Bank	20/12/2017	8.374
SGD	17.361.689	USD	12.853.853	JP Morgan	20/12/2017	33.326
SGD	788.629	USD	581.765	Bank of America Merrill Lynch	17/1/2018	3.762
SGD	9.470.291	USD	6.981.534	Citibank	17/1/2018	49.792
SGD	12.870.966	USD	9.487.876	Credit Suisse	17/1/2018	68.320
SGD	1.578.374	USD	1.163.555	Deutsche Bank	17/1/2018	8.327
SGD	17.352.141	USD	12.850.120	JP Morgan	17/1/2018	33.176
SGD	788.306	USD	581.810	Bank of America Merrill Lynch	21/2/2018	3.715
SGD	9.466.416	USD	6.981.560	Citibank	21/2/2018	49.744
SGD	6.309.983	USD	4.662.626	Credit Suisse	21/2/2018	24.197
SGD	1.577.728	USD	1.163.559	Deutsche Bank	21/2/2018	8.319
SGD	17.344.567	USD	12.849.853	JP Morgan	21/2/2018	33.052
THB	367.234.000	USD	11.000.497	ANZ Ltd	20/12/2017	247.192
THB	182.367.000	USD	5.507.913	Barclays Bank	20/12/2017	77.646
THB	769.019.363	USD	23.225.816	BNP Paribas	20/12/2017	327.806
THB	36.695.000	USD	1.127.620	Citibank	20/12/2017	(3.721)
THB	50.708.279	USD	1.531.232	Goldman Sachs	20/12/2017	21.868
THB	445.182.237	USD	13.454.504	Morgan Stanley	20/12/2017	180.594
THB	879.598.000	USD	26.586.817	Nomura International	20/12/2017	353.622
THB	110.435.721	USD	3.334.764	State Street Bank & Trust Company	20/12/2017	47.675
THB	364.010.000	USD	10.992.300	UBS	20/12/2017	156.645
THB	182.268.000	USD	5.507.584	Barclays Bank	17/1/2018	78.425
THB	768.592.111	USD	23.220.493	BNP Paribas	17/1/2018	334.727
THB	623.396.000	USD	18.843.538	Citibank	17/1/2018	261.823
THB	50.677.126	USD	1.530.476	Goldman Sachs	17/1/2018	22.637
THB	444.936.289	USD	13.449.344	Morgan Stanley	17/1/2018	186.721
THB	364.530.000	USD	11.008.002	Nomura International	17/1/2018	163.833
THB	110.367.874	USD	3.333.168	State Street Bank & Trust Company	17/1/2018	49.301
THB	363.825.000	USD	10.985.386	UBS	17/1/2018	164.843
THB	88.556.488	USD	2.686.216	BNP Paribas	21/2/2018	29.318
THB	36.617.000	USD	1.127.197	Citibank	21/2/2018	(4.358)
THB	2.703.315.800	USD	81.769.988	HSBC	21/2/2018	1.125.657
THB	81.086.512	USD	2.462.211	Morgan Stanley	21/2/2018	24.261
TRY	6.099.878	USD	1.639.091	Bank of America Merrill Lynch	20/12/2017	(92.702)
TRY	5.169.000	USD	1.380.690	Barclays Bank	20/12/2017	(70.289)
TRY	79.935.000	USD	22.631.013	Citibank	20/12/2017	(2.366.576)
TRY	27.272.000	USD	7.455.722	Credit Suisse	20/12/2017	(541.958)
TRY	40.152.122	USD	11.192.165	HSBC	20/12/2017	(1.013.143)
TRY	79.930.000	USD	22.679.038	JP Morgan	20/12/2017	(2.415.868)
TRY	6.143.243	USD	1.637.980	Bank of America Merrill Lynch	17/1/2018	(94.329)
TRY	5.208.000	USD	1.380.257	Barclays Bank	17/1/2018	(71.611)
TRY	11.989.757	USD	3.197.038	HSBC	17/1/2018	(184.298)
TRY	216.064.000	USD	57.459.245	JP Morgan	17/1/2018	(3.167.511)
TRY	109.629.400	USD	27.305.637	Bank of America Merrill Lynch	21/2/2018	(73.303)
USD	2.917.641	AUD	3.718.000	Credit Suisse	20/12/2017	100.228
USD	2.699.131	AUD	3.451.000	Deutsche Bank	20/12/2017	84.044
USD	2.285.715	AUD	3.000.000	HSBC	20/12/2017	12.386
USD	9.665.705	AUD	12.632.000	JP Morgan	20/12/2017	93.473
USD	4.081.681	AUD	5.243.000	Bank of America Merrill Lynch	17/1/2018	109.209

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	2.698.509	AUD	3.451.000	Deutsche Bank	17/1/2018	83.785
USD	7.263.996	AUD	9.547.000	JP Morgan	17/1/2018	30.506
USD	7.678.129	AUD	10.018.200	HSBC	21/2/2018	88.968
USD	6.241.851	AUD	8.216.000	JP Morgan	21/2/2018	17.925
USD	3.882.725	BRL	12.879.000	Citibank	20/12/2017	(63.515)
USD	4.941.220	BRL	15.846.000	Bank of America Merrill Lynch	17/1/2018	100.110
USD	3.856.997	BRL	12.833.000	Citibank	17/1/2018	(63.613)
USD	3.856.724	BRL	12.883.000	Citibank	21/2/2018	(63.746)
USD	4.129.734	CAD	5.214.431	Bank of America Merrill Lynch	20/12/2017	72.417
USD	3.394.225	CAD	4.319.910	Deutsche Bank	20/12/2017	32.930
USD	1.901.120	CAD	2.433.659	JP Morgan	20/12/2017	7.505
USD	2.462.826	CAD	3.130.141	Bank of America Merrill Lynch	17/1/2018	26.226
USD	3.393.640	CAD	4.317.181	Deutsche Bank	17/1/2018	33.011
USD	1.900.605	CAD	2.431.878	JP Morgan	17/1/2018	7.555
USD	2.462.913	CAD	3.128.995	Bank of America Merrill Lynch	21/2/2018	26.226
USD	2.921.083	CAD	3.726.817	Deutsche Bank	21/2/2018	18.846
USD	1.052.362	CAD	1.340.187	JP Morgan	21/2/2018	8.699
USD	1.440.331	CHF	1.413.000	Goldman Sachs	20/12/2017	1.883
USD	836.365	CHF	799.000	HSBC	20/12/2017	22.975
USD	708.747	CHF	685.000	Deutsche Bank	17/1/2018	9.694
USD	1.441.273	CHF	1.410.000	Goldman Sachs	17/1/2018	2.345
USD	1.440.640	CHF	1.406.000	Goldman Sachs	21/2/2018	2.292
USD	2.250.071	CHF	2.230.000	HSBC	21/2/2018	(31.236)
USD	1.710.339	CLP	1.082.525.000	Bank of America Merrill Lynch	20/12/2017	30.499
USD	40.922.849	CLP	25.701.182.000	Credit Suisse	20/12/2017	1.040.269
USD	2.028.342	CLP	1.305.441.000	JP Morgan	20/12/2017	2.585
USD	29.351.604	CLP	18.396.118.000	Barclays Bank	17/1/2018	805.569
USD	5.105.225	CLP	3.237.223.000	Credit Suisse	17/1/2018	81.889
USD	2.027.824	CLP	1.305.148.000	JP Morgan	17/1/2018	2.570
USD	28.550.269	CLP	18.052.335.000	Citibank	21/2/2018	550.525
USD	2.027.532	CLP	1.305.487.000	JP Morgan	21/2/2018	2.680
USD	17.705.861	EUR	15.002.400	Citibank	20/12/2017	(174.306)
USD	11.270.517	EUR	9.553.000	Citibank	17/1/2018	(137.187)
USD	4.348.296	EUR	3.660.000	Citibank	21/2/2018	(31.257)
USD	7.299.575	GBP	5.490.000	Deutsche Bank	20/12/2017	(114.836)
USD	4.038.636	GBP	3.000.000	Citibank	17/1/2018	(17.588)
USD	3.350.598	HKD	26.122.000	Bank of America Merrill Lynch	20/12/2017	4.827
USD	14.608.110	HKD	113.949.000	BNP Paribas	20/12/2017	13.239
USD	1.924.384	HKD	15.000.000	Citibank	20/12/2017	3.147
USD	3.343.423	HUF	874.020.845	Bank of America Merrill Lynch	20/12/2017	17.664
USD	23.307.706	HUF	5.969.628.000	Barclays Bank	20/12/2017	592.526
USD	11.777.671	HUF	3.128.076.600	BNP Paribas	20/12/2017	(125.051)
USD	2.009.204	HUF	525.793.235	Credit Suisse	20/12/2017	8.495
USD	3.368.804	HUF	880.982.830	JP Morgan	20/12/2017	16.555
USD	4.839.394	HUF	1.270.155.091	Societe Generale	20/12/2017	6.295
USD	3.342.642	HUF	872.045.139	Bank of America Merrill Lynch	17/1/2018	17.223
USD	11.775.773	HUF	3.121.613.800	BNP Paribas	17/1/2018	(128.051)
USD	2.009.651	HUF	524.618.803	Credit Suisse	17/1/2018	9.093
USD	33.623.870	HUF	8.756.429.000	Goldman Sachs	17/1/2018	232.489
USD	3.368.846	HUF	879.014.678	JP Morgan	17/1/2018	16.850
USD	4.841.400	HUF	1.267.381.380	Societe Generale	17/1/2018	8.423
USD	41.506.369	HUF	11.086.804.327	Bank of America Merrill Lynch	21/2/2018	(853.537)
USD	6.345.880	HUF	1.665.032.000	BNP Paribas	21/2/2018	(15.791)
USD	2.009.029	HUF	523.430.963	Credit Suisse	21/2/2018	9.130
USD	3.343.001	HUF	870.438.782	JP Morgan	21/2/2018	17.272
USD	4.830.834	HUF	1.264.456.529	Societe Generale	21/2/2018	(338)
USD	950.147	INR	61.313.000	BNP Paribas	20/12/2017	997
USD	12.789.596	INR	837.992.000	HSBC	20/12/2017	(182.856)
USD	949.892	INR	61.477.000	BNP Paribas	17/1/2018	994
USD	12.787.926	INR	840.524.000	HSBC	17/1/2018	(185.563)
USD	949.800	INR	61.699.000	BNP Paribas	21/2/2018	1.121
USD	8.378.448	INR	552.810.000	HSBC	21/2/2018	(121.511)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Style Advantage Fund suite

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	6.876.193	JPY	762.589.000	BNP Paribas	20/12/2017	58.285
USD	438.208	JPY	49.924.607	Credit Suisse	20/12/2017	(8.142)
USD	9.491.408	JPY	1.076.998.247	Deutsche Bank	20/12/2017	(137.467)
USD	11.694.949	JPY	1.327.605.146	Goldman Sachs	20/12/2017	(174.471)
USD	9.802.717	JPY	1.093.993.000	Bank of America Merrill Lynch	17/1/2018	5.301
USD	438.194	JPY	49.822.231	Credit Suisse	17/1/2018	(7.997)
USD	9.491.108	JPY	1.074.827.162	Deutsche Bank	17/1/2018	(134.665)
USD	11.693.127	JPY	1.324.693.407	Goldman Sachs	17/1/2018	(170.360)
USD	236.171	JPY	26.468.391	Deutsche Bank	21/2/2018	(1.292)
USD	5.873.879	JPY	654.739.609	Goldman Sachs	21/2/2018	(152)
USD	21.467.896	JPY	2.426.486.200	HSBC	21/2/2018	(301.451)
USD	9.094.638	KRW	10.387.895.000	Bank of America Merrill Lynch	21/12/2017	(451.934)
USD	5.902.236	KRW	6.679.560.000	Citibank	21/12/2017	(236.342)
USD	7.840.944	KRW	8.964.832.000	Deutsche Bank	21/12/2017	(397.819)
USD	59.557.305	KRW	67.135.972.000	HSBC	21/12/2017	(2.141.274)
USD	4.177.849	KRW	4.738.099.000	JP Morgan	21/12/2017	(176.507)
USD	75.110.731	KRW	85.006.570.000	Barclays Bank	17/1/2018	(3.024.684)
USD	5.900.669	KRW	6.675.427.000	Citibank	17/1/2018	(235.177)
USD	1.340.032	KRW	1.493.868.000	Deutsche Bank	17/1/2018	(33.085)
USD	87.875.614	KRW	97.917.160.600	Goldman Sachs	21/2/2018	(2.143.643)
USD	13.034.926	MXN	249.589.000	Citibank	20/12/2017	(398.598)
USD	4.160.155	MXN	79.564.000	JP Morgan	20/12/2017	(122.185)
USD	13.033.912	MXN	250.767.000	Citibank	17/1/2018	(397.555)
USD	4.157.933	MXN	79.879.000	JP Morgan	17/1/2018	(120.510)
USD	13.031.882	MXN	252.190.000	Citibank	21/2/2018	(394.415)
USD	3.050.760	NOK	24.896.600	Credit Suisse	20/12/2017	42.792
USD	1.727.074	NOK	14.100.000	Goldman Sachs	20/12/2017	23.534
USD	2.689.119	NOK	21.412.000	JP Morgan	20/12/2017	102.155
USD	3.049.821	NOK	24.864.800	Credit Suisse	17/1/2018	42.737
USD	1.726.828	NOK	14.083.000	Goldman Sachs	17/1/2018	23.667
USD	2.688.497	NOK	21.389.000	JP Morgan	17/1/2018	101.768
USD	1.620.637	NOK	13.221.000	Credit Suisse	21/2/2018	20.286
USD	1.726.512	NOK	14.068.000	Goldman Sachs	21/2/2018	23.635
USD	1.433.456	NOK	11.669.800	HSBC	21/2/2018	20.872
USD	6.445.972	NZD	9.356.894	Citibank	20/12/2017	25.857
USD	6.713.472	NZD	9.348.000	Credit Suisse	20/12/2017	299.460
USD	6.886.832	NZD	9.724.106	JP Morgan	20/12/2017	214.760
USD	6.444.554	NZD	9.358.613	Citibank	17/1/2018	25.687
USD	6.885.033	NZD	9.725.387	JP Morgan	17/1/2018	214.604
USD	6.444.461	NZD	9.362.910	Citibank	21/2/2018	25.706
USD	1.053.594	NZD	1.532.090	JP Morgan	21/2/2018	3.268
USD	1.043.809	RUB	60.614.000	Citibank	20/12/2017	8.943
USD	2.955.960	RUB	177.563.000	JP Morgan	20/12/2017	(75.584)
USD	1.043.612	RUB	60.853.000	Citibank	17/1/2018	9.097
USD	1.918.960	RUB	116.596.000	JP Morgan	17/1/2018	(63.199)
USD	1.918.359	RUB	117.206.000	JP Morgan	21/2/2018	(65.333)
USD	4.276.106	SEK	35.387.007	Bank of America Merrill Lynch	20/12/2017	23.677
USD	39.035.081	SEK	312.913.513	Barclays Bank	20/12/2017	1.432.515
USD	3.947.493	SEK	32.117.000	Citibank	20/12/2017	88.019
USD	14.018.034	SEK	117.245.400	Credit Suisse	20/12/2017	(71.252)
USD	7.227.221	SEK	60.292.480	Deutsche Bank	20/12/2017	(18.078)
USD	3.526.870	SEK	28.610.000	JP Morgan	20/12/2017	88.829
USD	44.004.625	SEK	353.246.901	Bank of America Merrill Lynch	17/1/2018	1.456.921
USD	6.079.590	SEK	50.736.510	Barclays Bank	17/1/2018	(31.496)
USD	3.947.274	SEK	32.042.000	Citibank	17/1/2018	87.896
USD	14.017.524	SEK	116.956.600	Credit Suisse	17/1/2018	(69.605)
USD	7.228.299	SEK	60.140.589	Deutsche Bank	17/1/2018	(15.484)
USD	3.525.447	SEK	28.535.000	JP Morgan	17/1/2018	88.478
USD	65.400.048	SEK	544.472.592	Bank of America Merrill Lynch	21/2/2018	(320.410)
USD	2.736.935	SEK	22.704.772	Barclays Bank	21/2/2018	(3.640)
USD	3.402.704	SEK	28.363.000	Credit Suisse	21/2/2018	(20.846)
USD	5.605.162	SEK	46.446.236	Deutsche Bank	21/2/2018	(1.122)
USD	38.042.994	SGD	51.230.466	Bank of America Merrill Lynch	20/12/2017	15.806

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
USD	3.474.159	SGD	4.679.000	Citibank	20/12/2017	1.046
USD	3.594.039	SGD	4.870.210	Deutsche Bank	20/12/2017	(21.005)
USD	43.877.219	SGD	59.182.000	HSBC	20/12/2017	(52.209)
USD	6.352.094	SGD	8.621.324	JP Morgan	20/12/2017	(47.315)
USD	1.396.581	SGD	1.894.531	Bank of America Merrill Lynch	17/1/2018	(10.036)
USD	1.914.064	SGD	2.577.000	Citibank	17/1/2018	741
USD	3.592.861	SGD	4.867.037	Deutsche Bank	17/1/2018	(20.726)
USD	80.343.302	SGD	108.787.000	HSBC	17/1/2018	(426.853)
USD	4.432.969	SGD	6.004.431	JP Morgan	17/1/2018	(25.090)
USD	1.914.060	SGD	2.576.000	Citibank	21/2/2018	703
USD	83.747.769	SGD	114.031.800	Societe Generale	21/2/2018	(950.844)
USD	9.654.405	THB	318.655.000	Barclays Bank	20/12/2017	(105.400)
USD	693.865	THB	22.603.000	Barclays Bank	17/1/2018	1.146
USD	693.946	THB	22.581.000	Barclays Bank	21/2/2018	1.512
USD	28.828.750	TRY	112.160.373	Bank of America Merrill Lynch	20/12/2017	394.813
USD	2.862.108	TRY	11.433.264	Deutsche Bank	20/12/2017	(36.355)
USD	14.051.432	TRY	54.514.564	JP Morgan	20/12/2017	231.367
USD	28.822.935	TRY	113.076.100	Bank of America Merrill Lynch	17/1/2018	409.606
USD	2.861.039	TRY	11.532.849	Deutsche Bank	17/1/2018	(36.891)
USD	14.050.670	TRY	54.963.051	JP Morgan	17/1/2018	239.765
USD	3.002.764	TRY	12.230.859	Bank of America Merrill Lynch	21/2/2018	(35.425)
USD	2.860.365	TRY	11.665.141	Deutsche Bank	21/2/2018	(37.297)
USD	5.925.150	TRY	23.733.000	JP Morgan	21/2/2018	29.788
USD	20.629.606	TWD	622.076.000	Bank of America Merrill Lynch	20/12/2017	(125.632)
USD	52.921.847	TWD	1.585.278.000	Citibank	20/12/2017	29.881
USD	5.842.228	TWD	175.705.000	Credit Suisse	20/12/2017	(20.077)
USD	22.650.019	TWD	680.327.400	Deutsche Bank	20/12/2017	(48.747)
USD	6.683.216	TWD	199.895.000	HSBC	20/12/2017	13.825
USD	32.299.152	TWD	964.638.000	JP Morgan	20/12/2017	114.513
USD	20.621.791	TWD	621.103.000	Bank of America Merrill Lynch	17/1/2018	(133.065)
USD	17.771.788	TWD	531.983.000	Citibank	17/1/2018	(5.023)
USD	5.839.814	TWD	175.428.000	Credit Suisse	17/1/2018	(22.310)
USD	22.643.268	TWD	678.922.800	Deutsche Bank	17/1/2018	(43.702)
USD	68.288.618	TWD	2.056.528.000	HSBC	17/1/2018	(432.580)
USD	5.338.922	TWD	159.527.000	JP Morgan	17/1/2018	8.148
USD	101.455.450	TWD	3.045.692.600	ANZ Ltd	21/2/2018	(520.459)
USD	14.684.837	TWD	437.755.000	Citibank	21/2/2018	27.920
USD	5.842.321	TWD	175.182.000	Credit Suisse	21/2/2018	(23.124)
USD	6.975.881	TWD	207.951.000	Deutsche Bank	21/2/2018	13.263
USD	6.681.833	TWD	198.985.000	HSBC	21/2/2018	19.416
USD	5.339.886	TWD	159.182.000	JP Morgan	21/2/2018	10.153
USD	3.334.480	ZAR	45.915.595	Bank of America Merrill Lynch	20/12/2017	(40.044)
USD	92.219	ZAR	1.264.788	Credit Suisse	20/12/2017	(735)
USD	3.015.392	ZAR	41.648.014	Deutsche Bank	20/12/2017	(45.490)
USD	6.768.547	ZAR	96.412.603	JP Morgan	20/12/2017	(317.209)
USD	1.049.212	ZAR	14.445.131	Bank of America Merrill Lynch	17/1/2018	(7.601)
USD	92.165	ZAR	1.269.670	Credit Suisse	17/1/2018	(724)
USD	787.588	ZAR	10.918.799	Deutsche Bank	17/1/2018	(11.237)
USD	6.768.594	ZAR	96.856.401	JP Morgan	17/1/2018	(317.466)
USD	787.565	ZAR	10.980.706	Deutsche Bank	21/2/2018	(11.293)
USD	5.718.711	ZAR	82.858.294	JP Morgan	21/2/2018	(309.316)
ZAR	114.046.800	USD	8.202.269	Bank of America Merrill Lynch	20/12/2017	179.496
ZAR	38.960.000	USD	2.839.591	Citibank	20/12/2017	23.739
ZAR	229.611.000	USD	17.404.926	Deutsche Bank	20/12/2017	(529.876)
ZAR	297.099.200	USD	21.388.993	Bank of America Merrill Lynch	17/1/2018	346.926
ZAR	31.014.000	USD	2.251.644	Citibank	17/1/2018	17.355
ZAR	257.882.000	USD	17.823.316	Barclays Bank	21/2/2018	937.868
ZAR	31.194.000	USD	2.252.066	Citibank	21/2/2018	17.330
						(9.203.157)

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en dollars australiens						
AUD	170.673.541	USD	130.720.909	State Street Bank & Trust Company	15/12/2017	(1.385.321)
USD	3.732.925	AUD	4.887.893	State Street Bank & Trust Company	15/12/2017	28.903
						(1.356.418)
Catégorie d'Actions couverte en BRL						
BRL	16.170	USD	5.000	State Street Bank & Trust Company	3/1/2018	(52)
						(52)
Catégorie d'Actions couverte en francs suisses						
CHF	33.152.058	USD	33.405.857	State Street Bank & Trust Company	15/12/2017	325.881
USD	523.818	CHF	516.027	State Street Bank & Trust Company	15/12/2017	(1.231)
						324.650
Catégorie d'Actions couverte en euros						
EUR	341.769.824	USD	398.940.320	State Street Bank & Trust Company	15/12/2017	8.226.349
USD	16.758.372	EUR	14.233.046	State Street Bank & Trust Company	15/12/2017	(198.134)
						8.028.215
Catégorie d'Actions couverte en livres sterling						
GBP	333.091.213	USD	438.832.822	State Street Bank & Trust Company	15/12/2017	10.905.970
USD	7.063.496	GBP	5.332.443	State Street Bank & Trust Company	15/12/2017	(136.353)
						10.769.617

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en yens japonais						
JPY	55.598.577.714	USD	490.941.527	State Street Bank & Trust Company	15/12/2017	5.964.930
USD	10.112.081	JPY	1.135.993.180	State Street Bank & Trust Company	15/12/2017	(40.739)
						5.924.191
Catégorie d'Actions couverte en dollars néo-zélandais						
NZD	90.465.613	USD	62.726.963	State Street Bank & Trust Company	15/12/2017	(650.979)
USD	1.952.898	NZD	2.823.920	State Street Bank & Trust Company	15/12/2017	15.172
						(635.807)
Catégorie d'Actions couverte en yens japonais						
SEK	65.068	USD	7.783	State Street Bank & Trust Company	15/12/2017	32
USD	1.787	SEK	14.982	State Street Bank & Trust Company	15/12/2017	(12)
						20
Total						13.851.259

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
766	EUR	Amsterdam Index	Décembre 2017	(7.917)
(1.925)	AUD	Australian 10 Year Bond	Décembre 2017	(1.294.517)
242	EUR	CAC 40 Index	Décembre 2017	106.239
2.941	CAD	Canadian 10 Year Bond	Mars 2018	683.487
(5)	EUR	DAX Index	Décembre 2017	48.411
(413)	USD	E-Mini S&P 500 Index	Décembre 2017	(1.124.381)
4.093	EUR	Euro Bund	Décembre 2017	2.752.041
500	GBP	FTSE 100 Index	Décembre 2017	(540.019)
(154)	EUR	FTSE MIB Index	Décembre 2017	90.587
(1.311)	ZAR	FTSE/JSE Top 40 Index	Décembre 2017	(1.772.182)
437	HKD	Hang Seng China Enterprises Index	Décembre 2017	(791.680)
389	HKD	Hang Seng Index	Décembre 2017	(1.236.227)
135	EUR	IBEX 35 Index	Décembre 2017	320.008
(61)	JPY	Japan 10 Year Bond	Décembre 2017	(121.449)
(2.972)	SGD	MSCI Singapore Index	Décembre 2017	(281.767)
2.682	SEK	OMX Stockholm 30 Index	Décembre 2017	(103.134)
(953)	CAD	S&P/TSX 60 Index	Décembre 2017	(9.893.450)
(5.635)	USD	SGX CNX NIFTY 50 Index	Décembre 2017	1.803.164
65	AUD	SPI 200 Index	Décembre 2017	(24.062)
1.592	CHF	Swiss Market Index	Décembre 2017	3.315.061
319	JPY	Topix Index	Décembre 2017	4.086.768
(2.295)	GBP	UK Long Gilt Bond	Mars 2018	2.756.831
(2.609)	USD	US Treasury 10 Year Note	Mars 2018	1.276.504
Total				48.316

* Les investissements inférieurs à 0,5 USD ont été arrondis à zéro.

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	69,86
Finance	15,91
Portefeuille de titres à la valeur de marché	85,77
Autres éléments de l'actif net	14,23
	100,00

BlackRock Sustainable Euro Bond Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
OBLIGATIONS			
	Australie		
EUR 100.000	Westpac Banking Corp RegS 0,75% 22/7/2021	102.899	0,29
EUR 100.000	Westpac Banking Corp RegS 0,50% 17/5/2024	100.711	0,29
		203.610	0,58
	Autriche		
EUR 100.000	Erste Group Bank AG RegS 0,625% 19/1/2023	102.595	0,29
EUR 34.000	Republic of Austria Government Bond RegS '144A' 1,95% 18/6/2019	35.371	0,10
EUR 380.000	Republic of Austria Government Bond RegS '144A' 0,50% 20/4/2027	379.837	1,09
EUR 18.000	Republic of Austria Government Bond RegS '144A' 3,80% 26/1/2062	30.595	0,09
EUR 60.000	Republic of Austria Government Bond RegS '144A' 2,10% 20/9/2117	64.629	0,19
		613.027	1,76
	Belgique		
GBP 100.000	Anheuser-Busch InBev SA/NV RegS 1,75% 7/3/2025	111.157	0,32
GBP 20.000	Anheuser-Busch InBev SA/NV RegS 2,25% 24/5/2029	21.944	0,06
EUR 100.000	Belfius Bank SA/NV RegS 0,75% 12/9/2022	100.816	0,29
EUR 100.000	BNP Paribas Fortis SA RegS 24/10/2023 (Zero Coupon)	98.665	0,28
EUR 200.000	KBC Group NV RegS 0,75% 18/10/2023	201.187	0,58
EUR 100.000	KBC Group NV RegS FRN (Perpetual)	104.600	0,30
EUR 86.029	Kingdom of Belgium Government Bond RegS '144A' 0,50% 22/10/2024	88.174	0,25
EUR 182.657	Kingdom of Belgium Government Bond RegS '144A' 0,80% 22/6/2025	190.203	0,55
EUR 402.828	Kingdom of Belgium Government Bond RegS '144A' 0,80% 22/6/2027	411.581	1,18
EUR 59.397	Kingdom of Belgium Government Bond RegS '144A' 1,90% 22/6/2038	65.823	0,19
EUR 127.000	Kingdom of Belgium Government Bond RegS '144A' 1,60% 22/6/2047	127.000	0,37
		1.521.150	4,37
	Canada		
EUR 250.000	CPPIB Capital Inc RegS 0,375% 20/6/2024	249.759	0,72
EUR 100.000	National Bank of Canada RegS 1,25% 17/12/2018	101.713	0,29
EUR 100.000	Province of Quebec Canada RegS 0,875% 15/1/2025	102.932	0,29
		454.404	1,30
	Chypre		
EUR 40.000	Cyprus Government International Bond RegS 2,75% 27/6/2024	43.685	0,13
		43.685	0,13
	Danemark		
DKK 755.000	Denmark Government Bond 4,00% 15/11/2019	110.703	0,32
DKK 1.200.000	Nordea Kredit Realkreditaktieselskab 1,00% 1/4/2022	168.028	0,48
DKK 2.293.399	Nordea Kredit Realkreditaktieselskab 2,00% 1/10/2047	308.119	0,88
DKK 2.446.000	Nykredit Realkredit A/S 1,00% 1/10/2020	340.357	0,98
DKK 1.100.000	Nykredit Realkredit A/S 1,00% 1/1/2021	153.334	0,44
DKK 1.726.000	Nykredit Realkredit A/S 1,00% 1/1/2022	241.569	0,69
DKK 2.539.008	Nykredit Realkredit A/S 2,00% 1/10/2047	344.446	0,99
EUR 125.000	Orsted A/S RegS 1,50% 26/11/2029	124.563	0,36
EUR 100.000	Orsted A/S RegS FRN 24/11/3017	100.652	0,29
		1.891.771	5,43
	Finlande		
EUR 70.000	Finland Government Bond RegS '144A' 15/4/2022 (Zero Coupon)	70.882	0,20
EUR 110.000	Finland Government Bond RegS '144A' 0,50% 15/9/2027	109.753	0,32
EUR 25.000	Finland Government Bond RegS '144A' 1,375% 15/4/2047	25.663	0,07
		206.298	0,59
	France		
EUR 100.000	Agence Francaise de Developpement RegS 0,125% 15/11/2023	99.949	0,29
EUR 100.000	Agence Francaise de Developpement RegS 0,25% 21/7/2026	96.874	0,28
EUR 200.000	Agence Francaise de Developpement RegS 1,375% 5/7/2032	203.426	0,58
EUR 100.000	Arkema SA RegS 1,50% 20/4/2027	102.970	0,30
EUR 200.000	AXA Bank Europe SCF RegS 0,125% 14/3/2022	201.395	0,58
EUR 100.000	AXA SA RegS FRN 16/4/2040	111.453	0,32
EUR 100.000	Banque Federative du Credit Mutuel SA RegS FRN 3/6/2020	101.066	0,29
EUR 200.000	Banque Federative du Credit Mutuel SA RegS 1,25% 26/5/2027	204.852	0,59
GBP 100.000	BNP Paribas SA RegS 1,125% 16/8/2022	111.757	0,32
EUR 100.000	BNP Paribas SA RegS 1,625% 23/2/2026	106.531	0,31
EUR 100.000	BPCE SA RegS 0,375% 5/10/2023	99.548	0,29
EUR 100.000	BPCE SFH SA RegS 0,375% 21/2/2024	100.838	0,29
EUR 200.000	Caisse Centrale du Credit Immobilier de France SA RegS 0,375% 31/7/2020	203.592	0,58
EUR 100.000	Caisse Francaise de Financement Local RegS 0,625% 26/1/2023	102.887	0,30
EUR 300.000	Caisse Francaise de Financement Local RegS 0,375% 11/5/2024	302.214	0,87
EUR 100.000	Cie de Financement Foncier SA RegS 0,125% 18/2/2020	101.093	0,29
EUR 100.000	Cie de Saint-Gobain RegS 27/3/2020 (Zero Coupon)	100.077	0,29
EUR 100.000	Coentreprise de Transport d'Electricite SA RegS 2,125% 29/7/2032	104.498	0,30
EUR 100.000	Credit Agricole SA/London RegS 0,875% 19/1/2022	102.861	0,30

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Sustainable Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	France *suite*		
EUR 200.000	Credit Agricole SA/London RegS 1,375% 3/5/2027	206.972	0,59
EUR 100.000	Danone SA RegS 0,167% 3/11/2020	100.657	0,29
EUR 200.000	Engie SA RegS 0,875% 27/3/2024	203.760	0,59
EUR 100.000	Engie SA RegS 2,375% 19/5/2026	111.785	0,32
EUR 234.726	French Republic Government Bond OAT RegS 25/2/2020 (Zero Coupon)	237.775	0,68
EUR 459.590	French Republic Government Bond OAT RegS 3,50% 25/4/2020	504.798	1,45
EUR 300.000	French Republic Government Bond OAT RegS 25/5/2020 (Zero Coupon)	304.203	0,87
EUR 344.808	French Republic Government Bond OAT RegS 0,25% 25/11/2020	352.356	1,01
EUR 53.415	French Republic Government Bond OAT RegS 0,10% 1/3/2021	56.540	0,16
EUR 174.286	French Republic Government Bond OAT RegS 3,00% 25/4/2022	199.714	0,57
EUR 81.000	French Republic Government Bond OAT RegS 25/5/2022 (Zero Coupon)	81.910	0,24
EUR 50.877	French Republic Government Bond OAT RegS 2,25% 25/10/2022	57.004	0,16
EUR 322.826	French Republic Government Bond OAT RegS 25/3/2023 (Zero Coupon)	324.464	0,93
EUR 32.554	French Republic Government Bond OAT RegS 2,50% 25/5/2030	38.936	0,11
EUR 56.196	French Republic Government Bond OAT RegS 5,75% 25/10/2032	93.565	0,27
EUR 332.216	French Republic Government Bond OAT RegS '144A' 1,75% 25/6/2039	356.544	1,02
EUR 148.000	French Republic Government Bond OAT RegS '144A' 2,00% 25/5/2048	160.524	0,46
EUR 50.000	French Republic Government Bond OAT RegS 4,00% 25/4/2055	81.424	0,23
EUR 23.727	French Republic Government Bond OAT RegS 4,00% 25/4/2060	39.700	0,11
EUR 100.000	ICADE RegS 2,25% 16/4/2021	106.641	0,31
EUR 50.000	RCI Banque SA RegS FRN 14/3/2022	50.662	0,15
EUR 100.000	RTE Reseau de Transport d'Electricite SA RegS 1,875% 23/10/2037	101.622	0,29
EUR 100.000	SNCF Reseau RegS 1,875% 30/3/2034	108.195	0,31
EUR 100.000	SNCF Reseau RegS 2,25% 20/12/2047	108.304	0,31
EUR 100.000	Societe Generale SA RegS 0,75% 26/5/2023	101.877	0,29
EUR 200.000	Societe Generale SFH SA RegS 0,50% 2/6/2025	202.176	0,58
EUR 100.000	Teleperformance RegS 1,50% 3/4/2024	101.833	0,29
EUR 100.000	Total SA RegS FRN (Perpetual)	104.265	0,30
EUR 100.000	Veolia Environnement SA RegS 0,314% 4/10/2023	98.732	0,28
		7.154.819	20,54
	Allemagne		
EUR 25.000	BASF SE RegS 0,875% 15/11/2027	24.778	0,07
EUR 53.168	Bundesrepublik Deutschland RegS 2,25% 4/9/2020	57.443	0,16
EUR 186.000	Bundesrepublik Deutschland RegS 1,50% 15/5/2024	205.074	0,59

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Allemagne *suite*		
EUR 63.001	Bundesrepublik Deutschland RegS 5,50% 4/1/2031	101.874	0,29
EUR 115.000	Bundesrepublik Deutschland RegS 3,25% 4/7/2042	170.048	0,49
EUR 257.000	Bundesrepublik Deutschland RegS 2,50% 4/7/2044	339.637	0,98
EUR 131.000	Bundesrepublik Deutschland RegS 2,50% 15/8/2046	174.779	0,50
EUR 46.000	Commerzbank AG RegS 0,125% 23/2/2023	46.154	0,13
EUR 100.000	Deutsche Genossenschafts-Hypothekenbank AG RegS 0,50% 30/9/2026	99.753	0,29
EUR 100.000	Erste Abwicklungsanstalt 7/6/2019 (Zero Coupon)	100.661	0,29
EUR 100.000	Erste Abwicklungsanstalt RegS 12/6/2020 (Zero Coupon)	100.816	0,29
EUR 500.000	FMS Wertmanagement AoeR RegS 18/9/2020 (Zero Coupon)	505.175	1,45
EUR 50.000	HeidelbergCement AG RegS 1,50% 7/2/2025	51.845	0,15
EUR 20.000	Kreditanstalt fuer Wiederaufbau 3,875% 21/1/2019	21.019	0,06
EUR 320.000	Kreditanstalt fuer Wiederaufbau 15/12/2022 (Zero Coupon)	322.243	0,93
EUR 40.000	Kreditanstalt fuer Wiederaufbau 0,125% 4/10/2024	39.946	0,11
EUR 200.000	Kreditanstalt fuer Wiederaufbau 0,25% 30/6/2025	200.898	0,58
EUR 250.000	Kreditanstalt fuer Wiederaufbau 0,50% 15/9/2027	248.957	0,71
EUR 89.000	Landesbank Baden-Wuerttemberg RegS 0,05% 11/11/2021	89.627	0,26
EUR 75.000	Landesbank Baden-Wuerttemberg RegS 0,20% 10/1/2024	75.353	0,22
EUR 100.000	SAP SE RegS 2,125% 13/11/2019	104.677	0,30
EUR 195.000	State of Hesse 0,375% 6/7/2026	193.243	0,55
EUR 193.000	State of Lower Saxony RegS 1/3/2021 (Zero Coupon)	194.788	0,56
EUR 163.000	State of North Rhine-Westphalia Germany RegS 0,50% 16/2/2027	161.993	0,47
		3.630.781	10,43
	Islande		
EUR 100.000	Iceland Government International Bond RegS 2,50% 15/7/2020	106.160	0,30
		106.160	0,30
	Irlande		
EUR 252.078	Ireland Government Bond RegS 1,00% 15/5/2026	260.854	0,75
EUR 97.373	Ireland Government Bond RegS 2,40% 15/5/2030	112.817	0,32
EUR 373.000	Ireland Government Bond RegS 1,70% 15/5/2037	386.592	1,11
EUR 31.836	Ireland Government Bond RegS 2,00% 18/2/2045	33.718	0,10
		793.981	2,28
	Italie		
EUR 200.000	Cassa Depositi e Prestiti SpA RegS 0,75% 21/11/2022	200.624	0,58
EUR 100.000	Intesa Sanpaolo SpA RegS 1,125% 14/1/2020	102.362	0,29
EUR 85.444	Italy Buoni Poliennali Del Tesoro 1,70% 15/9/2018	87.693	0,25

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Sustainable Euro Bond Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Italie *suite*		
EUR 70.000	Italy Buoni Poliennali Del Tesoro 2,50% 1/5/2019	72.840	0,21
EUR 659.000	Italy Buoni Poliennali Del Tesoro 0,70% 1/5/2020	672.635	1,93
EUR 199.000	Italy Buoni Poliennali Del Tesoro 3,75% 1/5/2021	223.624	0,64
EUR 266.000	Italy Buoni Poliennali Del Tesoro 1,45% 15/9/2022	277.779	0,80
EUR 161.000	Italy Buoni Poliennali Del Tesoro 4,50% 1/5/2023	193.219	0,55
EUR 85.000	Italy Buoni Poliennali Del Tesoro 0,65% 15/10/2023	84.041	0,24
EUR 267.788	Italy Buoni Poliennali Del Tesoro RegS 0,45% 22/5/2023	273.160	0,78
EUR 254.562	Italy Buoni Poliennali Del Tesoro RegS 1,65% 23/4/2020	269.853	0,78
EUR 58.869	Italy Buoni Poliennali Del Tesoro RegS 1,25% 27/10/2020	62.435	0,18
EUR 66.194	Italy Buoni Poliennali Del Tesoro RegS 2,10% 15/9/2021	73.708	0,21
EUR 10.265	Italy Buoni Poliennali Del Tesoro RegS '144A' 0,10% 15/5/2022	10.560	0,03
EUR 296.769	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,35% 15/9/2024	342.760	0,98
EUR 183.047	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,30% 15/5/2028	194.359	0,56
EUR 301.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4,75% 1/9/2028	385.440	1,11
EUR 664.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 1,65% 1/3/2032	622.414	1,79
EUR 71.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,25% 1/9/2036	68.462	0,20
EUR 64.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 4,75% 1/9/2044	86.049	0,25
EUR 187.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,25% 1/9/2046	200.529	0,58
EUR 84.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,70% 1/3/2047	80.602	0,23
EUR 180.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 3,45% 1/3/2048	196.331	0,56
EUR 18.000	Italy Buoni Poliennali Del Tesoro RegS '144A' 2,80% 1/3/2067	16.402	0,05
EUR 100.000	Snam SpA RegS 25/10/2020 (Zero Coupon)	100.119	0,29
EUR 100.000	Telecom Italia SpA/Milano RegS 2,375% 12/10/2027	101.306	0,29
EUR 100.000	Unione di Banche Italiane SpA RegS 1,125% 4/10/2027	101.652	0,29
		5.100.958	14,65
	Japon		
EUR 100.000	Sumitomo Mitsui Financial Group Inc RegS 0,934% 11/10/2024	100.453	0,29
		100.453	0,29
	Luxembourg		
EUR 100.000	CNH Industrial Finance Europe SA RegS 1,75% 12/9/2025	103.268	0,30
EUR 26.000	European Financial Stability Facility RegS 1,50% 22/1/2020	27.107	0,08
EUR 10.000	European Financial Stability Facility RegS 1,75% 29/10/2020	10.625	0,03
EUR 155.000	European Financial Stability Facility RegS 0,125% 17/10/2023	155.868	0,45
EUR 50.000	European Financial Stability Facility RegS 0,20% 28/4/2025	49.691	0,14
EUR 248.000	European Financial Stability Facility RegS 0,40% 31/5/2026	247.611	0,71

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Luxembourg *suite*		
EUR 508.000	European Financial Stability Facility RegS 0,75% 3/5/2027	517.629	1,49
EUR 449.000	European Financial Stability Facility RegS 0,875% 26/7/2027	462.210	1,33
EUR 347.000	European Financial Stability Facility RegS 1,25% 24/5/2033	356.692	1,02
EUR 45.000	European Financial Stability Facility RegS 1,70% 13/2/2043	48.205	0,14
EUR 30.000	European Financial Stability Facility RegS 1,20% 17/2/2045	28.812	0,08
EUR 25.000	HeidelbergCement Finance Luxembourg SA RegS 1,625% 7/4/2026	25.927	0,07
EUR 100.000	SES SA RegS FRN (Perpetual)	107.343	0,31
		2.140.988	6,15
	Pays-Bas		
EUR 100.000	Aegon Bank NV RegS 0,375% 21/11/2024	99.776	0,29
EUR 100.000	Airbus Group Finance BV RegS 0,875% 13/5/2026	100.280	0,29
EUR 100.000	ASML Holding NV RegS 1,375% 7/7/2026	104.217	0,30
EUR 150.000	Compass Group International BV RegS 0,625% 3/7/2024	149.550	0,43
EUR 100.000	de Volksbank NV RegS 0,75% 18/5/2027	100.126	0,29
GBP 100.000	Deutsche Telekom International Finance BV RegS 2,25% 13/4/2029	109.966	0,31
EUR 100.000	Enexis Holding NV RegS 1,50% 20/10/2023	105.815	0,30
EUR 200.000	Gas Natural Fenosa Finance BV RegS 0,875% 15/5/2025	198.383	0,57
EUR 200.000	Iberdrola International BV RegS 0,375% 15/9/2025	191.671	0,55
EUR 100.000	ING Groep NV RegS 1,375% 11/1/2028	100.180	0,29
EUR 100.000	Nederlandse Financierings Maatschappij voor Ontwikkelingslanden NV RegS 0,125% 20/4/2022	101.117	0,29
EUR 23.509	Netherlands Government Bond 5,50% 15/1/2028	35.287	0,10
EUR 203.000	Netherlands Government Bond RegS '144A' 15/1/2022 (Zero Coupon)	206.122	0,59
EUR 103.422	Netherlands Government Bond RegS '144A' 0,25% 15/7/2025	104.091	0,30
EUR 298.867	Netherlands Government Bond RegS '144A' 0,50% 15/7/2026	303.822	0,87
EUR 142.000	Netherlands Government Bond RegS '144A' 2,75% 15/1/2047	196.279	0,56
EUR 100.000	NN Group NV RegS 1,625% 1/6/2027	103.064	0,30
EUR 100.000	Telefonica Europe BV RegS FRN (Perpetual)	99.875	0,29
		2.409.621	6,92
	Nouvelle-Zélande		
EUR 125.000	ANZ New Zealand International Ltd/ London RegS 0,125% 22/9/2023	123.535	0,35
		123.535	0,35
	Pologne		
EUR 75.000	Republic of Poland Government International Bond RegS 0,50% 20/12/2021	76.154	0,22

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Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Pologne *suite*		
EUR 30.000	Republic of Poland Government International Bond RegS 1,00% 25/10/2028	29.233	0,08
		105.387	0,30
	Portugal		
EUR 100.000	Banco Santander Totta SA RegS 1,25% 26/9/2027	101.515	0,29
EUR 15.000	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,80% 15/6/2020	16.855	0,05
EUR 3	Portugal Obrigacoes do Tesouro OT RegS '144A' 2,875% 21/7/2026	3	0,00
EUR 99.989	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,125% 14/4/2027	119.160	0,34
EUR 7.400	Portugal Obrigacoes do Tesouro OT RegS '144A' 4,10% 15/2/2045	8.588	0,03
		246.121	0,71
	Slovaquie		
EUR 75.000	Slovakia Government Bond RegS 1,375% 21/1/2027	79.400	0,23
EUR 50.000	Slovakia Government Bond RegS 2,00% 17/10/2047	51.425	0,15
		130.825	0,38
	Slovénie		
EUR 3.000	Slovenia Government Bond RegS 1,75% 3/11/2040	2.932	0,01
		2.932	0,01
	Espagne		
EUR 155.000	Autonomous Community of Madrid Spain RegS 0,747% 30/4/2022	158.044	0,45
EUR 100.000	Banco de Sabadell SA 0,875% 5/3/2023	99.615	0,28
EUR 100.000	Banco de Sabadell SA RegS 1,00% 26/4/2027	100.572	0,29
EUR 100.000	CaixaBank SA RegS 1,125% 17/5/2024	100.616	0,29
EUR 100.000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 3,375% 17/3/2019	104.683	0,30
EUR 100.000	FADE - Fondo de Amortizacion del Deficit Electrico RegS 0,031% 17/6/2020	100.347	0,29
EUR 100.000	Santander Consumer Finance SA RegS 0,50% 4/10/2021	100.668	0,29
EUR 321.000	Spain Government Bond 1,40% 31/1/2020	332.389	0,95
EUR 241.000	Spain Government Bond 1,15% 30/7/2020	249.416	0,72
EUR 535.000	Spain Government Bond 0,40% 30/4/2022	539.695	1,55
EUR 51.000	Spain Government Bond RegS '144A' 4,30% 31/10/2019	55.518	0,16
EUR 257.000	Spain Government Bond RegS '144A' 4,40% 31/10/2023	314.098	0,90
EUR 219.000	Spain Government Bond RegS '144A' 4,80% 31/1/2024	274.006	0,79
EUR 58.000	Spain Government Bond RegS '144A' 1,50% 30/4/2027	58.791	0,17
EUR 83.000	Spain Government Bond RegS '144A' 1,45% 31/10/2027	83.041	0,24
EUR 67.000	Spain Government Bond RegS '144A' 1,95% 30/7/2030	68.131	0,19

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Espagne *suite*		
EUR 222.000	Spain Government Bond RegS '144A' 2,35% 30/7/2033	229.350	0,66
EUR 62.000	Spain Government Bond RegS '144A' 4,70% 30/7/2041	86.719	0,25
EUR 296.000	Spain Government Bond RegS '144A' 2,90% 31/10/2046	307.639	0,88
EUR 60.000	Spain Government Bond RegS '144A' 3,45% 30/7/2066	66.089	0,19
EUR 131.390	Spain Government Inflation Linked Bond 0,30% 30/11/2021	139.110	0,40
EUR 336.488	Spain Government Inflation Linked Bond RegS '144A' 0,55% 30/11/2019	350.553	1,01
EUR 45.671	Spain Government Inflation Linked Bond RegS '144A' 0,65% 30/11/2027	47.788	0,14
		3.966.878	11,39
	Supranational		
EUR 84.000	European Investment Bank 1,50% 15/11/2047	87.009	0,25
EUR 202.000	European Investment Bank RegS 0,50% 15/11/2023	208.209	0,60
EUR 122.000	European Stability Mechanism RegS 0,125% 22/4/2024	122.146	0,35
EUR 237.000	European Stability Mechanism RegS 1,00% 23/9/2025	249.452	0,71
EUR 49.478	European Stability Mechanism RegS 1,80% 2/11/2046	54.820	0,16
EUR 39.000	European Union RegS 1,375% 4/10/2029	42.105	0,12
EUR 45.000	European Union RegS 0,75% 4/4/2031	44.740	0,13
		808.481	2,32
	Suède		
SEK 2.000.000	Stadshypotek AB 4,50% 21/9/2022	238.919	0,68
EUR 100.000	Stadshypotek AB RegS 0,05% 20/6/2022	100.129	0,29
EUR 100.000	Swedbank AB RegS FRN 22/11/2027	100.154	0,29
SEK 2.000.000	Swedbank Hypotek AB RegS 1,00% 15/6/2022	206.134	0,59
		645.336	1,85
	Suisse		
EUR 200.000	UBS AG RegS FRN 12/2/2026	224.488	0,64
EUR 200.000	UBS Group Funding Switzerland AG RegS 1,50% 30/11/2024	208.972	0,60
		433.460	1,24
	Royaume-Uni		
EUR 100.000	Barclays Plc RegS FRN 14/11/2023	99.550	0,28
EUR 100.000	BAT International Finance Plc RegS 3,125% 6/3/2029	114.580	0,33
EUR 125.000	British Telecommunications Plc RegS 1,00% 21/11/2024	124.684	0,36
EUR 100.000	Centrica Plc RegS FRN 10/4/2076	103.493	0,30
EUR 100.000	Motability Operations Group Plc RegS 1,625% 9/6/2023	106.688	0,31
EUR 100.000	Motability Operations Group Plc RegS 0,875% 14/3/2025	100.625	0,29
GBP 21.000	United Kingdom Gilt Inflation Linked 0,125% 10/8/2048	38.714	0,11
		688.334	1,98

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Etats-Unis		
EUR 100.000	BAT Capital Corp RegS 1,125% 16/11/2023	102.239	0,29
EUR 100.000	Morgan Stanley 1,375% 27/10/2026	100.646	0,29
EUR 100.000	Nestle Holdings Inc RegS 0,875% 18/7/2025	101.596	0,29
USD 258.976	United States Treasury Inflation Indexed Bonds 0,375% 15/1/2027	214.068	0,62
USD 86.479	United States Treasury Inflation Indexed Notes 0,125% 15/7/2026	70.404	0,20
		588.953	1,69
Total des obligations		34.111.948	97,94
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		34.111.948	97,94

Autres valeurs mobilières et instruments du marché monétaire

Nombre	Description	Valeur de marché EUR	% de l'actif net
OBLIGATIONS			
	Australie		
AUD 77.000	Australia Government Bond RegS 0,75% 21/11/2027	49.752	0,14
		49.752	0,14
	France		
EUR 200.000	UNEDIC ASSEO 0,125% 25/11/2024	198.334	0,57
		198.334	0,57
	Nouvelle-Zélande		
NZD 170.000	New Zealand Government Bond 2,50% 20/9/2040	107.620	0,31
		107.620	0,31
Total des obligations		355.706	1,02
Total des autres valeurs mobilières et instruments du marché monétaire		355.706	1,02

Organismes de placement collectif

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Irlande		
197.593	Institutional Cash Series Plc - Institutional Euro Assets Liquidity Fund Agency Dis[1]	197.593	0,57
		197.593	0,57
Total des organismes de placement collectif		197.593	0,57
Portefeuille de titres à la valeur de marché		34.665.247	99,53
Autres éléments de l'actif net		162.235	0,47
Total de l'actif net (EUR)		34.827.482	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

Swaps au 30 novembre 2017

Type	Valeur nominale	Description	Contrepartie	Date d'expiration	Plus-values/ (moins-values) latentes EUR	Valeur de marché EUR
CDS	EUR 150.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	BNP Paribas	20/6/2022	212	4.266
CDS	EUR 165.847	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	Citibank	20/6/2022	746	4.717
CDS	EUR 170.000	Fund receives Fixed 1,000 % and provides default protection on Markit iTraxx Europe Senior Financials Series 27 Version 1	JP Morgan	20/6/2022	758	4.835
ILS	GBP 265.000	Fund receives Fixed 3,370 % and pays Floating GBP 12 Month UKRPI	Barclays Bank	15/6/2022	81	81
ILS	GBP 160.000	Fund receives Fixed 3,390 % and pays Floating GBP 12 Month UKRPI	Citibank	15/9/2022	646	647
ILS	EUR 175.000	Fund receives Fixed 1,380 % and pays Floating EUR 12 Month CPTFEMU	Citibank	15/6/2027	(2.237)	(2.237)
ILS	GBP 297.000	Fund receives Fixed 3,432 % and pays Floating GBP 12 Month UKRPI	Morgan Stanley	15/11/2022	1.926	1.926
ILS	EUR 161.000	Fund receives Fixed 1,362 % and pays Floating EUR 12 Month CPTFEMU	Morgan Stanley	15/7/2027	(2.268)	(2.268)
IRS	EUR 716.454	Fund receives Fixed 0,173 % and pays Floating EUR 6 Month EURIBOR	Barclays Bank	4/7/2022	107	107
IRS	HUF 37.590.000	Fund receives Floating HUF 6 Month BUBOR and pays Fixed 2,003 %	Barclays Bank	20/9/2022	(7.295)	(7.295)
IRS	PLN 510.000	Fund receives Fixed 2,707 % and pays Floating PLN 6 Month WIBOR	Barclays Bank	20/9/2022	877	877
IRS	EUR 400.767	Fund receives Fixed 0,810 % and pays Floating EUR 6 Month EURIBOR	Barclays Bank	14/8/2026	4.069	4.069
IRS	EUR 292.251	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,865 %	Barclays Bank	17/8/2027	(1.830)	(1.830)
IRS	EUR 111.439	Fund receives Fixed 1,527 % and pays Floating EUR 6 Month EURIBOR	Barclays Bank	17/8/2047	807	807
IRS	HUF 19.240.000	Fund receives Floating HUF 6 Month BUBOR and pays Fixed 2,006 %	Citibank	20/9/2022	(3.742)	(3.742)
IRS	PLN 275.000	Fund receives Fixed 2,711 % and pays Floating PLN 6 Month WIBOR	Citibank	20/9/2022	485	485
IRS	EUR 182.354	Fund receives Floating EUR 6 Month EURIBOR and pays Fixed 0,976 %	Citibank	13/7/2027	(3.207)	(3.207)
IRS	EUR 153.840	Fund receives Fixed 1,575 % and pays Floating EUR 6 Month EURIBOR	Citibank	4/7/2042	3.666	3.666
IRS	EUR 72.742	Fund receives Fixed 1,620 % and pays Floating EUR 6 Month EURIBOR	Citibank	13/7/2047	2.196	2.196
Total					(4.003)	8.100

CDS (*credit default swaps*) : swaps sur défaillance
ILS (*inflation linked swaps*) : swaps liés à l'inflation
IRS (*interest rate swaps*) : swaps sur taux d'intérêt

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
ARS	490.000	USD	26.630	Bank of America Merrill Lynch	15/3/2018	(61)
AUD	380.000	EUR	251.913	Bank of America Merrill Lynch	13/12/2017	(10.161)
AUD	40.000	EUR	25.579	JP Morgan	13/12/2017	(131)
AUD	20.000	EUR	12.750	UBS	13/12/2017	(26)
AUD	183.247	USD	142.989	Citibank	15/12/2017	(3.463)
CAD	10.000	EUR	6.574	Barclays Bank	13/12/2017	(43)
CAD	45.000	USD	35.216	JP Morgan	15/12/2017	(174)
CAD	45.000	USD	35.159	Morgan Stanley	15/12/2017	(126)
DKK	590.000	EUR	79.284	JP Morgan	13/12/2017	2
EUR	106.374	AUD	160.000	Barclays Bank	13/12/2017	4.584
EUR	246.566	AUD	370.000	Toronto Dominion Bank	13/12/2017	11.176
EUR	1.716.721	DKK	12.770.000	Bank of America Merrill Lynch	13/12/2017	640
EUR	101.890	GBP	90.000	Bank of America Merrill Lynch	13/12/2017	(116)
EUR	11.169	GBP	10.000	Barclays Bank	13/12/2017	(165)
EUR	351.592	GBP	310.000	HSBC	13/12/2017	236
EUR	11.195	GBP	10.000	UBS	13/12/2017	(139)
EUR	102.771	NZD	170.000	Morgan Stanley	13/12/2017	4.837
EUR	456.823	SEK	4.380.000	Barclays Bank	13/12/2017	15.263
EUR	70.739	SEK	700.000	JP Morgan	15/12/2017	167
EUR	186.063	USD	220.000	Barclays Bank	13/12/2017	1.369
EUR	8.375	USD	10.000	BNP Paribas	13/12/2017	(20)
EUR	366.730	USD	440.000	Morgan Stanley	13/12/2017	(2.656)
EUR	19.411	ZAR	320.000	Bank of America Merrill Lynch	13/12/2017	(355)

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes EUR
GBP	60.000	EUR	67.347	UBS	13/12/2017	658
MXN	716.798	USD	37.187	Barclays Bank	15/12/2017	1.197
MXN	16.439	USD	853	BNP Paribas	15/12/2017	28
MXN	1.450.000	USD	75.230	Credit Suisse	15/12/2017	2.418
MXN	716.763	USD	37.188	Morgan Stanley	15/12/2017	1.195
NOK	600.000	EUR	63.108	Barclays Bank	15/12/2017	(2.273)
NOK	280.000	EUR	29.442	Credit Suisse	15/12/2017	(1.053)
NOK	320.000	EUR	33.648	JP Morgan	15/12/2017	(1.202)
NZD	10.000	EUR	5.825	Morgan Stanley	13/12/2017	(64)
SEK	350.000	EUR	35.968	Citibank	15/12/2017	(682)
SEK	600.000	EUR	61.854	Credit Suisse	15/12/2017	(1.364)
SEK	350.000	EUR	36.025	HSBC	15/12/2017	(739)
SEK	1.200.000	EUR	124.748	Morgan Stanley	15/12/2017	(3.767)
USD	143.067	AUD	183.247	JP Morgan	15/12/2017	3.528
USD	71.259	CAD	90.000	JP Morgan	15/12/2017	1.041
USD	240.000	EUR	203.383	JP Morgan	13/12/2017	(1.899)
USD	60.939	EUR	52.183	Barclays Bank	15/12/2017	(1.032)
USD	76.598	EUR	65.000	Credit Suisse	15/12/2017	(705)
USD	9.129	EUR	7.817	Morgan Stanley	15/12/2017	(154)
USD	50.326	MXN	933.650	Citibank	15/12/2017	26
USD	1.007	MXN	18.635	Credit Suisse	15/12/2017	2
USD	40.327	MXN	747.716	Morgan Stanley	15/12/2017	40
USD	63.781	MXN	1.200.000	Royal Bank of Scotland	15/12/2017	(724)
USD	153.065	NZD	220.000	Citibank	15/12/2017	1.767
Total						18.066

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes EUR
7	EUR	3 Month EURIBOR	Septembre 2019	1.025
(1)	USD	90 Day Euro	Mars 2018	620
18	GBP	90 Day Sterling	Mars 2018	1.275
(1)	AUD	Australian 10 Year Bond	Décembre 2017	(1.172)
(10)	EUR	Euro BOBL	Décembre 2017	2.160
(2)	EUR	Euro BTP	Décembre 2017	(590)
(2)	EUR	Euro BTP	Décembre 2017	(1.520)
(19)	EUR	Euro Bund	Décembre 2017	(4.550)
15	EUR	Euro Schatz	Décembre 2017	(225)
(4)	EUR	Euro-BUXL	Décembre 2017	(11.800)
(10)	EUR	Euro-OAT	Décembre 2017	(17.184)
(1)	GBP	UK Long Gilt Bond	Mars 2018	850
(1)	USD	US Long Bond	Mars 2018	1.058
5	USD	US Treasury 10 Year Note	Mars 2018	(2.170)
3	USD	US Treasury 5 Year Note	Mars 2018	(336)
(1)	USD	US Ultra Bond	Mars 2018	1.555
(2)	USD	US Ultra Bond	Mars 2018	945
Total				(30.059)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Gouvernement	60,40
Finance	26,52
Services aux collectivités	4,44
Biens de consommation non cyclique	2,20
Communications	1,56
Valeurs industrielles	1,10
Technologie	0,89
Diversifiés	0,60
Biens de consommation cyclique	0,58
Organismes de placement collectif	0,57
Matériaux de base	0,37
Énergie	0,30
Portefeuille de titres à la valeur de marché	99,53
Autres éléments de l'actif net	0,47
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Systematic European Equity Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	ACTIONS ORDINAIRES ET PRIVILÉGIÉES		
	Belgique		
406	Anheuser-Busch InBev SA/NV	39.496	0,25
		39.496	0,25
	Danemark		
52	AP Moeller - Maersk A/S 'B'	79.101	0,50
1.776	Carlsberg A/S 'B'	176.011	1,12
6.390	Danske Bank A/S	201.791	1,28
43	Genmab A/S	7.050	0,05
28	H Lundbeck A/S	1.182	0,01
240	Orsted A/S '144A'	11.427	0,07
		476.562	3,03
	Finlande		
429	Fortum OYJ	7.593	0,05
143	Kesko OYJ 'B'	6.083	0,04
3.299	Neste OYJ	172.538	1,10
48.399	Nokia OYJ	203.082	1,29
7.442	UPM-Kymmene OYJ	189.548	1,20
225	Wartsila OYJ Abp	12.510	0,08
		591.354	3,76
	France		
3.743	AXA SA	95.540	0,61
1.872	BNP Paribas SA	119.995	0,76
3.974	Cie de Saint-Gobain	191.765	1,22
146	Ingenico Group SA	12.756	0,08
518	Kering	194.069	1,23
1.194	LVMH Moet Hennessy Louis Vuitton SE	293.903	1,87
560	Sanofi	43.025	0,27
1.486	Schneider Electric SE	108.107	0,69
1.444	Thales SA	123.433	0,79
4.527	Total SA	216.526	1,38
898	Unibail-Rodamco SE (Reit)	193.205	1,23
514	Valeo SA	31.256	0,20
1.267	Vinci SA	109.317	0,70
		1.732.897	11,03
	Allemagne		
739	adidas AG	130.507	0,83
121	Allianz SE Reg	24.103	0,15
114	Aurubis AG	7.982	0,05
3.429	BASF SE	324.384	2,07
211	Bayer AG Reg	22.778	0,15
202	Covestro AG '144A'	17.772	0,11
1.272	Deutsche EuroShop AG	40.869	0,26
4.965	Deutsche Post AG Reg	198.550	1,26
56	Deutsche Telekom AG Reg	847	0,01
3.154	Deutsche Wohnen SE	117.155	0,75
20.049	E.ON SE	195.538	1,24
78	Fresenius Medical Care AG & Co KGaA	6.523	0,04
845	Henkel AG & Co KGaA (Pref)	96.330	0,61
4.568	Infineon Technologies AG	106.046	0,68
3.521	Innogy SE	138.622	0,88
173	Linde AG	34.098	0,22
294	Porsche Automobil Holding SE (Pref)	20.718	0,13
27	Puma SE	10.110	0,06
5.334	RWE AG	102.653	0,65
1.197	SAP SE	113.943	0,73
1.669	Siemens AG Reg	191.935	1,22
3.269	Suedzucker AG	57.371	0,37
26.347	Telefonica Deutschland Holding AG	105.520	0,67
2.607	thyssenkrupp AG	60.078	0,38
54	Volkswagen AG	9.369	0,06
2.783	Vonovia SE	110.054	0,70
		2.243.855	14,28
	Irlande		
3.189	CRH Plc	93.781	0,60
98	DCC Plc	7.944	0,05
		101.725	0,65
	Île de Man		
3.464	Playtech Plc	32.928	0,21
		32.928	0,21
	Italie		
2.665	Amplifon SpA	34.565	0,22
3.419	Atlantia SpA	95.766	0,61
13.907	Banca Mediolanum SpA	96.932	0,62
2.104	Eni SpA	29.330	0,19
66.860	Intesa Sanpaolo SpA	189.481	1,20
4.599	Intesa Sanpaolo SpA - RSP*	12.298	0,08
23.210	Snam SpA	98.874	0,63
4.175	Terna Rete Elettrica Nazionale SpA	21.731	0,14
		578.977	3,69
	Jersey		
1.798	Ferguson Plc	108.950	0,69
8.818	Glencore Plc	34.164	0,22
1.683	Shire Plc	70.338	0,45
		213.452	1,36
	Luxembourg		
342	APERAM SA	14.732	0,09
5.618	ArcelorMittal	143.708	0,92
		158.440	1,01
	Malte		
6.102	Kindred Group Plc SDR	68.586	0,44
		68.586	0,44
	Pays-Bas		
2.422	ABN AMRO Group NV – CVA '144A'	60.526	0,38
1.470	ASML Holding NV	216.605	1,38
1.099	BE Semiconductor Industries NV	75.205	0,48
16.856	CNH Industrial NV	181.539	1,16
503	Heineken NV	43.162	0,27
17.058	ING Groep NV	260.134	1,66
2.429	Koninklijke DSM NV	191.721	1,22
198	Koninklijke Philips NV	6.438	0,04
8.873	STMicroelectronics NV	167.300	1,06
3.484	Unilever NV - CVA	169.479	1,08
		1.372.109	8,73
	Norvège		
9.254	Leroy Seafood Group ASA	42.800	0,27
20.801	Norsk Hydro ASA	120.045	0,76
10.308	Orkla ASA	87.090	0,56
8.036	Statoil ASA	136.685	0,87
123	Yara International ASA	4.644	0,03
		391.264	2,49
	Espagne		
1.126	Abertis Infraestructuras SA	21.056	0,13
106	Acciona SA	7.212	0,05
676	Aena SME SA '144A'	114.582	0,73
1.834	Banco Bilbao Vizcaya Argentaria SA	13.287	0,09
3.884	Banco Santander SA	22.182	0,14
610	Endesa SA	11.520	0,07
1.144	Gas Natural SDG SA	21.547	0,14
6.163	International Consolidated Airlines Group SA - CDI	42.796	0,27
		254.182	1,62

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Suède		
10.862	Assa Abloy AB 'B'	186.362	1,19
4.267	Atlas Copco AB 'A'	155.280	0,99
535	Atlas Copco AB 'B'	17.468	0,11
2.219	BillerudKorsnas AB	32.077	0,20
468	Holmen AB	19.461	0,12
3.375	Nordea Bank AB	33.648	0,21
12.497	Sandvik AB	181.534	1,16
5.433	Skandinaviska Enskilda Banken AB 'A'	54.823	0,35
5.500	SSAB AB 'A'	21.933	0,14
6.461	Svenska Handelsbanken AB 'A'	75.291	0,48
35.301	Telefonaktiebolaget LM Ericsson 'B'	188.426	1,20
11.930	Volvo AB 'B'	190.976	1,22
		1.157.279	7,37
	Suisse		
2.759	ABB Ltd Reg	59.558	0,38
1.534	Coca-Cola HBC AG - CDI	41.198	0,26
24	Georg Fischer AG Reg	26.458	0,17
82	Helvetia Holding AG Reg	38.196	0,24
699	Julius Baer Group Ltd	34.560	0,22
942	LafargeHolcim Ltd Reg	43.075	0,27
1.451	Logitech International SA Reg	42.226	0,27
8.279	Nestle SA Reg	598.788	3,81
6.584	Novartis AG Reg	473.103	3,01
304	Partners Group Holding AG	174.184	1,11
221	Roche Holding AG	47.046	0,30
2.146	Roche Holding AG	455.007	2,90
397	Schindler Holding AG	75.394	0,48
55	SGS SA Reg	113.655	0,72
7	Sika AG - BR	45.458	0,29
17.892	UBS Group AG Reg	260.034	1,66
		2.527.940	16,09
	Royaume-Uni		
4.566	Anglo American Plc	71.279	0,45
639	Associated British Foods Plc	21.349	0,14
595	AstraZeneca Plc	32.273	0,21
17.587	Aviva Plc	102.083	0,65
5.024	BAE Systems Plc	31.867	0,20
27.300	Barclays Plc	60.119	0,38
2.621	Barratt Developments Plc	17.932	0,11
26.375	BP Plc	148.128	0,94
4.143	British American Tobacco Plc	224.297	1,43
3.929	BT Group Plc	11.581	0,07
5.319	Bunzl Plc	127.716	0,81
1.129	Carnival Plc	61.475	0,39
2.494	Centrica Plc	4.102	0,03
740	Coca-Cola European Partners Plc	23.761	0,15
3.381	Compass Group Plc	57.763	0,37
682	Croda International Plc	33.061	0,21
28.508	Debenhams Plc*	12.362	0,08
4.849	Diageo Plc	141.690	0,90
1.267	Dialog Semiconductor Plc	38.251	0,24
20.855	DS Smith Plc	127.671	0,81
3.526	Electrocomponents Plc	25.163	0,16
241	Fevertree Drinks Plc	5.317	0,03
420	Fresnillo Plc	6.195	0,04
	Royaume-Uni *suite*		
6.981	GlaxoSmithKline Plc	102.370	0,65
20.466	Hammerson Plc (Reit)	119.954	0,76
27.444	HSBC Holdings Plc	229.860	1,46
3.539	Imperial Brands Plc	123.472	0,79
223	Indivior Plc	933	0,01
419	Intertek Group Plc	24.701	0,16
3.211	Intu Properties Plc (Reit)	7.102	0,05
13.003	JD Sports Fashion Plc	48.381	0,31
15.644	Legal & General Group Plc	47.371	0,30
164.324	Lloyds Banking Group Plc	123.716	0,79
277	London Stock Exchange Group Plc	11.836	0,08
1.884	Meggitt Plc	10.363	0,07
3.176	Mondi Plc	63.730	0,41
12.711	National Grid Plc	127.660	0,81
349	Persimmon Plc	9.962	0,06
355	Reckitt Benckiser Group Plc	26.035	0,17
3.962	Rentokil Initial Plc	14.225	0,09
1.825	Rio Tinto Plc	72.538	0,46
4.126	Rolls-Royce Holdings Plc	39.993	0,26
9.355	Royal Dutch Shell Plc 'A'	252.094	1,61
6.898	Royal Dutch Shell Plc 'B'	188.973	1,20
1.206	RPC Group Plc	12.777	0,08
1.761	Sage Group Plc/The	15.352	0,10
3.896	Severn Trent Plc	93.239	0,59
2.134	Sky Plc	22.693	0,14
364	Smiths Group Plc	6.128	0,04
590	Spirax-Sarco Engineering Plc	38.427	0,25
714	Standard Life Aberdeen Plc	3.473	0,02
8.538	Taylor Wimpey Plc	18.788	0,12
43.297	Thomas Cook Group Plc	58.018	0,37
2.633	Unilever Plc	125.190	0,80
44.345	Vodafone Group Plc	113.064	0,72
367	Whitbread Plc	14.828	0,09
3.768	Worldpay Group Plc '144A'	17.924	0,11
		3.570.605	22,73
Total des actions ordinaires et privilégiées		15.511.651	98,74
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		15.511.651	98,74

Autres valeurs mobilières et instruments du marché monétaire

ACTIONS ORDINAIRES

Nombre	Description	Valeur de marché EUR	% de l'actif net
	Royaume-Uni		
189.796	Rolls-Royce Holdings Plc	215	0,00
		215	0,00
Total des actions ordinaires		215	0,00
Total des autres valeurs mobilières et instruments du marché monétaire		215	0,00
Portefeuille de titres à la valeur de marché		15.511.866	98,74
Autres éléments de l'actif net		198.098	1,26
Total de l'actif net (EUR)		15.709.964	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes EUR
2	EUR	EURO STOXX 50 Index	Décembre 2017	700
Total				700

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Biens de consommation non cyclique	22,90
Finance	19,26
Valeurs industrielles	15,96
Biens de consommation cyclique	10,80
Matériaux de base	8,33
Énergie	7,34
Services aux collectivités	5,30
Technologie	4,75
Communications	4,10
Portefeuille de titres à la valeur de marché	98,74
Autres éléments de l'actif net	1,26
	100,00

BlackRock Systematic Global Equity Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	ACTIONS ORDINAIRES		
	Australie		
94.122	Aristocrat Leisure Ltd	1.568.555	0,36
13.751	Beach Energy Ltd	10.942	0,00
66.732	BHP Billiton Ltd	1.380.639	0,31
64.427	BlueScope Steel Ltd	664.522	0,15
45.015	Caltex Australia Ltd*	1.161.944	0,26
6.981	carsales.com Ltd	76.978	0,02
9.190	CIMIC Group Ltd	355.406	0,08
10.454	Coca-Cola Amatil Ltd	62.905	0,02
4.849	Cochlear Ltd*	664.113	0,15
4.270	CSL Ltd	463.851	0,11
23.389	CSR Ltd	81.359	0,02
402.677	Fortescue Metals Group Ltd*	1.403.777	0,32
25.171	GPT Group/The (Reit)	103.200	0,02
1.453	Iluka Resources Ltd	10.219	0,00
4.759	LendLease Group (Unit)	57.345	0,01
9.611	Macquarie Group Ltd	715.478	0,16
13.121	Medibank Pvt Ltd	32.516	0,01
6.191	Mineral Resources Ltd	91.679	0,02
6.565	Newcrest Mining Ltd	115.974	0,03
4.167	Northern Star Resources Ltd	18.411	0,00
17.526	OZ Minerals Ltd	110.905	0,03
2.109	Perpetual Ltd	77.518	0,02
3.119	Platinum Asset Management Ltd	17.657	0,00
623.429	Qantas Airways Ltd	2.678.881	0,61
16.390	Regis Resources Ltd	48.815	0,01
9.435	Rio Tinto Ltd	507.315	0,12
6.771	Sims Metal Management Ltd	71.942	0,02
92.330	South32 Ltd	228.110	0,05
177.549	Stockland (Reit)	632.411	0,14
542.334	Telstra Corp Ltd	1.409.757	0,32
16.121	Wesfarmers Ltd	536.584	0,12
24.647	Woolworths Ltd*	502.645	0,12
		15.862.353	3,61
	Autriche		
38.788	OMV AG	2.464.576	0,56
1.741	voestalpine AG	101.564	0,02
		2.566.140	0,58
	Belgique		
234	Bekaert SA	9.735	0,00
2.357	bpost SA	72.693	0,02
126	KBC Group NV	10.310	0,00
2.660	UCB SA	200.241	0,05
		292.979	0,07
	Bermudes		
3.360	Axis Capital Holdings Ltd	176.232	0,04
4.181	Bunge Ltd	283.179	0,07
264	Credicorp Ltd	56.367	0,01
190	Essent Group Ltd	8.461	0,00
23.366	Genpact Ltd	749.932	0,17
22.900	Hongkong Land Holdings Ltd	167.170	0,04
3.000	Kerry Properties Ltd	13.253	0,00
536	Validus Holdings Ltd	26.409	0,01
		1.481.003	0,34
	Brésil		
25.200	Ambev SA	159.247	0,04
15.010	Banco Bradesco SA (Pref)	150.319	0,03
1.300	Banco Santander Brasil SA (Unit)	11.559	0,00
11.600	Braskem SA 'A' (Pref)	160.743	0,04
45.900	Cia Energetica de Minas Gerais (Pref)	94.948	0,02
2.800	Estacio Participacoes SA	25.514	0,01
	Brésil *suite*		
19.000	Fibria Celulose SA	268.242	0,06
37.600	Hypermarcas SA	373.548	0,08
42.500	Itau Unibanco Holding SA (Pref)	541.840	0,12
149.680	Itausa - Investimentos Itau SA (Pref)	478.223	0,11
131.831	JBS SA	313.166	0,07
13.900	Marfrig Global Foods SA	29.351	0,01
30.500	Suzano Papel e Celulose SA	163.534	0,04
900	Telefonica Brasil SA (Pref)	13.297	0,00
37.001	Vale SA	402.009	0,09
		3.185.540	0,72
	Îles Vierges britanniques		
884	Michael Kors Holdings Ltd	52.076	0,01
		52.076	0,01
	Canada		
682	Bank of Montreal	52.545	0,01
66.768	Bank of Nova Scotia/The	4.253.500	0,97
15.043	Barrick Gold Corp	205.940	0,05
1.094	BCE Inc	52.598	0,01
17.273	Canadian Imperial Bank of Commerce*	1.576.014	0,36
19.355	Canadian National Railway Co	1.487.456	0,34
8.184	Canadian Pacific Railway Ltd	1.422.269	0,32
2.418	Celestica Inc	26.106	0,01
1.273	Detour Gold Corp	13.675	0,00
759	Intact Financial Corp	64.033	0,02
7.480	Lundin Mining Corp	42.765	0,01
34.606	Manulife Financial Corp	734.866	0,17
1.737	Maple Leaf Foods Inc	46.127	0,01
11.720	National Bank of Canada	581.807	0,13
414	Norbord Inc	14.227	0,00
1.313	Pan American Silver Corp*	19.885	0,00
760	Quebecor Inc 'B'	14.472	0,00
185	Rogers Communications Inc 'B'	9.713	0,00
49.756	Royal Bank of Canada	3.911.667	0,89
24.950	Sun Life Financial Inc	989.771	0,23
3.128	Suncor Energy Inc	108.699	0,03
56.738	Teck Resources Ltd 'B'	1.308.116	0,30
47.476	Toronto-Dominion Bank/The	2.701.361	0,61
		19.637.612	4,47
	Îles Caïmans		
8.000	3SBio Inc '144A'	15.571	0,00
4.192	Alibaba Group Holding Ltd ADR	746.595	0,17
4.500	CK Asset Holdings Ltd	37.888	0,01
6.000	Hengan International Group Co Ltd	58.508	0,01
13.000	KWG Property Holding Ltd	13.750	0,00
4.694	NetEase Inc ADR*	1.497.949	0,34
39.000	Tencent Holdings Ltd	1.987.656	0,45
31.000	Uni-President China Holdings Ltd	23.977	0,01
339.000	WH Group Ltd '144A'	359.872	0,08
3.000	Wharf Real Estate Investment Co Ltd	18.133	0,01
		4.759.899	1,08
	Chine		
151.000	Agricultural Bank of China Ltd 'H'	70.190	0,02
17.000	Anhui Conch Cement Co Ltd 'H'	81.634	0,02
576.000	Bank of China Ltd 'H'	279.547	0,06
34.000	Bank of Communications Co Ltd 'H'	25.165	0,01
26.000	Beijing Capital International Airport Co Ltd 'H'	38.421	0,01
259.000	China Cinda Asset Management Co Ltd 'H'	96.181	0,02
1.072.000	China Construction Bank Corp 'H'	934.836	0,21

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*Tout ou partie de ce titre représente un titre en prêt.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Chine *suite*		
84.500	China Galaxy Securities Co Ltd 'H'	66.330	0,01
71.000	China Life Insurance Co Ltd 'H'	230.478	0,05
80.000	China Pacific Insurance Group Co Ltd 'H'	381.601	0,09
588.000	China Petroleum & Chemical Corp 'H'	420.151	0,09
13.000	China Railway Group Ltd 'H'	9.705	0,00
34.000	China Shenhua Energy Co Ltd 'H'	83.681	0,02
242.000	China Telecom Corp Ltd 'H'	117.449	0,03
92.500	CITIC Securities Co Ltd 'H'	200.181	0,05
36.000	Dongfeng Motor Group Co Ltd 'H'	45.270	0,01
33.200	GF Securities Co Ltd 'H'	66.577	0,01
8.000	Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd 'H'	22.999	0,01
46.000	Haitong Securities Co Ltd 'H'	68.565	0,02
1.247.000	Industrial & Commercial Bank of China Ltd 'H'	969.279	0,22
21.000	Jiangxi Copper Co Ltd 'H'	32.700	0,01
25.800	New China Life Insurance Co Ltd 'H'	164.529	0,04
115.000	People's Insurance Co Group of China Ltd/The 'H'	59.199	0,01
362.000	PetroChina Co Ltd 'H'	243.367	0,05
88.500	Ping An Insurance Group Co of China Ltd 'H'*	872.625	0,20
108.000	Sinopec Shanghai Petrochemical Co Ltd 'H'	64.032	0,01
44.000	Weichai Power Co Ltd 'H'	49.075	0,01
		5.693.767	1,29
	République tchèque		
585	Komercni banka AS	24.623	0,01
		24.623	0,01
	Danemark		
563	Genmab A/S	109.888	0,03
		109.888	0,03
	Finlande		
4	Metso OYJ	142	0,00
339	Neste OYJ	21.108	0,01
25.860	Sampo OYJ 'A'	1.372.512	0,31
1.044	Tieto OYJ	32.428	0,01
97.451	UPM-Kymmene OYJ	2.955.037	0,67
14.946	Valmet OYJ	276.162	0,06
		4.657.389	1,06
	France		
1.447	Arkema SA	176.838	0,04
1.937	Atos SE	284.226	0,06
19.880	AXA SA	604.129	0,14
15.842	BNP Paribas SA	1.208.970	0,28
649	Bouygues SA	33.422	0,01
16.026	Cie de Saint-Gobain	920.693	0,21
47	Kering	20.964	0,01
69.435	Peugeot SA	1.444.585	0,33
4.458	Renault SA	453.205	0,10
222	SOITEC	16.828	0,00
6.350	Television Francaise 1	100.170	0,02
1.235	Thales SA	125.684	0,03
		5.389.714	1,23
	Allemagne		
6.062	Aareal Bank AG	269.956	0,06
8.923	Aurubis AG	743.842	0,17
7.380	Bayer AG Reg	948.477	0,22
11.310	Covestro AG '144A'	1.184.661	0,27

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Allemagne *suite*		
973	CTS Eventim AG & Co KGaA	47.408	0,01
9.629	Deutsche Lufthansa AG Reg	329.412	0,08
5.629	Deutsche Post AG Reg	267.997	0,06
8.297	Deutsche Telekom AG Reg	149.355	0,03
337.032	E.ON SE	3.913.425	0,89
15.762	Evonik Industries AG	588.578	0,13
1.482	Hannover Rueck SE	194.613	0,04
18.514	Hochtief AGHochtief AgHochtief AG	3.261.090	0,74
3.203	Kloeckner & Co SE	37.817	0,01
2.638	Rheinmetall AG	333.068	0,08
706	Salzgitter AG	36.853	0,01
869	SAP SE	98.482	0,02
205	Siltronic AG	29.666	0,01
33.959	Suedzucker AG*	709.545	0,16
4.252	Talanx AG	174.571	0,04
12.751	Telefonica Deutschland Holding AG	60.799	0,01
4.751	TUI AG	86.375	0,02
1.370	Wacker Chemie AG	223.128	0,05
		13.689.118	3,11
	Guernesey		
11.909	Amdocs Ltd	777.539	0,18
		777.539	0,18
	Hong Kong		
114.600	AIA Group Ltd	928.927	0,21
17.000	Champion (Reit)	12.583	0,00
10.000	China Everbright Ltd	22.307	0,01
156.000	China Mobile Ltd*	1.583.133	0,36
8.000	China Overseas Land & Investment Ltd	25.406	0,01
24.000	China Resources Beer Holdings Co Ltd	65.922	0,01
9.200	China Taiping Insurance Holdings Co Ltd	34.754	0,01
46.000	CLP Holdings Ltd	469.177	0,11
280.000	CNOOC Ltd	379.347	0,09
17.000	Hang Lung Properties Ltd	40.012	0,01
600	Hang Seng Bank Ltd	14.829	0,00
14.140	Henderson Land Development Co Ltd	92.345	0,02
10.300	Hong Kong Exchanges & Clearing Ltd	310.219	0,07
831	I-CABLE Communications Ltd	24	0,00
54.000	Lenovo Group Ltd	30.702	0,01
7.000	Link (Reit)	62.433	0,01
18.000	New World Development Co Ltd	26.092	0,01
12.000	Sino Land Co Ltd	21.728	0,00
84.000	Sun Hung Kai Properties Ltd	1.372.535	0,31
4.500	Swire Pacific Ltd 'A'	43.276	0,01
3.000	Wharf Holdings Ltd/The	9.450	0,00
		5.545.201	1,26
	Hongrie		
33.264	MOL Hungarian Oil & Gas Plc	383.072	0,09
8.306	Richter Gedeon Nyrt	214.888	0,05
		597.960	0,14
	Indonésie		
70.900	Bank Central Asia Tbk PT	106.670	0,02
190.500	Bank Rakyat Indonesia Persero Tbk PT	45.210	0,01
43.600	Matahari Department Store Tbk PT	34.168	0,01
1.118.200	Telekomunikasi Indonesia Persero Tbk PT	343.082	0,08
		529.130	0,12

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Irlande		
687	Accenture Plc 'A'	101.133	0,02
1.417	Alkermes Plc	72.806	0,02
812	DCC Plc	78.361	0,02
20.500	Ingersoll-Rand Plc	1.783.910	0,40
		2.036.210	0,46
	Île de Man		
5.281	Playtech Plc	59.766	0,01
		59.766	0,01
	Israël		
200	Orbotech Ltd	10.196	0,00
294	Wix.com Ltd	16.067	0,01
		26.263	0,01
	Italie		
14.702	Assicurazioni Generali SpA	269.728	0,06
10.908	Mediaset SpA*	41.531	0,01
44.110	Mediobanca SpA*	504.146	0,12
		815.405	0,19
	Japon		
300	ABC-Mart Inc	16.507	0,00
1.000	Adastria Co Ltd	22.197	0,01
400	Aisin Seiki Co Ltd	21.474	0,01
256.100	Astellas Pharma Inc	3.262.158	0,74
1.200	Canon Inc	46.071	0,01
24.400	Chubu Electric Power Co Inc	309.277	0,07
2.500	Dai Nippon Printing Co Ltd	54.824	0,01
4.000	Dai-ichi Life Holdings Inc	82.037	0,02
1.600	Daicel Corp	19.023	0,00
18.100	Daiichi Sankyo Co Ltd	437.828	0,10
300	Daiichikosho Co Ltd	14.417	0,00
10.100	Daito Trust Construction Co Ltd	1.853.546	0,42
4.000	Daiwa Securities Group Inc	24.940	0,01
100	Disco Corp	22.206	0,01
200	FANUC Corp	49.924	0,01
39.000	Fujitsu Ltd	290.854	0,07
3.000	Fukuoka Financial Group Inc	15.596	0,00
400	Glory Ltd	14.256	0,00
9.000	Gree Inc	58.767	0,01
900	Haseko Corp	14.013	0,00
800	Hitachi Chemical Co Ltd	21.102	0,00
209.000	Hitachi Ltd	1.557.372	0,35
1.500	Hokuhoku Financial Group Inc	22.443	0,01
800	Hoya Corp	38.932	0,01
18.900	Iida Group Holdings Co Ltd	349.469	0,08
14.100	ITOCHU Corp	245.097	0,06
800	J Front Retailing Co Ltd	13.542	0,00
1.800	Japan Airlines Co Ltd	66.180	0,02
10.600	Japan Post Holdings Co Ltd	122.333	0,03
12	Japan Prime Realty Investment Corp (Reit)	40.464	0,01
600	Japan Tobacco Inc	19.937	0,00
1.900	JFE Holdings Inc	44.840	0,01
3.700	JSR Corp	71.092	0,02
11.900	JTEKT Corp	205.048	0,05
262.450	JXTG Holdings Inc	1.476.941	0,34
1.200	Kakaku.com Inc	19.016	0,00
1.500	Kansai Electric Power Co Inc/The	19.884	0,00
4.300	Kao Corp	285.694	0,07
41.400	KDDI Corp	1.188.933	0,27
36.300	Kobe Steel Ltd	341.437	0,08
200	Lawson Inc	13.828	0,00
3.000	Lion Corp	56.114	0,01
188.000	Mitsubishi Chemical Holdings Corp	2.042.054	0,46
	Japon *suite*		
2.800	Mitsubishi Logistics Corp	75.033	0,02
20.700	Mitsui & Co Ltd	315.261	0,07
4.700	Mitsui Chemicals Inc	152.188	0,03
340.500	Mizuho Financial Group Inc	620.169	0,14
12.700	MS&AD Insurance Group Holdings Inc	414.636	0,09
1.800	NGK Insulators Ltd	34.489	0,01
900	Nichirei Corp	26.208	0,01
800	Nihon Unisys Ltd	15.743	0,00
2.200	Nikon Corp	43.764	0,01
1.000	Nintendo Co Ltd	403.752	0,09
5	Nippon Building Fund Inc (Reit)	25.145	0,01
12.000	Nippon Kayaku Co Ltd	182.439	0,04
40.100	Nippon Steel & Sumitomo Metal Corp	974.650	0,22
55.800	Nippon Telegraph & Telephone Corp	2.930.310	0,67
1.800	Nippon Television Holdings Inc	32.656	0,01
1.800	Nishimatsu Construction Co Ltd	52.336	0,01
3.900	Nissan Chemical Industries Ltd	156.766	0,04
154.600	Nissan Motor Co Ltd	1.502.499	0,34
700	Nisshin Seifun Group Inc	13.731	0,00
1.700	Nitto Denko Corp	167.494	0,04
2.500	NSK Ltd	37.762	0,01
165.100	NTT DOCOMO Inc	4.287.881	0,98
800	Pola Orbis Holdings Inc	29.299	0,01
269.500	Resona Holdings Inc	1.434.525	0,33
12.000	Secom Co Ltd	901.903	0,21
1.000	Sekisui Chemical Co Ltd	19.393	0,00
5.400	Sekisui House Ltd	101.030	0,02
1.200	Shikoku Electric Power Co Inc	16.164	0,00
7.100	Shionogi & Co Ltd	396.953	0,09
1.900	Skylark Co Ltd	27.885	0,01
4.100	Sojitz Corp	11.866	0,00
400	Square Enix Holdings Co Ltd	18.258	0,00
62.000	Sumitomo Chemical Co Ltd	433.086	0,10
11.200	Sumitomo Electric Industries Ltd	195.937	0,04
1.000	Sumitomo Forestry Co Ltd	17.240	0,00
106.000	Sumitomo Mitsui Financial Group Inc	4.305.333	0,98
8.300	Sumitomo Mitsui Trust Holdings Inc	308.720	0,07
8.200	T&D Holdings Inc	135.177	0,03
10.100	Teijin Ltd	218.330	0,05
2.900	Tokai Carbon Co Ltd	30.749	0,01
1.200	Tokio Marine Holdings Inc	53.167	0,01
13.900	Tokyo Electron Ltd	2.577.615	0,59
49.000	Tokyo Gas Co Ltd	1.153.327	0,26
1.500	Tokyo Steel Manufacturing Co Ltd	13.050	0,00
12.000	Toppan Printing Co Ltd	112.121	0,03
1.400	Toyo Seikan Group Holdings Ltd	23.148	0,01
600	Toyota Boshoku Corp	12.466	0,00
1.200	Ulvac Inc	80.715	0,02
9.000	West Japan Railway Co	663.805	0,15
5.000	Yamada Denki Co Ltd	27.244	0,01
1.000	Zeon Corp	13.872	0,00
		40.688.957	9,25
	Jersey		
11.385	boohoo.com Plc	28.005	0,01
14.016	Centamin Plc	26.522	0,01
19.212	Glencore Plc	88.618	0,02
7.937	IWG Plc	21.200	0,00
8.797	Shire Plc	437.710	0,10
8.898	WPP Plc	158.527	0,03
		760.582	0,17
	Liberia		
3.396	Royal Caribbean Cruises Ltd	414.244	0,09
		414.244	0,09

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L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Luxembourg		
2.080	APERAM SA	106.668	0,03
30.922	ArcelorMittal	941.707	0,21
785	Subsea 7 SA	11.489	0,00
588	Trinseo SA	44.041	0,01
		1.103.905	0,25
	Malaisie		
17.400	Axiata Group Bhd	22.678	0,01
24.200	IHH Healthcare Bhd	33.375	0,01
28.900	Malayan Banking Bhd	65.369	0,01
157.500	MISC Bhd	271.519	0,06
117.600	Petronas Chemicals Group Bhd	212.799	0,05
18.200	Public Bank Bhd	88.563	0,02
27.200	Tenaga Nasional Bhd	102.827	0,02
16.000	Top Glove Corp Bhd	26.331	0,01
		823.461	0,19
	Malte		
3.498	Kindred Group Plc SDR	46.809	0,01
		46.809	0,01
	Mexique		
9.272	Gruma SAB de CV 'B'	116.250	0,03
		116.250	0,03
	Pays-Bas		
4.140	ASML Holding NV	726.270	0,16
8.880	ASR Nederland NV	359.451	0,08
14.443	BE Semiconductor Industries NV	1.176.661	0,27
86.317	ING Groep NV	1.567.162	0,36
44.371	Koninklijke DSM NV*	4.169.547	0,95
122.621	Koninklijke KPN NV	449.200	0,10
18.769	LyondellBasell Industries NV 'A'	1.972.810	0,45
2.338	NN Group NV	101.668	0,02
7.997	PostNL NV	35.503	0,01
835	Randstad Holding NV	51.445	0,01
3.881	Steinhoff International Holdings NV	16.089	0,00
93.653	STMicroelectronics NV	2.102.305	0,48
		12.728.111	2,89
	Norvège		
4.297	DNB ASA	78.765	0,02
902	Gjensidige Forsikring ASA	16.436	0,00
44.802	Leroy Seafood Group ASA*	246.694	0,06
31.469	Marine Harvest ASA	554.414	0,13
275.270	Norsk Hydro ASA*	1.891.330	0,43
48.162	Orkla ASA	484.446	0,11
61.410	Statoil ASA	1.243.565	0,28
3.123	Storebrand ASA	25.078	0,01
119.487	Telenor ASA	2.686.560	0,61
828	TGS NOPEC Geophysical Co ASA	20.027	0,00
		7.247.315	1,65
	Panama		
35.580	Carnival Corp	2.317.681	0,53
		2.317.681	0,53
	Pologne		
2.527	Bank Pekao SA	92.467	0,02
10.071	Eurocash SA	78.238	0,02
34.993	Orange Polska SA*	54.013	0,01
11.308	PGE Polska Grupa Energetyczna SA	37.919	0,01
23.593	Polski Koncern Naftowy ORLEN SA*	739.025	0,17
62.463	Polskie Gornictwo Naftowe i Gazownictwo SA	106.675	0,02
		1.108.337	0,25
	Portugal		
16.961	Jeronimo Martins SGPS SA	334.799	0,08
		334.799	0,08
	Russie		
4.022	Lukoil PJSC	226.735	0,05
1.296	Magnit PJSC GDR RegS	33.450	0,01
379	MMC Norilsk Nickel PJSC	64.596	0,01
2.076	Mobile TeleSystems PJSC ADR	21.404	0,01
650	Novatek PJSC GDR RegS	74.555	0,02
1.220	Severstal PJSC	18.916	0,00
23.600	Surgutneftegas OJSC	11.052	0,00
10.780	Tatneft PJSC	86.478	0,02
		537.186	0,12
	Singapour		
24.200	Ascendas Real Estate Investment Trust (Reit)	47.417	0,01
170.500	CapitaLand Ltd	446.703	0,10
24.500	CapitaLand Mall Trust (Reit)	37.277	0,01
32.593	Flex Ltd	587.000	0,13
18.000	Venture Corp Ltd	280.551	0,07
84.300	Yanlord Land Group Ltd	103.861	0,02
		1.502.809	0,34
	Afrique du Sud		
1.369	African Rainbow Minerals Ltd	12.183	0,00
2.937	Bid Corp Ltd	63.835	0,02
8.764	Bidvest Group Ltd/The	124.648	0,03
5.350	FirstRand Ltd	22.313	0,01
5.306	Harmony Gold Mining Co Ltd	9.860	0,00
851	Kumba Iron Ore Ltd	20.597	0,01
46	Naspers Ltd 'N'	12.577	0,00
11.111	Netcare Ltd	18.257	0,00
4.137	Pick n Pay Stores Ltd	19.403	0,01
21.413	Standard Bank Group Ltd	274.699	0,06
495	Tiger Brands Ltd*	15.316	0,00
1.069	Vodacom Group Ltd	11.404	0,00
		605.092	0,14
	Corée du Sud		
753	Celltrion Inc	138.457	0,03
3.491	Hyundai Engineering & Construction Co Ltd	112.437	0,03
19	Kia Motors Corp	587	0,00
1.098	Korea Electric Power Corp	37.836	0,01
31	Korea Zinc Co Ltd	13.858	0,00
1.870	KT Corp	52.324	0,01
135	KT&G Corp	15.134	0,00
28	Medy-Tox Inc	11.990	0,00
32	NAVER Corp	23.524	0,01
114	NongShim Co Ltd	38.288	0,01
25	Samsung Electronics Co Ltd	58.351	0,01
13.508	SK Hynix Inc	953.287	0,22
1.130	SK Innovation Co Ltd	214.422	0,05
		1.670.495	0,38
	Espagne		
2.744	Grifols SA	80.022	0,02
86.419	Mediaset Espana Comunicacion SA	1.011.782	0,23
		1.091.804	0,25
	Suède		
713	Axfood AB	13.495	0,00
46.002	Boliden AB	1.470.774	0,34
21.507	Electrolux AB 'B'	717.821	0,16
372	Essity AB	10.969	0,00
3.598	Fabege AB	75.524	0,02

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Suède *suite*		
5.262	JM AB	121.441	0,03
6.516	NCC AB 'B'	135.445	0,03
27.970	Sandvik AB*	483.717	0,11
9.607	Skandinaviska Enskilda Banken AB 'A'	115.414	0,03
43.779	SSAB AB 'A'	207.854	0,05
16.392	Svenska Cellulosa AB SCA 'B'	161.121	0,04
52.005	Swedish Match AB	1.991.622	0,45
125.342	Volvo AB 'B'	2.388.813	0,54
		7.894.010	1,80
	Suisse		
26	Bucher Industries AG Reg	10.302	0,00
692	Coca-Cola HBC AG - CDI	22.126	0,01
569	Georg Fischer AG Reg	746.789	0,17
171	Helvetia Holding AG Reg	94.831	0,02
23.287	Logitech International SA Reg*	806.812	0,18
1.164	OC Oerlikon Corp RegOC Oerlikon AG RegOC Oerlikon AG Reg	18.874	0,00
18.887	Roche Holding AG	4.767.592	1,08
99	Schindler Holding AG	22.384	0,01
10.585	TE Connectivity Ltd	999.648	0,23
		7.489.358	1,70
	Taïwan		
64.000	AU Optronics Corp	27.206	0,01
137.000	Cathay Financial Holding Co Ltd	236.144	0,05
86.000	Chunghwa Telecom Co Ltd	296.759	0,07
11.280	Elite Advanced Laser Corp	49.078	0,01
199.000	Fubon Financial Holding Co Ltd	325.430	0,07
816.400	Hon Hai Precision Industry Co Ltd	2.721.878	0,62
72.000	Innolux Corp	31.446	0,01
33.000	Novatek Microelectronics Corp	125.975	0,03
31.000	Realtek Semiconductor Corp	115.240	0,02
74.000	Taiwan Semiconductor Manufacturing Co Ltd	557.578	0,13
29.000	Uni-President Enterprises Corp	61.589	0,01
		4.548.323	1,03
	Thaïlande		
40.400	Bangkok Bank PCL NVDR	246.779	0,06
91.000	BEC World PCL NVDR	41.516	0,01
7.800	Berli Jucker PCL NVDR	13.852	0,00
41.900	Delta Electronics Thailand PCL NVDR	108.086	0,02
126.500	Kasikornbank PCL NVDR	879.225	0,20
226.700	Krung Thai Bank PCL NVDR*	133.965	0,03
138.700	PTT Exploration & Production PCL NVDR*	387.519	0,09
73.200	PTT Global Chemical PCL NVDR	178.181	0,04
45.300	PTT PCL NVDR*	571.451	0,13
7.200	Siam Cement PCL/The NVDR	104.936	0,02
98.900	Siam Commercial Bank PCL/The NVDR	461.796	0,11
48.700	Thai Oil PCL NVDR	138.674	0,03
453.800	TMB Bank PCL NVDR	38.905	0,01
69.500	Total Access Communication PCL NVDR*	89.907	0,02
1.055.300	True Corp PCL NVDR*	184.177	0,04
		3.578.969	0,81
	Turquie		
10.063	Akbank Turk AS	23.143	0,01
21.201	Arcelik AS	106.543	0,02
15.728	BIM Birlesik Magazalar AS	291.133	0,07
26.200	Enka Insaat ve Sanayi AS	37.809	0,01

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Turquie *suite*		
138.662	Eregli Demir ve Celik Fabrikalari TAS	306.873	0,07
29.993	Haci Omer Sabanci Holding AS	77.848	0,02
78.298	KOC Holding AS	330.592	0,07
13.564	Tupras Turkiye Petrol Rafinerileri AS	418.115	0,09
62.526	Turk Telekomunikasyon AS	90.231	0,02
107.638	Turkiye Garanti Bankasi AS	265.383	0,06
55.139	Turkiye Halk Bankasi AS*	125.262	0,03
232.413	Turkiye Is Bankasi 'C'	367.395	0,08
82.864	Turkiye Vakiflar Bankasi TAO 'D'	122.539	0,03
47.262	Yapi ve Kredi Bankasi AS	50.129	0,01
		2.612.995	0,59
	Royaume-Uni		
35.413	Anglo American Plc	658.164	0,15
27.575	Anglo American Plc	512.356	0,12
409	ASOS Plc	33.624	0,01
21.528	Associated British Foods Plc	856.291	0,19
26.861	Auto Trader Group Plc '144A'	121.887	0,03
37.045	Aviva Plc	255.998	0,06
6.520	Barratt Developments Plc	53.108	0,01
9.873	BHP Billiton Plc	179.496	0,04
100.024	BP Plc	668.802	0,15
29.902	British American Tobacco Plc	1.927.332	0,44
17.833	Carnival Plc	1.156.044	0,26
8.062	Centrica Plc	15.789	0,00
6.122	Close Brothers Group Plc	116.672	0,03
7.788	Coca-Cola European Partners Plc	297.657	0,07
962	Croda International Plc	55.520	0,01
51.924	Diageo Plc	1.806.360	0,41
3.659	Dialog Semiconductor Plc	131.514	0,03
27.649	Direct Line Insurance Group Plc	135.427	0,03
15.186	DS Smith Plc	110.681	0,02
7.795	Electrocomponents Plc	66.229	0,01
15.076	Evraz Plc	58.623	0,01
6.975	Fevertree Drinks Plc	183.200	0,04
9.181	GKN Plc	38.600	0,01
7.609	GlaxoSmithKline Plc	132.841	0,03
17.919	Hays Plc	44.332	0,01
70.931	HSBC Holdings Plc	707.295	0,16
35.708	Imperial Brands Plc	1.483.205	0,34
12.595	Inchcape Plc	127.071	0,03
6.000	Indivior Plc	29.874	0,01
1.354	InterContinental Hotels Group Plc	79.076	0,02
18.040	Intertek Group Plc	1.266.127	0,29
65.489	ITV Plc	141.336	0,03
1.905	Jupiter Fund Management Plc	15.234	0,00
1.563	Mondi Plc	37.340	0,01
10.531	Moneysupermarket.com Group Plc	47.204	0,01
48.788	National Grid Plc	583.358	0,13
27.286	Old Mutual Plc*	73.285	0,02
2.622	Persimmon Plc	89.110	0,02
29.095	QinetiQ Group Plc	84.979	0,02
1.264	Reckitt Benckiser Group Plc	110.363	0,02
1.634	Redrow Plc	13.155	0,00
90.048	Rentokil Initial Plc	384.910	0,09
641	Rightmove Plc	34.624	0,01
10.815	Rio Tinto Plc	511.771	0,12
16.220	Royal Dutch Shell Plc 'A'	520.376	0,12
8.825	Royal Dutch Shell Plc 'B'	287.832	0,07
20.097	Royal Mail Plc	118.156	0,03
492	Schroders Plc	22.897	0,01
2.215	Severn Trent Plc	63.110	0,01
3.874	Spirax-Sarco Engineering Plc	300.391	0,07
4.905	SSP Group Plc	42.602	0,01
33.502	Taylor Wimpey Plc	87.768	0,02
276.679	Thomas Cook Group Plc	441.399	0,10
515	Victrex Plc	16.863	0,00

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L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Royaume-Uni *suite*		
55.017	Vodafone Group Plc	167.003	0,04
1.833	WH Smith Plc	51.657	0,01
3.224	Wm Morrison Supermarkets Plc	9.464	0,00
		17.565.382	3,99
	Etats-Unis		
15.192	AbbVie Inc	1.469.674	0,33
16.791	Adobe Systems Inc	2.966.466	0,67
171	Advanced Energy Industries Inc	13.013	0,00
35.953	Agilent Technologies Inc	2.471.409	0,56
11.416	Air Products & Chemicals Inc	1.859.324	0,42
2.144	Alexion Pharmaceuticals Inc	235.990	0,05
11.049	Allstate Corp/The	1.122.468	0,26
1.558	Alphabet Inc 'A'	1.613.465	0,37
1.671	Alphabet Inc 'C'	1.704.420	0,39
52.054	Altria Group Inc	3.529.261	0,80
2.688	Amazon.com Inc	3.138.240	0,71
568	AMC Networks Inc 'A'	29.462	0,01
3.569	Ameren Corp	228.666	0,05
231	American Electric Power Co Inc	17.884	0,00
227	American Financial Group Inc/OH	23.824	0,01
252	American Water Works Co Inc	22.919	0,01
15.375	Ameriprise Financial Inc	2.521.654	0,57
19.428	AmerisourceBergen Corp	1.662.843	0,38
7.070	Amgen Inc	1.232.442	0,28
36.430	Apple Inc	6.191.643	1,41
12.984	Applied Materials Inc	687.633	0,16
74.020	Archer-Daniels-Midland Co	2.961.910	0,67
473	Aspen Technology Inc	31.530	0,01
1.941	Bank of America Corp	54.794	0,01
41.864	Baxter International Inc	2.721.579	0,62
1	Berkshire Hathaway Inc 'A'	286.410	0,07
16.790	Best Buy Co Inc	1.012.941	0,23
2.069	Biogen Inc	662.411	0,15
1.608	BioMarin Pharmaceutical Inc	135.378	0,03
18.483	Boeing Co/The	4.996.509	1,14
473	BorgWarner Inc	26.095	0,01
1.253	Brighthouse Financial Inc	74.779	0,02
1.460	Bristol-Myers Squibb Co	92.491	0,02
7.621	Brixmor Property Group Inc (Reit)	139.540	0,03
1.284	Broadridge Financial Solutions Inc	114.854	0,03
640	Bruker Corp	22.643	0,01
340	Brunswick Corp/DE	18.945	0,00
464	Burlington Stores Inc	50.038	0,01
5.692	Cabot Corp	352.506	0,08
1.721	CBRE Group Inc 'A'	74.227	0,02
32.116	CBS Corp 'B non-voting share'	1.815.196	0,41
1.584	CDK Global Inc	109.486	0,03
7.533	Celgene Corp	771.304	0,18
305	Church & Dwight Co Inc	14.445	0,00
137.554	Cisco Systems Inc	5.174.094	1,18
77.955	Citizens Financial Group Inc	3.185.241	0,72
1.317	Clorox Co/The	183.405	0,04
28.106	CME Group Inc	4.172.055	0,95
15.819	CMS Energy Corp	790.159	0,18
568	Colfax Corp	20.891	0,00
118.304	Comcast Corp 'A'	4.345.306	0,99
1.274	Comerica Inc	106.608	0,02
12.836	Conagra Brands Inc	480.837	0,11
5.729	Corning Inc	186.823	0,04
23.899	Costco Wholesale Corp	4.398.611	1,00
1.230	Cummins Inc	203.885	0,05
30.493	CVS Health Corp	2.287.585	0,52
4.581	Danaher Corp	430.568	0,10
1.836	DCT Industrial Trust Inc (Reit)	110.674	0,03
428	Dolby Laboratories Inc 'A'	26.369	0,01
24.317	Dr Pepper Snapple Group Inc	2.180.262	0,50
267	DTE Energy Co	30.782	0,01
	Etats-Unis *suite*		
2.060	Duke Realty Corp (Reit)	57.968	0,01
5.766	Eastman Chemical Co	529.434	0,12
517	Eaton Vance Corp	28.363	0,01
258	Edison International	21.042	0,00
1.679	Edwards Lifesciences Corp	196.947	0,05
5.230	Emerson Electric Co	336.027	0,08
8.836	Estee Lauder Cos Inc/The 'A'	1.095.929	0,25
337	Euronet Worldwide Inc	30.728	0,01
310	Expeditors International of Washington Inc	19.967	0,00
27.455	Express Scripts Holding Co	1.746.413	0,40
6.367	Exxon Mobil Corp	529.862	0,12
121	F5 Networks Inc	16.046	0,00
6.277	Facebook Inc 'A'	1.100.484	0,25
281	Fidelity National Information Services Inc	26.172	0,01
6.252	First Horizon National Corp	123.477	0,03
2.565	FLIR Systems Inc	119.580	0,03
1.117	Fluor Corp	53.806	0,01
374	FNF Group	15.053	0,00
4.723	Fortinet Inc	197.469	0,05
6.652	Fortune Brands Home & Security Inc	448.810	0,10
12.572	Gilead Sciences Inc	935.231	0,21
886	Great Plains Energy Inc	30.328	0,01
3.215	Hartford Financial Services Group Inc/The	183.994	0,04
22.303	Hasbro Inc	2.084.884	0,47
930	HCP Inc (Reit)	24.831	0,01
10.464	Hershey Co/The	1.166.422	0,27
36.545	Hewlett Packard Enterprise Co	512.361	0,12
7.860	Honeywell International Inc	1.215.470	0,28
4.905	Host Hotels & Resorts Inc (Reit)	96.874	0,02
110.956	HP Inc	2.385.554	0,54
15.815	Humana Inc	4.000.088	0,91
7.335	IDEXX Laboratories Inc	1.125.996	0,26
26.182	Illinois Tool Works Inc	4.349.354	0,99
1.650	Incyte Corp	165.033	0,04
11.175	Ingredion Inc	1.553.437	0,35
73.568	Intel Corp	3.273.040	0,74
7.093	Intercontinental Exchange Inc	500.837	0,11
3.511	InterDigital Inc/PA	266.660	0,06
12.054	International Business Machines Corp	1.859.329	0,42
57.102	Interpublic Group of Cos Inc/The	1.138.043	0,26
21.615	Intuit Inc	3.345.786	0,76
308	ITT Inc	16.700	0,00
2.415	Jabil Inc	69.045	0,02
165	JM Smucker Co/The	19.655	0,00
22.731	Johnson & Johnson	3.171.656	0,72
101	Jones Lang LaSalle Inc	15.432	0,00
5.656	JPMorgan Chase & Co	590.260	0,13
407	Juniper Networks Inc	11.514	0,00
1.347	Kansas City Southern	148.426	0,03
6.650	KAR Auction Services Inc	332.965	0,08
2.908	Kellogg Co	194.807	0,04
2.851	KLA-Tencor Corp	292.655	0,07
5.726	Kohl's Corp	279.715	0,06
795	Lam Research Corp	155.184	0,04
643	Lamb Weston Holdings Inc	34.696	0,01
2.045	Landstar System Inc	210.124	0,05
13.028	Lear Corp	2.345.952	0,53
602	Legg Mason Inc	24.026	0,01
4.452	Liberty Media Corp-Liberty SiriusXM 'A'	180.529	0,04
4.817	Liberty Media Corp-Liberty SiriusXM 'C'	196.100	0,04
2.076	Liberty Property Trust (Reit)	92.714	0,02
20.165	Lincoln National Corp	1.546.051	0,35

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock Systematic Global Equity Fund suite

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
54.404	Lowe's Cos Inc	4.581.905	1,04
235	Madison Square Garden Co/The 'A'	50.642	0,01
15.974	ManpowerGroup Inc*	2.067.675	0,47
2.210	Marathon Petroleum Corp	136.821	0,03
33.272	Masco Corp	1.410.400	0,32
2.646	Masimo Corp	234.197	0,05
33.654	Mastercard Inc 'A'	5.010.744	1,14
34.824	Maxim Integrated Products Inc	1.822.340	0,41
7.716	McCormick & Co Inc/MD 'non-voting share'	798.992	0,18
29.596	McDonald's Corp	5.039.311	1,15
12.493	McKesson Corp	1.847.840	0,42
11.860	Merck & Co Inc	659.653	0,15
1.852	Mettler-Toledo International Inc	1.162.482	0,26
48.399	Microsoft Corp	4.058.740	0,92
2.538	Mondelez International Inc 'A'	109.870	0,03
1.985	Motorola Solutions Inc	187.166	0,04
259	MSC Industrial Direct Co Inc	22.567	0,01
37.069	NetApp Inc	2.122.571	0,48
42.451	Newmont Mining Corp	1.566.017	0,36
14.768	Norfolk Southern Corp	2.013.321	0,46
287	OGE Energy Corp	10.197	0,00
93.483	Oracle Corp	4.598.429	1,05
3.078	Oshkosh Corp	276.158	0,06
1.526	Outfront Media Inc (Reit)	36.029	0,01
8.544	Owens Corning	752.214	0,17
39.574	PACCAR Inc	2.750.789	0,63
506	Palo Alto Networks Inc	73.284	0,02
8.109	Park Hotels & Resorts Inc (Reit)	234.269	0,05
2.974	Parker-Hannifin Corp	552.093	0,13
732	Peabody Energy Corp	24.646	0,01
289	PerkinElmer Inc	21.207	0,00
1.291	Pfizer Inc	46.721	0,01
2.373	PG&E Corp	130.420	0,03
14.560	Pilgrim's Pride Corp	529.838	0,12
1.647	Pinnacle West Capital Corp	150.651	0,03
2.230	Portland General Electric Co	110.474	0,03
6.326	PPL Corp	232.797	0,05
18.972	Principal Financial Group Inc	1.354.601	0,31
1.236	Prologis Inc (Reit)	81.650	0,02
19.838	Prudential Financial Inc	2.303.192	0,52
1.517	Qualcomm Inc	100.076	0,02
7.187	Quest Diagnostics Inc	709.069	0,16
13.968	Ralph Lauren Corp	1.327.519	0,30
1.942	Raytheon Co	367.155	0,08
758	Regeneron Pharmaceuticals Inc	270.000	0,06
617	Reinsurance Group of America Inc	100.121	0,02
4.210	Reliance Steel & Aluminum Co	331.032	0,08
899	Republic Services Inc	58.192	0,01
1.808	Robert Half International Inc	102.966	0,02
4.443	Rockwell Automation Inc	852.079	0,19
15.818	Ross Stores Inc	1.202.168	0,27
7.530	Ryder System Inc	615.352	0,14
14.125	S&P Global Inc	2.316.500	0,53
849	Seattle Genetics Inc	50.982	0,01
1.615	Skyworks Solutions Inc	169.171	0,04
2.393	Sohu.com Inc	116.300	0,03
6.972	Southern Copper Corp	298.402	0,07
1.168	Stanley Black & Decker Inc	196.855	0,04
14.560	Steel Dynamics Inc	556.629	0,13

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché USD	% de l'actif net
	Etats-Unis *suite*		
30.513	SunTrust Banks Inc	1.881.126	0,43
223	SYNNEX Corp	30.573	0,01
6.732	Synopsys Inc	616.517	0,14
367	Synovus Financial Corp	18.321	0,00
41.064	Target Corp	2.569.785	0,58
7.703	TD Ameritrade Holding Corp	393.931	0,09
1.709	Tenneco Inc	102.557	0,02
414	Teradyne Inc	16.995	0,00
343	TESARO Inc	27.985	0,01
46.663	Texas Instruments Inc	4.539.843	1,03
7.408	Time Warner Inc	677.980	0,15
47.226	TJX Cos Inc/The	3.553.284	0,81
529	Toro Co/The	34.279	0,01
6.756	Tyson Foods Inc 'A'	557.640	0,13
3.130	UGI Corp	151.680	0,03
38.995	Union Pacific Corp	4.833.820	1,10
2.929	United States Steel Corp	84.853	0,02
369	United Therapeutics Corp	47.631	0,01
20.462	UnitedHealth Group Inc	4.559.343	1,04
10.378	Unum Group	587.499	0,13
49.627	Valero Energy Corp	4.173.134	0,95
2.692	Vectren Corp	186.798	0,04
724	Ventas Inc (Reit)	46.633	0,01
358	Verint Systems Inc	15.609	0,00
17.133	VeriSign Inc	1.965.840	0,45
2.411	Vertex Pharmaceuticals Inc	348.462	0,08
5.956	Viacom Inc 'B'	168.614	0,04
24.865	Visa Inc 'A'	2.744.350	0,62
1.266	Vishay Intertechnology Inc	27.852	0,01
5.743	VMware Inc 'A'	682.556	0,16
12.029	Walgreens Boots Alliance Inc	869.697	0,20
18.624	Walt Disney Co/The	1.966.136	0,45
12.190	Waste Management Inc	1.004.578	0,23
9.985	Weingarten Realty Investors (Reit)	333.199	0,08
1.799	WellCare Health Plans Inc	381.568	0,09
28.674	Westar Energy Inc	1.622.375	0,37
1.209	Worthington Industries Inc	50.754	0,01
1.308	WR Grace & Co	96.295	0,02
2.363	Xcel Energy Inc	121.246	0,03
408	Zions Bancorporation	20.204	0,00
1.517	Zoetis Inc	109.406	0,03
		225.566.630	51,30
Total des actions ordinaires		430.143.079	97,82
	EXCHANGE TRADED FUNDS		
	France		
167.265	Lyxor ETF MSCI India USD	3.187.235	0,73
		3.187.235	0,73
Total des *Exchange Traded Funds*		3.187.235	0,73
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		433.330.314	98,55
Portefeuille de titres à la valeur de marché		433.330.314	98,55
Autres éléments de l'actif net		6.396.548	1,45
Total de l'actif net (USD)		439.726.862	100,00

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*Tout ou partie de ce titre représente un titre en prêt.

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes USD
19	USD	E-Mini S&P 500 Index	Décembre 2017	47.962
15	EUR	EURO STOXX 50 Index	Décembre 2017	4.929
3	GBP	FTSE 100 Index	Décembre 2017	(1.518)
7	USD	Mini MSCI Emerging Market Index	Décembre 2017	(3.735)
6	JPY	Nikkei 225 ndex	Décembre 2017	7.883
1	CAD	S&P/TSX 60 Index	Décembre 2017	342
1	AUD	SPI 200 Index	Décembre 2017	(19)
1	CHF	Swiss Market Index	Décembre 2017	41
Total				55.885

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes USD
Catégorie d'Actions couverte en euros						
EUR	192.608	USD	224.842	State Street Bank & Trust Company	15/12/2017	4.621
USD	4.768	EUR	4.062	State Street Bank & Trust Company	15/12/2017	(71)
						4.550
Total						4.550

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Biens de consommation non cyclique	18,52
Finance	17,71
Biens de consommation cyclique	12,37
Technologie	12,35
Valeurs industrielles	11,26
Communications	10,65
Matériaux de base	8,38
Énergie	3,96
Services aux collectivités	2,40
Exchange Traded Funds	0,72
Diversifiés	0,23
Portefeuille de titres à la valeur de marché	98,55
Autres éléments de l'actif net	1,45
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock UK Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché GBP	% de l'actif net
OBLIGATIONS			
	Pays-Bas		
GBP 300.000	Cooperatieve Rabobank UA RegS FRN 25/9/2018	299.988	0,14
		299.988	0,14
	Singapour		
GBP 300.000	DBS Bank Ltd RegS FRN 26/7/2018	298.031	0,14
		298.031	0,14
	Royaume-Uni		
GBP 1.000.000	HSBC Bank Plc RegS FRN 20/3/2018	999.090	0,46
GBP 1.500.000	HSBC Bank Plc RegS FRN 25/7/2018	1.496.797	0,69
		2.495.887	1,15
Total des obligations		3.093.906	1,43
CERTIFICATS DE DÉPÔT			
	Australie		
GBP 5.000.000	Mizuho Bank Ltd/Sydney 6/12/2017 (Zero Coupon)	4.999.630	2,31
		4.999.630	2,31
	France		
GBP 1.000.000	Banque Federative du Credit Mutuel 5/1/2018 (Zero Coupon)	999.560	0,46
GBP 5.000.000	Banque Federative du Credit Mutuel 3/4/2018 (Zero Coupon)	4.991.050	2,30
GBP 7.000.000	BRED Banque Populaire SA 0,59% 6/2/2018	7.000.315	3,23
		12.990.925	5,99
	Luxembourg		
GBP 4.000.000	Standard Chartered Bank 0,65% 8/5/2018	4.000.000	1,85
		4.000.000	1,85
	Royaume-Uni		
GBP 2.000.000	ABN AMRO Bank NV 0,27% 12/1/2018	2.000.000	0,92
GBP 1.000.000	Bank of America NA/London 0,33% 19/2/2018	1.000.000	0,46
GBP 6.000.000	Bank of America NA/London 0,56% 10/5/2018	6.000.000	2,77
GBP 6.000.000	BNP Paribas SA/London 0,41% 12/1/2018	6.000.000	2,77
GBP 11.000.000	BNP Paribas SA/London 7/3/2018 (Zero Coupon)	10.983.885	5,07
GBP 2.000.000	Cooperatieve Rabobank UA/London 0,38% 19/3/2018	2.000.000	0,92
GBP 6.000.000	Cooperatieve Rabobank UA/London 16/4/2018 (Zero Coupon)	5.987.940	2,76
GBP 3.000.000	Credit Agricole Corporate and Investment Bank 0,53% 6/2/2018	3.000.000	1,38
GBP 9.000.000	ING Bank NV/London 0,57% 8/5/2018	9.000.000	4,15
GBP 1.000.000	Mizuho Bank Ltd/London 0,51% 8/2/2018	999.940	0,46
GBP 1.000.000	Norinchukin Bank/London 16/1/2018 (Zero Coupon)	999.207	0,46
GBP 2.000.000	Norinchukin Bank/London 23/1/2018 (Zero Coupon)	1.998.624	0,92
	Royaume-Uni *suite*		
GBP 1.000.000	Norinchukin Bank/London 24/1/2018 (Zero Coupon)	999.295	0,46
GBP 6.000.000	Norinchukin Bank/London 13/2/2018 (Zero Coupon)	5.993.712	2,77
GBP 4.000.000	Sumitomo Mitsui Trust Bank Ltd 0,65% 10/5/2018	4.000.000	1,85
GBP 3.000.000	Sumitomo Trust and Banking Ltd/New York 0,40% 12/2/2018	3.000.000	1,38
GBP 8.000.000	Svenska Handelsbanken AB 0,475% 8/2/2018	8.000.101	3,69
GBP 7.000.000	The Bank of Tokyo-Mitsubishi UFJ Ltd 12/2/2018 (Zero Coupon)	6.992.405	3,23
GBP 3.000.000	Toronto-Dominion Bank/London 0,573% 9/11/2018	2.980.476	1,37
GBP 6.000.000	Toronto-Dominion Bank/London 0,526% 17/2/2018	6.000.000	2,77
		87.935.585	40,56
Total des certificats de dépôt		109.926.140	50,71
BILLET DE TRÉSORERIE			
	Belgique		
GBP 1.000.000	Sumitomo Mitsui Banking Corp 15/1/2018 (Zero Coupon)	999.631	0,46
GBP 11.000.000	Sumitomo Mitsui Banking Corp 7/2/2018 (Zero Coupon)	10.988.744	5,07
		11.988.375	5,53
	Luxembourg		
GBP 1.000.000	Albion Capital Corp SA 27/12/2017 (Zero Coupon)	999.589	0,46
GBP 1.000.000	Banque Federative Du Credit Mutuel 4/4/2018 (Zero Coupon)	998.577	0,46
GBP 10.000.000	DBS Bank Ltd/Sydney 15/12/2017 (Zero Coupon)	9.999.080	4,61
GBP 4.000.000	Dexia Credit Local 12/2/2018 (Zero Coupon)	3.997.205	1,84
GBP 2.000.000	DZ Bank AG Deutsche Zentral - Genossenschaftsbank 8/12/2017 (Zero Coupon)	1.999.885	0,92
GBP 6.000.000	DZ Bank AG Deutsche Zentral - Genossenschaftsbank RegS 14/2/2018 (Zero Coupon)	5.994.335	2,77
GBP 5.000.000	Erste Abwicklungsanstalt 22/1/2018 (Zero Coupon)	4.997.972	2,31
GBP 3.000.000	Federation des caisses Desjardins du Quebec 14/12/2017 (Zero Coupon)	2.999.738	1,38
GBP 6.000.000	LMA SA 15/1/2018 (Zero Coupon)	5.994.826	2,77
GBP 1.000.000	Managed and Enhanced Tap Magenta Funding ST SA 1/12/2017 (Zero Coupon)	999.904	0,46
GBP 2.000.000	Matchpoint Finance Plc 27/2/2018 (Zero Coupon)	1.997.593	0,92
GBP 7.000.000	Nordea Bank AB 12/2/2018 (Zero Coupon)	6.991.537	3,23
GBP 2.000.000	OP Corporate Bank Plc 25/1/2018 (Zero Coupon)	1.998.932	0,92
GBP 1.000.000	OP Corporate Bank Plc 29/1/2018 (Zero Coupon)	999.232	0,46
GBP 4.000.000	OP Corporate Bank Plc 19/3/2018 (Zero Coupon)	3.994.450	1,84
GBP 4.000.000	Oversea-Chinese Banking Corp Ltd 16/1/2018 (Zero Coupon)	3.998.867	1,85
GBP 2.000.000	Oversea-Chinese Banking Corp Ltd 26/2/2018 (Zero Coupon)	1.997.834	0,92

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock UK Equity Absolute Return Fund

Portefeuille de titres au 30 novembre 2017

Valeurs mobilières et instruments du marché monétaire admis à la cote officielle d'une bourse ou négociés sur un autre marché réglementé

Nombre	Description	Valeur de marché GBP	% de l'actif net
	Luxembourg *suite*		
GBP 3.000.000	Oversea-Chinese Banking Corp Ltd 27/2/2018 (Zero Coupon)	2.996.749	1,38
GBP 3.000.000	PACCAR Financial Europe BV 21/12/2017 (Zero Coupon)	2.999.053	1,38
		66.955.358	30,88
Total des billets de trésorerie		78.943.733	36,41
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		191.963.779	88,55

Organismes de placement collectif

Nombre	Description	Valeur de marché GBP	% de l'actif net
	Irlande		
16.647.842	Institutional Cash Series Plc - Institutional Sterling Liquidity Fund Agency Dis[1]	16.647.842	7,68
		16.647.842	7,68
Total des organismes de placement collectif		16.647.842	7,68
Portefeuille de titres à la valeur de marché		208.611.621	96,23
Autres éléments de l'actif net		8.176.907	3,77
Total de l'actif net (GBP)		216.788.528	100,00

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[1] 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 526 à 537 fait partie intégrante de ces états financiers.

BlackRock UK Equity Absolute Return Fund suite

«Contracts for difference» au 30 novembre 2017

Nombre	Description	Contrepartie	Plus-values/ (moins-values) latentes GBP
	Royaume-Uni		
655.065	3i Group Plc	JP Morgan	(303.648)
(117.457)	Aggreko Plc	JP Morgan	143.588
(225.205)	Anglo American Plc	JP Morgan	282.632
15.405	AstraZeneca Plc	JP Morgan	(51.363)
(281.140)	B&M European Value Retail SA	JP Morgan	70.566
105.290	Bellway Plc	JP Morgan	18.913
219.371	Better Capital PCC Ltd	JP Morgan	–
(92.400)	BHP Billiton Plc	JP Morgan	36.849
1.091.617	Booker Group Plc	JP Morgan	207.407
571.460	BP Plc	Deutsche Bank	2.794
218.210	British American Tobacco Plc	JP Morgan	(108.433)
(365.920)	Britvic Plc	JP Morgan	(107.273)
462.765	BT Group Plc	JP Morgan	40.955
(179.575)	Bunzl Plc	JP Morgan	355.558
(72.540)	Burberry Group Plc	JP Morgan	192.956
732.158	Capital & Counties Properties Plc	JP Morgan	7.322
(58.390)	Carillion Plc	JP Morgan	16.349
185.358	Carnival Plc	JP Morgan	(210.707)
(93.650)	Compass Group Plc	JP Morgan	126.428
286.640	CRH Plc	JP Morgan	(391.694)
(45.950)	Croda International Plc	JP Morgan	(6.433)
(530.400)	CYBG Plc	JP Morgan	(9.883)
(72.660)	Diageo Plc	JP Morgan	(14.676)
711.569	Dixons Carphone Plc	JP Morgan	51.945
66.560	easyJet Plc	JP Morgan	103.782
(185.952)	Experian Plc	JP Morgan	145.043
141.600	Ferguson Plc	JP Morgan	6.858
(511.920)	G4S Plc	JP Morgan	22.524
(15.355)	GlaxoSmithKline Plc	JP Morgan	35.765
259.200	Great Portland Estates Plc	JP Morgan	(7.028)
(175.350)	Greggs Plc	JP Morgan	(69.995)
37.875	Hargreaves Lansdown Plc	JP Morgan	3.788
966.030	Hays Plc	JP Morgan	(56.129)
890.076	HSBC Holdings Plc	JP Morgan	(128.325)
284.895	Inchcape Plc	JP Morgan	(13.760)
310.910	Inmarsat Plc	Deutsche Bank	(46.912)
60.350	Intertek Group Plc	JP Morgan	(90.525)
1.502.225	ITV Plc	JP Morgan	(18.776)
(253.705)	J D Wetherspoon Plc	JP Morgan	70.994
(1.326.039)	J Sainsbury Plc	JP Morgan	(14.586)
(105.590)	John Wood Group Plc	JP Morgan	1.584
	Royaume-Uni *suite*		
(40.443)	Lancashire Holdings Ltd	JP Morgan	12.537
11.945.755	Lloyds Banking Group Plc	JP Morgan	(20.062)
1.256.905	LXB Retail Properties Plc	JP Morgan	–
(269.232)	Marks & Spencer Group Plc	JP Morgan	53.846
(212.266)	Meggitt Plc	JP Morgan	73.753
(108.409)	Metro Bank Plc	JP Morgan	173.454
277.250	National Grid Plc	JP Morgan	(117.554)
44.980	Next Plc	JP Morgan	41.831
394.211	Paragon Banking Group Plc	JP Morgan	75.698
(109.395)	Persimmon Plc	JP Morgan	217.967
2.752.775	Providence Resources Plc	Deutsche Bank	(10.323)
117.935	Prudential Plc	JP Morgan	47.132
(14.944)	Reckitt Benckiser Group Plc	JP Morgan	9.116
602.595	RELX Plc	JP Morgan	42.182
2.095.660	Rentokil Initial Plc	JP Morgan	(173.438)
111.178	Rio Tinto Plc	JP Morgan	(125.404)
(1.572.700)	Royal Bank of Scotland Group Plc	JP Morgan	(20.445)
223.365	Royal Dutch Shell Plc ‘B’	JP Morgan	(150.956)
3.845.650	Serco Group Plc	JP Morgan	(805.556)
191.331	Shire Plc	JP Morgan	140.971
(1.201.450)	SIG Plc	Deutsche Bank	(108.151)
248.560	Sky Plc	JP Morgan	55.622
(132.000)	Smiths Group Plc	JP Morgan	76.560
495.244	SSP Group Plc	JP Morgan	257.527
793.800	Standard Chartered Plc	JP Morgan	(158.222)
(320.186)	Standard Life Aberdeen Plc	JP Morgan	(10.566)
1.318.000	Taylor Wimpey Plc	JP Morgan	(40.908)
2.552.867	Tesco Plc	JP Morgan	254.010
(133.015)	TUI AG	JP Morgan	(23.659)
59.735	Unilever Plc	JP Morgan	(51.073)
(409.456)	Vodafone Group Plc	JP Morgan	(27.098)
(873.500)	Wm Morrison Supermarkets Plc	JP Morgan	129.278
			112.523
	Etats-Unis		
(14.178)	WW Grainger Inc	JP Morgan	(120.469)
			(120.469)
Total			(7.946)

L’Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

BlackRock UK Equity Absolute Return Fund suite

Contrats à terme au 30 novembre 2017

Nombre de contrats	Devise du contrat	Contrat/ Description	Date d'expiration	Plus-values/ (moins-values) latentes GBP
(670)	GBP	FTSE 100 Index	Décembre 2017	141.296
(165)	GBP	FTSE 250 Index	Décembre 2017	(104.979)
Total				36.317

Opérations de change à terme en cours au 30 novembre 2017

Monnaie	Achats	Monnaie	Ventes	Contrepartie	Date d'échéance	Plus-values/ (moins-values) latentes GBP
Catégorie d'Actions couverte en francs suisses						
CHF	5.124	GBP	3.920	State Street Bank & Trust Company	15/12/2017	(58)
GBP	65	CHF	85	State Street Bank & Trust Company	15/12/2017	1
						(57)
Catégorie d'Actions couverte en euros						
EUR	48.888.742	GBP	43.281.201	State Street Bank & Trust Company	15/12/2017	(144.170)
GBP	2.222.445	EUR	2.490.832	State Street Bank & Trust Company	15/12/2017	24.657
						(119.513)
Catégorie d'Actions couverte en yens japonais						
GBP	1.328.400	JPY	198.766.120	State Street Bank & Trust Company	15/12/2017	12.702
JPY	26.325.319.616	GBP	176.375.743	State Street Bank & Trust Company	15/12/2017	(2.119.851)
						(2.107.149)
Catégorie d'Actions couverte en dollars US						
USD	729.120	GBP	553.562	State Street Bank & Trust Company	15/12/2017	(13.552)
						(13.552)
Total						(2.240.271)

Répartition sectorielle au 30 novembre 2017

	% de l'actif net
Finance	84,86
Organismes de placement collectif	7,68
Gouvernement	2,31
Biens de consommation cyclique	1,38
Portefeuille de titres à la valeur de marché	96,23
Autres éléments de l'actif net	3,77
	100,00

L'Annexe des pages 526 à 537 fait partie intégrante de ces états financiers.

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, 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 2017, la Société offrait les actions de 30 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'Appendice 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'Appendice I.

Événements importants au cours de la période

- Avec effet le 17 juillet 2017, Paul Freeman a été nommé président du Conseil d'administration.
- Avec effet le 29 septembre 2017, Frank Le Feuvre a quitté ses fonctions au sein du Conseil d'administration de la Société.
- Avec effet le 2 octobre 2017, le taux de la commission de gestion a été réduit, passant de 0,65 % à 0,55 % pour les Catégories D et I du Compartiment BlackRock Dynamic Diversified Growth Fund.
- Avec effet à compter du 6 novembre 2017, les Compartiments suivants peuvent obtenir une exposition directe aux obligations onshore chinoises via le Marché obligataire interbancaire chinois (« CIBM ») (dans la limite maximale de 10 % de la Valeur Nette d'Inventaire du Compartiment) :
  - BlackRock European Credit Strategies Fund
  - BlackRock Emerging Markets Flexi Dynamic Bond Fund
  - BlackRock Emerging Markets Short Duration Bond Fund
  - BlackRock Fixed Income Strategies Fund
  - BlackRock Global Absolute Return Bond Fund

Un nouveau Prospectus a été publié le 24 novembre 2017.

Le Compartiment BlackRock Macro Opportunities Fund, libellé en USD, a été lancé le 29 novembre 2017.

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 :

- la valeur de tous les titres et autres actifs composant le portefeuille d'un Compartiment est déterminée par les derniers cours connus à la clôture de la bourse où ces titres et autres actifs sont négociés ou admis à la négociation. 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. Si les transactions nettes de la Société effectuées lors d'un jour de négociation quelconque excèdent le seuil fixé par le Conseil d'administration, des procédures supplémentaires seront applicables (voir point 2(h) de l'Annexe aux états financiers). La valeur des titres ou actifs négociés sur tout autre marché réglementé sera déterminée de la même manière.

  Lorsque ces valeurs mobilières et autres actifs sont cotés ou négociés sur 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 ;
- 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 Valeur Nette d'Inventaire (« 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 2017, cette juste valorisation a été appliquée selon le tableau ci-dessous :

Compartiment	Monnaie	Valeur de marché des titres évalués à leur juste valeur	% de l'actif net
BlackRock European Credit Strategies Fund	EUR	1	0,00
BlackRock Latin American Opportunities Fund	USD	–	0,00
BlackRock Multi-Manager Alternative Strategies Fund	USD	867.414	0,23

- les investissements dans des organismes de placement collectif de type ouvert sont valorisés sur la base de la dernière « VNI » disponible des unités ou actions de cet organisme de placement collectif ;
- prêts de titres : les titres sont livrés à un courtier tiers, conformément aux instructions de l'agent de prêt, dont les actifs 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 valorisés 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 pour investissements vendus ainsi que des créances recouvrables pour des actions de Compartiment souscrites, sont évalués à la valeur nominale ;
- 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) Plus-values et moins-values réalisées sur les ventes de placements

Les plus-values et les moins-values réalisées sur les ventes de placements ont été déterminées selon la méthode du coût moyen.

(c) Revenus/dépenses des placements

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 est identifiée comme étant défaillante, l'accumulation des intérêts sur le titre défaillant est interrompue. Sur confirmation de la défaillance par les parties liées, le montant recevable est sorti du bilan.

(d) Instruments financiers dérivés

Au cours de la période considérée, 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 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 latentes 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 latentes et les gains ou pertes réalisés lors du règlement ou de la clôture d'opérations de change à terme et de contrats à terme 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, les Compartiments ne paient pas la prime à l'avance. Les Compartiments affichent une marge comme dans les contrats à terme, et la prime de l'option est évaluée quotidiennement au prix du marché. La variation nette des plus-values ou moins-values latentes et les gains ou pertes 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 « contracts for difference » (« CFDs »). Les CFDs permettent aux investisseurs de prendre des positions longues synthétiques ou des positions courtes synthétiques avec une marge variable. Avec les CFDs, à la différence des actions, l'acheteur est potentiellement redevable d'un montant beaucoup plus élevé que le montant payé sur marge. Par conséquent, les Compartiments détiennent, en dépôt auprès de différents établissements comme indiqué dans le Prospectus, des liquidités confiées par les actionnaires. Les positions en CFDs 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 apparaissent après déduction de la retenue à la source dans le compte de résultat et l'évolution de l'actif net.

La valeur de marché des CFDs 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 la période de valorisation, les derniers cours connus à ce moment ou à un autre moment peuvent être utilisés.

La fluctuation de la valeur de marché, le cas échéant, est enregistrée en tant que variation nette des plus-values ou moins-values latentes 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 CFDs sont présentés dans le compte de résultat et l'évolution de l'actif net.

Les gains et pertes réalisés sur les ventes de CFDs ont été déterminés sur la base des coûts selon le principe du « premier entré, premier sorti ».

Les Compartiments peuvent conclure des contrats de swaps (« swaps »), dans lesquels le Compartiment concerné et une contrepartie conviennent de faire des versements périodiques nets sur la base d'un montant notionnel spécifié. Les contrats de swaps sont négociés de façon privée sur le marché de gré à gré (OTC) et peuvent être conclus en tant que contrat bilatéral (« swaps OTC ») ou faire l'objet d'une compensation centrale (« swaps faisant l'objet d'une compensation centrale »). Ces versements périodiques reçus ou effectués sont enregistrés dans le compte de résultat, respectivement, en tant que 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 concerné 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 concerné 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 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 l'état de l'actif et du passif jusqu'à ce que le swap faisant l'objet d'une compensation centrale soit résilié, un gain ou une perte réalisé(e) étant alors enregistré(e).

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 TBAs 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 TBAs 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 TBAs ne peuvent être perçus avant la date de règlement stipulée au contrat. Pendant la durée de l'engagement de vente de titres TBAs, des titres livrables équivalents, ou un engagement compensatoire d'achat de titres TBAs (livrables à la date de l'engagement de vente ou avant), couvrent la transaction.

Si l'engagement de vente de titres TBAs se conclut par l'acquisition d'un engagement d'achat compensatoire, le Compartiment concerné réalise un bénéfice ou un déficit sur l'engagement, indépendamment de tout bénéfice ou déficit latent sur le titre sous-jacent. Si le Compartiment concerné 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 2017, les Compartiments avaient des TBAs non réglés, compris dans les sommes à recevoir pour placements vendus et les placements achetés à payer, dans le Bilan.

Les valeurs de marché des TBAs sont présentées dans le Bilan. La variation nette des plus-values ou moins-values latentes et les gains et pertes réalisés sur les ventes de TBAs sont présentés dans le compte de résultat et l’évolution de l’actif net.

(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 libellés dans une devise autre que la devise de référence du Compartiment concerné ont été convertis au taux de change en vigueur à Luxembourg aux heures de valorisation respectives du Compartiment, le 30 novembre 2017. La variation nette des plus-values ou moins-values latentes et les gains et pertes 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, pour tous les Compartiments, dans des devises autres que la devise de référence du Compartiment concerné, aux heures de valorisation respectives des Compartiments, le 30 novembre 2017.

	Tous les Compartiments (à l'exception des Compartiments BlackRock Dynamic Diversified Growth Fund, BlackRock Latin American Opportunities Fund et BlackRock UK Equity Absolute Return Fund)		**BlackRock Dynamic Diversified Growth Fund**	**BlackRock Latin American Opportunities Fund**	**BlackRock UK Equity Absolute Return Fund**
Devise	**EUR**	**USD**	**EUR**	**USD**	**GBP**
AED	0,2287	0,2723	0,2283	0,2723	0,2017
ARS	0,0483	0,0575	0,0483	0,0578	0,0426
AUD	0,6366	0,7579	0,6367	0,7564	0,5615
BRL	0,2578	0,3069	0,2566	0,3055	0,2274
CAD	0,6534	0,7778	0,6510	0,7751	0,5763
CHF	0,8539	1,0166	0,8541	1,0165	0,7532
CLP	0,0013	0,0016	0,0013	0,0015	0,0011
CNY	0,1271	0,1513	0,1269	0,1513	0,1121
COP	0,0003	0,0003	0,0003	0,0003	0,0002
CZK	0,0392	0,0467	0,0392	0,0466	0,0346
DKK	0,1344	0,1600	0,1344	0,1599	0,1185
EGP	0,0475	0,0566	0,0474	0,0566	0,0419
EUR	1,0000	1,1905	1,0000	1,1902	0,8821
GBP	1,1337	1,3497	1,1353	1,3524	1,0000
HKD	0,1076	0,1281	0,1074	0,1280	0,0949
HUF	0,0032	0,0038	0,0032	0,0038	0,0028
IDR	0,0001	0,0001	0,0001	0,0001	0,0001
ILS	0,2406	0,2865	0,2400	0,2861	0,2122
INR	0,0130	0,0155	0,0130	0,0155	0,0115
JPY	0,0075	0,0089	0,0075	0,0089	0,0066
KRW	0,0008	0,0009	0,0008	0,0009	0,0007
LKR	0,0055	0,0065	0,0055	0,0065	0,0048
MXN	0,0453	0,0540	0,0451	0,0537	0,0400
MYR	0,2054	0,2445	0,2051	0,2445	0,1812
NGN	0,0023	0,0028	0,0023	0,0028	0,0021
NOK	0,1014	0,1208	0,1012	0,1202	0,0895
NZD	0,5765	0,6863	0,5755	0,6835	0,5085
PEN	0,2599	0,3094	0,2594	0,3093	0,2292
PHP	0,0167	0,0199	0,0167	0,0199	0,0147
PLN	0,2379	0,2832	0,2381	0,2833	0,2098
QAR	0,2307	0,2746	0,2303	0,2746	0,2035
RON	0,2154	0,2565	0,2154	0,2565	0,1900
RUB	0,0144	0,0171	0,0144	0,0171	0,0127
SEK	0,1008	0,1200	0,1006	0,1195	0,0889
SGD	0,6234	0,7422	0,6226	0,7415	0,5499
THB	0,0257	0,0306	0,0257	0,0306	0,0227
TRY	0,2142	0,2550	0,2147	0,2554	0,1889
TWD	0,0280	0,0333	0,0280	0,0333	0,0247
USD	0,8399	1,0000	0,8387	1,0000	0,7409
UYU	0,0290	0,0346	0,0290	0,0345	0,0256
ZAR	0,0619	0,0737	0,0615	0,0729	0,0546

(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 heures de valorisation respectives des Compartiments au Luxembourg au 30 novembre 2017 pour tous les Compartiments exprimés en EUR, à l’exclusion du Compartiment BlackRock Dynamic Diversified Growth Fund, est :

	EUR
USD	0,8399

Pour le Compartiment BlackRock Dynamic Diversified Growth Fund, le taux de change en vigueur à l'heure de valorisation du Compartiment au Luxembourg au 30 novembre 2017 est :

	EUR
USD	0,8387

Pour le Compartiment BlackRock UK Equity Absolute Return Fund, le taux de change en vigueur à l'heure de valorisation du Compartiment au Luxembourg au 30 novembre 2017 est :

	GBP
USD	0,7409

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	0,8579

Pour le Compartiment BlackRock Dynamic Diversified Growth Fund, le taux de change suivant est le taux moyen calculé sur la période :

	EUR
USD	0,8578

Pour le Compartiment BlackRock UK Equity Absolute Return Fund, le taux de change suivant est le taux moyen calculé sur la période :

	GBP
USD	0,7649

(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 dilutif a été appliqué au 30 novembre 2017 pour les Compartiments BlackRock Americas Diversified Equity Absolute Return Fund, BlackRock Emerging Markets Flexi Dynamic Bond Fund et BlackRock Latin American Opportunities Fund.

La VNI par action publiée/négociée 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. 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 plus-values/(moins-values) nettes ou dans la variation nette des plus-values/(moins-values), dans la section intitulée Compte de résultat et évolution de l'actif net. 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) latentes sur les soldes de trésorerie et les contrats au comptant.

3. Société de Gestion

BlackRock (Luxembourg) S.A. a été nommée par la Société pour exercer en tant que Société de Gestion. La Société de Gestion est autorisée à agir comme société de gestion de fonds conformément au chapitre 15 de la Loi de 2010 telle qu'amendée, portant sur les organismes de placement collectif.

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. Gestion, Gestionnaire délégué externe et commissions de distribution

Durant la période considérée, 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 2,00 % de la VNI, sauf pour les Actions de Catégorie X, qui ne donnent lieu à aucune commission de gestion mais à une commission versée au Gestionnaire Financier par délégation ou à ses 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.

S'agissant du Compartiment BlackRock Multi-Manager Alternative Strategies Fund, la Société verse des commissions de gestionnaire délégué externe dont le montant global est d'au plus 1,00 % par an, sauf pour la Catégorie X, qui ne donne lieu à aucune commission de gestionnaire délégué externe. Pour la période close le 30 novembre 2017, le total des commissions versées au Gestionnaire délégué externe était de 1 577 859 USD.

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 des fonds cibles gérés par BlackRock :

BlackRock Dynamic Diversified Growth Fund, BlackRock European Select Strategies Fund, BlackRock Fixed Income Strategies Fund, BlackRock Global Absolute Return Bond Fund, 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 part de la Société de Gestion :

BlackRock Asia Pacific Absolute Return Fund, BlackRock Asia Pacific Diversified Equity Absolute Return Fund, BlackRock Emerging Markets Equity Strategies Fund, BlackRock Emerging Markets Flexi Dynamic Bond Fund, BlackRock European Select Strategies Fund, BlackRock Global Long/Short Equity Fund, BlackRock Impact World Equity Fund, BlackRock Latin American Opportunities Fund, BlackRock Managed Index Portfolios – Defensive, BlackRock Managed Index Portfolios – Growth, BlackRock Managed Index Portfolios – Moderate, BlackRock Multi-Manager Alternative Strategies Fund, BlackRock Style Advantage Fund, BlackRock Sustainable Euro Bond Fund, BlackRock Systematic European Equity Fund, BlackRock Systematic Global Equity 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 de 1,00 % de la VNI pour les Actions de Catégorie C et de 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.

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 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 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 plate-forme 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 un exercice donné, considérant que tous coûts et dépenses supportés par la Société au cours d'une période donnée 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 Administrateurs 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 2017. 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 de transaction 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, le taux de la commission de dépôt, comptabilisée quotidiennement, variera entre 0,005 % et 0,40 % par an, et les commissions par opération 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 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 » ou un « Compartiment à volume d'opérations élevé ».

Chacun des Compartiments est également soumis à une commission annuelle minimale qui sera fixée à 30 000 USD pour l'ensemble des Compartiments à faible volume d'opérations, 100 000 USD pour chaque Compartiment à volume d'opérations moyen, 150 000 USD pour chaque Compartiment à volume d'opérations élevé et 230 000 USD (350 000 USD avant le 6 novembre 2017) 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 frais de conservation regroupés de chaque Compartiment dépendent de la ventilation de ses actifs et de ses opérations au fil du temps.

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. Cette commission de performance court chaque Jour de Valorisation et est égale à 8 % ou à 20 % (selon le Compartiment concerné, comme indiqué à l'Annexe F du Prospectus) de l'excédent du rendement de la VNI par action par rapport au rendement de l'indice de référence approprié, comme indiqué de façon plus détaillée à l'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 F 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 1er juin 2017 au 30 novembre 2017, 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.

8. Fiscalité

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 % et, dans le cas de toutes les actions de Catégorie I, 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 la période close le 30 novembre 2017, 3 871 062 USD ont été facturés au titre de la taxe luxembourgeoise.

Belgique

La Société est enregistrée auprès de la Commission bancaire et financière de Belgique en application de l'article 154 de la loi du 3 août 2012 relative aux opérations financières et aux marchés financiers. Les fonds enregistrés à des fins de distribution publique en Belgique sont soumis à une taxe annuelle de 0,0925 % de la valeur nette d'inventaire des parts distribuées en Belgique via des intermédiaires belges au 31 décembre de l'année précédente. Pour la période close le 30 novembre 2017, aucune somme n'a été imputée au titre de la taxe belge.

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

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.

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) et BlackRock Investment Management (Australia) Limited (BLKAUS) et, en ce qui concerne le Compartiment BlackRock Multi-Manager Alternative Strategies Fund, aux Gestionnaires délégués externes suivants : 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), Pine River Capital Management LP (PRCMLP), 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) Financier(s) par délégation	Gestionnaire(s) délégué(s)	Gestionnaire(s) délégué(s) externe(s)
BlackRock Americas Diversified Equity Absolute Return Fund	BTC	–	–
BlackRock Asia Extension Fund	BTC	–	–
BlackRock Asia Pacific Absolute Return Fund	BIM UK	BAMNA	–

Compartiment	Gestionnaire(s) Financier(s) par délégation	Gestionnaire(s) délégué(s)	Gestionnaire(s) délégué(s) externe(s)
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	–	–
BlackRock Emerging Markets Allocation Fund	BTC, BIM UK, BLKSin	BAMNA	–
BlackRock Emerging Markets Equity Strategies Fund	BIM UK	–	–
BlackRock Emerging Markets Flexi Dynamic Bond Fund	BIM UK	–	–
BlackRock European Absolute Return Fund	BIM UK	–	–
BlackRock European Credit Strategies Fund	BIM UK, BFM Inc.	–	–
BlackRock European Diversified Equity Absolute Return Fund	BIM UK	–	–
BlackRock European Opportunities Extension Fund	BIM UK	–	–
BlackRock European Select Strategies Fund	BIM UK	–	–
BlackRock Fixed Income Strategies Fund	BIM UK	–	–
BlackRock Global Absolute Return Bond Fund	BTC, BIM UK, BFM Inc., BLKSin	BAMNA, BLKAUS	–
BlackRock Global Event Driven Fund	BIMLLC	–	–
BlackRock Global Long/Short Equity Fund	BIM UK, BFM Inc.	–	–
BlackRock Impact World Equity Fund	BIMLLC	–	–
BlackRock Latin American Opportunities Fund	BIMLLC	–	–
BlackRock Macro Opportunities Fund (1)	BFM Inc., BIMLLC	–	–
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 Multi-Manager Alternative Strategies Fund	BIM UK	–	Benefit Street, Boussard & Gavaudan, GLG, GSA, LibreMax, MAMLP, PRCMLP, QMS
BlackRock Multi-Strategy Absolute Return Fund	BIM UK, BFM Inc.	–	–
BlackRock Style Advantage Fund	BIM UK, BIMLLC	–	–
BlackRock Sustainable Euro Bond Fund	BIM UK	–	–
BlackRock Systematic European Equity Fund	BIM UK	–	–
BlackRock Systematic Global Equity Fund	BIMLLC	–	–
BlackRock UK Equity Absolute Return Fund	BIM UK	–	

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

10. Transactions avec des affiliées

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.

Au cours de la période considérée, 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, une partie liée à la Société, comme agent de prêt de titres. BlackRock Advisors (UK) Limited supporte tous les coûts opérationnels directement liés aux transactions de prêt de titres.

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 combinés 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 2017 :

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 X2GB	EUR	35.277.257	4,13 %
	BlackRock Strategic Funds - European Credit Strategies Fund I2EU	EUR	18.040.333	2,11 %

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 la période 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 latentes 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 latentes, 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 de revenus bruts 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 desdites Actions pendant une même période comptable.

12. 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 milliard d'USD aux Compartiments. La portion de la facilité de crédit de 1 milliard d'USD sera répartie entre les Compartiments, sur la base de l'avis de répartition daté du 28 avril 2017.

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 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 0,12 % de l'encours.

13. 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.

14. Événements ultérieurs
Avec effet le 30 novembre 2017, le Compartiment BlackRock Global Real Asset Securities Fund, libellé en USD, a été lancé et a entamé ses négociations le 1er décembre 2017.

Avec effet le 6 décembre 2017, le Compartiment BlackRock Emerging Markets Short Duration Bond Fund, libellé en USD, a été lancé.

Avec effet le 11 décembre 2017, le Compartiment BlackRock Total Advantage Fund, libellé en EUR, a été lancé.

Avec effet le 21 décembre 2017, Michael Gruener a été nommé aux fonctions d'Administrateur du Conseil d'administration de la Société.

Un nouveau Prospectus a été publié le 29 décembre 2017.

Avec effet le 29 décembre 2017, BlackRock Financial Management Inc. (« BFM ») a été nommée Gestionnaire Financier par délégation pour le Compartiment BlackRock Multi-Manager Alternative Strategies Fund.

Conformément à la nouvelle réglementation entrant en vigueur en janvier 2018 en vertu de la directive UE 2014/65/UE sur les marchés d'instruments financiers, appelée « MiFID II », BlackRock ne paiera plus, pour les services de recherche externe qu'il consomme, par le biais des commissions de négociation client pour ses fonds visés par la directive MiFID II (les « Fonds visés par la MiFID II »). BlackRock couvrira ces coûts de recherche avec ses propres ressources. Les Fonds visés par la MiFID II comprennent ceux qui ont désigné une société MiFID du BlackRock Group comme gestionnaire des investissements ou ceux pour lesquels la gestion des investissements a été déléguée par cette société à une affiliée étrangère.

À la fin de la période, tous les compartiments sont considérés comme des Fonds visés par la MiFIID II à l'exception des Compartiments BlackRock American Diversified Equity Absolute Return, BlackRock Impact World Equity Fund, BlackRock Latin American Opportunities Fund, BlackRock Multi-Manager Alternative Strategies Fund et BlackRock Systematic Global Equity Fund.

Les Compartiments BlackRock American Diversified Equity Absolute Return, BlackRock Impact World Equity Fund, BlackRock Latin American Opportunities Fund, BlackRock Multi-Manager Alternative Strategies Fund et BlackRock Systematic Global Equity Fund ont nommé directement une affiliée étrangère du BlackRock Group dans un pays tiers (c'est-à-dire hors Union européenne) pour exécuter la gestion de portefeuille. Les Compartiments ne sont pas visés par la MiFID II et seront soumis aux lois et pratiques de marché locales régissant la recherche externe dans la juridiction applicable de l'affiliée en question. Ceci signifie que les coûts de recherche externe devront être prélevés sur l'actif de ces compartiments.

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, les coûts de transaction et les frais de rendements négatifs sur actifs financiers, mais en incluant les remboursements de frais) divisé par l'actif net moyen du Compartiment, 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 du Compartiment. Un remboursement peut être versé aux investisseurs institutionnels qui, d'un point de vue commercial, détiennent des actions du Compartiment pour des tierces parties.

Le TFE pour la période allant du 1er décembre 2016 au 30 novembre 2017 est le suivant :

Nom du Compartiment		TFE (commission de performance comprise)	Commission liée à la performance (en pourcentage de l'actif net moyen)
BlackRock Americas Diversified Equity Absolute Return Fund	Catégorie A	2,250 %	0,392 %
	Catégorie D	1,864 %	0,503 %
	Catégorie E	2,690 %	0,326 %
	Catégorie I	1,616 %	0,552 %
	Catégorie X	0,068 %	–
BlackRock Asia Extension Fund	Catégorie A	1,859 %	–
	Catégorie D	1,355 %	–
	Catégorie E	2,357 %	–
	Catégorie X	0,068 %	–
BlackRock Asia Pacific Absolute Return Fund	Catégorie A	1,922 %	0,018 %
	Catégorie D	1,404 %	0,005 %
	Catégorie E	2,332 %	0,066 %
	Catégorie X	0,112 %	–
	Catégorie Z	1,152 %	–
BlackRock Asia Pacific Diversified Equity Absolute Return Fund	Catégorie A	1,862 %	–
	Catégorie D	1,362 %	–
	Catégorie E	2,363 %	–
	Catégorie X	0,075 %	–
	Catégorie Z	0,881 %	–
BlackRock Dynamic Diversified Growth Fund (1)	Catégorie A	1,649 %	–
	Catégorie D	1,040 %	–
	Catégorie E	2,151 %	–
	Catégorie I	0,798 %	–
	Catégorie X	0,154 %	–
BlackRock Emerging Markets Absolute Return Fund	Catégorie A	2,813 %	0,817 %
	Catégorie D	2,550 %	1,086 %
	Catégorie E	3,081 %	0,677 %
	Catégorie I	2,447 %	1,266 %
BlackRock Emerging Markets Allocation Fund	Catégorie A	1,638 %	–
	Catégorie C	2,637 %	–
	Catégorie D	0,885 %	–
	Catégorie E	2,132 %	–
	Catégorie I	0,689 %	–
	Catégorie X	0,065 %	–
BlackRock Emerging Markets Equity Strategies Fund	Catégorie A	1,963 %	–
	Catégorie D	1,459 %	–
	Catégorie E	2,488 %	–
	Catégorie X	0,174 %	–
	Catégorie Z	0,857 %	–
BlackRock Emerging Markets Flexi Dynamic Bond Fund	Catégorie A	1,780 %	–
	Catégorie D	1,028 %	–
	Catégorie E	2,277 %	–
	Catégorie I	0,841 %	–
	Catégorie X	0,089 %	–
BlackRock European Absolute Return Fund	Catégorie A	1,888 %	–
	Catégorie D	1,384 %	–
	Catégorie E	2,395 %	–
	Catégorie I	1,094 %	–
BlackRock European Credit Strategies Fund	Catégorie H	1,766 %	–
	Catégorie I	1,079 %	–
	Catégorie T	0,823 %	–
	Catégorie U	1,268 %	–
	Catégorie X	0,079 %	–

Nom du Compartiment		TFE (commission de performance comprise)	Commission liée à la performance (en pourcentage de l'actif net moyen)
BlackRock European Diversified Equity Absolute Return Fund	Catégorie A	1,853 %	–
	Catégorie D	1,349 %	–
	Catégorie E	2,352 %	–
	Catégorie I	1,067 %	–
	Catégorie X	0,069 %	–
BlackRock European Opportunities Extension Fund	Catégorie A	2,985 %	1,102 %
	Catégorie D	2,672 %	1,289 %
	Catégorie E	3,115 %	0,735 %
	Catégorie I	2,664 %	1,572 %
	Catégorie X	0,079 %	–
BlackRock European Select Strategies Fund⁽¹⁾	Catégorie A	1,515 %	–
	Catégorie D	0,894 %	–
	Catégorie E	2,012 %	–
	Catégorie I	0,721 %	–
	Catégorie X	0,059 %	–
BlackRock Fixed Income Strategies Fund⁽¹⁾	Catégorie A	1,257 %	–
	Catégorie D	0,858 %	–
	Catégorie E	1,756 %	–
	Catégorie I	0,667 %	–
	Catégorie X	0,064 %	–
BlackRock Global Absolute Return Bond Fund⁽¹⁾	Catégorie A	1,244 %	–
	Catégorie D	0,743 %	–
	Catégorie E	1,741 %	–
	Catégorie I	0,555 %	–
	Catégorie X	0,053 %	–
BlackRock Global Event Driven Fund	Catégorie A	2,484 %	0,589 %
	Catégorie D	2,061 %	0,694 %
	Catégorie E	2,872 %	0,498 %
	Catégorie I	1,231 %	0,158 %
	Catégorie X	0,079 %	–
	Catégorie Z	1,757 %	0,898 %
BlackRock Global Long/Short Equity Fund	Catégorie A	2,163 %	–
	Catégorie C	3,163 %	–
	Catégorie D	1,561 %	–
	Catégorie E	2,657 %	–
	Catégorie I	1,270 %	–
	Catégorie J	1,568 %	–
	Catégorie X	0,066 %	–
BlackRock Impact World Equity Fund	Catégorie A	1,037 %	–
	Catégorie D	0,633 %	–
	Catégorie E	1,527 %	–
	Catégorie I	0,489 %	–
	Catégorie X	0,095 %	–
BlackRock Latin American Opportunities Fund	Catégorie A	2,408 %	–
	Catégorie C	3,409 %	–
	Catégorie D	1,657 %	–
BlackRock Macro Opportunities Fund⁽²⁾	Catégorie A	1,450 %	–
	Catégorie X	0,060 %	–
	Catégorie Z	0,750 %	–

Nom du Compartiment		TFE (commission de performance comprise)	Commission liée à la performance (en pourcentage de l'actif net moyen)
BlackRock Managed Index Portfolios – Defensive⁽¹⁾	Catégorie A	1,156 %	–
	Catégorie D	0,524 %	–
	Catégorie X	0,063 %	–
	Catégorie A	1,165 %	–
BlackRock Managed Index Portfolios – Growth⁽¹⁾	Catégorie D	0,533 %	–
	Catégorie X	0,071 %	–
	Catégorie A	1,153 %	–
BlackRock Managed Index Portfolios – Moderate⁽¹⁾	Catégorie D	0,529 %	–
	Catégorie I	0,453 %	–
	Catégorie X	0,007 %	–
BlackRock Multi-Manager Alternative Strategies Fund	Catégorie A	2,714 %	–
	Catégorie D	1,975 %	–
	Catégorie E	3,237 %	–
	Catégorie I	1,682 %	–
	Catégorie X	0,069 %	–
	Catégorie Z	1,716 %	–
BlackRock Style Advantage Fund	Catégorie A	1,788 %	–
	Catégorie D	1,034 %	–
	Catégorie E	2,284 %	–
	Catégorie I	0,787 %	–
	Catégorie X	0,069 %	–
	Catégorie Z	0,877 %	–
BlackRock Sustainable Euro Bond Fund	Catégorie A	0,965 %	–
	Catégorie D	0,617 %	–
	Catégorie E	1,472 %	–
	Catégorie I	0,477 %	–
	Catégorie X	0,083 %	–
BlackRock Systematic European Equity Fund	Catégorie A	1,182 %	–
	Catégorie D	0,782 %	–
	Catégorie E	1,700 %	–
	Catégorie X	0,147 %	–
BlackRock Systematic Global Equity Fund	Catégorie A	1,147 %	–
	Catégorie D	0,770 %	–
	Catégorie E	1,657 %	–
	Catégorie I	0,521 %	–
	Catégorie X	0,108 %	–
BlackRock UK Equity Absolute Return Fund	Catégorie A	2,207 %	0,333 %
	Catégorie D	1,531 %	0,405 %
	Catégorie E	2,576 %	0,226 %
	Catégorie I	1,400 %	0,573 %
	Catégorie X	0,074 %	–

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(1) Le TFE synthétique calculé correspond au total du TFE du compartiment et du TFE au prorata des fonds cibles sous-jacents moins toute remise sur les commissions de gestion reçues.

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

Appendice I – Catégories d’Actions

Catégories d’actions émises
Au 30 novembre 2017, la Société offrait les catégories d’actions suivantes.

Catégorie A

Action de Catégorie A de distribution couverte en francs suisses
Action de Catégorie A de distribution en euros
Action de Catégorie A de distribution couverte en euros
Action de Catégorie A de distribution en dollars US
Action de Catégorie A de distribution couverte en dollars US
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni en livres sterling
Action de Catégorie A de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling
Action de Catégorie A de capitalisation en dollars australiens
Action de Catégorie A de capitalisation couverte en francs suisses
Action de Catégorie A de capitalisation couverte en couronnes tchèques
Action de Catégorie A de capitalisation en euros
Action de Catégorie A de capitalisation couverte en euros
Action de Catégorie A de capitalisation en livres sterling
Action de Catégorie A de capitalisation couverte en couronnes suédoises
Action de Catégorie A de capitalisation en dollars US
Action de Catégorie A de capitalisation couverte en dollars US
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en euros
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en euros
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni en livres sterling
Action de Catégorie A de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling

Catégorie C

Action de Catégorie C de capitalisation en dollars US

Catégorie D

Action de Catégorie D de distribution (G) en euros
Action de Catégorie D de distribution en euros
Action de Catégorie D de distribution couverte en livres sterling
Action de Catégorie D de distribution en dollars US
Action de Catégorie D de distribution couverte en dollars US
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni en livres sterling
Action de Catégorie D de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling
Action de Catégorie D de capitalisation couverte en francs suisses
Action de Catégorie D de capitalisation en euros
Action de Catégorie D de capitalisation couverte en euros
Action de Catégorie D de capitalisation en livres sterling
Action de Catégorie D de capitalisation couverte en livres sterling
Action de Catégorie D de capitalisation en dollars US
Action de Catégorie D de capitalisation couverte en dollars US
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en euros

Catégorie D suite

Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en euros
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni en livres sterling
Action de Catégorie D de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling

Catégorie E

Action de Catégorie E de distribution en euros
Action de Catégorie E de capitalisation en euros
Action de Catégorie E de capitalisation couverte en euros
Action de Catégorie E de capitalisation en dollars US

Catégorie H

Action de Catégorie H de capitalisation couverte en francs suisses
Action de Catégorie H de capitalisation en euros
Action de Catégorie H de capitalisation couverte en dollars US
Action de Catégorie H de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling

Catégorie I[1]

Action de Catégorie I de distribution en euros
Action de Catégorie I de distribution couverte en euros
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en livres sterling
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni couverte en livres sterling
Action de Catégorie I de distribution de fonds déclarant au Royaume-Uni en dollars US
Action de Catégorie I de capitalisation PF couverte en CHF
Action PF de Catégorie I de capitalisation couverte en euros
Action de Catégorie I de capitalisation couverte en BRL
Action de Catégorie I de capitalisation couverte en dollars canadiens
Action de Catégorie I de capitalisation couverte en francs suisses
Action de Catégorie I de capitalisation en euros
Action de Catégorie I de capitalisation couverte en euros
Action de Catégorie I de capitalisation couverte en livres sterling
Action de Catégorie I de capitalisation en yens japonais
Action de Catégorie I de capitalisation couverte en yens japonais
Action de Catégorie I de capitalisation couverte en couronnes suédoises
Action de Catégorie I de capitalisation en dollars US
Action de Catégorie I de capitalisation couverte en dollars US
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en francs suisses
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en euros
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en yens japonais
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en dollars US
Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni couverte en dollars US

Catégorie J[1]

Action de Catégorie J de distribution en dollars US

Catégorie T[1]

Action de Catégorie T de capitalisation en euros

Appendice I – Catégories d’Actions suite

Catégorie U

Action de Catégorie U de capitalisation couverte en francs suisses
Action de Catégorie U de capitalisation en euros
Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni en livres sterling
Action de Catégorie U de capitalisation de fonds déclarant au Royaume-Uni couverte en dollars US

Catégorie X[1]

Action de Catégorie X de distribution en dollars australiens
Action de Catégorie X de distribution en euros
Action de Catégorie X de capitalisation couverte en dollars australiens
Action de Catégorie X de capitalisation en euros
Action de Catégorie X de capitalisation couverte en euros
Action de Catégorie X de capitalisation en livres sterling
Action de Catégorie X de capitalisation couverte en livres sterling
Action de Catégorie X de capitalisation couverte en dollars néo-zélandais

Catégorie X[1] suite

Action de Catégorie X de capitalisation en dollars US
Action de Catégorie X de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling

Catégorie Z[2]

Action de Catégorie Z de capitalisation couverte en BRL
Action de Catégorie Z de capitalisation couverte en francs suisses
Action de Catégorie Z de capitalisation couverte en euros
Action de Catégorie Z de capitalisation en livres sterling
Action de Catégorie Z de capitalisation couverte en livres sterling
Action de Catégorie Z de capitalisation en dollars US
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en euros
Action de Catégorie Z de capitalisation de fonds déclarant au Royaume-Uni couverte en livres sterling

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[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
7 juin 2017	BlackRock Style Advantage Fund	Action de Catégorie A de capitalisation couverte en euros
5 juillet 2017	BlackRock Style Advantage Fund	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en dollars US
5 juillet 2017	BlackRock UK Equity Absolute Return Fund	Action de Catégorie I de capitalisation couverte en euros
19 juillet 2017	BlackRock Emerging Markets Flexi Dynamic Bond Fund	Action de Catégorie I de capitalisation couverte en euros
19 juillet 2017	BlackRock Emerging Markets Flexi Dynamic Bond Fund	Action de Catégorie X de distribution en euros
19 juillet 2017	BlackRock Global Event Driven Fund	Action de Catégorie I de capitalisation de fonds déclarant au Royaume-Uni en dollars US
19 juillet 2017	BlackRock Style Advantage Fund	Action de Catégorie D de capitalisation couverte en francs suisses
19 juillet 2017	BlackRock Style Advantage Fund	Action de Catégorie I de capitalisation couverte en francs suisses
3 août 2017	BlackRock Americas Diversified Equity Absolute Return Fund	Action de Catégorie I de capitalisation en dollars US
4 octobre 2017	BlackRock Managed Index Portfolios – Moderate	Action de Catégorie I de distribution en euros
11 octobre 2017	BlackRock Global Event Driven Fund	Action de Catégorie A de distribution couverte en euros
25 octobre 2017	BlackRock Style Advantage Fund	Action de Catégorie I de capitalisation PF couverte en CHF
8 novembre 2017	BlackRock Emerging Markets Equity Strategies Fund	Action de Catégorie Z de capitalisation en livres sterling
22 novembre 2017	BlackRock Emerging Markets Flexi Dynamic Bond Fund	Action de Catégorie A de capitalisation couverte en couronnes suédoises
22 novembre 2017	BlackRock Emerging Markets Flexi Dynamic Bond Fund	Action de Catégorie I de distribution en euros
29 novembre 2017	BlackRock Fixed Income Strategies Fund	Action de Catégorie I de capitalisation couverte en dollars US
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie A de capitalisation en dollars US
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie X de capitalisation en dollars US
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie Z de capitalisation couverte en BRL
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie Z de capitalisation couverte en francs suisses
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie Z de capitalisation couverte en euros
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie Z de capitalisation couverte en livres sterling
29 novembre 2017	BlackRock Macro Opportunities Fund	Action de Catégorie Z de capitalisation en dollars US
29 novembre 2017	BlackRock Style Advantage Fund	Action de Catégorie I de capitalisation couverte en BRL

Catégories d’Actions fermées

Il n’y a eu aucune fermeture de catégorie d’actions pendant la période couverte par le rapport.

Informations supplémentaires (non révisées)

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, à condition 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) (y compris les CFDs)

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.

Tous les TRS (y compris les CFDs) 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 CFDs) 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 CFDs. 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 CFDs) en tant que proportion de la VNI des Compartiments, au 30 novembre 2017, et des revenus/rendements perçus pour la période close le 30 novembre 2017. 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 CFDs) est calculée en fonction de la valeur d'exposition sous-jacente sur une base absolue brute.

		Titres en prêt		TRS (y compris les CFDs)	
Compartiment	Monnaie	% des actifs prêtables	% de la NIV	% de la NIV	Rendements générés
BlackRock Americas Diversified Equity Absolute Return Fund	USD	N/A	N/A	3,88 %	28.424.232
BlackRock Asia Extension Fund	USD	N/A	N/A	18,01 %	28.589.870
BlackRock Asia Pacific Absolute Return Fund	USD	0,96 %	0,62 %	11,92 %	(3.185.502)
BlackRock Asia Pacific Diversified Equity Absolute Return Fund	USD	N/A	N/A	1,91 %	417.860
BlackRock Dynamic Diversified Growth Fund	EUR	17,32 %	4,87 %	1,26 %	10.790.239
BlackRock Emerging Markets Absolute Return Fund	USD	0,23 %	0,14 %	35,42 %	(8.653.736)
BlackRock Emerging Markets Allocation Fund	USD	N/A	N/A	7,47 %	5.223.704
BlackRock Emerging Markets Equity Strategies Fund	USD	11,12 %	6,32 %	0,39 %	(296.056)
BlackRock Emerging Markets Flexi Dynamic Bond Fund	USD	4,59 %	3,47 %	N/A	N/A
BlackRock European Absolute Return Fund	EUR	8,22 %	1,68 %	2,47 %	26.340.373
BlackRock European Credit Strategies Fund	EUR	N/A	N/A	1,61 %	(2.830.900)
BlackRock European Diversified Equity Absolute Return Fund	EUR	N/A	N/A	4,54 %	17.602.255
BlackRock European Opportunities Extension Fund	EUR	3,83 %	3,06 %	0,45 %	(5.165.596)
BlackRock European Select Strategies Fund	EUR	0,53 %	0,39 %	0,00 %	14.722
BlackRock Fixed Income Strategies Fund	EUR	2,24 %	1,59 %	0,00 %	(411.430)
BlackRock Global Absolute Return Bond Fund	EUR	0,67 %	0,27 %	0,15 %	(916.367)
BlackRock Global Event Driven Fund	USD	0,26 %	0,05 %	2,11 %	16.760.128
BlackRock Global Long/Short Equity Fund	USD	N/A	N/A	7,69 %	11.602.753
BlackRock Impact World Equity Fund	USD	1,38 %	1,26 %	N/A	N/A
BlackRock Managed Index Portfolios – Defensive	EUR	19,56 %	17,30 %	N/A	N/A
BlackRock Managed Index Portfolios – Growth	EUR	0,76 %	0,62 %	N/A	N/A
BlackRock Managed Index Portfolios – Moderate	EUR	7,22 %	6,34 %	N/A	N/A
BlackRock Multi-Manager Alternative Strategies Fund	USD	N/A	N/A	0,10 %	(389.425)
BlackRock Style Advantage Fund	USD	N/A	N/A	0,56 %	(9.031.207)
BlackRock Systematic European Equity Fund	EUR	0,13 %	0,12 %	N/A	N/A
BlackRock Systematic Global Equity Fund	USD	3,80 %	3,49 %	N/A	N/A
BlackRock UK Equity Absolute Return Fund	GBP	N/A	N/A	1,12 %	2.428.699

Informations supplémentaires (non révisées) suite

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 CFDs) 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 CFDs), analysées par contrepartie, au 30 novembre 2017.

		Prêts de titres		TRS (y compris les CFDs)
Contrepartie	**Pays d'établissement de la contrepartie**	**Montant en prêt**	**Garantie reçue**	**Exposition sous-jacente**
BlackRock Americas Diversified Equity Absolute Return Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	74.953.941
Goldman Sachs International	Etats-Unis	N/A	N/A	57.615.776
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	174.893.289
Total		**N/A**	**N/A**	**307.463.006**
BlackRock Asia Extension Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	83.730.779
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	85.690.829
Total		**N/A**	**N/A**	**169.421.608**
BlackRock Asia Pacific Absolute Return Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	2.718.129
JP Morgan Chase Bank NA	Etats-Unis	166.246	189.504	2.271.699
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	2.082.790
Total		**166.246**	**189.504**	**7.072.618**
BlackRock Asia Pacific Diversified Equity Absolute Return Fund (en USD)				
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	23.399.355
HSBC Bank Plc	Royaume-Uni	N/A	N/A	19.411.775
JP Morgan Chase Bank NA	Etats-Unis	N/A	N/A	36.548.508
Total		**N/A**	**N/A**	**79.359.638**
BlackRock Dynamic Diversified Growth Fund (en EUR)				
Bank of America NA	Etats-Unis	N/A	N/A	51.336.501
Barclays Bank Plc	Royaume-Uni	N/A	N/A	9.742.661
BNP Paribas SA	France	N/A	N/A	31.354.011
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	68.638.970
Goldman Sachs International	Etats-Unis	N/A	N/A	20.056.273
HSBC Bank Plc	Royaume-Uni	39.582.380	43.977.664	N/A
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	625.682
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	46.254.826
UBS AG	Suisse	1.993.487	2.213.496	1.614.325
Total		**41.575.867**	**46.191.160**	**229.623.249**
BlackRock Emerging Markets Absolute Return Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	2.449.076
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	220.100
Credit Suisse AG	Suisse	N/A	N/A	1.043.413
Deutsche Bank AG	Allemagne	N/A	N/A	4.931.778
HSBC Bank Plc	Royaume-Uni	N/A	N/A	2.212.299
Macquarie Bank Ltd	Australie	13.573	20.933	N/A
UBS AG	Suisse	19.597	21.760	N/A
Total		**33.170**	**42.693**	**10.856.666**

Informations supplémentaires (non révisées) suite

Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente
BlackRock Emerging Markets Allocation Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	54.022.689
Deutsche Bank AG	Allemagne	N/A	N/A	6.751.730
Goldman Sachs International	Etats-Unis	N/A	N/A	19.030.000
HSBC Bank Plc	Royaume-Uni	N/A	N/A	45.580.000
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	525.130.000
Total		**N/A**	**N/A**	**650.514.419**
BlackRock Emerging Markets Equity Strategies Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	808.739
Credit Suisse AG	Suisse	N/A	N/A	3.596.595
Deutsche Bank AG	Allemagne	N/A	N/A	6.032.320
HSBC Bank Plc	Royaume-Uni	N/A	N/A	7.415.305
JP Morgan Securities Plc	Royaume-Uni	2.937.680	3.348.657	N/A
Macquarie Bank Ltd	Australie	17.820	27.482	N/A
UBS AG	Suisse	1.854.646	2.059.335	N/A
Total		**4.810.146**	**5.435.474**	**17.852.959**
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	17.730.528	18.551.194	N/A
Citigroup Global Markets Ltd	Royaume-Uni	33.813.512	44.851.519	N/A
JP Morgan Securities Plc	Royaume-Uni	36.782.789	39.648.140	N/A
Total		**88.326.829**	**103.050.853**	**N/A**
BlackRock European Absolute Return Fund (en EUR)				
Bank of America NA	Etats-Unis	N/A	N/A	25.135.940
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	17.766.571
Deutsche Bank AG	Allemagne	N/A	N/A	61.773.276
HSBC Bank Plc	Royaume-Uni	3.702.086	4.077.864	N/A
JP Morgan Securities Plc	Royaume-Uni	11.019.584	12.547.178	24.489.073
UBS AG	Suisse	3.205.057	3.558.781	N/A
Total		**17.926.727**	**20.183.823**	**129.164.860**
BlackRock European Credit Strategies Fund (en EUR)				
Credit Suisse AG	Suisse	N/A	N/A	32.640.715
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	18.850.000
Total		**N/A**	**N/A**	**51.490.715**
BlackRock European Diversified Equity Absolute Return Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	N/A	N/A	39.383.088
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	2.796.042
Goldman Sachs International	Etats-Unis	N/A	N/A	162.376.191
HSBC Bank Plc	Royaume-Uni	N/A	N/A	41.916.394
JP Morgan Chase Bank NA	Etats-Unis	N/A	N/A	64.200.707
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	20.366.548
Total		**N/A**	**N/A**	**331.038.970**
BlackRock European Opportunities Extension Fund (en EUR)				
Bank of America NA	Etats-Unis	N/A	N/A	17.291.119
Citigroup Global Markets Ltd	Royaume-Uni	10.142.822	11.494.884	48.661.938
Deutsche Bank AG	Allemagne	N/A	N/A	20.724.578
HSBC Bank Plc	Royaume-Uni	1.171.373	1.290.272	N/A
JP Morgan Securities Plc	Royaume-Uni	344.891	393.141	24.011.003
UBS AG	Suisse	23.353.198	25.930.552	N/A
Total		**35.012.284**	**39.108.849**	**110.688.638**
BlackRock European Select Strategies Fund (en EUR)				
Bank of America NA	Etats-Unis	N/A	N/A	30
Total		**N/A**	**N/A**	**30**

Informations supplémentaires (non révisées) suite

Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres		TRS (y compris les CFDs)
		Montant en prêt	Garantie reçue	Exposition sous-jacente
BlackRock Fixed Income Strategies Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	57.845.609	60.523.053	N/A
Citigroup Global Markets Ltd	Royaume-Uni	1.508.875	2.001.270	N/A
Credit Suisse AG	Suisse	N/A	N/A	8.150.000
HSBC Bank Plc	Royaume-Uni	54.426.913	60.487.772	N/A
JP Morgan Securities Plc	Royaume-Uni	17.072.132	18.564.092	10.555.000
UBS AG	Suisse	1.666.459	1.873.312	N/A
Total		**132.519.988**	**143.449.499**	**18.705.000**
BlackRock Global Absolute Return Bond Fund (en EUR)				
Barclays Bank Plc	Royaume-Uni	395.368	413.667	N/A
HSBC Bank Plc	Royaume-Uni	541.926	623.517	N/A
JP Morgan Securities Plc	Royaume-Uni	516.211	570.519	N/A
Societe Generale SA	France	N/A	N/A	236.087
UBS AG	Suisse	222.683	250.324	N/A
Total		**1.676.188**	**1.858.027**	**236.087**
BlackRock Global Event Driven Fund (en USD)				
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	1.935.341
Credit Suisse AG	Suisse	420.438	566.875	52.221
Goldman Sachs International	Etats-Unis	N/A	N/A	11.036.230
JP Morgan Securities Plc	Royaume-Uni	N/A	N/A	2.096.263
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	6.547.708
Total		**420.438**	**566.875**	**21.667.763**
BlackRock Global Long/Short Equity Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	6.591.474
Goldman Sachs International	Etats-Unis	N/A	N/A	7.510.249
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	8.112.958
Total		**N/A**	**N/A**	**22.214.681**
BlackRock Impact World Equity Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	554.319	612.875	N/A
HSBC Bank Plc	Royaume-Uni	467.253	514.681	N/A
JP Morgan Securities Plc	Royaume-Uni	533.722	608.389	N/A
UBS AG	Suisse	1.471.718	1.634.144	N/A
Total		**3.027.012**	**3.370.089**	**N/A**
BlackRock Managed Index Portfolios – Defensive (en EUR)				
Barclays Bank Plc	Royaume-Uni	9.631.137	10.648.534	N/A
HSBC Bank Plc	Royaume-Uni	1.661.454	1.830.099	N/A
UBS AG	Suisse	8.307	9.224	N/A
Total		**11.300.898**	**12.487.857**	**N/A**
BlackRock Managed Index Portfolios – Growth (en EUR)				
Barclays Bank Plc	Royaume-Uni	449.913	497.440	N/A
Total		**449.913**	**497.440**	**N/A**
BlackRock Managed Index Portfolios – Moderate (en EUR)				
Barclays Bank Plc	Royaume-Uni	13.966.483	15.441.850	N/A
Total		**13.966.483**	**15.441.850**	**N/A**
BlackRock Multi-Manager Alternative Strategies Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	24.407.611
Credit Suisse AG	Suisse	N/A	N/A	927.182
JP Morgan Chase Bank NA	Etats-Unis	N/A	N/A	8.610.279
Morgan Stanley Group Inc	Etats-Unis	N/A	N/A	4.565.725
Total		**N/A**	**N/A**	**38.510.797**

Contrepartie	Pays d'établissement de la contrepartie	Prêts de titres Montant en prêt	Prêts de titres Garantie reçue	TRS (y compris les CFDs) Exposition sous-jacente
BlackRock Style Advantage Fund (en USD)				
Bank of America NA	Etats-Unis	N/A	N/A	6.175.990.417
Citigroup Global Markets Ltd	Royaume-Uni	N/A	N/A	230.877.527
Credit Suisse AG	Suisse	N/A	N/A	135.276.595
Deutsche Bank AG	Allemagne	N/A	N/A	89.301.770
JP Morgan Chase Bank NA	Etats-Unis	N/A	N/A	232.051.310
Total		**N/A**	**N/A**	**6.863.497.619**
BlackRock Systematic European Equity Fund (en EUR)				
Citigroup Global Markets Ltd	Royaume-Uni	7.646	8.665	N/A
UBS AG	Suisse	11.605	12.886	N/A
Total		**19.251**	**21.551**	**N/A**
BlackRock Systematic Global Equity Fund (en USD)				
Barclays Bank Plc	Royaume-Uni	223.658	247.284	N/A
Citigroup Global Markets Ltd	Royaume-Uni	564.260	639.477	N/A
Deutsche Bank AG	Allemagne	638.323	742.335	N/A
HSBC Bank Plc	Royaume-Uni	59.031	65.023	N/A
JP Morgan Securities Plc	Royaume-Uni	6.259.310	7.134.978	N/A
Macquarie Bank Ltd	Australie	64.874	100.051	N/A
UBS AG	Suisse	7.528.704	8.359.603	N/A
Total		**15.338.160**	**17.288.751**	**N/A**
BlackRock UK Equity Absolute Return Fund (en GBP)				
Deutsche Bank AG	Allemagne	N/A	N/A	4.836.595
JP Morgan Chase Bank NA	Etats-Unis	N/A	N/A	44.386.202
Total		**N/A**	**N/A**	**49.222.797**

Le tableau suivant fournit une analyse de l'échéance des TRS (y compris les CFDs), au 30 novembre 2017 :

	Échéance 2 à 7 jours	Échéance 8 à 30 jours	Échéance 31 à 90 jours	Échéance 91 à 365 jours	Échéance Plus de 365 jours	Échéance Opérations ouvertes	Total
BlackRock Americas Diversified Equity Absolute Return Fund							
TRS (y compris les CFDs)	–	24.813	–	9.113	–	307.429.080	**307.463.006**
BlackRock Asia Extension Fund							
TRS (y compris les CFDs)	–	–	–	–	–	169.421.608	**169.421.608**
BlackRock Asia Pacific Absolute Return Fund							
TRS (y compris les CFDs)	–	–	–	–	–	7.072.618	**7.072.618**
BlackRock Asia Pacific Diversified Equity Absolute Return Fund							
TRS (y compris les CFDs)	–	–	–	–	–	79.359.638	**79.359.638**
BlackRock Dynamic Diversified Growth Fund							
TRS (y compris les CFDs)	–	–	4.459.700	224.554.236	609.313	–	**229.623.249**
BlackRock Emerging Markets Absolute Return Fund							
TRS (y compris les CFDs)	–	–	–	–	–	10.856.666	**10.856.666**
BlackRock Emerging Markets Allocation Fund							
TRS (y compris les CFDs)	–	–	–	–	–	16.879.419	**16.879.419**
BlackRock Emerging Markets Equity Strategies Fund							
TRS (y compris les CFDs)	–	–	–	–	–	17.852.959	**17.852.959**
BlackRock European Absolute Return Fund							
TRS (y compris les CFDs)	–	–	–	–	–	129.164.860	**129.164.860**
BlackRock European Credit Strategies Fund							
TRS (y compris les CFDs)	1.000.000	–	14.300.000	14.600.000	18.430.000	3.160.715	**51.490.715**
BlackRock European Diversified Equity Absolute Return Fund							
TRS (y compris les CFDs)	–	–	–	–	–	331.038.970	**331.038.970**

	Échéance						
	2 à 7 jours	8 à 30 jours	31 à 90 jours	91 à 365 jours	Plus de 365 jours	Opérations ouvertes	Total
BlackRock European Opportunities Extension Fund							
TRS (y compris les CFDs)	–	–	–	–	–	110.688.638	**110.688.638**
BlackRock European Select Strategies Fund							
TRS (y compris les CFDs)	–	–	–	–	–	30	**30**
BlackRock Fixed Income Strategies Fund							
TRS (y compris les CFDs)	400.000	–	1.900.000	8.525.000	7.880.000	–	**18.705.000**
BlackRock Global Absolute Return Bond Fund							
TRS (y compris les CFDs)	–	–	–	236.087	–	–	**236.087**
BlackRock Global Event Driven Fund							
TRS (y compris les CFDs)	–	–	–	–	–	21.667.763	**21.667.763**
BlackRock Global Long/Short Equity Fund							
TRS (y compris les CFDs)	–	–	–	–	–	22.214.681	**22.214.681**
BlackRock Multi-Manager Alternative Strategies Fund							
TRS (y compris les CFDs)	–	–	–	23.276	–	38.487.521	**38.510.797**
BlackRock Style Advantage Fund							
TRS (y compris les CFDs)	–	6.032.670.898	–	–	–	830.825.721	**6.863.497.619**
BlackRock UK Equity Absolute Return Fund							
TRS (y compris les CFDs)	–	–	–	–	–	49.222.797	**49.222.797**

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 CFDs.

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 CFDs), au 30 novembre 2017.

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	7.382.025	8.721.473	–	–
Total	**7.382.025**	**8.721.473**	**–**	**–**
BlackRock Asia Extension Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	19.392.529	–	–	–
Total	**19.392.529**	**–**	**–**	**–**
BlackRock Asia Pacific Absolute Return Fund (en USD)				
Opérations de prêts de titres				
CHF	–	–	12.888	–
EUR	–	–	8.964	–
GBP	–	–	41.829	–
JPY	–	–	114.807	–
USD	–	–	11.016	–
Opérations sur instruments dérivés de gré à gré				
USD	1.389	580.000	–	–
Total	**1.389**	**580.000**	**189.504**	**–**
BlackRock Asia Pacific Diversified Equity Absolute Return Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	–	270.000	–	–
Total	**–**	**270.000**	**–**	**–**
BlackRock Dynamic Diversified Growth Fund (en EUR)				
Opérations de prêts de titres				
CAD	–	–	9.625	–
CHF	–	–	384.199	–
EUR	–	–	1.115.634	–
GBP	–	–	8.031.417	–
JPY	–	–	1.322.684	–
MXN	–	–	3.870.747	–
SEK	–	–	3.173.110	–
USD	–	–	28.283.744	–
Opérations sur instruments dérivés de gré à gré				
EUR	9.580.000	630.000	–	–
Total	**9.580.000**	**630.000**	**46.191.160**	**–**

Informations supplémentaires (non révisées) suite

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock Emerging Markets Absolute Return Fund (en USD)				
Opérations de prêts de titres				
CAD	–	–	95	–
EUR	–	–	6.430	–
GBP	–	–	2.322	–
JPY	–	–	11.270	–
USD	–	–	22.576	–
Opérations sur instruments dérivés de gré à gré				
USD	–	167.000	–	–
Total	**–**	**167.000**	**42.693**	**–**
BlackRock Emerging Markets Allocation Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	9.091	–	–	–
Total	**9.091**	**–**	**–**	**–**
BlackRock Emerging Markets Equity Strategies Fund (en USD)				
Opérations de prêts de titres				
CAD	–	–	8.954	–
CHF	–	–	227.734	–
EUR	–	–	589.603	–
GBP	–	–	958.794	–
JPY	–	–	3.095.300	–
USD	–	–	555.089	–
Opérations sur instruments dérivés de gré à gré				
USD	58.690	1.050.000	–	–
Total	**58.690**	**1.050.000**	**5.435.474**	**–**
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)				
Opérations de prêts de titres				
AUD	–	–	65.978	–
CHF	–	–	87.817	–
EUR	–	–	67.500.504	–
GBP	–	–	19.356.151	–
JPY	–	–	449.014	
NOK	–	–	7.383.655	–
USD	–	–	8.207.734	–
Opérations sur instruments dérivés de gré à gré				
USD	28.040.000	45.280.000	–	–
Total	**28.040.000**	**45.280.000**	**103.050.853**	**–**
BlackRock European Absolute Return Fund (en EUR)				
Opérations de prêts de titres				
AUD	–	–	100.170	–
CAD	–	–	15.475	–
CHF	–	–	1.282.076	–
EUR	–	–	3.249.522	–
GBP	–	–	3.624.992	–
JPY	–	–	9.916.559	–
USD	–	–	1.995.029	–
Opérations sur instruments dérivés de gré à gré				
EUR	8.720.000	567.175	–	–
Total	**8.720.000**	**567.175**	**20.183.823**	**–**
BlackRock European Credit Strategies Fund (en EUR)				
Opérations sur instruments dérivés de gré à gré				
EUR	–	5.873.034	–	385.514
Total	**–**	**5.873.034**	**–**	**385.514**

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock European Diversified Equity Absolute Return Fund (en EUR)				
Opérations sur instruments dérivés de gré à gré				
EUR	9.397.252	5.200.000	–	–
Total	**9.397.252**	**5.200.000**	**–**	**–**
BlackRock European Opportunities Extension Fund (en EUR)				
Opérations de prêts de titres				
CAD	–	–	112.748	–
CHF	–	–	145.914	–
DKK	–	–	67.246	–
EUR	–	–	13.307.064	–
GBP	–	–	5.149.586	–
JPY	–	–	13.830.802	–
USD	–	–	6.495.489	–
Opérations sur instruments dérivés de gré à gré				
EUR	4.220.000	7.129.565	–	–
Total	**4.220.000**	**7.129.565**	**39.108.849**	**–**
BlackRock European Select Strategies Fund (en EUR)				
Opérations de prêts de titres				
CAD	–	–	633	–
CHF	–	–	99.418	–
DKK	–	–	2.317	–
EUR	–	–	350.471	–
GBP	–	–	409.525	–
JPY	–	–	961.025	–
USD	–	–	180.013	
Opérations sur instruments dérivés de gré à gré				
EUR	–	–	–	418.665
Total			**2.003.402**	**418.665**
BlackRock Fixed Income Strategies Fund (en EUR)				
Opérations de prêts de titres				
AUD	–	–	339.648	–
CHF	–	–	814.252	–
EUR	–	–	60.312.648	–
GBP	–	–	25.504.420	–
JPY	–	–	3.129.060	–
MXN	–	–	5.498.877	–
NOK	–	–	2.757.884	–
SEK	–	–	4.507.795	–
USD	–	–	40.584.915	–
Opérations sur instruments dérivés de gré à gré				
EUR	6.311.000	239.100	–	21.772.200
Total	**6.311.000**	**239.100**	**143.449.499**	**21.772.200**
BlackRock Global Absolute Return Bond Fund (en EUR)				
Opérations de prêts de titres				
AUD	–	–	27.743	–
CHF	–	–	36.925	–
EUR	–	–	646.255	–
GBP	–	–	233.164	–
JPY	–	–	621.142	–
MXN	–	–	56.556	–
NOK	–	–	45.564	–
USD	–	–	190.678	–
Opérations sur instruments dérivés de gré à gré				
EUR	870.000	7.117.693	–	1.164.887
Total	**870.000**	**7.117.693**	**1.858.027**	**1.164.887**

Informations supplémentaires (non révisées) suite

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock Global Event Driven Fund (en USD)				
Opérations de prêts de titres				
EUR	–	–	56.714	–
GBP	–	–	25	–
USD	–	–	510.136	–
Opérations sur instruments dérivés de gré à gré				
USD	–	12.680.148	–	–
Total	**–**	**12.680.148**	**566.875**	**–**
BlackRock Global Long/Short Equity Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	3.039.667	–	–	–
Total	**3.039.667**	**–**	**–**	**–**
BlackRock Impact World Equity Fund (en USD)				
Opérations de prêts de titres				
CAD	–	–	7.105	–
CHF	–	–	88.914	–
EUR	–	–	940.151	–
GBP	–	–	455.575	–
JPY	–	–	1.505.652	–
USD	–	–	372.692	–
Total	**–**	**–**	**3.370.089**	**–**
BlackRock Managed Index Portfolios – Defensive (en EUR)				
Opérations de prêts de titres				
CAD	–	–	40	–
DHF	–	–	169.039	–
EUR	–	–	6.597.827	–
GBP	–	–	1.306.598	–
JPY	–	–	4.159.885	–
USD	–	–	254.468	–
Total	**–**	**–**	**12.487.857**	**–**
BlackRock Managed Index Portfolios – Growth (en EUR)				
Opérations de prêts de titres				
EUR	–	–	268.116	–
GBP	–	–	45.988	–
JPY	–	–	183.336	–
Total	**–**	**–**	**497.440**	**–**
BlackRock Managed Index Portfolios – Moderate (en EUR)				
Opérations de prêts de titres				
EUR	–	–	8.323.052	–
GBP	–	–	1.427.584	–
JPY	–	–	5.691.214	–
Total	–	–	**15.441.850**	–
BlackRock Style Advantage Fund (en USD)				
Opérations sur instruments dérivés de gré à gré				
USD	24.076.000	3.185.223	–	10.845.110
Total	**24.076.000**	**3.185.223**	**–**	**10.845.110**
BlackRock Systematic European Equity Fund (en EUR)				
Opérations de prêts de titres				
CAD	–	–	56	–
DKK	–	–	51	–
EUR	–	–	8.175	–
GBP	–	–	2.936	–
JPY	–	–	6.672	–
USD	–	–	3.661	–
Total	**–**	**–**	**21.551**	**–**

Monnaie	Garantie en numéraire reçue	Garantie en numéraire fournie	Garantie autre qu'en numéraire reçue	Garantie autre qu'en numéraire fournie
BlackRock Systematic Global Equity Fund (en USD)				
Opérations de prêts de titres				
CAD	–	–	36.348	–
CHF	–	–	491.237	–
DKK	–	–	3.741	–
EUR	–	–	2.830.289	–
GBP	–	–	2.620.882	–
JPY	–	–	8.802.002	–
USD	–	–	2.504.252	**–**
Total	**–**	**–**	**17.288.751**	**–**
BlackRock UK Equity Absolute Return Fund				
Opérations sur instruments dérivés de gré à gré				
GBP	1.380.000	–	–	–
Total	**1.380.000**	**–**	**–**	**–**

Au 30 novembre 2017, une partie des garanties en numéraire reçues par les Compartiments avaient été réinvestie dans des fonds 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 fonds du marché monétaire durant la période close le30 novembre 2017 sont résumés ci-dessous. Ces rendements représentent le rendement total cumulé du fonds du marché monétaire concerné sur la période de douze mois se terminant le 30 novembre 2017. 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	(0,57)%
- Institutional GBP Liquidity Fund	0,12%
- Institutional US Dollar Liquidity Fund	1,17%

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 2017.

	Échéance					
Type et qualité de la garantie	**2 à 7 jours**	**31 à 90 jours**	**91 à 365 jours**	**Plus de 365 jours**	**Opérations ouvertes**	**Total**
BlackRock Asia Pacific Absolute Return Fund (en USD)						
Titres à revenu fixe						
De qualité	**–**	–	618	1.526	–	**2.144**
Actions						
Indice d’actions reconnu	**–**	–	–	–	187.360	**187.360**
Total	**–**	**–**	**618**	**1.526**	**187.360**	**189.504**
BlackRock Dynamic Diversified Growth Fund (en EUR)						
Titres à revenu fixe						
De qualité	**–**	–	32.304	538.811	–	**471.115**
Actions						
Indice d’actions reconnu	**–**	–	–	–	45.720.045	**45.720.045**
Total	**–**	**–**	**32.304**	**538.811**	**45.720.045**	**46.191.160**
BlackRock Emerging Markets Absolute Return Fund (en USD)						
Titres à revenu fixe						
De qualité	**–**	–	–	6	–	**6**
Actions						
Indice d’actions reconnu	**–**	–	–	–	42.687	**42.687**
Total	**–**	**–**	**–**	**6**	**42.687**	**42.693**
BlackRock Emerging Markets Equity Strategies Fund (en USD)						
Titres à revenu fixe						
De qualité	**–**	–	10.940	26.981	–	**37.921**
Actions						
Indice d’actions reconnu	**–**	–	–	–	5.397.553	**5.397.553**
Total	**–**	**–**	**10.940**	**26.981**	**5.397.553**	**5.435.474**
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)						
Titres à revenu fixe						
De qualité	4.327.689	3.094.647	11.213.441	83.630.847	–	**102.266.624**
Actions						
Indice d’actions reconnu	**–**	–	–	–	784.229	**784.229**
Total	**4.327.689**	**3.094.647**	**11.213.441**	**83.630.847**	**784.229**	**103.050.853**
BlackRock European Absolute Return Fund (en EUR)						
Titres à revenu fixe						
De qualité	**–**	–	131.225	1.373.632	–	**1.504.867**
Actions						
Indice d’actions reconnu	**–**	–	–	–	18.678.966	**18.678.966**
Total	**–**	**–**	**131.225**	**1.373.632**	**18.678.966**	**20.183.823**
BlackRock European Opportunities Extension Fund (en EUR)						
Titres à revenu fixe						
De qualité	**–**	2.070.484	2.087.038	6.619.252	–	**10.776.774**
Actions						
Indice d’actions reconnu	**–**	–	–	–	28.332.075	**28.332.075**
Total	**–**	**2.070.484**	**2.087.038**	**6.619.252**	**28.332.075**	**39.108.849**
BlackRock European Select Strategies Fund (en EUR)						
Titres à revenu fixe						
De qualité	**–**	71.327	75.602	225.756	–	**372.685**
Actions						
Indice d’actions reconnu	**–**	–	–	–	1.630.717	**1.630.717**
Total	**–**	**71.327**	**75.602**	**225.756**	**1.630.717**	**2.003.402**

Informations supplémentaires (non révisées) suite

	Échéance					
Type et qualité de la garantie	**2 à 7 jours**	**31 à 90 jours**	**91 à 365 jours**	**Plus de 365 jours**	**Opérations ouvertes**	**Total**
BlackRock Fixed Income Strategies Fund (en EUR)						
Titres à revenu fixe						
De qualité	1.616.444	9.772.045	14.639.462	51.023.332	–	**77.051.283**
Actions						
Indice d'actions reconnu	–	–	–	–	66.398.216	**66.398.216**
Total	**1.616.444**	**9.772.045**	**14.639.462**	**51.023.332**	**66.398.216**	**143.449.499**
BlackRock Global Absolute Return Bond Fund (en EUR)						
Titres à revenu fixe						
De qualité	**26.706**	66.760	127.501	433.579	–	**654.546**
Actions						
Indice d'actions reconnu	–	–	–	–	1.203.481	**1.203.481**
Total	**26.706**	**66.760**	**127.501**	**433.579**	**1.203.481**	**1.858.027**
BlackRock Global Event Driven Fund (en USD)						
Titres à revenu fixe						
De qualité	–	–	–	–	–	–
Actions						
Indice d'actions reconnu	–	–	–	–	566.875	**566.875**
Total	–	–	–	–	**566.875**	**566.875**
BlackRock Impact World Equity Fund (en USD)						
Titres à revenu fixe						
De qualité	–	–	13.869	166.295	–	**180.164**
Actions						
Indice d'actions reconnu	–	–	–	–	3.189.925	**3.189.925**
Total	–	–	**13.869**	**166.295**	**3.189.925**	**3.370.089**
BlackRock Managed Index Portfolios – Defensive (en EUR)						
Titres à revenu fixe						
De qualité	–	–	42.247	573.885	–	**616.132**
Actions						
Indice d'actions reconnu	–	–	–	–	11.871.725	**11.871.725**
Total	–	–	**42.247**	**573.885**	**11.871.725**	**12.487.857**
BlackRock Managed Index Portfolios – Growth (en EUR)						
Titres à revenu fixe						
De qualité	–	–	–	–	–	–
Actions						
Indice d'actions reconnu	–	–	–	–	497.440	**497.440**
Total	–	–	–	–	**497.440**	**497.440**
BlackRock Managed Index Portfolios – Moderate (en EUR)						
Titres à revenu fixe						
De qualité	–	–	–	–	–	–
Actions						
Indice d'actions reconnu	–	–	–	–	15.441.850	**15.441.850**
Total	–				**15.441.850**	**15.441.850**
BlackRock Systematic European Equity Fund (en EUR)						
Titres à revenu fixe						
De qualité	–	1.561	1.550	4.683	–	**7.794**
Actions						
Indice d'actions reconnu	–	–	–	–	13.757	**13.757**
Total	–	**1.561**	**1.550**	**4.683**	**13.757**	**21.551**
BlackRock Systematic Global Equity Fund (en USD)						
Titres à revenu fixe						
De qualité	–	115.184	139.186	423.441	–	**677.811**
Actions						
Indice d'actions reconnu	–	–	–	–	16.610.940	**16.610.940**
Total	–	**115.184**	**139.186**	**423.441**	**16.610.940**	**17.288.751**

Informations supplémentaires (non révisées) 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 2017.

	Échéance				
Type et qualité de la garantie	**2 à 7 jours**	**91 à 365 jours**	**Plus de 365 jours**	**Opérations ouvertes**	**Total**
BlackRock European Credit Strategies Fund (en EUR)					
Titres à revenu fixe					
De qualité	–	–	385.514	–	385.514
Total	**–**	**–**	**385.514**	**–**	**385.514**
BlackRock European Select Strategies Fund (en EUR)					
Titres à revenu fixe					
De qualité	–	–	418.665	–	418.665
Total	**–**	**–**	**418.665**	**–**	**418.665**
BlackRock Fixed Income Strategies Fund (en EUR)					
Titres à revenu fixe					
De qualité	–	–	21.772.200	–	21.772.200
Total	**–**	**–**	**21.772.200**	**–**	**21.772.200**
BlackRock Global Absolute Return Fund (en EUR)					
Titres à revenu fixe					
De qualité	–	–	1.164.887	–	1.164.887
Total	**–**	**–**	**1.164.887**	**–**	**1.164.887**
BlackRock Style Advantage Fund (en USD)					
Titres à revenu fixe					
De qualité	4.300.277	6.544.833	–	–	10.845.110
Total	**4.300.277**	**6.544.833**	**–**	**–**	**10.845.110**

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 2017.

	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)	189.504
BlackRock Dynamic Diversified Growth Fund (en EUR)	
State Street Bank Luxembourg S.C.A. (ou ses délégués)	46.191.160
BlackRock Emerging Markets Absolute Return Fund (en USD)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	42.693
BlackRock Emerging Markets Equity Strategies Fund (en USD)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	5.435.474
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	786.494
Euroclear SA/NV	102.264.359
Total	**103.050.853**

Informations supplémentaires (non révisées) suite

	Garantie autre qu'en numéraire reçue
	Prêts de titres
BlackRock European Absolute Return Fund (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	20.183.823
BlackRock European Opportunities Extension Fund (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	39.108.849
BlackRock European Select Strategies Fund (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	2.003.402
BlackRock Fixed Income Strategies Fund (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	66.409.881
Euroclear SA/NV	77.039.618
Total	**143.449.499**
BlackRock Global Absolute Return Bond Fund (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	1.204.548
Euroclear SA/NV	653.479
Total	**1.858.027**
BlackRock Global Event Driven Fund (en USD)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	566.875
BlackRock Impact World Equity Fund (en USD)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	3.370.089
BlackRock Managed Index Portfolios – Defensive (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	12.487.857
BlackRock Managed Index Portfolios – Growth (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	497.440
BlackRock Managed Index Portfolios – Moderate (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	15.441.850
BlackRock Systematic European Equity Fund (en EUR)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	21.551
BlackRock Systematic Global Equity Fund (en USD)	
State Street Bank Luxembourg S.C.A (ou ses délégués)	17.288.751

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 2017.

Émetteur de la garantie autre qu'en numéraire	Valeur	% de la VNI du Compartiment
BlackRock Asia Pacific Absolute Return Fund (en USD)		
Murata Manufacturing Co Ltd	13.974	0,05 %
Royal Dutch Shell Plc	12.331	0,05 %
Axis Capital Holdings Ltd	11.016	0,04 %
UBS Group AG	10.626	0,04 %
Glencore Plc	10.315	0,04 %
Compass Group Plc	9.778	0,04 %
K's Holdings Corp	9.066	0,03 %
cocokara fine Inc	8.571	0,03 %
Kao Corp	8.497	0,03 %
AlfreSA Holdings Corp	7.535	0,03 %
Autres émetteurs	87.795	0,33 %
Total	**189.504**	**0,71 %**

Émetteur de la garantie autre qu'en numéraire	Valeur	% de la VNI du Compartiment
BlackRock Dynamic Diversified Growth Fund (en EUR)		
HP Inc	3.870.753	0,45 %
Standard Life Aberdeen Plc	3.870.751	0,45 %
Mosaic Co/The	3.870.748	0,45 %
Valero Energy Corp	3.870.747	0,45 %
Rio Tinto Plc	3.678.988	0,43 %
Total System Services Inc	3.606.496	0,42 %
Mylan NV	3.505.639	0,41 %
Deere & Co	2.551.882	0,30 %
Lincoln Electric Holdings Inc	2.262.242	0,26 %
Masco Corp	2.201.309	0,26 %
Autres émetteurs	12.901.605	1,53 %
Total	**46.191.160**	**5,41 %**

Informations supplémentaires (non révisées) suite

Émetteur de la garantie autre qu'en numéraire	Valeur	% de la VNI du Compartiment
BlackRock Emerging Markets Absolute Return Fund (en USD)		
Intuitive Surgical Inc	1.902	0,01 %
British American Tobacco Plc	1.902	0,01 %
HSBC Holdings Plc	1.900	0,01 %
QUALCOMM Inc	1.897	0,01 %
Sampo Oyj	1.896	0,01 %
BP Plc	1.894	0,01 %
Brunswick Corp/DE	1.893	0,01 %
Burlington Stores Inc	1.890	0,01 %
Broadcom Ltd	1.888	0,01 %
NRG Energy Inc	1.880	0,01 %
Autres émetteurs	23.751	0,03 %
Total	**42.693**	**0,13 %**
BlackRock Emerging Markets Equity Strategies Fund (en USD)		
Glencore Plc	280.491	0,37 %
Murata Manufacturing Co Ltd	246.930	0,32 %
Royal Dutch Shell Plc	217.889	0,29 %
Axis Capital Holdings Ltd	194.659	0,26 %
UBS Group AG	187.769	0,25 %
Compass Group Plc	172.775	0,23 %
K's Holdings Corp	160.199	0,21 %
Abertis Infraestructuras SA	154.098	0,21 %
cocokara fine Inc	151.453	0,20 %
Kao Corp	150.146	0,20 %
Autres émetteurs	3.519.065	4,60 %
Total	**5.435.474**	**7,14 %**
BlackRock Emerging Markets Flexi Dynamic Bond Fund (en USD)		
French Republic Government Bond OAT	19.429.649	0,76 %
Kreditanstalt fuer Wiederaufbau	16.116.937	0,63 %
Kingdom of Belgium Government Bond	15.934.458	0,63 %
United Kingdom Gilt	12.048.780	0,47 %
Republic of Austria Government Bond	12.045.301	0,47 %
Netherlands Government Bond	10.425.158	0,41 %
Norway Government Bond	7.383.655	0,29 %
Finland Government Bond	5.769.640	0,23 %
Republik of Germany	3.113.045	0,12 %
Seven & i Holdings Co Ltd	77.687	0,00 %
Autres émetteurs	706.543	0,04 %
Total	**103.050.853**	**4,05 %**
BlackRock European Absolute Return Fund (en EUR)		
UBS Group AG	1.013.255	0,09 %
United Kingdom Gilt	847.614	0,08 %
Murata Manufacturing Co Ltd	837.178	0,08 %
Glencore Plc	787.705	0,07 %
Royal Dutch Shell Plc	738.719	0,07 %
Axis Capital Holdings Ltd	659.962	0,06 %
Compass Group Plc	585.767	0,05 %
K's Holdings Corp	543.129	0,05 %
Republik of Germany	541.772	0,05 %
cocokara fine Inc	513.479	0,05 %
Autres émetteurs	13.115.243	1,24 %
Total	**20.183.823**	**1,89 %**

Émetteur de la garantie autre qu'en numéraire	Valeur	% de la VNI du Compartiment
BlackRock European Opportunities Extension Fund (en EUR)		
United Kingdom Gilt	2.301.394	0,20 %
Republik of Germany	2.227.389	0,19 %
French Republic Government Bond OAT	2.106.998	0,18 %
Netherlands Government Bond	2.070.508	0,18 %
United States Treasury	2.070.484	0,18 %
Abertis Infraestructuras SA	1.940.360	0,17 %
TOTAL SA	1.507.132	0,13 %
Glencore Plc	1.258.097	0,11 %
APERAM SA	1.089.706	0,10 %
Tile Shop Holdings Inc	1.084.191	0,09 %
Autres émetteurs	21.452.590	1,89 %
Total	**39.108.849**	**3,42 %**
BlackRock European Select Strategies Fund (en EUR)		
Murata Manufacturing Co Ltd	107.798	0,02 %
Royal Dutch Shell Plc	95.120	0,02 %
United Kingdom Gilt	87.878	0,02 %
Glencore Plc	86.514	0,02 %
Axis Capital Holdings Ltd	84.979	0,02 %
UBS Group AG	81.971	0,02 %
Compass Group Plc	75.426	0,02 %
Netherlands Government Bond	71.327	0,02 %
United States Treasury	71.327	0,02 %
French Republic Government Bond OAT	71.326	0,02 %
Autres émetteurs	1.169.736	0,24 %
Total	**2.003.402**	**0,44 %**
BlackRock Fixed Income Strategies Fund (en EUR)		
French Republic Government Bond OAT	14.637.499	0,18 %
Netherlands Government Bond	13.018.363	0,16 %
United Kingdom Gilt	11.891.287	0,14 %
Republic of Austria Government Bond	11.878.989	0,14 %
Finland Government Bond	11.599.484	0,14 %
HP Inc	5.498.885	0,07 %
Standard Life Aberdeen Plc	5.498.882	0,07 %
Valero Energy Corp	5.498.877	0,07 %
Mosaic Co/The	5.498.877	0,07 %
Rio Tinto Plc	5.226.459	0,06 %
Autres émetteurs	53.201.897	0,62 %
Total	**143.449.499**	**1,72 %**
BlackRock Global Absolute Return Bond Fund (en EUR)		
French Republic Government Bond OAT	124.161	0,02 %
Netherlands Government Bond	115.269	0,02 %
United Kingdom Gilt	79.664	0,01 %
Finland Government Bond	78.596	0,01 %
Republic of Austria Government Bond	78.592	0,01 %
Regeneron Pharmaceuticals Inc	56.682	0,01 %
Great Plains Energy Inc	56.681	0,01 %
Subaru Corp	56.679	0,01 %
Oji Holdings Corp	56.678	0,01 %
KeyCorp	56.671	0,01 %
Autres émetteurs	1.098.354	0,18 %
Total	**1.858.027**	**0,30 %**

Informations supplémentaires (non révisées) suite

Émetteur de la garantie autre qu'en numéraire	Valeur	% de la VNI du Compartiment
BlackRock Global Event Driven Fund (en USD)		
Alphabet Inc	112.942	0,01 %
UniCredit SpA	56.686	0,01 %
Quidel Corp	56.685	0,01 %
Tenet Healthcare Corp	56.675	0,01 %
QUALCOMM Inc	56.643	0,01 %
JB Hunt Transport Services Inc	56.643	0,01 %
Molina Healthcare Inc	56.615	0,01 %
Priceline Group Inc/The	55.865	0,00 %
Mylan NV	40.440	0,00 %
Kindred Healthcare Inc	17.628	0,00 %
Autres émetteurs	53	0,00 %
Total	**566.875**	**0,07 %**
BlackRock Impact World Equity Fund (en USD)		
Abertis Infraestructuras SA	122.282	0,05 %
Glencore Plc	111.053	0,05 %
United Kingdom Gilt	97.212	0,04 %
TOTAL SA	94.979	0,04 %
UBS Group AG	81.653	0,03 %
Republik of Germany	68.379	0,03 %
Tile Shop Holdings Inc	68.326	0,03 %
Neinor Homes SA	67.368	0,03 %
AstraZeneca Plc	52.371	0,02 %
Tokyu Construction Co Ltd	48.991	0,02 %
Autres émetteurs	2.557.475	1,06 %
Total	**3.370.089**	**1,40 %**
BlackRock Managed Index Portfolios – Defensive (en EUR)		
AstraZeneca Plc	909.932	1,39 %
Tokyu Construction Co Ltd	851.206	1,30 %
NH Hotel Group SA	806.225	1,23 %
Seiko Holdings Corp	646.261	0,99 %
ARTESMEDIA	593.735	0,91 %
Sacyr SA	562.228	0,86 %
Gestamp Automocion SA	522.000	0,80 %
Megmilk Snow Brand Co Ltd	487.881	0,75 %
Syuppin Co Ltd	487.157	0,75 %
zooplus AG	435.984	0,67 %
Autres émetteurs	6.185.248	9,47 %
Total	**12.487.857**	**19,12 %**
BlackRock Managed Index Portfolios – Growth (en EUR)		
AstraZeneca Plc	42.507	0,06 %
Tokyu Construction Co Ltd	39.764	0,05 %
NH Hotel Group SA	37.662	0,05 %
Seiko Holdings Corp	30.190	0,04 %
ARTESMEDIA	27.736	0,04 %
Sacyr SA	26.264	0,04 %
Gestamp Automocion SA	24.385	0,03 %
Megmilk Snow Brand Co Ltd	22.791	0,03 %
Syuppin Co Ltd	22.757	0,03 %
zooplus AG	20.367	0,03 %
Autres émetteurs	203.017	0,29 %
Total	**497.440**	**0,69 %**

Émetteur de la garantie autre qu'en numéraire	Valeur	% de la VNI du Compartiment
BlackRock Managed Index Portfolios – Moderate (en EUR)		
AstraZeneca Plc	1.319.528	0,60 %
Tokyu Construction Co Ltd	1.234.367	0,56 %
NH Hotel Group SA	1.169.137	0,53 %
Seiko Holdings Corp	937.168	0,43 %
ARTESMEDIA	860.998	0,39 %
Sacyr SA	815.308	0,37 %
Gestamp Automocion SA	756.972	0,34 %
Megmilk Snow Brand Co Ltd	707.496	0,32 %
Syuppin Co Ltd	706.445	0,32 %
zooplus AG	632.238	0,29 %
Autres émetteurs	6.302.193	2,86 %
Total	**15.441.850**	**7,01 %**
BlackRock Systematic European Equity Fund (en EUR)		
Netherlands Government Bond	1.561	0,01 %
United Kingdom Gilt	1.561	0,01 %
French Republic Government Bond OAT	1.561	0,01 %
United States Treasury	1.561	0,01 %
Republik of Germany	1.550	0,01 %
Abertis Infraestructuras SA	964	0,01 %
APERAM SA	821	0,01 %
TOTAL SA	749	0,00 %
Glencore Plc	615	0,00 %
Tile Shop Holdings Inc	539	0,00 %
Autres émetteurs	10.069	0,07 %
Total	**21.551**	**0,14 %**
BlackRock Systematic Global Equity Fund (en USD)		
Glencore Plc	787.066	0,18 %
Abertis Infraestructuras SA	625.542	0,14 %
Murata Manufacturing Co Ltd	526.133	0,12 %
TOTAL SA	485.876	0,11 %
Royal Dutch Shell Plc	464.256	0,11 %
Axis Capital Holdings Ltd	414.760	0,09 %
UBS Group AG	406.084	0,09 %
Compass Group Plc	368.131	0,08 %
Tile Shop Holdings Inc	349.526	0,08 %
Neinor Homes SA	344.628	0,08 %
Autres émetteurs	12.516.749	2,85 %
Total	**17.288.751**	**3,93 %**

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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