

# **LUX MULTIMANAGER SICAV**

**R.C.S. Luxembourg B 203385**

**SICAV under Luxembourg Law**

**Unaudited Semi-Annual Report for the period from 1 January 2019 to 30 June 2019**

# **LUX MULTIMANAGER SICAV**

SICAV under Luxembourg Law

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from 1 January 2019 to 30 June 2019

# LUX MULTIMANAGER SICAV

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\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## Management and Administration of the SICAV

### Board of Directors

Frédéric SUDRET

Head of Legal

Banque Internationale à Luxembourg

Martin FREIERMUTH

Head of Products & Markets

Banque Internationale à Luxembourg

Yvon LAURET

Partner

ADEIS

### Administration

#### Registered Office

11-13, Boulevard de la Foire,

L-1528 Luxembourg, Grand Duchy of Luxembourg

#### Management Company

BIL Manage Invest S.A.

42, rue de la Vallée

L-2661 Luxembourg, Grand Duchy of Luxembourg

#### Portfolio Manager of THEMA Equities Fund

BIL Manage Invest S.A. (until 31 May 2019)

42, rue de la Vallée

L-2661 Luxembourg, Grand Duchy of Luxembourg

#### Investment Advisor of THEMA Equities Fund

Easternmed Asset Management Services Ltd (until 31 May 2019)

11, Kyriakou Matsi, Nikis Center, 8th floor, P.C. 65

1082 Nicosia, Cyprus

#### Investment Manager of THEMA Equities Fund

Easternmed Asset Management Services Ltd (from 01 June 2019)

48, Themistokli Dervi Avenue, Athienitis Centennial Building, Office 104,

1066 Nicosia, Cyprus

#### Portfolio Manager of BINCKBANK – Binck Euro Bond Fund and BINCKBANK – Binck Global Developed Markets Equity Fund

Binckbank N.V.

Barbara Strozilaan 310,

1083 HN Amsterdam, The Netherlands

#### Portfolio Manager of Bainbridge Equity Market Neutral Fund\*

Bainbridge LLP

Montpelier House,

106 Brompton Road, 5th Floor, London,

SW3 1JJ, United Kingdom.

#### Depositary, Principal Paying Agent, Central Administration, Registrar and Transfer Agent, Domiciliary Agent

RBC Investor Services Bank S.A.

14, Porte de France,

L-4360 Esch-sur-Alzette, Grand Duchy of Luxembourg

#### Auditor

Ernst & Young S.A.

35E, Avenue J.F. Kennedy,

L-1855 Luxembourg, Grand Duchy of Luxembourg

\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## General Information

The Company is an umbrella investment company with variable capital (“société d’investissement à capital variable”) incorporated under the form of a “société anonyme” in the Grand Duchy of Luxembourg.

The Company is registered with the “Registre de Commerce et des Sociétés, Luxembourg” (Luxembourg register of trade and companies) under number B 203385. The Articles of Incorporation have been deposited with the “Registre de Commerce et des Sociétés, Luxembourg” and thereafter published in the “Mémorial” on 16 April 2016.

The annual general meeting of shareholders of the Company (the “Annual General Meeting”) is held at the registered office of the Company or such other place as may be specified in the notice of meeting in Luxembourg at 10 a.m. (Luxembourg time) on the last Friday of the month of April of each year (or, if such day is not a Business Day, on the next following Business Day in Luxembourg).

The Company’s accounting year ends on 31 December each year.

In addition, the most recent Prospectus, the Key Investor Information Documents and the latest financial reports may be obtained free of charge, on request at the registered office of the Company and are available on the website of the Management Company <http://www.bilmanageinvest.com>.

The Net Asset Value per share of each sub-fund, the subscription, redemption’s price and of conversion of each sub-fund may be obtained from the registered office of the SICAV.

The method used to calculate overall exposure of the sub-funds is the commitment calculation method.

A detailed schedule of portfolio changes of each sub-fund is available free of charge upon request at the registered office of the Company.

# LUX MULTIMANAGER SICAV

## Statement of Net Assets as at 30 June 2019

		THEMA Equities Fund	BINCKBANK – Binck Euro Bond Fund	BINCKBANK – Binck Global Developed Markets Equity Fund	Bainbridge Equity Market Neutral Fund*	Combined
	Note	EUR	EUR	EUR	EUR	EUR
<b>ASSETS</b>						
Investments in securities at market value	(2)	91,971,157	22,967,862	83,471,344	6,581,965	204,992,328
Cash at banks		790,210	96,712	445,313	2,170,715	3,502,950
Amounts receivable on subscriptions		0	356,046	52,488	0	408,534
Interest and dividends receivable		125,485	0	54,563	160,154	340,202
Formation expenses, net	(2,h)	19,659	0	0	13,631	33,290
Net unrealised profit on contracts for difference	(10)	0	0	0	925	925
Other assets		18,819	0	0	3,452,698	3,471,517
<b>TOTAL ASSETS</b>		<b>92,925,330</b>	<b>23,420,620</b>	<b>84,023,708</b>	<b>12,380,088</b>	<b>212,749,746</b>
<b>LIABILITIES</b>						
Amounts payable on purchase of investments		0	354,560	0	0	354,560
Amounts payable on redemptions		0	1,756	320,278	0	322,034
Net unrealised loss on forward foreign exchange contracts	(8)	0	0	0	49,477	49,477
Net unrealised loss on futures contracts	(9)	0	0	0	62,424	62,424
Management and service fee payable	(3,4)	21,040	5,997	28,893	6,798	62,728
Depositary bank fee payable	(6)	3,363	0	0	337	3,700
Administrative agent's fees payable	(6)	5,044	0	0	505	5,549
Performance fees payable	(5)	0	0	0	8,312	8,312
Interest payable on contracts for difference		0	0	0	21,640	21,640
Transfer agent's fees payable	(6)	305	0	0	610	915
Taxes and expenses payable		7,044	0	0	21,518	28,562
Subscription tax payable	(7)	2,259	562	2,032	230	5,083
Other liabilities		914	165	158	2,911,757	2,912,994
<b>TOTAL LIABILITIES</b>		<b>39,969</b>	<b>363,040</b>	<b>351,361</b>	<b>3,083,608</b>	<b>3,837,978</b>
<b>TOTAL NET ASSETS</b>		<b>92,885,361</b>	<b>23,057,580</b>	<b>83,672,347</b>	<b>9,296,480</b>	<b>208,911,768</b>
<b>Net asset value per share</b>						
I Class		113.20	25.46	30.53	0.00	
Ia Class		0.00	25.46	30.54	0.00	
M Class		110.51	0.00	0.00	0.00	
E EUR Class		0.00	0.00	0.00	102.75	
E USD Class		0.00	0.00	0.00	103.70	
<b>Number of shares outstanding</b>						
I Class		820,557.289	651,120.000	2,235,944.000	0.000	
Ia Class		0.000	254,490.000	504,410.000	0.000	
M Class		1.000	0.000	0.000	0.000	
E EUR Class		0.000	0.000	0.000	62,009.957	
E USD Class		0.000	0.000	0.000	32,120.320	

\* launched on 4 January 2019.

The accompanying notes form an integral part of these financial statements.

# LUX MULTIMANAGER SICAV

## Changes in the number of shares for the period ended 30 June 2019

	THEMA Equities Fund	BINCKBANK – Binck Euro Bond Fund	BINCKBANK – Binck Global Developed Markets Equity Fund	Bainbridge Equity Market Neutral Fund*
	EUR	EUR	EUR	EUR
<b>I Class</b>				
Number of shares outstanding at the beginning of the period	820,557.289	969,016.000	1,022,314.000	-
Number of shares issued	0.000	470,604.000	1,385,593.000	-
Number of shares redeemed	0.000	(788,500.000)	(171,963.000)	-
Number of shares outstanding at the end of the period	820,557.289	651,120.000	2,235,944.000	-
<b>Ia Class</b>				
Number of shares outstanding at the beginning of the period	0.000	309,219.000	214,662.000	-
Number of shares issued	0.000	193,420.000	378,385.000	-
Number of shares redeemed	0.000	(248,149.000)	(88,637.000)	-
Number of shares outstanding at the end of the period	0.000	254,490.000	504,410.000	-
<b>M Class</b>				
Number of shares outstanding at the beginning of the period	1.000	0.000	0.000	-
Number of shares issued	0.000	0.000	0.000	-
Number of shares redeemed	0.000	0.000	0.000	-
Number of shares outstanding at the end of the period	1.000	0.000	0.000	-
<b>E EUR Class</b>				
Number of shares outstanding at the end of the period	-	-	-	0.000
Number of shares issued	-	-	-	62,009.957
Number of shares redeemed	-	-	-	0.000
Number of shares outstanding at the end of the period	-	-	-	62,009.957
<b>E USD Class</b>				
Number of shares outstanding at the end of the period	-	-	-	0.000
Number of shares issued	-	-	-	32,120.320
Number of shares redeemed	-	-	-	0.000
Number of shares outstanding at the end of the period	-	-	-	32,120.320

\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## THEMA Equities Fund

### Statement of Investments as at 30 June 2019

(expressed in EUR)

Description	Number of shares/ Face Value	Currency	Cost	Market value	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Bonds</b>					
<b>Germany</b>					
DEUT BK 5% 10-24.06.20	2,200,000	EUR	2,278,515	2,272,930	2.45
			<b>2,278,515</b>	<b>2,272,930</b>	<b>2.45</b>
<b>Great Britain</b>					
STD CHART 2.4% 14-08.09.19	1,000,000	USD	853,986	877,505	0.94
			<b>853,986</b>	<b>877,505</b>	<b>0.94</b>
<b>Ireland</b>					
GPB EUROBD 4% 14-01.07.19	1,500,000	EUR	1,533,325	1,500,765	1.62
			<b>1,533,325</b>	<b>1,500,765</b>	<b>1.62</b>
<b>Luxembourg</b>					
MOL GR FIN 6.25% 12-26.09.19	1,000,000	USD	891,520	883,374	0.95
			<b>891,520</b>	<b>883,374</b>	<b>0.95</b>
<b>Mexico</b>					
PEMEX 3.125% 13-27.11.20	1,000,000	EUR	1,024,800	1,016,430	1.09
			<b>1,024,800</b>	<b>1,016,430</b>	<b>1.09</b>
<b>Total - Bonds</b>			<b>6,582,146</b>	<b>6,551,004</b>	<b>7.05</b>
<b>Shares</b>					
<b>Belgium</b>					
UCB	15,000	EUR	1,028,043	1,093,800	1.18
			<b>1,028,043</b>	<b>1,093,800</b>	<b>1.18</b>
<b>Bermuda</b>					
TSAKOS ENERGY NAVIGATION LTD	100,000	USD	277,443	289,104	0.31
			<b>277,443</b>	<b>289,104</b>	<b>0.31</b>
<b>Canada</b>					
SUNCOR ENERGY	82,000	CAD	2,441,224	2,249,176	2.42
			<b>2,441,224</b>	<b>2,249,176</b>	<b>2.42</b>
<b>Denmark</b>					
H.LUNDBECK A /S	12,500	DKK	533,119	434,274	0.47
NOVO NORDISK A /S -B-	21,550	DKK	978,373	965,815	1.04
			<b>1,511,492</b>	<b>1,400,089</b>	<b>1.51</b>
<b>France</b>					
AXA	124,500	EUR	2,945,813	2,875,950	3.10
BNP PARIBAS	11,000	EUR	733,361	459,415	0.49
CAP GEMINI SA	12,000	EUR	986,565	1,312,200	1.41
CARREFOUR SA	24,132	EUR	525,425	409,761	0.44
ENGIE	130,800	EUR	1,760,980	1,744,872	1.88
ORANGE	85,100	EUR	1,202,044	1,179,912	1.27

The accompanying notes form an integral part of these financial statements.



# LUX MULTIMANAGER SICAV

## THEMA Equities Fund

### Statement of Investments (continued) as at 30 June 2019

(expressed in EUR)

Description	Number of shares/ Face Value	Currency	Cost	Market value	% net assets
SAINT-GOBAIN	46,000	EUR	2,212,516	1,576,650	1.70
SUEZ ENVIRONNEMENT CIE	190,000	EUR	2,595,376	2,411,100	2.60
TOTAL SA	144,856	EUR	6,552,267	7,137,779	7.68
VEOLIA ENVIRONNEMENT	130,000	EUR	2,548,048	2,784,600	3.00
			<b>22,062,395</b>	<b>21,892,239</b>	<b>23.57</b>
<b>Germany</b>					
BASF NAMEN-AKT.	30,000	EUR	2,269,260	1,917,600	2.06
BMW-BAYER.MOTORENWERKE	6,500	EUR	517,172	423,085	0.46
E. ON SE	115,000	EUR	1,005,413	1,098,365	1.18
MUENCHENER RUECKVERS /NAMENSAKT	3,000	EUR	540,075	662,100	0.71
SIEMENS AG /NAM.	15,000	EUR	1,774,840	1,569,000	1.69
			<b>6,106,760</b>	<b>5,670,150</b>	<b>6.10</b>
<b>Great Britain</b>					
AVIVA PLC	418,000	GBP	2,318,263	1,941,855	2.09
BHP GROUP PLC	135,000	GBP	1,962,058	3,034,132	3.26
BP PLC	250,000	GBP	1,471,279	1,529,753	1.65
LLOYDS BANKING GROUP PLC	1,000,000	GBP	768,288	631,198	0.68
NOBLE CORPORATION PLC	66,000	USD	267,805	108,453	0.12
ROYAL DUTCH SHELL PLC -A-	239,004	EUR	6,016,467	6,861,805	7.39
VODAFONE GROUP PLC	350,000	GBP	791,126	504,846	0.54
			<b>13,595,286</b>	<b>14,612,042</b>	<b>15.73</b>
<b>Italy</b>					
UNICREDIT SPA	83,000	EUR	1,478,387	898,558	0.97
			<b>1,478,387</b>	<b>898,558</b>	<b>0.97</b>
<b>Liechtenstein</b>					
VP BANK AG	6,274	CHF	698,033	891,524	0.96
			<b>698,033</b>	<b>891,524</b>	<b>0.96</b>
<b>Marshall Islands</b>					
SAFE BULKERS INC	160,000	USD	215,553	219,332	0.24
			<b>215,553</b>	<b>219,332</b>	<b>0.24</b>
<b>Netherlands</b>					
BOSKALIS WESTMINSTER	93,404	EUR	2,595,050	1,897,035	2.04
ING GROUP NV	100,000	EUR	1,349,744	1,019,600	1.10
			<b>3,944,794</b>	<b>2,916,635</b>	<b>3.14</b>
<b>Norway</b>					
WILHEMSEN	95,000	NOK	555,665	247,747	0.27
			<b>555,665</b>	<b>247,747</b>	<b>0.27</b>
<b>Spain</b>					
IBERDROLA SA	130,000	EUR	790,211	1,139,580	1.23
			<b>790,211</b>	<b>1,139,580</b>	<b>1.23</b>
<b>Switzerland</b>					
LAFARGEHOLCIM N NAMEN-AKT.	67,883	CHF	3,007,976	2,913,988	3.14
LAFARGEHOLCIM N NAMEN-AKT.	83,548	EUR	3,952,584	3,559,145	3.83
NESTLE /ACT NOM	7,500	CHF	507,763	682,531	0.73
NOVARTIS AG BASEL /NAM.	76,000	CHF	5,243,161	6,104,640	6.57

The accompanying notes form an integral part of these financial statements.

# LUX MULTIMANAGER SICAV

## THEMA Equities Fund

### Statement of Investments (continued) as at 30 June 2019

(expressed in EUR)

Description	Number of shares/ Face Value	Currency	Cost	Market value	% net assets
UBS GROUP AG	30,000	CHF	442,785	313,372	0.34
			<b>13,154,269</b>	<b>13,573,676</b>	<b>14.61</b>
<b>United States of America</b>					
ARCONIC INC	38,300	USD	899,765	868,986	0.94
BAKER HUGHES A GE COMPANY	36,600	USD	1,271,506	792,143	0.85
CITIGROUP INC	31,000	USD	1,891,135	1,907,671	2.05
CORTEVA INC	10,333	USD	294,238	268,495	0.29
DOW INC	10,333	USD	614,920	447,733	0.48
DUPONT DE NEMOURS INC	10,333	USD	902,518	681,633	0.73
EXXON MOBIL CORP	35,500	USD	2,496,428	2,390,479	2.57
HALLIBURTON CO	45,000	USD	1,573,230	899,209	0.97
VALERO ENER. CORP	7,000	USD	526,938	526,599	0.57
			<b>10,470,678</b>	<b>8,782,948</b>	<b>9.45</b>
<b>Total - Shares</b>			<b>78,330,233</b>	<b>75,876,600</b>	<b>81.69</b>
<b>Total - Transferable securities admitted to an official stock exchange listing</b>			<b>84,912,379</b>	<b>82,427,604</b>	<b>88.74</b>
<b>Undertakings for collective investment</b>					
<b>Investments Funds</b>					
<b>Luxembourg</b>					
AB I EUROZ EQ — UNITS -I-	74,250	EUR	2,064,328	2,126,520	2.29
AB I INTL HC I SHS -I-	6,963	USD	1,973,802	2,525,120	2.72
AGIF R EU EQ G -IT EUR- CAP	386	EUR	1,082,042	1,194,326	1.29
JPMF EU DYN SM CC /CAP -C- EUR /CAP	5,600	EUR	1,013,768	968,184	1.04
VAR MIV GL MEDT -I2- /CAP	1,350	EUR	2,475,400	2,729,403	2.94
			<b>8,609,340</b>	<b>9,543,553</b>	<b>10.28</b>
<b>Total - Investments Funds</b>			<b>8,609,340</b>	<b>9,543,553</b>	<b>10.28</b>
<b>Total - Undertakings for collective investment</b>			<b>8,609,340</b>	<b>9,543,553</b>	<b>10.28</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>93,521,719</b>	<b>91,971,157</b>	<b>99.02</b>

The accompanying notes form an integral part of these financial statements.

# LUX MULTIMANAGER SICAV

## BINCKBANK – Binck Euro Bond Fund

### Statement of Investments as at 30 June 2019

(expressed in EUR)

Description	Number of shares/ Face Value	Currency	Cost	Market value	% net assets
<b>Undertakings for collective investment</b>					
<b>Investments Funds</b>					
<b>Ireland</b>					
ISHARES CORE EU GOV EUR SHS EUR UCITS ETF	29,567	EUR	3,619,387	3,831,883	16.62
ISHARES EUR CORP BD 1-5Y UCITS ETF	29,914	EUR	3,316,068	3,344,535	14.50
ISHARES EUR GOV BD 0-1YR UCITS ETF	10,480	EUR	1,037,088	1,033,538	4.48
ISHARES EURO ULTSHORT BD EUR UCITS ETF	24,166	EUR	2,421,246	2,420,466	10.50
SSGA BARCLAYS 1-3Y EUR GOV BD /DIS UCITS ETF	52,685	EUR	2,756,250	2,768,175	12.01
			<b>13,150,039</b>	<b>13,398,597</b>	<b>58.11</b>
<b>Luxembourg</b>					
BGF EUR CO BD -12- EUR /CAP	150,000	EUR	1,674,000	1,701,000	7.38
DB X-TRACKERS II EGB13 -1C- CAP	20,310	EUR	3,423,523	3,434,421	14.89
KEM ITL L EUR C -I- EUR /CAP	1,105	EUR	1,535,273	1,626,759	7.06
MUL L 3-5Y IG -C- EUR- ETF	18,143	EUR	2,788,946	2,807,085	12.17
			<b>9,421,742</b>	<b>9,569,265</b>	<b>41.50</b>
<b>Total - Investments Funds</b>			<b>22,571,781</b>	<b>22,967,862</b>	<b>99.61</b>
<b>Total - Undertakings for collective investment</b>			<b>22,571,781</b>	<b>22,967,862</b>	<b>99.61</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>22,571,781</b>	<b>22,967,862</b>	<b>99.61</b>

The accompanying notes form an integral part of these financial statements.

# LUX MULTIMANAGER SICAV

## BINCKBANK – Binck Global Developed Markets Equity Fund

### Statement of Investments as at 30 June 2019

(expressed in EUR)

Description	Number of shares/ Face Value	Currency	Cost	Market value	% net assets
<b>Undertakings for collective investment</b>					
<b>Investments Funds</b>					
<b>Ireland</b>					
FIRST TRUST EURO ALP-ETF D C -A- EUR	201,730	EUR	6,359,257	6,226,396	7.44
ISHARES EDGE VAL ACCUM USD UCITS ETF	126,215	EUR	3,347,469	3,327,658	3.98
ISHARES CORE PAC /AC EX TR FDS USD	13,650	EUR	1,725,444	1,876,739	2.24
ISHARES EDGE MOM ACCUM USD UCITS ETF	75,800	EUR	2,493,904	2,867,893	3.43
ISHARES EDGE MSCI WO MI USD UCITS ETF	145,760	EUR	5,643,865	6,317,238	7.55
ISHARES MSCI US USD-AC PTG. UCITS ETF	49,912	EUR	11,085,846	12,318,781	14.72
ISHARES MSCI WORLD ACC USD UCITS ETF	313,250	EUR	14,835,570	15,913,100	19.02
SSGA SPDR EU EUR-AC UCITS ETF	16,075	EUR	3,136,951	3,292,674	3.93
VANGUARD S&P 500 PTF USD /DIS UCITS ETF	278,050	EUR	12,574,635	13,593,865	16.25
			<b>61,202,941</b>	<b>65,734,344</b>	<b>78.56</b>
<b>Luxembourg</b>					
DBXT MSCI JAP SHS -1C- CAP	70,985	EUR	3,635,096	3,617,396	4.32
			<b>3,635,096</b>	<b>3,617,396</b>	<b>4.32</b>
<b>Netherlands</b>					
ROBECO Q1 G D E I EQ -EUR G- /DIS UCITS ETF	57,400	EUR	6,640,509	6,827,730	8.16
THINK GLOB EQ UCITS ETF	175,336	EUR	7,109,126	7,291,874	8.72
			<b>13,749,635</b>	<b>14,119,604</b>	<b>16.88</b>
<b>Total - Investments Funds</b>			<b>78,587,672</b>	<b>83,471,344</b>	<b>99.76</b>
<b>Total - Undertakings for collective investment</b>			<b>78,587,672</b>	<b>83,471,344</b>	<b>99.76</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>78,587,672</b>	<b>83,471,344</b>	<b>99.76</b>

The accompanying notes form an integral part of these financial statements.

# LUX MULTIMANAGER SICAV

## Bainbridge Equity Market Neutral Fund\*

### Statement of Investments as at 30 June 2019

(expressed in EUR)

Description	Number of shares/ Face Value	Currency	Cost	Market value	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Bonds</b>					
<b>Austria</b> AUSTRIA 0.25% 14-18.10.19	1,520,000	EUR	1,526,480	1,522,371	16.37
			<b>1,526,480</b>	<b>1,522,371</b>	<b>16.37</b>
<b>Belgium</b> BELGIUM OLO 3% 12-28.09.19 S67	1,540,000	EUR	1,572,163	1,553,259	16.71
			<b>1,572,163</b>	<b>1,553,259</b>	<b>16.71</b>
<b>Finland</b> FINLAND 4.375% 08-04.07.19	770,000	EUR	785,847	769,600	8.28
			<b>785,847</b>	<b>769,600</b>	<b>8.28</b>
<b>France</b> FRANCE 3.75% 09-25.10.19 OAT	1,100,000	EUR	1,121,705	1,114,872	11.99
			<b>1,121,705</b>	<b>1,114,872</b>	<b>11.99</b>
<b>Netherlands</b> NETHERLANDS 4% 09-15.07.19	1,620,000	EUR	1,650,417	1,621,863	17.45
			<b>1,650,417</b>	<b>1,621,863</b>	<b>17.45</b>
<b>Total - Bonds</b>			<b>6,656,612</b>	<b>6,581,965</b>	<b>70.80</b>
<b>Total - Transferable securities admitted to an official stock exchange listing</b>			<b>6,656,612</b>	<b>6,581,965</b>	<b>70.80</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>6,656,612</b>	<b>6,581,965</b>	<b>70.80</b>

\* launched on 4 January 2019.

The accompanying notes form an integral part of these financial statements.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019

### NOTE 1 - GENERAL INFORMATION

#### a) The Company

LUX MULTIMANAGER SICAV (hereafter the “SICAV”) is a Luxembourg umbrella investment company established for an indefinite period in Luxembourg on 21 January 2016 in accordance with the provisions of part I of the 2010 Law related to Undertakings for Collective Investment, as amended, and of the law of 10 August 1915 on trading companies.

The Articles of Incorporation of the SICAV were published in the Luxembourg official journal (Mémorial, "Recueil des Sociétés et Associations") on 16 April 2016. The Articles of Incorporation have been filed with the Register of Trade and Companies of Luxembourg.

The SICAV is registered in the Register of Trade and Companies of Luxembourg under the number B 203385.

The SICAV is an umbrella investment company with multiple sub-funds, it consists of several sub-funds each of which represent a specific pool of assets and liabilities and correspond to a specific investment policy.

The financial year of the SICAV starts on the first day of January on each year and ends on the last day of December of the same year.

The Board of Directors of the SICAV may authorize the creation of additional sub-funds/share classes in the future. As of 30 June 2019 the SICAV has 4 active sub-funds:

- THEMA Equities Fund, denominated in EUR;
- BINCKBANK – Binck Euro Bond Fund, denominated in EUR;
- BINCKBANK – Binck Global Developed Markets Equity Fund, denominated in EUR;
- Bainbridge Equity Market Neutral Fund\*, denominated in EUR.

#### b) The Shares

The sub-funds can offer several share classes, as defined below. These classes differ in the investors targeted and/or their subscription or management fees, or other characteristics.

The capitalisation classes available are as follows:

- THEMA Equities Fund
- The “A” class is available to high net worth individuals with a minimum initial subscription of EUR 4,000,000.
- The “B” class is available to all types of investors with a minimum initial subscription of EUR 100,000.
- The “M” class may only be held by the Banque Internationale à Luxembourg with a minimum initial subscription of EUR 100. The Articles of Incorporation provide that Class M shareholders will be entitled to propose to the annual general shareholders’ meeting or any other general shareholders’ meeting of the Company which agenda includes a resolution relating to Directors’ appointment, a list containing names of candidates for the position of Director. At any time, at least the majority of the Directors must have been appointed out of the list of candidates proposed by Class M shareholder holding the majority of the Class M Shares, subject to the receipt of the necessary corporate and regulatory approvals.
- The “I” class is available to institutional investors with a minimum initial subscription of EUR 4,000,000.
  - BINCKBANK – Binck Euro Bond Fund
- The “I” class is only available to the sub-fund BINCKBANK – Binck Euro Bond Feeder Fund of the Feeder BINCKBANK FUND FCP, a UCITS incorporated under Luxembourg Law.
- The "Ia" class is only available to Binckbank N.V.
  - BINCKBANK – Binck Global Developed Markets Equity Fund
- The “I” class is only available to the sub-fund BINCKBANK – Binck Global Developed Markets Equity Feeder Fund of the Feeder BINCKBANK FUND FCP, a UCITS incorporated under Luxembourg Law.
- The "Ia" class is only available to Binckbank N.V.
  - Bainbridge Equity Market Neutral Fund\*
- Class E is the “early bird” Class of Shares, and will only be available to all investors while the Net Asset Value of the sub-fund is less than 100 million Euros.
- Class M is the main Class of Shares, and is available to all investors.
- Class A is the retail Class of Share, as is available to all investors needing a lower minimum investment hurdle.

\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 1 - GENERAL INFORMATION (continued)

All Classes of Shares will be available in Euros and Hedged Classes of Shares will also be available in U.S. Dollars.

### NOTE 2 - PRINCIPAL ACCOUNTING POLICIES

#### Presentation of financial statements

The SICAV's financial statements are prepared in accordance with the regulations in force at Luxembourg relating to Undertakings for Collective Investment.

#### a) Valuation Principles

The Net Asset Value of each Class within each sub-fund (expressed in the currency of denomination of the sub-fund) is determined by aggregating the value of securities and other permitted assets of the sub-fund allocated to that Class and deducting the liabilities of the sub-fund allocated to that Class. The Net Asset Value per share shall be calculated up to two decimal places.

The assets of each Class within each sub-fund are valued as of the Valuation Day, as follows:

1. shares or units in open-ended undertakings for collective investment, which do not have a price quotation on a Regulated Market, will be valued at the actual Net Asset Value for such shares or units as of the relevant Valuation Day, failing which they shall be valued at the last available Net Asset Value which is calculated prior to such Valuation Day. In the case where events have occurred which have resulted in a material change in the Net Asset Value of such shares or units since the last Net Asset Value was calculated, the value of such shares or units may be adjusted at their fair value in order to reflect, in the reasonable opinion of the Board of Directors, such change;
2. securities (including a share or unit in a closed-ended undertaking for collective investment and in an exchange traded fund) and/or financial derivative instruments which are listed and with a price quoted on any official stock exchange or traded on any other organised market will be valued at the last available stock price. Where such securities or other assets are quoted or dealt in or on more than one stock exchange or other organised markets, the Board of Directors shall select the principal of such stock exchanges or markets for such purposes;
3. shares or units in undertakings for collective investment the issue or redemption of which is restricted and in respect of which a secondary market is maintained by dealers who, as principal market-makers, offer prices in response to market conditions may be valued by the Board of Directors in line with such prices;
4. the value of any cash on hand or on deposit, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid and not yet received shall be deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof shall be arrived at after making such discount as the Board of Directors may consider appropriate in such case to reflect the true value thereof;
5. the financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market will be valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Company;
6. the value of any security or other asset which is dealt principally on a market made among professional dealers and institutional investors shall be determined by reference to the last available price;
7. any assets or liabilities in currencies other than the relevant currency of the sub-fund concerned will be converted using the relevant spot rate quoted by a bank or other responsible financial institution;
8. in the event that any of the securities held in the SICAV portfolio on the relevant day are not listed on any stock exchange or traded on any organised market or if with respect to securities listed on any stock exchange or traded on any other organised market, the price as determined pursuant to sub-paragraph (2) is not, in the opinion of the Board of Directors, representative of the fair market value of the relevant securities, the value of such securities will be determined prudently and in good faith based on the reasonably foreseeable sales price or any other appropriate valuation principles;
9. in the event that the above mentioned calculation methods are inappropriate or misleading, the Board of Directors may adopt to the extent such valuation principles are in the best interests of the shareholders any other appropriate valuation principles for the assets of the SICAV;
10. in circumstances where the interests of the SICAV or its shareholders so justify (avoidance of market timing practices, for example), the Board of Directors may take any appropriate measures, such as applying a fair value pricing methodology to adjust the value of the SICAV's assets.

#### b) Income

Dividends are accounted for on the ex-dividend date. Interest income is recorded on an accrual basis.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 2 - PRINCIPAL ACCOUNTING POLICIES (continued)

#### c) Net realised profit / (loss) on sale of investments

The net realised profit / (loss) on sale of investments is calculated on the basis of the average cost of the securities sold.

#### d) Foreign exchange transactions

Where subscription and redemption proceeds are paid in another currency than the reference currency of the relevant Class, the necessary foreign exchange transactions will be arranged by the Registrar and Transfer Agent for the account and at the expenses of the applicant at the exchange rate prevailing on the relevant Valuation Day.

Because a sub-fund's assets and liabilities may be denominated in currencies different to the Base Currency or to the reference currency of the relevant Class, the sub-fund / relevant Class may be affected favourably or unfavourably by exchange control regulations or changes in the exchange rates between the Base Currency (or reference currency of the relevant Class) and other currencies. Changes in currency exchange rates may influence the value of a sub-fund's / Class' shares, the dividends or interest earned and the gains and losses realised. Exchange rates between currencies are determined by supply and demand in the currency exchange markets, the international balance of payments, governmental intervention, speculation and other economic and political conditions.

If the currency in which a security is denominated appreciates against the Base Currency (or the reference currency of the relevant Class) the value of the security will increase. Conversely, a decline in the exchange rate of the currency would adversely affect the value of the security.

A sub-fund / Class may engage in foreign currency transactions (including transaction on financial derivative instruments) in order to hedge against currency exchange risk however there is no guarantee that hedging or protection will be achieved. This strategy may also limit the sub-fund / Class from benefiting from the performance of a sub-fund's / Class' securities if the currency in which the securities held by the sub-fund / Class are denominated rises against the Base Currency (or reference currency of the relevant Class). In case of a hedged Class (denominated in a currency different from the Base Currency), this risk applies systematically.

#### e) Conversion of foreign currencies

The exchange rates used for the conversion into EUR of assets and liabilities as at 30 June 2019 are as follow:

1 EUR = 1.622800 AUD

1 EUR = 1.488128 CAD

1 EUR = 1.110330 CHF

1 EUR = 7.463675 DKK

1 EUR = 0.894791 GBP

1 EUR = 8.896875 HKD

1 EUR = 122.694363 JPY

1 EUR = 9.709433 NOK

1 EUR = 10.565968 SEK

1 EUR = 1.138800 USD

#### f) Investment acquisition cost

The purchase cost of investments denominated in currencies other than the EUR is converted into EUR at the exchange rate applicable on the purchase date.

#### g) Combined financial statements of the SICAV

The statements of the SICAV are drawn up in EUR.

The various items on the combined statement of the SICAV's net assets as of 30 June 2019 are equal to the total sum of the corresponding items on the financial statements for each sub-fund translated into EUR at the closing exchange rates.

#### h) Formation expenses

Formation expenses have been amortized over a period not exceeding 5 years.



# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 3 - MANAGEMENT AND SERVICE FEE

BIL Manage Invest S.A., a public limited liability company, having its registered office at 42, rue de la Vallée, L-2661 Luxembourg, has been designated, pursuant to a Management Company Agreement entered into between BIL Manage Invest S.A. and the SICAV and dated 21 January 2016, to serve as the SICAV's Management Company.

BIL Manage Invest S.A. was incorporated for an unlimited duration under the laws of Luxembourg on 28 June 2013 and is registered with the Luxembourg Trade and Company Register under the number B 178.517. It is authorized by the CSSF as a UCITS Management Company within the meaning of Chapter 15 of the 2010 Law and as an Alternative Investment Fund Manager ("AIFM") within the meaning of article 1 (46) of the 2013 Law.

The Management Company is entitled to a fee payable on a monthly basis and calculated on the average NAV of each sub-fund during the month.

The annual Management and Service Fee rates are:

For THEMA Equities Fund

Class of Shares	Class M	Class I	Class A	Class B
Management Fee	0.00 bps	Up to 30 bps per annum	Up to 50 bps per annum	Up to 100 bps per annum

All costs relating to Share Class M are borne by its Shareholder.

For BINCKBANK – Binck Euro Bond Fund

Class of Shares	Class I	Class Ia	Class A
Management and Service Fee	Up to 30 bps per annum	Up to 30 bps per annum	Up to 30 bps per annum

For BINCKBANK – Binck Global Developed Markets Equity Fund

Class of Shares	Class I	Class Ia	Class A
Management and Service Fee	Up to 45 bps per annum	Up to 45 bps per annum	Up to 45 bps per annum

For Bainbridge Equity Market Neutral Fund\*

The fees detailed in the table below shall be calculated as a percentage of the applicable Net Asset Value per share.

Class of Shares	E (Early Bird)	M (Main)	A (Retail)
Management Fee on the Net Asset Value (no marginal tranches)	Up to EUR 7,000,000: 0% Between EUR 7,000,000 and EUR 10,000,000: 0.30% Between EUR 10,000,000 and EUR 20,000,000: 0.70% Above EUR 20,000,000: 0.90%	1.5%	2%

BINCKBANK - Binck Euro Bond Fund and BINCKBANK - Binck Global Developed Markets Equity Fund will incur an annual Management and Service Fee accrued on each Valuation Day and payable monthly at the rate described above for each Class and will cover:

- fees and expenses related to the management of the sub-fund which include the Management Company Fee and the fee of the Investment Manager(s)/Investment Advisor(s) (if applicable) (excluding any Performance Fee);
- fees and charges payable to the Depository Bank;
- fees for fund administration services payable to the Central Administrative Agent and transfer agency fees for registrar and transfer agency services payable to the Registrar and Transfer Agent;
- annual fees and expenses charged by the CSSF;

\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 3 - MANAGEMENT AND SERVICE FEE (continued)

- other fees charged by the supervisory authorities in the countries in which the sub-fund is registered;
- costs of preparing, printing and distributing all prospectuses, memoranda, reports and other necessary documents concerning the sub-fund;
- costs for production of the KIIDs and/or the corresponding documents for distribution to the public;
- cost for publication of prices and operational expenses
- costs for publication and sending of notices to shareholders;
- fees incurred in connection with the registration/listing of the sub-fund and sales in Luxembourg and abroad;
- costs in relation to the monitoring of the Management and Service Fee;
- fees and other expenses for the payment of dividends to shareholders; and
- auditor's, legal and tax advisors' fees.
- Domiciliation fees
- Directors' fees

The Management Company will pay the above mentioned costs to the relevant service providers from the Management and service fee amounts.

Any amount supposed to cover the abovementioned fees and costs which is in excess to the Management and Service Fee will be retained by BinckBank N.V. On the contrary, if the Management and Service Fee is not sufficient to cover these fees and costs, they will be borne by BinckBank N.V.

### NOTE 4 - INVESTMENT ADVISORY FEE / INVESTMENT MANAGEMENT FEE

Until 30 May 2019, for THEMA Equities Fund the Management Company has appointed Easternmed Asset Management Services Ltd, a private company limited by shares, incorporated under the laws of the Republic of Cyprus under Registration No. HE342398 and having its registered office at 48, Themistokli Dervi Avenue, Athienitis Centennial Building, Office 104, 1066 Nicosia, Cyprus, as Investment Advisor, pursuant to an Investment Advisory Agreement dated 26 February 2016.

The Investment Advisor is entitled to an Advisory fee, to be calculated and paid monthly by the Management Company out of the Management fee and as defined in the Investment Advisory Agreement.

From 1 June 2019, for THEMA Equities Fund the Management Company has appointed Easternmed Asset Management Services Ltd, a private company limited by shares, incorporated under the laws of the Republic of Cyprus under Registration No. HE342398 and having its registered office at 48, Themistokli Dervi Avenue, Athienitis Centennial Building, Office 104, 1066 Nicosia, Cyprus, as Investment Manager, pursuant to an Investment Management Agreement dated 1 June 2019.

The Investment Manager is entitled to a Investment Management fee, to be calculated and paid monthly by the Management Company out of the Management fee and as defined in the Investment Management Agreement.

### NOTE 5 - PERFORMANCE FEE

Bainbridge Equity Market Neutral Fund\*

The Investment Manager is entitled to receive a Performance Fee from the Company calculated on a Share by-Share basis on Share Classes only so that each Share is charged a Performance Fee which equates precisely with that Share's performance. This method of calculation ensures that any Performance Fee paid to the Investment Manager is charged only to those Shares which have appreciated in value, all holders of Shares of the same Class have the same amount of capital per Share at risk in the Company, and all Shares of the same Class have the same Net Asset Value per Share.

The Performance Fee in respect of each Share will be calculated in respect of each fiscal quarter (a "Calculation Period"). The Performance Fee will be deemed to accrue as at each Valuation Date.

For each Calculation Period, the Performance Fee in respect of each Share will be equal to the applicable percentage of the appreciation in the Net Asset Value per Share during that Calculation Period above the Peak Net Asset Value per Share (as defined below).

\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 5 - PERFORMANCE FEE (continued)

The Performance Fee will normally be payable to the Investment Manager in arrears within 20 calendar days of the end of each Calculation Period. However, in the case of Shares redeemed during a Calculation Period, the accrued Performance Fee in respect of those Shares will be payable within 20 calendar days after the date of redemption. In the event of a partial redemption, Shares will be treated as redeemed on a first in, first out (“fiffo”) basis or otherwise as requested by the investor.

Class E (Early Bird): 15% performance fee

Class M (Main): 15% performance fee

Class A (retail): 20% performance fee

### NOTE 6 - CENTRAL ADMINISTRATION, REGISTRAR, TRANSFER AGENT AND DEPOSITARY FEES

The Central Administration functions are delegated by the Management Company.

#### *Administrative Agent*

The Management Company has delegated all the Central Administration functions to RBC Investor Services Bank S.A. through an Administration Agency Agreement effective as of 21 January 2016, which may be terminated by a written prior notice given 90 days in advance by either party to the other, and has authorized the latter in turn to delegate tasks wholly or partly to one or more third parties under the supervision and responsibility of the Management Company.

As the Central Administrative Agent, RBC Investor Services Bank S.A., assumes all administrative duties that arise in connection with the administration of the Company.

RBC Investor Services Bank S.A. acts as Domiciliary and Corporate Agent of the Company.

#### *Registrar and Transfer Agent*

RBC Investor Services Bank S.A. has been appointed as Registrar and Transfer Agent of the Company pursuant to the Administration Agency Agreement effective as of 21 January 2016 with the Management Company, which may be terminated by a written prior notice given 90 days in advance by either party to the other.

#### *Depositary and principal paying Agent*

RBC Investor Services Bank S.A. (hereinafter referred to as the “Depositary Bank”) was appointed Depositary and principal paying agent of the assets of the SICAV under the terms of an agreement with an indefinite duration. This agreement may be terminated by each party subject to prior written notice of 90 days.

The SICAV will pay to the Depositary and Principal Paying Agent, the Central Administrative Agent and the Registrar and Transfer Agent annual fees which will vary from 0.015% of the Net Asset Value to a maximum of 2% of the Net Asset Value per sub-fund subject to a minimum fee per sub-fund of EUR 40,600 (this amount will be increased of EUR 1,000 if more than two share classes are issued per sub-fund) and a minimum fee of EUR 24,000 at the Company level.

These fees are payable on a monthly basis and do not include any transaction related fees and costs of sub-custodians or similar agents.

### NOTE 7 - TAXATION

Pursuant to the laws in force and current practice, the SICAV is exempt from income tax and tax on capital gains in Luxembourg.

By contrast, the SICAV is subject in Luxembourg to an annual tax levied at 0.05% of the Net Asset Value. However, this tax is reduced to 0.01% for the classes restricted to institutional investors, or to 0% for the assets of the SICAV invested in units of other UCIs already subject to this “taxe d’abonnement” in Luxembourg. This tax is payable quarterly on the basis of the net assets of the SICAV and is calculated at the end of each quarter.

Certain types of dividend and interest income from the SICAV’s portfolio may be subject to withholding taxes at varying rates in the country of origin.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 8 - FORWARD FOREIGN EXCHANGE CONTRACTS

As at 30 June 2019, the Company has the following outstanding forward foreign exchange contracts:

Bainbridge Equity Market Neutral Fund\*

Maturity Date	Currency	Purchase	Currency	Sales	Net unrealised (loss) (in EUR)
22/08/2019	USD	130,000.00	EUR	115,347.93	(1,711)
22/08/2019	USD	3,265,000.00	EUR	2,901,791.47	(47,766)
					<u>(49,477)</u>

### NOTE 9 - FUTURES CONTRACTS

As at 30 June 2019, the Company has the following outstanding futures contracts:

Quantity	Description		Maturity date	Commitment (in EUR)	Net unrealised (loss) (in EUR)
	Bainbridge Equity Market Neutral Fund*				
(69)	EURO STOXX 50 PR	SALE	20/09/2019	(2,391,540)	(22,040)
(6)	NIKKEI 225 INDICES D	SALE	12/09/2019	(1,039,657)	(6,439)
(3)	S&P / ASX 200 INDEX	SALE	19/09/2019	(303,133)	(1,664)
(16)	S&P 500 EMINI INDEX	SALE	20/09/2019	(2,068,318)	(32,281)
				<u>(5,802,648)</u>	<u>(62,424)</u>

### NOTE 10 - CONTRACTS FOR DIFFERENCE

As at 30 June 2019, the Company has the following outstanding contracts for difference:

Bainbridge Equity Market Neutral Fund\*

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
2U INC	(790)	USD	(29,735.60)	0
3I GROUP PLC	1,536	GBP	17,103.36	0
3M CO	185	USD	32,067.90	0
8X8 INC	(762)	USD	(18,364.20)	0
A.P. MOELLER - MAERSK A/S B	(11)	DKK	(89,562.00)	0
AAC TECHNOLOGIE SHS	(1,500)	HKD	(66,525.00)	0
AAK AB	4,685	SEK	824,560.00	0
AALBERTS INDUSTRIES NV	965	EUR	33,360.05	0
AAREAL BANK AG	(1,671)	EUR	(38,717.07)	0
AARON S INC	189	USD	11,606.49	0
ABB LTD ZUERICH /NAMEN.	1,048	CHF	20,530.32	0
ABBOTT LABORATORIES INC	(7)	USD	(588.70)	0
ABBVIE INC	339	USD	24,652.08	0

\* launched on 4 January 2019.

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
ABC MART INC	800	JPY	5,616,000.00	0
ABCAM PLC	(1,158)	GBP	(17,068.92)	0
ABENGOA YIELD PLC	216	USD	4,896.72	0
ABERCROMBIE & FITCH A	(422)	USD	(6,768.88)	0
ABIOMED INC.	79	USD	20,578.71	0
ABN AMRO GROUP N.V.	(1,807)	EUR	(33,998.71)	(0)
ACACIA COMMUNICATIONS INC	193	USD	9,101.88	0
ACADIA HEALTHCARE SHS	(685)	USD	(23,940.75)	0
ACADIA PHARMACEUTICALS INC	(88)	USD	(2,352.24)	0
ACCENTURE PLC	255	USD	47,116.35	0
ACCOR SA	(641)	EUR	(24,197.75)	0
ACE LTD	(44)	USD	(6,480.76)	0
ACERINOX SA	2,185	EUR	19,293.55	0
ACKERMANS & VAN HAAREN SA	131	EUR	17,278.90	0
ACS	1,137	EUR	39,920.07	0
ACTIVIA PROPERTIES INC	1	JPY	469,000.00	0
ACTIVISION BLIZZARD INC	(215)	USD	(10,148.00)	0
ACUITY BRANDS INC	67	USD	9,239.97	0
ADECCO /ACT.NOM.	(102)	CHF	(5,983.32)	0
ADELAIDE BRIGHTON LTD	(1,845)	AUD	(7,453.80)	0
ADIDAS AG	104	EUR	28,236.00	0
ADMIRAL GROUP PLC	1,402	GBP	30,956.16	0
ADOBE SYSTEMS INC	(9)	USD	(2,651.85)	0
ADVANCE AUTO PARTS INC	141	USD	21,733.74	0
ADVANCE RESIDENCE INVESTMENT	4	JPY	1,282,000.00	0
ADVANCED ENERGY INDUSTRIES INC	(494)	USD	(27,797.38)	0
ADVANCED MICRO DEVICES INC	(650)	USD	(19,740.50)	0
ADVANTEST CORP.	700	JPY	2,075,500.00	0
AECOM	27	USD	1,021.95	0
AEGON NV	(5,008)	EUR	(21,925.02)	0
AENA S.A	121	EUR	21,090.30	0
AEON CO LTD	(700)	JPY	(1,295,700.00)	0
AEON FINANCIAL SHS	300	JPY	520,500.00	0
AEON MALL CO LTD	1,200	JPY	1,946,400.00	0
AERCAP HOLDINGS NV	(352)	USD	(18,307.52)	0
AERIE PHARMACEUTICALS INC	(616)	USD	(18,202.80)	0
AEROPORTS DE PARIS ADP	158	EUR	24,521.60	0
AEROVIRONMENT INC	(28)	USD	(1,589.56)	0
AES CORP.	1,511	USD	25,324.36	0
AFLAC INC.	52	USD	2,850.12	0
AGCO CORP.	101	USD	7,834.57	0
AGEAS NV *OPR*	(574)	EUR	(26,237.54)	0
AGGREKO PLC	2,365	GBP	18,683.50	0
AGILE PROPERTY HOLDINGS LTD	4,000	HKD	41,840.00	0
AGILENT TECHNOLOGIES	482	USD	35,990.94	0
AGIOS PHARMACEUTICALS INC	(276)	USD	(13,766.88)	0
AGL ENERGY LTD	665	AUD	13,306.65	0
AGNC INVESTMENT CORP /REIT	(2,671)	USD	(44,926.22)	0
AGREE REALTY CORP	580	USD	37,149.00	0
AIA GROUP	(1,200)	HKD	(101,100.00)	0
AIB GROUP PLC	(894)	EUR	(3,214.82)	0
AIG	(406)	USD	(21,631.68)	0
AIR FRANCE - KLM	781	EUR	6,601.01	0
AIR LEASE CORP	(367)	USD	(15,171.78)	0
AIR LIQUIDE	107	EUR	13,166.35	0
AIR PRODUCTS & CHEMICALS	112	USD	25,353.44	0
AIR WATER INC OSAKA	(700)	JPY	(1,290,800.00)	0
AIRBUS GROUP NV	(199)	EUR	(24,811.32)	0
AISIN SEIKI CO LTD	(300)	JPY	(1,113,000.00)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
AIXTRON /NAMEN AKT.	519	EUR	4,356.49	0
AJINOMOTO CO. INC	300	JPY	560,400.00	0
AKAMAI TECHNOLOGIES INC	54	USD	4,327.56	0
AKER ASA -A-	12	NOK	5,889.60	0
AKZO NOBEL	(377)	EUR	(31,155.28)	0
ALARM.COM HOLDINGS INC	(210)	USD	(11,235.00)	0
ALASKA AIR GROUP INC	13	USD	830.83	0
ALBEMARLE CORP	68	USD	4,787.88	0
ALCOA CORP	(1,207)	USD	(28,255.87)	0
ALEXANDRIA REAL ESTATE EQ.	(343)	USD	(48,393.87)	0
ALEXION PHARMA INC	66	USD	8,644.68	0
ALFA LAVAL AB	685	SEK	138,781.00	0
ALIGN TECHNOLOGY INC	41	USD	11,221.70	0
ALKERMES INC	(632)	USD	(14,245.28)	0
ALLEGHENY TECHNOLOGIES/WHEN ISS	(366)	USD	(9,223.20)	0
ALLEGiant TRAVEL CO	(14)	USD	(2,009.00)	0
ALLEGION PLC	498	USD	55,053.90	0
ALLERGAN PLC	(197)	USD	(32,983.71)	0
ALLIANCE BERNSTEIN HLDG/PRTSHP	35	USD	1,040.20	0
ALLIANCE DATA SYSTEM CORP	(122)	USD	(17,095.86)	0
ALLIANT ENERGY CORP	559	USD	27,435.72	0
ALLIANZ SE/NAM.VINKULIERT	(24)	EUR	(5,088.00)	0
ALLISON TR	622	USD	28,829.70	0
ALLSCRIPTS HEALTHCARE SOL INC	(304)	USD	(3,535.52)	0
ALLY FINANCIAL INC	396	USD	12,272.04	0
ALNYLAM PHARMACEUTICALS INC	(369)	USD	(26,774.64)	0
ALPHABET INC -A-	19	USD	20,573.20	0
ALPS ELECTRIC CO	(1,000)	JPY	(1,816,000.00)	0
ALS LTD	1,379	AUD	10,121.86	0
ALSTOM	1,457	EUR	59,445.60	0
ALSTRIA OFFICE REIT AG	9,353	EUR	133,186.72	0
ALTAIR ENGINEERING INC	276	USD	11,147.64	0
ALTICE N.V.	1,277	EUR	4,034.04	0
ALTRAN TECHNOLOGIES SA	(293)	EUR	(4,088.82)	(0)
ALTRIA GROUP	(281)	USD	(13,305.35)	0
AMADA CO.LTD	3,200	JPY	3,881,600.00	0
AMADEUS IT HOLDING SR. A	531	EUR	36,989.46	0
AMARIN CORP PLC /SADR	(55)	USD	(1,066.45)	0
AMAZON COM INC	7	USD	13,255.41	0
AMBARELLA	(900)	USD	(39,717.00)	0
AMC NETWORKS INC	659	USD	35,908.91	0
AMCOR — REGISTERED SHS	0	USD	0	0
AMCOR LTD	402	AUD	6,508.38	0
AMDOCS	344	USD	21,358.96	0
AMEDISYS INC	171	USD	20,761.11	0
AMEREN CORP	848	USD	63,693.28	0
AMERICAN AIRLINES GROUP INC	(663)	USD	(21,620.43)	0
AMERICAN ASSETS TRUST INC	136	USD	6,408.32	0
AMERICAN AXLE & MANUFACT.HLDGS	(74)	USD	(944.24)	0
AMERICAN CAMPUS COMMUNIT /REIT	766	USD	35,358.56	0
AMERICAN ELECTRIC POWER CO.INC	419	USD	36,876.19	0
AMERICAN EXPRESS CO.	(78)	USD	(9,628.32)	0
AMERICAN FINANCIAL GROUP	114	USD	11,681.58	0
AMERICAN TOWER CORP	142	USD	29,031.90	0
AMERICAN WATER WORKS CO INC	49	USD	5,684.00	0
AMERIGAS PARTN/PARTNERSH.UNITS	358	USD	12,472.72	0
AMERIPRISE FINANC. /WH.I	4	USD	580.64	0
AMERIS BANCORP	174	USD	6,819.06	0
AMERISOURCEBERGEN CORP	103	USD	8,781.78	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
AMETEK INC	165	USD	14,988.60	0
AMG ADVANCED METALLURGICAL NV	488	EUR	13,322.40	0
AMGEN INC.	180	USD	33,170.40	0
AMICUS THERAPEUTICS INC	(1,513)	USD	(18,882.24)	0
AMN HEALTHCARE SERVICES INC	16	USD	868.00	0
AMPHENOL CORPORATION -A-	338	USD	32,427.72	0
AMS AG	36	CHF	1,377.72	0
AMUNDI ACT.	(79)	EUR	(4,850.60)	0
ANA HOLDINGS INC	500	JPY	1,784,000.00	0
ANADARKO PETROL.CORP.	(288)	USD	(20,321.28)	0
ANALOG DEVICES INC	(52)	USD	(5,869.24)	0
ANDEAVOR LOGISTICS LP	448	USD	16,275.84	0
ANGLO AMERICAN PLC	879	GBP	19,729.16	0
ANHEUSER-BUSCH INBEV SA/NV	(645)	EUR	(50,206.80)	0
ANHUI CONCH CEMENT CO -H-	3,000	HKD	146,850.00	0
ANNALY CAPITAL MANAGEMENT INC	(9,804)	USD	(89,510.52)	0
ANRITSU CORP	1,000	JPY	1,873,000.00	0
ANSELL LTD	(41)	AUD	(1,100.85)	0
ANSYS INC	95	USD	19,457.90	0
ANTA SPORTS PRODUCTS LTD	1,000	HKD	53,650.00	0
ANTERO RESOURCES CORPORATION	3,248	USD	17,961.44	0
ANTHEM INC	6	USD	1,693.26	0
ANTOFAGASTA PLC	(1,845)	GBP	(17,151.12)	0
ANZ BANKING GROUP	545	AUD	15,374.45	330
AON PLC	82	USD	15,824.36	0
AOZORA BANK LTD	(200)	JPY	(517,200.00)	0
APA GRP STAPLED SECURITY	1,073	AUD	11,588.40	0
APACHE CORP.	(313)	USD	(9,067.61)	0
APARTMENT I /REIT	485	USD	24,308.20	0
APERAM SA	(167)	EUR	(4,146.61)	0
APOLLO COMMERCIAL RE FIN INC	3,090	USD	56,825.10	0
APPLE INC	74	USD	14,646.08	0
APPLIED MATERIALS INC	(464)	USD	(20,838.24)	0
APPLUS SERVICES S.A.	1,826	EUR	21,820.70	0
APTARGROUP INC	271	USD	33,696.14	0
AQUA AMERICA INC	(852)	USD	(35,247.24)	0
ARAMARK HOLDINGS CORP	(84)	USD	(3,029.04)	0
ARCELORMITTAL SA	(657)	EUR	(10,338.55)	0
ARCH CAPITAL GP LTD BERMUDA	1,707	USD	63,295.56	0
ARCH COAL INC (NEW)	503	USD	47,387.63	0
ARENA PHARMACEUTICALS INC	589	USD	34,533.07	0
ARES CAPITAL CORPORATION	(22)	USD	(394.68)	0
ARISTA NETWORKS INC	(29)	USD	(7,528.98)	0
ARISTOCRAT LEISURE LIMITED	274	AUD	8,417.28	0
ARKEMA	472	EUR	38,600.16	0
ARMSTRONG WRLD INDUSTRIES	269	USD	26,146.80	0
AROUNDTOWN S.A.	7,234	EUR	52,417.56	0
ARRAY BIOPHARMA INC.	(268)	USD	(12,416.44)	0
ARROW ELECTRONICS INC.	(167)	USD	(11,902.09)	0
ASAHI GROUP HD — SHS	(700)	JPY	(3,391,500.00)	0
ASAHI KASEI CORP	(500)	JPY	(574,250.00)	0
ASGN INCORPORATED	(35)	USD	(2,121.00)	0
ASHIKAGA HOLDINGS CO..LTD.	500	JPY	140,500.00	0
ASHLAND GLOBAL HOLDINGS INC	(54)	USD	(4,318.38)	0
ASHMORE GROUP PLC	12,652	GBP	64,461.94	0
ASHTREAD GROUP PLC	46	GBP	1,036.84	0
ASICS CORP.	(1,000)	JPY	(1,167,000.00)	0
ASM INTERNATIONAL REG NV	463	EUR	26,511.38	0
ASM PACIFIC TECHNOLOGY LTD	(600)	HKD	(48,000.00)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
ASML HOLDING NV	(64)	EUR	(11,759.36)	0
ASPEN TECHNOLOGY INC	303	USD	37,656.84	0
ASR NEDERLAND NV	(630)	EUR	(22,528.80)	0
ASS.BRITISH FOODS PLC	888	GBP	21,871.44	0
ASSA ABLOY AB	349	SEK	73,255.10	0
ASSOCIATED BANC-CORP	553	USD	11,690.42	0
ASTELLAS PHARMA INC	800	JPY	1,228,000.00	0
ASTRAZENECA PLC	(251)	GBP	(16,159.38)	0
ASX LIMITED	367	AUD	30,229.79	0
AT & T	274	USD	9,181.74	0
ATARA BIOTHERAPEUTICS INC	(1,155)	USD	(23,227.05)	0
ATLAS ARTERIA LTD	(1,851)	AUD	(14,511.84)	0
ATLAS COPCO AB	(258)	SEK	(76,574.40)	0
ATLASSIAN CORPORATION PLC -A-	(34)	USD	(4,448.56)	0
ATMOS ENERGY CORP	50	USD	5,278.00	0
ATOS ORIGIN	(109)	EUR	(8,013.68)	0
AUDENTES THERAPEUTICS INC	(545)	USD	(20,633.70)	0
AURIZON HLDGS — SHS	2,723	AUD	14,704.20	0
AURUBIS AG	(301)	EUR	(12,891.83)	0
AUTO TRADER GROUP PLC	7,784	GBP	42,640.75	0
AUTODESK INC.	(54)	USD	(8,796.60)	0
AUTOLIV INC	(234)	USD	(16,499.34)	0
AUTOMATIC DATA PROCES.	(14)	USD	(2,314.62)	0
AUTONATION INC	50	USD	2,097.00	0
AUTOZONE INC	25	USD	27,486.75	0
AVALONBAY COMMUNITIES INC.	77	USD	15,644.86	0
AVANGRID INC	130	USD	6,565.00	0
AVERY DENNISON CORP	(251)	USD	(29,035.68)	0
AVEVA GROUP	704	GBP	28,455.68	0
AVIS BUDGET GROUP INC	(478)	USD	(16,806.48)	0
AVIVA PLC	(1,124)	GBP	(4,681.46)	0
AVNET INC	693	USD	31,372.11	0
AVON PRODUCTS INC.	(4,205)	USD	(16,315.40)	0
AXA	(5,296)	EUR	(122,337.60)	0
AXALTA COATING SYSTEMS LTD	(652)	USD	(19,410.04)	0
AXEL SPRINGER AG / NAM.VINK	(272)	EUR	(16,850.40)	0
AXFOOD AB	4,681	SEK	860,133.75	0
AXIS CAPITAL HOLDINGS LTD	(138)	USD	(8,231.70)	0
AZBIL CORP	1,400	JPY	3,684,800.00	0
B&G FOODS INC	443	USD	9,214.40	0
B&M EUROPEAN VALUE RETAIL SA.	(753)	GBP	(2,509.75)	(0)
BABCOCK INTERNATIONAL GROUP	(6,787)	GBP	(31,098.03)	0
BADGER METER INC.	49	USD	2,924.81	0
BAE SYSTEMS PLC	(3,656)	GBP	(18,111.82)	0
BAIC MOTOR CORPORATION LTD /H	12,000	HKD	58,800.00	0
BAIDU INC -A-/ADR	(211)	USD	(24,762.96)	0
BAKER HUGHES. A GE COMPANY	(383)	USD	(9,433.29)	0
BAKKAFROST	(363)	NOK	(172,788.00)	0
BALFOUR BEATTY PLC	4,217	GBP	10,205.14	0
BALL CORP.	(349)	USD	(24,426.51)	0
BALOISE HOLDING/NAMEN	409	CHF	70,675.20	0
BANC OF CALIFORNIA SHS	121	USD	1,690.37	0
BANCO SANTANDER — REG.SHS	1,656	EUR	6,757.31	0
BANCORPSOUTH BANK	873	USD	25,351.92	0
BANDAI NAMCO HOLDINGS INC.	600	JPY	3,138,000.00	0
BANK OF AMERICA CORP	(450)	USD	(13,050.00)	0
BANK OF COMMUNICATIONS CO -H-	(4,000)	HKD	(23,720.00)	0
BANK OF HAWAII CORP	292	USD	24,209.72	0
BANK OF IRELAND GROUP PLC	1,939	EUR	8,911.64	0



# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
BANK OF KYOTO	300	JPY	1,249,500.00	0
BANK OF NY MELLON CORP SHS	(501)	USD	(22,119.15)	0
BANK OF QUEENSLAND LTD	465	AUD	4,431.45	0
BANK OZK	164	USD	4,934.76	0
BANKIA S.A.	(2,020)	EUR	(4,197.56)	0
BANKINTER SA	4,267	EUR	25,849.49	0
BANKUNITED INC	(287)	USD	(9,683.38)	0
BARCLAYS PLC	(9,275)	GBP	(13,893.95)	0
BARRATT DEVEL.PLC	2,060	GBP	11,795.56	0
BARRY CALLEBAUT AG /NAM.	3	CHF	5,874.00	0
BASF NAMEN-AKT.	(854)	EUR	(54,587.68)	0
BAXTER INTL INC. *OPA*	3	USD	245.70	0
BAYER	(697)	EUR	(42,475.18)	0
BB&T CORPORATION	(466)	USD	(22,894.58)	0
BBA AVIATION PLC	(12,119)	GBP	(34,199.82)	(0)
BCO BILBAO VIZ.ARGENTARIA/NAM.	(1,082)	EUR	(5,320.19)	0
BE SEMICONDUCTOR INDUSTRIES NV	(203)	EUR	(4,595.92)	0
BEACON ROOFING SUPPLY INC	(116)	USD	(4,259.52)	0
BEAZLEY PLC	6,085	GBP	33,558.78	0
BECHTLE AG. GAILDORF	17	EUR	1,717.00	0
BECTON DICKINSON & CO.	39	USD	9,828.39	0
BED BATH & BEYOND INC.	(1,720)	USD	(19,986.40)	0
BEFIMMO	130	EUR	6,578.00	0
BEIERSDORF A.G.	51	EUR	5,383.05	0
BEIJING ENTERPRISES HLD LTD	5,500	HKD	218,350.00	0
BEIJING ENTERPRISES WATER GP	2,000	HKD	9,280.00	0
BELDEN INC	152	USD	9,054.64	0
BELGACOM SA	607	EUR	15,733.44	0
BELLWAY PLC	2,466	GBP	68,678.10	0
BENDIGO AND ADELAIDE BANK	(1,356)	AUD	(15,702.48)	0
BENESSE HOLDINGS INC	(100)	JPY	(250,800.00)	0
BERKELEY GRP HLDGS	445	GBP	16,602.95	0
BERRY PLASTICS GROUP INC	287	USD	15,093.33	0
BEST BUY CO INC.	205	USD	14,294.65	0
BHP BILLITON LTD	427	AUD	17,575.32	0
BHP BILLITON PLC	638	GBP	12,855.70	0
BIC	(373)	EUR	(25,009.65)	0
BIG LOTS	(351)	USD	(10,042.11)	0
BIG YELLOW GROUP	508	GBP	5,026.66	0
BILLERUDKORSNAS AB	(378)	SEK	(46,701.90)	0
BIO TECHNE CORP	19	USD	3,961.31	0
BIOGEN IDEC INC	51	USD	11,927.37	0
BIOMARIN PHARMACEUTICAL INC	(31)	USD	(2,655.15)	0
BIOMERIEUX SA	488	EUR	35,550.80	0
BIOTELEMETRY SHS	29	USD	1,396.35	0
BJ S RESTAURANTS INC	(58)	USD	(2,548.52)	0
BK OF EAST ASIA LTD	2,200	HKD	48,070.00	0
BLACK HILLS CORP	778	USD	60,816.26	0
BLACKBAUD	(406)	USD	(33,901.00)	0
BLACKROCK INC	(37)	USD	(17,364.10)	0
BLACKSTONE GROUP LP	180	USD	7,995.60	0
BLACKSTONE MORT TRUST-A-/REIT	613	USD	21,810.54	0
BLOCK INC. H+R	(143)	USD	(4,189.90)	0
BLOOMIN BRANDS INC	129	USD	2,439.39	0
BLUEBIRD BIO INC	(171)	USD	(21,751.20)	0
BLUEPRINT MEDICINES CORP	(239)	USD	(22,544.87)	0
BLUESCOPE STEEL LTD	969	AUD	11,676.45	0
BME	258	EUR	5,552.16	0
BMW-BAYER.MOTORENWERKE	(1,086)	EUR	(70,687.74)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
BNP PARIBAS	(598)	EUR	(24,975.47)	0
BOC HONG KONG HOLDINGS LTD	3,000	HKD	92,250.00	0
BOEING CO	(41)	USD	(14,924.41)	0
BOK FINANCIAL CORPORATION	3	USD	226.44	0
BOLLORE SA	5,687	EUR	22,065.56	0
BOOHOO.COM PLC	13,519	GBP	28,619.72	0
BOOKING HOLDINGS INC	7	USD	13,122.97	0
BOOZ ALLEN HAMILTON	1,025	USD	67,865.25	0
BORAL LTD	408	AUD	2,088.96	0
BORG WARNER INC	203	USD	8,521.94	0
BOSTON PROPERTIES	(34)	USD	(4,386.00)	0
BOSTON SCIENTIFIC CORP.	69	USD	2,965.62	0
BOTTOMLINE TECHNOLOGIES. DE	(7)	USD	(309.68)	0
BOUYGUES	85	EUR	2,768.45	0
BOVIS HOMES GROUP PLC	404	GBP	4,173.32	0
BOX INC	(820)	USD	(14,440.20)	0
BOYD GAMING	(304)	USD	(8,189.76)	0
BP PLC	1,628	GBP	8,931.20	0
BPOST	(107)	EUR	(891.95)	0
BRAMBLES LTD	479	AUD	6,169.52	0
BRANDYWINE REALTY TRUST /SBI	(2,319)	USD	(33,208.08)	0
BRDRDG FNCL SOLUTIONS /WH.ISS.	236	USD	30,132.48	0
BRENNTAG	2,368	EUR	102,558.08	0
BRIDGESTONE CORP	300	JPY	1,272,600.00	0
BRIGHT FAMILY SOL	135	USD	20,367.45	0
BRILLIANCE CHINA AUTOMOTIVE	(2,000)	HKD	(17,280.00)	0
BRINKER INTERNATIONAL INC.	343	USD	13,497.05	0
BRINKS CO.	(200)	USD	(16,236.00)	0
BRISTOL MYERS SQUIBB CO	1,010	USD	45,803.50	0
BRITISH AMERICAN TOBACCO (25P)	(506)	GBP	(13,909.94)	0
BRITISH LAND CO PLC R.E.I.T	115	GBP	619.16	0
BRITVIC PLC	3,475	GBP	30,875.38	0
BROADCOM INC	(54)	USD	(15,544.44)	0
BROOKFIELD INFR./PARTNERSHIP	249	USD	10,692.06	0
BROOKS AUTOMATION INC	161	USD	6,238.75	0
BROTHER INDUSTRIES LTD	600	JPY	1,221,000.00	0
BROWN & BROWN INC	709	USD	23,751.50	0
BRUKER CORP	414	USD	20,679.30	0
BRUNSWICK CORP	(651)	USD	(29,874.39)	0
BRWN-FRMAN CORP. B /NON-VOT	1,048	USD	58,090.64	0
BT GROUP PLC	4,935	GBP	9,695.30	0
BTG PLC	5,547	GBP	46,345.19	0
BUCHER INDUSTRIES AG/NAM	118	CHF	39,695.20	0
BUCKEYE PARTNERS L P UNIT	(391)	USD	(16,050.55)	0
BUNGE LTD	30	USD	1,671.30	0
BUNZL PLC	642	GBP	13,334.34	0
BURBERRY GROUP PLC	(1,507)	GBP	(28,060.34)	0
BUREAU VERITAS	4,970	EUR	107,948.40	0
BURLINGTON STORES INC	(102)	USD	(17,355.30)	0
BURSON GROUP LTD	(1,118)	AUD	(6,238.44)	0
BW OFFSHORE LTD	1,557	NOK	80,886.15	0
BWP TRUST UNITS	1,350	AUD	4,968.00	0
BWX TECHNOLOGIES INC	(191)	USD	(9,951.10)	0
BYD ELECTRONIC CO LTD	10,000	HKD	111,600.00	0
C.H.ROBINSON WORLDWIDE INC	479	USD	40,403.65	0
CABOT CORP	408	USD	19,465.68	0
CABOT OIL+GAS INC./CL.	1,999	USD	45,897.04	0
CACI INT.INC. -A-	206	USD	42,145.54	0
CADENCE DESIGN SYSTEMS	597	USD	42,273.57	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
CAESARS ENTERTAINMENT CORP/NEW	(2,508)	USD	(29,644.56)	0
CAIXABANK	(8,411)	EUR	(21,178.90)	(0)
CALBEE INC	1,000	JPY	2,908,000.00	0
CALERES INC	(1,602)	USD	(31,911.84)	0
CALIFORNIA RESOURCES CORP	(167)	USD	(3,286.56)	0
CALIFORNIA WATER SERVI. GRP	106	USD	5,366.78	0
CALLAWAY GOLF CO	(678)	USD	(11,634.48)	0
CALLON PETROLEUM CO(DELAWARE)	(1,672)	USD	(11,018.48)	0
CALTEX AUSTRALIA LTD	441	AUD	10,914.75	0
CAMDEN PROPERTY /BENEF.INT/REIT	(74)	USD	(7,724.86)	0
CAMPBELL SOUP CO.	506	USD	20,275.42	0
CANADIAN SOLAR INC	(221)	USD	(4,824.43)	0
CANCOM SE	(337)	EUR	(15,744.64)	0
CANON INC.	(1,100)	JPY	(3,460,600.00)	0
CAP COUNT PTY	(17,861)	GBP	(38,686.93)	(0)
CAP GEMINI SA	201	EUR	21,979.35	0
CAPCOM CO LTD	(200)	JPY	(432,400.00)	0
CAPITA — SHS	(17,495)	GBP	(18,448.48)	(0)
CAPITAL ONE FINANCIAL CORP.	581	USD	52,719.94	0
CAPRI HOLDINGS LTD	(658)	USD	(22,819.44)	0
CARDINAL HEALTH INC.	161	USD	7,583.10	0
CARDIOVASCULAR SYSTEMS INC	(35)	USD	(1,502.55)	0
CARETRUST REIT INC /REIT	2,794	USD	66,441.32	0
CARLISLE COS INC	324	USD	45,492.84	0
CARLSBERG AS B	564	DKK	490,792.80	0
CARMAX /WHEN ISSUED	(10)	USD	(868.30)	0
CARNIVAL CORP	(87)	USD	(4,049.85)	0
CARNIVAL PLC	(25)	GBP	(869.75)	0
CARREFOUR S.A.	128	EUR	2,173.44	0
CARRIZO OIL & GAS INC	701	USD	7,024.02	0
CARSALES.COM LTD	1,143	AUD	15,464.79	0
CARTER S INC	(318)	USD	(31,017.72)	0
CASEY S GENERAL STORES INC	117	USD	18,250.83	0
CASINO GUICHARD-PERRACH	(873)	EUR	(26,190.00)	0
CASIO COMPUTER CO.LTD	600	JPY	802,800.00	0
CASTELLUM AB GOTHENBURG	3,862	SEK	685,698.10	0
CATALENT INC	(127)	USD	(6,887.21)	(2)
CATERPILLAR INC.	116	USD	15,809.64	0
CATHAY GENERAL BANCORP	1,089	USD	39,105.99	0
CBOE HOLDINGS INC	(5)	USD	(518.15)	0
CBRE GROUP -A-	475	USD	24,367.50	0
CBS CORP -B- /WHEN ISSUED	935	USD	46,656.50	0
CDW CORP	348	USD	38,628.00	0
CEDAR FAIR LP	94	USD	4,482.86	0
CELANESE CORP SERIES -A-	275	USD	29,645.00	0
CELGENE CORP.	397	USD	36,698.68	0
CELLNEX TELECOM S.A.	(770)	EUR	(25,055.80)	0
CENTAMIN SHS	(15,366)	GBP	(17,578.70)	0
CENTENE CORP. DE	242	USD	12,690.48	0
CENTENNIAL	444	USD	3,369.96	0
CENTERPOINT ENERGY INC	(1,016)	USD	(29,088.08)	0
CENTERSTATE BANKS	160	USD	3,684.80	0
CENTRAL JAPAN RAILWAY CO	100	JPY	2,158,000.00	0
CENTRICA PLC	(18,745)	GBP	(16,454.36)	0
CENTURYLINK INC	(3,092)	USD	(36,361.92)	0
CERNER CORP	(165)	USD	(12,094.50)	0
CF INDUSTRIES HOLDING INC	(164)	USD	(7,660.44)	0
CHALLENGER LTD	(1,617)	AUD	(10,736.88)	0
CHARLES RIVER LABORATORIES INT	164	USD	23,271.60	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
CHARLES SCHWAB CORP	208	USD	8,359.52	0
CHART INDUSTRIES INC	(128)	USD	(9,840.64)	0
CHARTER COMMUNICATIONS INC	(55)	USD	(21,734.90)	0
CHARTER HALL GROUP /STAPLED	2,367	AUD	25,634.61	0
CHARTER HALL RETAIL /REIT	2,842	AUD	12,419.54	0
CHECK POINT SOFTWARE TECHNO	120	USD	13,873.20	0
CHEESECAKE FACTORY INC	65	USD	2,841.80	0
CHEGG INC	(144)	USD	(5,556.96)	0
CHEMIACAL FINANCIAL CORP	324	USD	13,319.64	0
CHEMOURS COMPANY CO.(THE)	(916)	USD	(21,984.00)	0
CHESAPEAKE LODGING SHS BEN INT	27	USD	767.34	0
CHESAPEAKE UTILITIES CORP	30	USD	2,850.60	0
CHEVRON CORPORATION	254	USD	31,607.76	0
CHIBA BANK	3,500	JPY	1,841,000.00	0
CHILDREN S PLACE	(178)	USD	(16,977.64)	0
CHIMERA INVESTMENT CORP /REIT	(2,008)	USD	(37,890.96)	0
CHINA CITIC BK -H-	(13,000)	HKD	(57,850.00)	0
CHINA COMMUNICATIONS CONSTR-H-	(19,000)	HKD	(132,810.00)	0
CHINA CONSTRUCTION BANK CO -H-	(2,000)	HKD	(13,460.00)	0
CHINA EVERBRIGHT INTL LTD	1,000	HKD	7,210.00	0
CHINA EVERGRANDE	8,000	HKD	175,200.00	0
CHINA INDEX HOLDINGS LTD /SADR	274	USD	972.70	0
CHINA INSURANCE INTERNATIONAL	(1,400)	HKD	(29,260.00)	0
CHINA LG PWR -H	(13,000)	HKD	(65,130.00)	0
CHINA LIFE INSURANCE CO LTD-H-	(5,000)	HKD	(96,200.00)	0
CHINA MEDICAL SYSTEM HOLDINGS	2,000	HKD	14,320.00	0
CHINA MENGNIU DAIRY CO LTD	4,000	HKD	121,000.00	0
CHINA MERCHANTS HOLDINGS	2,000	HKD	26,560.00	0
CHINA MOBILE LTD	1,000	HKD	71,150.00	0
CHINA NATL BLDING MATERIAL -H-	4,000	HKD	27,400.00	0
CHINA OVERSEAS LAND+INVESTMENT	2,000	HKD	57,600.00	0
CHINA PETROLEUM&CHEM CORP H	(24,000)	HKD	(127,440.00)	0
CHINA RAILWAY CONSTR CORP -H-	(3,500)	HKD	(33,530.00)	0
CHINA RAILWAY GROUP LTD-H-	(11,000)	HKD	(65,340.00)	0
CHINA RESOURCES ENTERPRISE LTD	(2,000)	HKD	(74,200.00)	0
CHINA RESOURCES GAS GROUP LTD	2,000	HKD	77,500.00	0
CHINA RESOURCES POWER HOLDINGS	(8,000)	HKD	(91,200.00)	0
CHINA SHENHUA ENERGY CO -H-	10,000	HKD	163,600.00	0
CHINA SOUTHERN AIRLINES H	(16,000)	HKD	(87,040.00)	0
CHINA STATE CONSTR INT HLD LTD	(10,000)	HKD	(80,200.00)	0
CHINA TELECOM CORP LTD -H-	10,000	HKD	39,300.00	0
CHINA VANKE -H-	1,500	HKD	43,950.00	0
CHIPOTLE MEXICAN GRILL INC	(20)	USD	(14,657.60)	0
CHIYODA CORP	(2,000)	JPY	(578,000.00)	0
CHOICE HOTEL INTERNATIONAL	551	USD	47,942.51	0
CHONGQING RURAL SHS-H-	(22,000)	HKD	(93,500.00)	0
CHOW TAI FOOK JEWELLERY GROUP	4,600	HKD	39,100.00	0
CHRISTIAN HANSEN HOLDING A/S	56	DKK	34,518.40	0
CHUBU ELECTRIC POWER C. JPY500	600	JPY	906,900.00	0
CHUGAI PHARMACEUT. CO.LTD	200	JPY	1,408,000.00	0
CHUGOKU ELECTR.POWER JPY 500	(900)	JPY	(1,222,200.00)	0
CHURCH & DWIGHT CO INC	457	USD	33,388.42	0
CIE AUTOMOTIVE SA	1,154	EUR	29,380.84	0
CIE FINANCIERE RICHEMONT SA	184	CHF	15,242.56	0
CIENA CORP	20	USD	822.60	0
CIGNA CORPORATION	92	USD	14,494.60	0
CIMAREX ENERGY CO /WHEN ISSUED	(325)	USD	(19,282.25)	0
CIMIC GROUP LTD	832	AUD	37,248.64	0
CINCINNATI FINANCIAL CORP	738	USD	76,508.46	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
CINEMARK HOLDINGS INC	28	USD	1,010.80	0
CINEWORLD GROUP PLC	7,723	GBP	19,570.08	0
CINTAS	(3)	USD	(711.87)	0
CIRRUS LOGIC INC.	(143)	USD	(6,249.10)	0
CISCO SYSTEMS INC.	1,181	USD	64,636.13	0
CITIGROUP INC	(369)	USD	(25,841.07)	0
CITIZEN HOLDINGS CO LTD	(3,600)	JPY	(1,990,800.00)	0
CITIZENS FINANCIAL GROUP INC	(446)	USD	(15,770.56)	0
CITRIX SYSTEMS INC	185	USD	18,155.90	0
CK ASSET HLDGS	(1,000)	HKD	(61,150.00)	0
CK HUTCHISON HOLDINGS LTD	1,500	HKD	115,500.00	0
CK INFRASTRUCTURE HOLDINGS LTD	(2,000)	HKD	(127,400.00)	0
CKD CORP	(1,100)	JPY	(1,201,200.00)	0
CLARIANT /NAMEN-AKT.	1,883	CHF	37,368.14	0
CLEAN HARBORS INC	(170)	USD	(12,087.00)	0
CLEVELAND CLIFFS INC	695	USD	7,415.65	0
CLOROX CO *OPA*	43	USD	6,583.73	0
CLOSE BROTHERS GROUP PLC	199	GBP	2,813.86	0
CLOVIS ONCOLOGY INC SHS	(1,406)	USD	(20,907.22)	0
CLP HOLDINGS LTD	3,500	HKD	301,700.00	0
CME GROUP INC	(64)	USD	(12,423.04)	0
CMS ENERGY CORP.	402	USD	23,279.82	0
CN RESO CEMENT	4,000	HKD	30,280.00	0
CN TRADITIONAL	(16,000)	HKD	(60,800.00)	0
CNO FINL GROUP	(1,085)	USD	(18,097.80)	0
CNOOC LTD	2,000	HKD	26,720.00	0
CNP ASSURANCES	4,033	EUR	80,498.68	0
CNX RESOURCES CORPORATION	142	USD	1,038.02	0
COBHAM PLC	9,818	GBP	10,461.08	0
COCA-COLA AMATIL LTD	519	AUD	5,304.18	0
COCA-COLA CO.	678	USD	34,523.76	0
COCA-COLA EUROP PRNTR	1,085	USD	61,302.50	0
COCA-COLA HBC	(1,487)	GBP	(44,193.64)	0
COCA-COLA WEST	(1,400)	JPY	(3,820,600.00)	0
COCHLEAR LIMITED	83	AUD	17,167.72	0
COEUR MINING — SHS	(5,397)	USD	(23,422.98)	0
COFINIMMO SA	148	EUR	16,901.60	0
COGENT COMM HLDG SHS	556	USD	33,004.16	0
COGNEX CORP	10	USD	479.80	0
COGNIZANT TECHNOLOGY SOL.CORP	(220)	USD	(13,945.80)	0
COHERENT INC.	(143)	USD	(19,500.91)	0
COLFAX	(1,595)	USD	(44,707.85)	0
COLGATE-PALMOLIVE CO.	477	USD	34,186.59	0
COLOPLAST -B-	363	DKK	269,273.40	0
COLUMBIA BK SYSTEM	1	USD	36.18	0
COLUMBIA SPORTSWEAR	342	USD	34,254.72	0
COMCAST CORP/-A-	232	USD	9,808.96	0
COMERICA INC.	40	USD	2,905.60	0
COMMERCE BANCSHARES	348	USD	20,761.68	0
COMMERCIAL METALS CO	488	USD	8,710.80	0
COMMERZBANK AKT NACH KAP	(3,266)	EUR	(20,637.85)	0
COMMSCOPE HOLDING CO INC	(2,166)	USD	(34,071.18)	0
COMMUNITY BANK SYSTEM INC.	11	USD	724.24	0
COMMVAULT SYSTEMS INC	119	USD	5,904.78	0
COMPASS GROUP PLC	2,310	GBP	43,589.70	0
COMPASS MINERALS INTL INC	(110)	USD	(6,044.50)	0
COMPUGROUP MEDICAL AG	1,421	EUR	100,891.00	0
COMPUTERSHARE LIMITED CPU	510	AUD	8,267.10	0
COMSYS HOLDINGS CORP	1,300	JPY	3,551,600.00	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
CONAGRA FOODS INC	199	USD	5,277.48	0
CONCHO RESOURCES INC	9	USD	928.62	0
CONCOR	(4,100)	JPY	(1,644,100.00)	0
CONMED CORP.	(183)	USD	(15,659.31)	0
CONOCOPHILLIPS	1,267	USD	77,287.00	0
CONSOLIDATED EDISON INC	17	USD	1,490.56	0
CONSTELLATION BRAND -A-	54	USD	10,634.76	0
CONTINENTAL AG	(382)	EUR	(48,980.04)	0
CONTINENTAL RESOURCES INC	7	USD	294.63	0
COOPER COMPANIES INC.	184	USD	61,987.76	0
COOPER TIRE & RUBBER CO.	139	USD	4,385.45	0
COPA HOLDINGS -A-	(206)	USD	(20,099.42)	0
COPART INC	345	USD	25,785.30	0
CORBION NV — SHS	282	EUR	8,076.48	0
CORE LABORATORIES NV	139	USD	7,266.92	0
CORELOGIC	(1,191)	USD	(49,819.53)	0
CORES REALT	(87)	USD	(10,019.79)	0
CORNERSTONE ONDEMAND INC	270	USD	15,641.10	0
CORNING INC.	(7)	USD	(232.61)	0
CORPORATE OFFICE PROPERTIES	(790)	USD	(20,832.30)	0
CORPORATE TRAVEL MANAGEMENT LT	175	AUD	3,937.50	0
CORTEVA INC	0	USD	0	0
COSAN LTD -A-	78	USD	1,042.08	0
COSTA GROUP HOLDINGS LTD	(1,676)	AUD	(6,771.04)	0
COSTAR GROUP INC	43	USD	23,824.58	0
COSTCO WHOLESALE CORP	102	USD	26,954.52	0
COTY INC-CL A	(1,325)	USD	(17,755.00)	0
COUNTRY GARDEN HOLDINGS	2,000	HKD	23,760.00	0
COUSINS PROPERTIES INC	64	USD	2,314.88	0
COVANTA HOLDING	164	USD	2,937.24	0
COVESTRO AG	(1,343)	EUR	(60,045.53)	0
CRACKER BARREL OLD CTRY ST INC	163	USD	27,828.99	0
CRANE CO	83	USD	6,925.52	0
CRANSWICK PLC	169	GBP	4,370.34	0
CREDICORP	92	USD	21,059.72	0
CREDIT AGRICOLE SA. PARIS	(972)	EUR	(10,249.74)	0
CREDIT SAISON CO LTD	(800)	JPY	(1,008,800.00)	0
CREDIT SUISSE GROUP /NOM.	(1,171)	CHF	(13,706.56)	(0)
CREE INC	129	USD	7,247.22	0
CREST NICHOLSON HOLDINGS	(409)	GBP	(1,460.13)	0
CRESTWOOD EQUITY PARTNERS LP	115	USD	4,113.55	0
CRH PLC	327	EUR	9,381.63	0
CRH PLC-GBP EQ.	(479)	GBP	(12,271.98)	0
CROCS INC	(344)	USD	(6,794.00)	0
CRODA INTERNATIONAL PLC	(73)	GBP	(3,737.60)	0
CROWN CASTLE REIT INC /REIT	224	USD	29,198.40	0
CROWN HOLDINGS INC	208	USD	12,708.80	0
CSL LTD	17	AUD	3,655.00	0
CSPC PHARMACEUT — SHS	(2,000)	HKD	(25,200.00)	0
CSR LTD	(2,180)	AUD	(8,523.80)	0
CSX CORP.	169	USD	13,075.53	0
CTRIIP.COM INTERNATION. LTD/ADR	148	USD	5,462.68	0
CTS EVENTIM AG. BREMEN	472	EUR	19,314.24	0
CUBESMART	581	USD	19,428.64	0
CULLEN FROST BANKERS INC	8	USD	749.28	0
CUMMINS INC	363	USD	62,196.42	0
CURTISS-WRIGHT CORP.	93	USD	11,823.09	0
CVB FINANCIAL CORP.	42	USD	883.26	0
CVS HEALTH CORP	(422)	USD	(22,994.78)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
CWTHBK OF AUSTRALIA	114	AUD	9,436.92	0
CYBER-ARK SOFTWARE LTD	95	USD	12,144.80	0
CYBERAGENT INC	(300)	JPY	(1,171,500.00)	0
CYPRESS SEMICONDUCTORS	320	USD	7,116.80	0
CYRUSONE INC /REIT	(260)	USD	(15,007.20)	0
D S SMITH PLC	(3,675)	GBP	(13,321.88)	(0)
DAI-ICHI LIFE INSURANCE CO LTD	(1,300)	JPY	(2,112,500.00)	0
DAICEL — SHS	(500)	JPY	(479,000.00)	0
DAIDO STEEL CO LTD	100	JPY	408,500.00	0
DAILY MAIL & GENERAL TRUST PLC	1,321	GBP	10,317.01	0
DAIMLER AG / NAMEN-AKT.	(969)	EUR	(47,408.33)	(0)
DAINIPPON SCREEN MANUFACT.	(400)	JPY	(1,798,000.00)	0
DAIWA H.Industr.CO. LTD	100	JPY	314,100.00	0
DANA HOLDING CORP	851	USD	16,968.94	0
DANAHER CORP	34	USD	4,859.28	0
DANONE	(204)	EUR	(15,198.00)	0
DANSKE BANK AS	(1,042)	DKK	(108,107.50)	0
DARDEN RESTAURANTS	414	USD	50,396.22	0
DARLING INGRED — SHS	(705)	USD	(14,022.45)	0
DASSAULT AVIATION SA	26	EUR	32,864.00	0
DASSAULT SYSTEMES SA	319	EUR	44,755.70	0
DAVE & BUST	270	USD	10,926.90	0
DAVITA HEALTHCARE PARTNERS INC	(842)	USD	(47,370.92)	0
DCC	63	GBP	4,422.60	0
DCP MIDSTREAM/UNITS	141	USD	4,131.30	0
DECHRA PHARMACEUTICALS PLC	293	GBP	8,045.78	0
DECKERS OUTDOOR CORP.	180	USD	31,674.60	0
DEERE & CO.	40	USD	6,628.40	0
DELEK US HOLDINGS INC (NEW)	444	USD	17,990.88	0
DELPHI AUTOMOTIVE PLC	(189)	USD	(15,276.87)	0
DELPHI TECHNOLOGIES PLC	(1,113)	USD	(22,260.00)	0
DELTA AIR LINES	278	USD	15,776.50	0
DENA CO LTD TOKYO	(800)	JPY	(1,652,000.00)	0
DENKI KAGAKU KOGYO KK	800	JPY	2,556,000.00	0
DENTSPLY INTERNATIONAL INC	(112)	USD	(6,536.32)	0
DENTSU INC TOKYO	(900)	JPY	(3,384,000.00)	0
DERWENT LONDON PLC REIT	242	GBP	7,540.72	0
DESIGNER BRANDS INC	(841)	USD	(16,121.97)	0
DET NORSKE OLJE	(306)	NOK	(74,847.60)	0
DEUTSCHE BANK AG /NAM.	(5,626)	EUR	(38,144.28)	0
DEUTSCHE BOERSE AG /NAM.	(6)	EUR	(746.40)	0
DEUTSCHE EUROSHOP/NAMENAKT.	1,978	EUR	48,065.40	0
DEUTSCHE LUFTHANSA/NAM.	(2,157)	EUR	(32,505.99)	0
DEUTSCHE PFANDBRIEFBANK AG	151	EUR	1,597.58	0
DEUTSCHE POST AG. BONN	129	EUR	3,728.10	0
DEUTSCHE TELEKOM /NAM.	2,819	EUR	42,882.63	0
DEUTSCHE WOHNEN AG	(127)	EUR	(4,098.29)	0
DEVON ENERGY CORP.(NEW)	(346)	USD	(9,867.92)	0
DEXCOM INC	(120)	USD	(17,980.80)	0
DEXUS PROPERTY GROUP	1,310	AUD	17,003.80	0
DIAGEO PLC	1,197	GBP	40,506.48	0
DIALOG SEMICONDUCTOR	(193)	EUR	(6,843.78)	0
DIAMOND OFFSHORE DRILLING	(3,950)	USD	(35,036.50)	0
DIAMONDROCK HOSPITALITY CO	(1,183)	USD	(12,232.22)	0
DICK S SPORTING GOODS INC	(668)	USD	(23,132.84)	0
DIGITAL RLTY TR INC	(110)	USD	(12,956.90)	0
DIP CORP	1,000	JPY	1,802,000.00	0
DIPLOMA PLC	300	GBP	4,596.00	0
DIRECT LINE	13,629	GBP	45,221.02	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
DISCOVER FIN SVC	571	USD	44,303.89	0
DISCOVERY COM INC/-A-	938	USD	28,796.60	0
DISH NETWORK CORP -A-	(295)	USD	(11,330.95)	0
DIXONS CARP	(27,755)	GBP	(30,377.85)	(0)
DKSH HOLDING LTD SHS	88	CHF	5,033.60	0
DNB ASA	1,989	NOK	315,654.30	0
DNO -A- SHS	3,770	NOK	58,246.50	0
DOLBY LABORATORIES INC -A-	783	USD	50,581.80	0
DOLLAR GENERAL CORPORATION	191	USD	25,815.56	0
DOLLAR TREE INC	(89)	USD	(9,557.71)	0
DOMETIC GROUP AB	155	SEK	14,411.90	0
DOMINION RESOURCES INC	(481)	USD	(37,190.92)	0
DOMINO S PIZZA GROUP PLC	(2,187)	GBP	(6,079.86)	0
DOMINO S PIZZA INC	76	USD	21,149.28	0
DOMTAR	343	USD	15,273.79	0
DON QUIJOTE CO LTD	100	JPY	684,000.00	0
DONALDSON CO	1,135	USD	57,726.10	0
DONG ENERGY A/S	358	DKK	203,200.80	0
DONGFENG MOTOR -H-	(10,000)	HKD	(64,000.00)	0
DOUGLAS EMMETT /REIT	648	USD	25,816.32	0
DOVER CORP.	(124)	USD	(12,424.80)	0
DOWA HOLDINGS CO LTD	300	JPY	1,036,500.00	0
DOWDUPONT INC	(323)	USD	(24,247.61)	0
DOWNER EDI LTD	3,243	AUD	22,441.56	0
DR HORTON INC	(129)	USD	(5,563.77)	0
DRIL-QUIP INC..HOUSTON TEXAS	(1)	USD	(48.00)	0
DSV	359	DKK	231,411.40	0
DTE ENERGY COMPANY	635	USD	81,203.80	0
DUERR AG	638	EUR	19,120.86	0
DUFREY AG BASEL	(122)	CHF	(10,086.96)	0
DUKE ENERGY	112	USD	9,882.88	0
DUKE REALTY CORP	(74)	USD	(2,339.14)	0
DULUXGROUP	1,256	AUD	11,705.92	0
DUNELM GROUP PLC	2,908	GBP	26,753.60	0
DUNKIN BRANDS GROUP INC	(223)	USD	(17,764.18)	0
DYCOM INDUSTRIES INC.	(279)	USD	(16,424.73)	0
E TRADE FINANCIAL CORP	77	USD	3,434.20	0
E.ON - NAMEN AKT.	(4,001)	EUR	(38,213.55)	0
EAGLE MATERIALS INC	(376)	USD	(34,855.20)	0
EAST JAPAN RAILWAY CO	(100)	JPY	(1,008,000.00)	0
EAST-WEST BANCORP	131	USD	6,126.87	0
EASTGROUP PROPERTIES INC	34	USD	3,943.32	0
EASTMAN CHEMICAL CO	(113)	USD	(8,794.79)	0
EASYJET PLC	(3,185)	GBP	(30,359.42)	0
EATON CORPORATION PUBLIC LTD	23	USD	1,915.44	0
EATON VANCE CORP/N.VOT.	983	USD	42,396.79	0
EBAY INC	741	USD	29,269.50	0
EBRO FOODS — SHS	340	EUR	6,398.80	0
ECHO ENTER	2,870	AUD	11,824.40	0
ECOLAB INC.	22	USD	4,343.68	0
EDENRED	280	EUR	12,560.80	0
EDF	(424)	EUR	(4,700.04)	0
EDGEWELL PERSONAL CARE CO	(254)	USD	(6,845.30)	0
EDISON INTERNATIONAL	(732)	USD	(49,344.12)	0
EDITAS MEDICINE INC	(362)	USD	(8,955.88)	0
EDWARDS LIFESCIENCES	(21)	USD	(3,879.54)	0
EHEALTH INC	(7)	USD	(602.70)	0
EIFFAGE SA	678	EUR	58,945.32	0
EISAI CO.LTD	(100)	JPY	(609,100.00)	0



# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
ELDORADO RESORTS INC	(101)	USD	(4,653.07)	0
ELECTRIC POWER DEVELOPMENT CO	(500)	JPY	(1,224,000.00)	0
ELECTROCOMPONENTS	3,481	GBP	22,027.77	0
ELECTROLUX AB B	(508)	SEK	(120,548.40)	0
ELECTRONIC ARTS	(135)	USD	(13,670.10)	0
ELECTRONICS FOR IMAGING INC	(614)	USD	(22,662.74)	0
ELEKTA AB	(117)	SEK	(15,759.90)	0
ELEMENT SOLUTIONS INC	(1,145)	USD	(11,839.30)	0
ELIOR SCA	(2,275)	EUR	(27,504.75)	0
ELIS SA	3,110	EUR	49,604.50	0
ELISA CORPORATION A	(340)	EUR	(14,589.40)	0
EMCOR GROUP INC.	301	USD	26,518.10	0
EMERGENT BIOSOLUTIONS INC	(48)	USD	(2,318.88)	0
EMERSON ELECTRIC CO.	18	USD	1,200.96	0
EMMI AG / NAM.	3	CHF	2,739.00	0
EMS CHEMIE HOLDING AG	51	CHF	32,308.50	0
ENAGAS	1,217	EUR	28,562.99	0
ENCANA CORP	2,016	USD	10,342.08	0
ENCANA CORP	(2,016)	CAD	(13,547.52)	0
ENCOMPASS HLTH REGISTERED	385	USD	24,393.60	0
ENDESA SA	859	EUR	19,421.99	0
ENDO INTERNATIONAL - SHS	(877)	USD	(3,613.24)	0
ENERGIZER HOLDINGS INC	(1,053)	USD	(40,687.92)	0
ENERGY TRANSFER	250	USD	3,520.00	0
ENPHASE ENERGY INC SHS	462	USD	8,422.26	0
ENSCO PLC	(3,006)	USD	(25,641.18)	0
ENSIGN GROUP INC	365	USD	20,775.80	0
ENTEGRIS INC	(353)	USD	(13,173.96)	0
ENERGY CORP.	(16)	USD	(1,646.88)	0
ENTERPRISE INNS PLC	1,423	GBP	2,797.62	0
ENTERPRISE PRODUCTS PARTNERS	1,176	USD	33,951.12	0
ENVESTNET SHS	(279)	USD	(19,075.23)	0
EOG RESOURCES INC.	32	USD	2,981.12	0
EPAM SYSTEMS	169	USD	29,253.90	0
EPIZYME INC	(763)	USD	(9,575.65)	0
EPR PROPERTIES	779	USD	58,105.61	0
EQT	612	USD	9,675.72	0
EQT MIDSTREAM PARTNERS LP	382	USD	17,067.76	0
EQUIFAX INC	(619)	USD	(83,713.56)	0
EQUINIX INC /REIT	43	USD	21,684.47	0
EQUITY LIFESTYLE	352	USD	42,711.68	0
EQUITY RESIDENTIAL SBI	(124)	USD	(9,414.08)	0
ERAMET SA	(43)	EUR	(2,513.78)	0
ERICSSON TEL. B	2,229	SEK	196,374.90	0
ESPERION THERAP	170	USD	7,908.40	0
ESSENT GROUP LTD	415	USD	19,500.85	0
ESSENTA SHS	1,602	GBP	6,872.58	0
ESSEX PROPERTY TRUST	13	USD	3,795.09	0
ESSILOR INTERNATIONAL	(246)	EUR	(28,228.50)	0
ESTEE LAUDER CO -A-	96	USD	17,578.56	0
ETAB COLRUYT	632	EUR	32,232.00	0
ETHAN ALLEN INTERIORS INC.	60	USD	1,263.60	0
ETSY INC	110	USD	6,750.70	0
EURAZEO	(42)	EUR	(2,574.60)	0
EUROCOMMERCIAL—SHARES	186	EUR	4,371.00	0
EURONET WORLDWIDE INC	192	USD	32,302.08	0
EURONEXT NV	(37)	EUR	(2,462.35)	0
EUTELSAT COMMUNICATIONS PARIS	(1,362)	EUR	(22,391.28)	0
EVERCORE PARTNERS INC	35	USD	3,099.95	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
EVEREST REINSURANCE GROUP LTD	84	USD	20,763.12	0
EVERSOURCE ENERGY	798	USD	60,456.48	0
EVERTEC INC	38	USD	1,242.60	0
EVOLUTION GAMING GROUP AB	2,120	SEK	389,656.00	0
EVOLUTION MINING LTD	(3,655)	AUD	(15,935.80)	0
EVONIK INDUSTR -SHS-	1,179	EUR	30,194.19	0
EVOTEC AG	705	EUR	17,328.90	0
EVRAZ	4,087	GBP	27,186.72	0
EXACT SCIENCES CORP	(165)	USD	(19,476.60)	0
EXELIXIS INC	1,816	USD	38,807.92	0
EXELON CORP	187	USD	8,964.78	0
EXPEDIA INC DEL	(16)	USD	(2,128.48)	0
EXPEDITORS INTL WASH.	512	USD	38,840.32	0
EXPERIAN PLC	511	GBP	12,182.24	0
EXTRA SPACE STORAGE INC	19	USD	2,015.90	0
EXXON MOBIL CORP	78	USD	5,977.14	0
F5 NETWORKS INC.	212	USD	30,873.56	0
FABEGE AB /REIT	1,288	SEK	179,998.00	0
FACEBOOK INC -A-	59	USD	11,387.00	0
FACTSET RESEARCH SYSTEM INC	70	USD	20,059.20	0
FAMILYMART CO LTD	300	JPY	771,600.00	0
FANUC CORP — SHS	(100)	JPY	(1,993,000.00)	0
FASTENAL	916	USD	29,852.44	0
FASTIGHETS BALDER AB B	488	SEK	151,768.00	0
FAURECIA SA	287	EUR	11,712.47	0
FE NEW N.V.	257	USD	41,484.94	0
FED.REALTY INV.TR./SBI	256	USD	32,962.56	0
FEDERATED INVESTORS INC. B	(32)	USD	(1,040.00)	0
FEDEX CORP.	(156)	USD	(25,613.64)	0
FERGUSON NEWCO PLC	(667)	GBP	(37,352.00)	0
FERREXPO PLC	708	GBP	1,963.28	0
FERROVIAL SA	(4,580)	EUR	(103,095.80)	0
FEVERTREE DRINKS PLC	1,296	GBP	30,041.28	0
FIAT CHRYSLER AUTOMOBILES N.V	(271)	USD	(3,745.22)	0
FIBROGEN INC	(121)	USD	(5,466.78)	0
FIDELITY NATL INFORM SERV	(115)	USD	(14,108.20)	0
FIELMANN AG	345	EUR	22,011.00	0
FIFTH THIRD BANCORP	(101)	USD	(2,817.90)	0
FINISAR CORP	112	USD	2,561.44	0
FIREEYE INC	(488)	USD	(7,227.28)	0
FIRST AMERICAN FINANCIAL CORP	217	USD	11,652.90	0
FIRST BANCORP	28	USD	1,019.76	0
FIRST BUSEY CORP	24	USD	633.84	0
FIRST CASH INC	131	USD	13,102.62	0
FIRST DATA CORP	(831)	USD	(22,495.17)	0
FIRST FINANCIAL BANKSHA INC	1,442	USD	44,399.18	0
FIRST HAWAIIAN INC	1,045	USD	27,034.15	0
FIRST HORIZON NATL CORP	1,219	USD	18,199.67	0
FIRST IND.REALTY TRUST INC	(411)	USD	(15,100.14)	0
FIRST INTERSTATE BANCYSYST INC	26	USD	1,029.86	0
FIRST MIDWEST BANCORP INC	528	USD	10,808.16	0
FIRST REPUBLIC BANK	(12)	USD	(1,171.80)	0
FIRST SOLAR INC	(177)	USD	(11,625.36)	0
FIRSTENERGY CORP	149	USD	6,378.69	0
FISCHER GEORG AG/NAM.	3	CHF	2,799.00	0
FISERV INC.	143	USD	13,035.88	0
FITBIT INC	(810)	USD	(3,564.00)	0
FIVE BELOW SHS	(88)	USD	(10,561.76)	0
FIVE9 INC	37	USD	1,897.73	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
FLAGSTAR BANCORP INC	17	USD	563.38	0
FLEETCOR TECHNOLOGIES INC	51	USD	14,323.35	0
FLEXTRONICS INTL LTD	(1,869)	USD	(17,886.33)	0
FLIGHT CENTRE LIMITED *OPE*	(142)	AUD	(5,900.10)	0
FLIR SYSTEMS	479	USD	25,913.90	0
FLOWERS FOODS INC	(159)	USD	(3,699.93)	0
FLOWERVE CORP	190	USD	10,011.10	0
FLSMIDTH & CO. A/S B	(332)	DKK	(98,570.80)	0
FLUGHAFEN ZUERICH AG	128	CHF	23,526.40	0
FLUOR CORP (NEW)	(614)	USD	(20,685.66)	0
FMC CORP.	(280)	USD	(23,226.00)	0
FONCIERE DES REGIONS	475	EUR	43,723.75	0
FOOT LOCKER INC	178	USD	7,461.76	0
FORD MOTOR CO	(1,675)	USD	(17,135.25)	0
FORTESCUE METALS GROUP LTD	(948)	AUD	(8,550.96)	0
FORTINET	476	USD	36,571.08	0
FORTIVE CORP	177	USD	14,429.04	0
FORTUM CORPORATION	1,818	EUR	35,332.83	0
FORWARD AIR CORP	13	USD	768.95	0
FOSSIL GROUP SHS	272	USD	3,128.00	0
FOSUN INTERNATIONAL LTD	4,000	HKD	41,520.00	0
FOX — REGISTERED SHS -A-	583	USD	21,361.12	0
FOX FACTORY	261	USD	21,535.11	0
FR BRND HOM SEC	(92)	USD	(5,255.96)	0
FRANCE TELECOM SA	1,227	EUR	17,012.36	0
FRANKFURT AIRPORT SERV.WORLWDW.	228	EUR	17,236.80	0
FRANKLIN RESOURCES INC.	450	USD	15,660.00	0
FREENET AG NAMENS-AKTIE	629	EUR	11,067.26	0
FREEMPORT MCMORA.COPPER&GOLD	(2,839)	USD	(32,960.79)	0
FRESENIUS MEDICAL CARE AG	218	EUR	15,050.72	0
FRESENIUS SE & CO KGAA	(608)	EUR	(28,989.44)	0
FRESNILLO PLC	(3,965)	GBP	(34,503.43)	0
FRONTIER REAL ESTATE INV CORP	12	JPY	5,520,000.00	0
FS INVESTMENT CORP	1,084	USD	6,460.64	0
FUJI ELECTRIC CO LTD	500	JPY	1,857,500.00	0
FUJI HEAVY INDUSTRIES LTD	(1,100)	JPY	(2,880,900.00)	0
FUJI MEDIA HOLDINGS INC	1,600	JPY	2,403,200.00	0
FUJI OIL CO.LTD	(100)	JPY	(325,000.00)	0
FUJIFILM HOLDINGS CORP	400	JPY	2,185,200.00	0
FUJIKURA LTD	(3,100)	JPY	(1,255,500.00)	0
FUJITSU LTD	(400)	JPY	(3,004,800.00)	0
FUKUOKA FINANCIAL GROUP	(100)	JPY	(196,700.00)	0
FULTON FINANCIAL	1,341	USD	21,952.17	0
G.U.D. HOLDINGS LIMITED	281	AUD	2,812.81	0
G4S PLC	(19,109)	GBP	(39,746.72)	0
GALAPAGOS GENOMICS NV	(46)	EUR	(5,218.70)	0
GALAXY ENTERTAINMENT GROUP	(1,000)	HKD	(52,650.00)	0
GALENICA AG	15	CHF	2,115.75	0
GALLAGHER+CO ARTHUR J.	522	USD	45,721.98	0
GAMESA CORP.TECNOLOGICA SA	256	EUR	3,742.72	0
GAMESTOP CORP -A-	(1,543)	USD	(8,440.21)	0
GANNETT CO INC	1,335	USD	20,225.25	0
GAP INC.	(111)	USD	(1,994.67)	0
GARMIN	168	USD	13,406.40	0
GARTNER INC. *OPA*	21	USD	3,379.74	0
GAS NATURAL SDG /SPLIT ISSUE	(1,916)	EUR	(46,424.68)	0
GATX CORP	(317)	USD	(25,134.93)	0
GBL	421	EUR	36,323.88	0
GDF SUEZ	(2,639)	EUR	(35,204.26)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
GEA GROUP AG	(1,312)	EUR	(32,800.00)	0
GEBERIT AG/NAMEN-AKTIEN	79	CHF	36,024.00	0
GECINA /ACT.NOM.	352	EUR	46,323.20	0
GEELY AUTOMOBILE HLD LTD	5,000	HKD	66,800.00	0
GENERAL DYNAMICS CORP *OPR*	(45)	USD	(8,181.90)	0
GENERAL ELECTRIC CO	(2,511)	USD	(26,365.50)	0
GENERAL HLDG	221	USD	15,339.61	0
GENERAL MILLS INC	461	USD	24,211.72	0
GENESCO INC	(43)	USD	(1,818.47)	0
GENESEE & WYOMING INC -A-	(231)	USD	(23,100.00)	0
GENESIS ENERGY LP	263	USD	5,759.70	0
GENMAB A/S	(15)	DKK	(18,105.00)	0
GENOMIC HELATH INC	215	USD	12,506.55	0
GENPACT LTD	377	USD	14,359.93	0
GENTEX CORP	1,640	USD	40,360.40	0
GENUINE PARTS CO	244	USD	25,273.52	0
GERRESHEIMER AG	413	EUR	26,741.75	0
GETINGE AB B	406	SEK	59,397.80	0
GILEAD SCIENCES INC.	135	USD	9,120.60	0
GIVAUDAN SA /REG.	6	CHF	16,536.00	0
GJENSIDIGE FORSIKRING	1,336	NOK	229,524.80	0
GLACIER BANCORP INC	768	USD	31,142.40	0
GLAUKOS CORP	(18)	USD	(1,357.20)	0
GLAXOSMITHKLINE PLC	2,318	GBP	36,545.59	0
GLENCORE	(3,024)	GBP	(8,266.10)	0
GLOBAL BLOOD THERAPEUTICS	(187)	USD	(9,836.20)	0
GLOBAL PAYMENTS INC	(143)	USD	(22,898.59)	0
GLOBANT S.A.	(48)	USD	(4,850.40)	0
GLOBUS MEDICAL INC -A-	160	USD	6,768.00	0
GLP J-REIT	26	JPY	3,192,800.00	0
GLU MOBILE INC	1,183	USD	8,493.94	0
GMO INTERNET INC	(100)	JPY	(195,200.00)	0
GN GREAT NORDIC LTD	262	DKK	80,250.60	0
GODADDY INC	(99)	USD	(6,944.85)	0
GOLAR LNG LTD BERMUDA	(857)	USD	(15,837.36)	0
GOLUB CAPITAL BDC	323	USD	5,749.40	0
GOODMAN GROUP	1,303	AUD	19,584.09	0
GOODYEAR TIRE & RUBBER	(1,614)	USD	(24,694.20)	0
GOV PRT IN /REIT	(275)	USD	(7,224.25)	0
GPT GROUP /STAPLED SECURITY	1,473	AUD	9,058.95	0
GRACO INC	274	USD	13,749.32	0
GRAFTON GROUP PLC / UNITS	6,104	GBP	49,198.24	0
GRAINCORP LTD -A-	(431)	AUD	(3,435.07)	0
GRAINGER PLC	5,469	GBP	13,431.86	0
GRAND CITY PROPERTIES	771	EUR	15,497.10	0
GRAPHIC PACKAGING HOLDING CO	(593)	USD	(8,290.14)	0
GRAY TELEVISION INC	(126)	USD	(2,065.14)	0
GREAT PORTL /REIT	1,183	GBP	8,091.72	0
GREE	(1,400)	JPY	(701,400.00)	0
GREEN DOT CORP	32	USD	1,564.80	0
GREENCORE GROUP PLC	7,850	GBP	17,191.50	0
GREENE KING PLC	4,255	GBP	26,295.90	0
GREGGS PLC	1,800	GBP	41,364.00	0
GREIF INC	32	USD	1,041.60	0
GRENKELEASING AG	153	EUR	14,443.20	0
GRIFOLS SA	(1,538)	EUR	(39,988.00)	0
GROUPE EUROTUNNEL REGROUPEMT	896	EUR	12,624.64	0
GROUPE FNAC SHS	60	EUR	3,918.00	0
GROUPON -A-	(6,966)	USD	(24,938.28)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
GRUBHUB INC	(310)	USD	(24,176.90)	0
GUANGDONG INVESTMENT LTD	4,000	HKD	61,840.00	0
GUANGZHOU AUTO	(8,000)	HKD	(66,720.00)	0
GUANGZHOU R&F PROP.-H- /NEW	(4,400)	HKD	(66,088.00)	0
GUESS INC.	90	USD	1,453.50	0
GUIDEWIRE SOFTWARE INC	(211)	USD	(21,391.18)	0
GULFPORT ENERGY CORP	2,771	USD	13,605.61	0
GUNGHO ONLINE ENT	880	JPY	2,622,400.00	0
H.I.S. CO LTD	(300)	JPY	(804,300.00)	0
H.LUNDBECK A/S	(14)	DKK	(3,630.20)	0
HAEMONETICS CORP.	(7)	USD	(842.38)	0
HAIER ELECTRONICS GROUP CO LTD	(2,000)	HKD	(43,200.00)	0
HAIN CELESTIAL GROUP INC.	(2,053)	USD	(44,960.70)	0
HAKUHODO DY HLD INC	2,200	JPY	3,990,800.00	0
HALLIBURTON CO	(520)	USD	(11,824.80)	0
HALMA PLC	1,065	GBP	21,513.00	0
HAMAMATSU PHOTONICS	400	JPY	1,678,000.00	0
HAMMERSON	(15,529)	GBP	(43,030.86)	(0)
HANCOCK HOLDING CO	91	USD	3,645.46	0
HANESBRANDS INC	(159)	USD	(2,737.98)	0
HANG SENG BANK LTD	1,000	HKD	194,500.00	0
HANKYU HANSHIN HOLDINGS INC	200	JPY	772,000.00	0
HANNON ARMSTRONG SUST INFR CAP	15	USD	422.70	0
HANNOVER RUECKVE./NAMEN AKT	411	EUR	58,444.20	0
HANOVER INSURANCE GROUP INC	367	USD	47,086.10	0
HARGREAVES LANSDOWN PLC	1,467	GBP	28,151.73	0
HARLEY DAVIDSON INC.	(436)	USD	(15,621.88)	0
HARRIS CORP.	151	USD	28,558.63	0
HARTFORD FIN.SERV.GROUP	376	USD	20,950.72	0
HARVEY NORMAN HOLDINGS LTD	1,806	AUD	7,350.42	0
HASBRO INC.	86	USD	9,088.48	0
HASEKO CORP	3,300	JPY	3,597,000.00	0
HAWAIIAN ELECTRIC INDUSTRIES	2,284	USD	99,468.20	0
HAWAIIAN HLD INC	(112)	USD	(3,072.16)	0
HAYS PLC	13,336	GBP	20,950.86	0
HCA HOLDINGS INC	145	USD	19,599.65	0
HCP INC	111	USD	3,549.78	0
HD SUPPLY HOLDINGS INC	315	USD	12,688.20	0
HEALTHCA TR -A- /REIT	262	USD	7,186.66	0
HEALTHCARE REALTY TRUST	(310)	USD	(9,709.20)	0
HEALTHCARE SERVICES GROUP	311	USD	9,429.52	0
HEALTH EQUITY INC	199	USD	13,014.60	0
HEARTLAND EXPRESS INC.	242	USD	4,372.94	0
HEICO CORP	247	USD	33,051.07	0
HEIDELBERGCEMENT AG	558	EUR	39,707.28	0
HEINEKEN NV	234	EUR	22,964.76	0
HELLA KGAA HUECK & CO	735	EUR	31,957.80	0
HELMERICH & PAYNE	460	USD	23,285.20	0
HELVETIA HOLDING LTD	828	CHF	101,430.00	0
HEMFOSA FASTIGHETER AB /REIT	746	SEK	65,461.50	0
HENDERSON GROUP PLC	(1,128)	USD	(24,139.20)	0
HENDERSON LAND DEV.	2,000	HKD	86,100.00	0
HENGAN INTL GROUP	1,000	HKD	57,450.00	0
HENKEL / VORZUG	509	EUR	43,784.18	0
HENNES & MAURITZ AB	(195)	SEK	(32,245.20)	0
HENRY JACK & ASSOCIATES INC.	27	USD	3,615.84	0
HENRY SCHEIN INC.	461	USD	32,223.90	0
HERCULES TECHNOLOGY GRWTH CAP.	137	USD	1,756.34	0
HERITAGE FINANCIAL CORPORATION	18	USD	531.72	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
HERMES INTERNATIONAL	58	EUR	36,783.60	0
HERSHA HOSPITALITY TRUST /REIT	32	USD	529.28	0
HERTZ RENTAL CAR HOLDING CO	(741)	USD	(11,826.36)	0
HESS CORP	(111)	USD	(7,056.27)	0
HEWLETT PACKARD ENT CO	(1,026)	USD	(15,338.70)	0
HEXAGON AB B	(43)	SEK	(22,170.80)	0
HEXPOL AB	(530)	SEK	(40,094.50)	0
HIGHWOOD PROPERTIES INC.	(300)	USD	(12,390.00)	0
HIKMA PHARMACEUTICALS PLC	727	GBP	12,518.94	0
HILL-ROM HOLDINGS INC	446	USD	46,660.52	0
HILTON WORLDWIDE HOLDINGS INC	150	USD	14,661.00	0
HINO MOTORS LTD	2,000	JPY	1,814,000.00	0
HISCOX LTD	903	GBP	15,278.76	0
HITACHI CONSTR.MACHIN.	(700)	JPY	(1,961,400.00)	0
HITACHI HIGH-TECHNOLOGIES CORP	100	JPY	554,000.00	0
HITACHI LTD	(400)	JPY	(1,579,600.00)	0
HITACHI METALS LTD	(600)	JPY	(730,200.00)	0
HITACHI TRANSPORT SYSTEM	900	JPY	3,150,000.00	0
HKT LTD - STAPLED	13,000	HKD	161,200.00	0
HMS HOLDINGS CORP	532	USD	17,231.48	0
HOCHTIEF A.G.	749	EUR	80,217.90	0
HOLCIM LTD /NAM.	259	CHF	12,346.53	0
HOLMEN AB	327	SEK	64,778.70	0
HOLOGIC INC	113	USD	5,426.26	0
HOME DEPOT INC.	181	USD	37,642.57	0
HOMESERVE PLC	4,486	GBP	53,248.82	0
HONDA MOTOR CO.LTD	(700)	JPY	(1,949,500.00)	0
HONEYWELL INTERNATIONAL INC.	234	USD	40,854.06	0
HONGKONG & CHINA GAS	10,000	HKD	173,200.00	0
HORIBA LTD	(200)	JPY	(1,112,000.00)	0
HORIZON PHARMA SHS	659	USD	15,855.54	0
HORMEL FOODS CORPORATION	1,157	USD	46,904.78	0
HOSPITALITY PROPERTIES TRUST	769	USD	19,225.00	0
HOST HOTELS & RESORTS INC	422	USD	7,688.84	0
HOSTESS BRANDS INC	(1,441)	USD	(20,808.04)	0
HOUSE FOODS GRP	1,000	JPY	4,045,000.00	0
HOWDEN JOINERY GROUP PLC	(901)	GBP	(4,568.07)	0
HOYA CORP	600	JPY	4,952,400.00	0
HP SHS	(785)	USD	(16,320.15)	0
HSBC HOLDINGS PLC	1,704	GBP	11,193.58	0
HUANENG POWER INTL H	(4,000)	HKD	(18,400.00)	0
HUATAI SECURITIES CO LTD	(400)	HKD	(5,376.00)	0
HUBBELL INC	389	USD	50,725.60	0
HUBSPOT INC	63	USD	10,742.76	0
HUDSON PACIFIC PROPERTIES INC	(1,343)	USD	(44,681.61)	0
HUFVUDSTADEN AB A	4,155	SEK	656,074.50	0
HUGO BOSS	(627)	EUR	(36,679.50)	0
HUHTAMAKI OY	702	EUR	25,384.32	0
HULIC CO LTD — SHS	500	JPY	433,000.00	0
HUMANA INC.	(99)	USD	(26,264.70)	0
HUNT J.B..TRANSP.SERV.	(247)	USD	(22,578.27)	0
HUNTINGTON	(26)	USD	(5,843.24)	0
HUNTINGTON BANCSHARES INC	(212)	USD	(2,929.84)	0
HUNTSMAN CORP	(1,596)	USD	(32,622.24)	0
HUSQVARNA AB -B-	588	SEK	51,073.68	0
IBERDROLA SA *OPR*	815	EUR	7,144.29	0
IBERIABANK CORP	677	USD	51,350.45	0
IBIDEN CO LTD	(500)	JPY	(943,000.00)	0
IBM	(71)	USD	(9,790.90)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
ICA GRUPPEN AB	1,403	SEK	560,077.60	0
ICADE SA	639	EUR	51,503.40	0
ICON PLC	327	USD	50,348.19	0
IDEMITSU KOSAN	(200)	JPY	(648,000.00)	0
IDEX CORP	111	USD	19,107.54	0
IDEXX LABORATORIES INC.	30	USD	8,259.90	0
IG GROUP HOLDINGS PLC	(611)	GBP	(3,569.46)	0
IGG INC	(4,000)	HKD	(34,840.00)	0
IHS MARKIT LTD	204	USD	12,998.88	0
I-I VI INC	(57)	USD	(2,083.92)	0
IIDA GRP HLDGS /REIT	1,400	JPY	2,436,000.00	0
ILIAD	(66)	EUR	(6,518.16)	0
ILLINOIS TOOL WORKS	79	USD	11,913.99	0
ILLUMINA INC	4	USD	1,472.60	0
ILUKA RESOURCES LTD	607	AUD	6,537.39	0
IMAX CORP	235	USD	4,747.00	0
IMCD B.V.	433	EUR	34,899.80	0
IMERYS	(211)	EUR	(9,836.82)	0
IMI PLC	1,177	GBP	12,217.26	0
IMPERIAL BRANDS	(1,837)	GBP	(33,925.72)	(0)
INC RESEARCH HOLDINGS INC -A-	(91)	USD	(4,649.19)	0
INCHCAPE	(1,781)	GBP	(10,970.96)	0
INCITEC PIVOT LTD	1,167	AUD	3,979.47	0
INCYTE CORP	323	USD	27,442.08	0
INDEPENDENCE GROUP NL 26.11.10	2,729	AUD	12,880.88	0
INDITEX	632	EUR	16,716.40	0
INDRA SISTEMAS SA	2,515	EUR	22,358.35	0
INDUSTRIAL INFRASTRUCTURE /REIT	10	JPY	1,340,000.00	0
INFINEON TECHNOLOGIES /NAM.	(1,707)	EUR	(26,543.85)	0
INFORMA PLC	97	GBP	809.95	0
ING GROUP NV	(1,876)	EUR	(19,127.70)	(0)
INGENICO.IND.FIN.ING.	286	EUR	22,245.08	0
INGERSOLL-RAND PLC SHS	(91)	USD	(11,526.97)	0
INGEVITY CORP	(60)	USD	(6,310.20)	0
INGREDION INC SHS	(282)	USD	(23,262.18)	0
INMARSAT PLC	(1,022)	GBP	(5,565.81)	0
INOGEN INC	(21)	USD	(1,401.96)	0
INPEX CORP	1,900	JPY	1,845,470.00	0
INPHI CORP	111	USD	5,561.10	0
INSMED	(531)	USD	(13,593.60)	0
INSULET CORP	(31)	USD	(3,700.78)	0
INSURANCE AUSTRALIA GROUP LTD	(481)	AUD	(3,973.06)	0
INT AIR GROUP	1,003	GBP	4,783.31	0
INTEGRA LIFESCIENCES HLGS CORP	229	USD	12,789.65	0
INTEL CORP.	205	USD	9,813.35	0
INTELSAT GL 5.75% 01.05.16 CV	(194)	USD	(3,773.30)	0
INTER GAME	(441)	USD	(5,719.77)	0
INTERCEPT PHARM -SHS-	(91)	USD	(7,240.87)	0
INTERCONEXCH GR /WHEN ISSUED	237	USD	20,367.78	0
INTERCONTINENTAL HOTELS GROUP PLC	145	GBP	7,499.40	0
INTERMEDIATE CAPITAL GROUP PLC	(2,022)	GBP	(27,923.82)	0
INTERNATIONAL PAPER CO	98	USD	4,245.36	0
INTERNATIONAL SPEEDWAY CORP	226	USD	10,145.14	0
INTERPUBLIC GROUP	1,366	USD	30,857.94	0
INTERTEK GROUP PLC	(178)	GBP	(9,793.56)	0
INTERXION HOLDING	90	USD	6,848.10	0
INTL FLAVORS FRAG	78	USD	11,317.02	0
INTRUM JUSTITIA AB	438	SEK	104,419.20	0
INTU PROPERTIES PLC	2,931	GBP	2,235.77	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
INTUIT	121	USD	31,620.93	0
INVESCO LTD	(2,194)	USD	(44,889.24)	0
INVESTMENT AB KINNEVIK	(670)	SEK	(161,805.00)	0
INVESTOR AB B	1,297	SEK	578,591.70	0
INVESTORS BANCORP INC	(2,363)	USD	(26,347.45)	0
IONIS PHARMACEUTICALS INC	460	USD	29,564.20	0
IOOF HOLDINGS LTD	370	AUD	1,912.90	0
IOVANCE BIOTERAPEUTICS INC	(520)	USD	(12,750.40)	0
IPG PHOTONICS CORP	(84)	USD	(12,957.00)	0
IPSEN	728	EUR	87,360.00	0
IQVIA HOLDINGS INC	(148)	USD	(23,813.20)	0
IRIDIUM COMMUNICATIONS	14	USD	325.64	0
IROBOT CORP	155	USD	14,204.20	0
IRON MOUNTAIN REIT INC /REIT	567	USD	17,747.10	0
IRONWOOD PHARMACEUTICALS INC-A	(271)	USD	(2,964.74)	0
ISETAN MITSUKOSHI HLD LTD	(500)	JPY	(437,000.00)	0
ISS A/S	(433)	DKK	(85,777.30)	0
ISUZU MOTORS LTD	100	JPY	122,700.00	0
IT HOLDINGS CORP	400	JPY	2,196,000.00	0
ITOCHU CORP	2,000	JPY	4,121,000.00	0
ITOCHU TECHNO-SOLUTIONS CORP	(200)	JPY	(552,400.00)	0
ITRON INC	(124)	USD	(7,758.68)	0
ITT INC	721	USD	47,211.08	0
ITV PLC	(11,081)	GBP	(11,967.48)	0
IWG PLC	668	GBP	2,274.54	0
J D WETHERSPOON PLC	350	GBP	4,998.00	0
J.SAINSBURY PLC	(21,236)	GBP	(41,611.94)	0
J2 GLOBAL INC	429	USD	38,133.81	0
JABIL CIRCUIT INC.	461	USD	14,567.60	0
JACK IN THE BOX INC	103	USD	8,383.17	0
JACOBS ENGINEER.GROUP	42	USD	3,544.38	0
JAMES HARDIE IND PLC / CUFS	(230)	AUD	(4,301.00)	0
JAPAN AIR LINES CO. JPY50	1,500	JPY	5,164,500.00	0
JAPAN AIRPORT TERMINAL CO	200	JPY	919,000.00	0
JAPAN HOTEL REIT INVEST CORP	128	JPY	11,110,400.00	0
JAPAN LOGISTICS FUND INC	40	JPY	9,868,000.00	0
JAPAN POST BANK CO..LTD.	(500)	JPY	(547,000.00)	0
JAPAN POST HOLDINGS CO..LTD.	400	JPY	488,000.00	0
JAPAN POST INSURANCE CO..LTD.	200	JPY	399,400.00	0
JAPAN PRIME REALTY INV / REIT	(7)	JPY	(3,269,000.00)	0
JAPAN REAL ESTATE INV / REIT	(3)	JPY	(1,968,000.00)	0
JAPAN RETAIL FD INVEST. /REIT	(2)	JPY	(436,000.00)	0
JAPAN TOBACCO INC.	600	JPY	1,427,700.00	0
JAZZ PHARMACEUTICALS PLC	132	USD	18,817.92	0
JB HI-FI LTD	414	AUD	10,701.90	0
JC DECAUX SA	(369)	EUR	(9,830.16)	0
JD SPORTS FASHION PLC	8,435	GBP	49,462.84	0
JETBLUE AIRWAYS CORP	(899)	USD	(16,622.51)	0
JFE HOLDINGS INC	400	JPY	633,000.00	0
JGC CORP.	(200)	JPY	(295,600.00)	0
JIANGXI COPPER CO LTD H	14,000	HKD	145,600.00	0
JM SMUCKER CO	19	USD	2,188.61	0
JOHN BEAN TECHNOLOGIES CORP	(19)	USD	(2,301.47)	0
JOHNSON & JOHNSON	268	USD	37,327.04	0
JOHNSON CTLS INTL PLC NPV	293	USD	12,103.83	0
JOHNSON MATTHEY PLC	(765)	GBP	(25,466.85)	0
JONES LANG LASALLE	(69)	USD	(9,707.61)	0
JPMORGAN CHASE & CO	(156)	USD	(17,440.80)	0
JSR CORP. TOKYO	(300)	JPY	(510,300.00)	0



# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
JTEKT CORP	(2,300)	JPY	(3,003,800.00)	0
JULIUS BAER GRP *OPR*	(109)	CHF	(4,737.14)	0
JUNIPER NETWORKS INC.	(639)	USD	(17,016.57)	0
JUPITER/ IPO	(3,365)	GBP	(14,217.13)	(0)
JUST EAT - SHS	2,175	GBP	13,593.75	0
JX HOLDINGS	(2,000)	JPY	(1,068,800.00)	0
JYSKE BANK A/S SILKEBORG	(103)	DKK	(23,432.50)	0
K S HOLDINGS CORP	(800)	JPY	(813,600.00)	0
K+S AKTIENGESELLSCHAFT	621	EUR	10,171.98	0
KABA HOLDING AG RUEMLANG	34	CHF	24,055.00	0
KAJIMA CORP.	1,100	JPY	1,625,800.00	0
KAKAKU COM INC TOKYO	1,000	JPY	2,080,000.00	0
KANEKA CORP.	100	JPY	405,000.00	0
KANSAI ELECTR. POWER C. JPY500	200	JPY	246,900.00	0
KANSAI PAINT CO LTD OSAKA	(300)	JPY	(677,700.00)	0
KANSAS CITY SOUTHERN	75	USD	9,136.50	0
KAWASAKI HEAVY IND.	400	JPY	1,013,200.00	0
KAWASAKI KISEN	(2,200)	JPY	(2,893,000.00)	0
KAZAKHMYS LIMITED	(301)	GBP	(1,817.44)	(0)
KB HOME	(75)	USD	(1,929.75)	0
KBC GROUPE SA	(188)	EUR	(10,836.32)	0
KBR INC	587	USD	14,639.78	0
KDDI CORP.	400	JPY	1,097,400.00	0
KELLOGG CO	(29)	USD	(1,553.53)	0
KEMIRA OYJ	318	EUR	4,114.92	0
KENEDIX REALTY INVESTMENT CORP	6	JPY	4,626,000.00	0
KENEDIX RETAIL REIT CORP /REIT	18	JPY	4,764,600.00	0
KENNAMETAL INC.	338	USD	12,502.62	0
KERRY GROUP A	82	EUR	8,610.00	0
KERRY PROPERTIES LTD	500	HKD	16,400.00	0
KESKO OYJ /-B-	(112)	EUR	(5,479.04)	0
KEURIG DR PEPPER INC	911	USD	26,327.90	0
KEWPIE CORP	1,800	JPY	4,285,800.00	0
KEYCORP	(325)	USD	(5,768.75)	0
KEYSIGHT TECHNOLOGIES INC	302	USD	27,122.62	0
KEYWORDS	347	GBP	6,332.75	0
KIKKOMAN CORP.	100	JPY	469,000.00	0
KILROY REALTY CORPORATION	97	USD	7,159.57	0
KIMBERLY CLARK CORP	149	USD	19,858.72	0
KIMCO REALTY CORP.	(2,387)	USD	(44,111.76)	0
KINDER MORGAN INC	170	USD	3,549.60	0
KINGFISHER PLC	(7,900)	GBP	(16,977.10)	0
KINGSOFT CORPORATION LTD	(7,000)	HKD	(118,300.00)	0
KINGSPAN GROUP PLC	942	EUR	44,989.92	0
KION GROUP	(14)	EUR	(776.16)	0
KIRBY CORP.	(203)	USD	(16,037.00)	0
KIRIN HOLDINGS CO LTD	(1,700)	JPY	(3,949,950.00)	0
KITE REALTY GROUP TRUST	292	USD	4,417.96	0
KKR & CO INC -A-	454	USD	11,472.58	0
KLA TENCOR CORPORATION	(7)	USD	(827.40)	0
KLEPIERRE	(100)	EUR	(2,948.00)	0
KOBAYASHI PHARMACEUTICAL CO	100	JPY	771,000.00	0
KOBE STEEL LTD	(4,500)	JPY	(3,172,500.00)	0
KOHL S CORP.	(404)	USD	(19,210.20)	0
KOITO MANUFACTURING CO LTD	100	JPY	575,000.00	0
KONAMI CORP	300	JPY	1,515,000.00	0
KONE OYJ -B-	1,196	EUR	62,072.40	0
KONECRANES PLC	105	EUR	3,524.85	0
KONINKLIJKE AHOLD NV	1,757	EUR	34,749.95	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
KONINKLIJKE BAM GROEP NV	9,872	EUR	38,579.78	0
KONINKLIJKE DSM NV	47	EUR	5,108.90	0
KONINKLIJKE KPN /EUR 0.04	(2,704)	EUR	(7,300.80)	0
KONINKLIJKE VOPAK	(47)	EUR	(1,905.85)	0
KONTOOR BRANDS INC	0	USD	0	0
KORIAN-MEDICA — ACT.	301	EUR	10,071.46	0
KORN FERRY INTERNATIONAL	58	USD	2,324.06	0
KOSMOS ENERGY LTD	(1,138)	USD	(7,135.26)	0
KRATOS DEFENSE & SEC SOLN INC	89	USD	2,037.21	0
KROGER CO.	(925)	USD	(20,081.75)	0
KRONES AG	63	EUR	4,469.85	0
KUBOTA CORP	100	JPY	179,300.00	0
KUEHNE +NAGEL INTERNATIONAL	110	CHF	15,939.00	0
KUNLUN ENERGY COMPANY LTD	16,000	HKD	108,960.00	0
KURARAY CO LTD	(2,800)	JPY	(3,603,600.00)	0
KYOCERA CORP	500	JPY	3,517,500.00	0
KYOWA EXEO CORP.	2,000	JPY	5,364,000.00	0
KYOWA HAKKO KIRIN CO LTD	(300)	JPY	(581,700.00)	0
KYUSHU ELECTR.POWER CO/JPY 500	(3,600)	JPY	(3,808,800.00)	0
L BRANDS INC	(250)	USD	(6,525.00)	0
L OREAL	55	EUR	13,777.50	0
L3 COMMUNICATIONS	17	USD	4,167.89	0
LABORATORY CORP OF AMER.HLD	(67)	USD	(11,584.30)	0
LAGARDERE SCA /NOM.	3,085	EUR	70,646.50	0
LAM RESEARCH CORP	66	USD	12,397.44	0
LAMAR ADVERTISING CO	253	USD	20,419.63	0
LANCASTER COLONY CORP.	35	USD	5,201.00	0
LAND SEC /REIT	1,330	GBP	11,081.56	0
LANDSTAR SYSTEMS INC.	523	USD	56,478.77	0
LANXESS AG	(138)	EUR	(7,211.88)	0
LAS VEGAS SANDS CORP	(460)	USD	(27,181.40)	0
LASERTEC CORP	400	JPY	1,708,000.00	0
LATTICE SEMICONDUCTOR CORP	914	USD	13,335.26	0
LAUREATE EDUCATION INC	1,735	USD	27,256.85	0
LAZARD LTD CL.A	(106)	USD	(3,645.34)	0
LCI INDUSTRIES INC	27	USD	2,430.00	0
LEAR CORP	(128)	USD	(17,826.56)	0
LEG IMMOBILIEN	71	EUR	7,043.20	0
LEGACYTEXAS FIN GRP	560	USD	22,797.60	0
LEGAL & GENERAL GROUP PLC	(20,454)	GBP	(55,123.53)	0
LEGG MASON INC.	(178)	USD	(6,813.84)	0
LEGGETT + PLATT INC.	(112)	USD	(4,297.44)	0
LEGRAND HOLDING ACT.PROV.OPO	(201)	EUR	(12,924.30)	0
LEIDOS HOLDINGS INC	591	USD	47,191.35	0
LEND LEASE GROUP	(1,867)	AUD	(24,271.00)	0
LENNAR CORP. -A-	(5)	USD	(242.30)	0
LENNOX INTERNATIONAL INC.	37	USD	10,175.00	0
LENOVO GROUP LTD	(4,000)	HKD	(24,200.00)	0
LEROY SEAFOOD GROUP ASA	(799)	NOK	(45,095.56)	0
LEXINGTON CORPORATE PPTYS	2,220	USD	20,890.20	0
LHC GROUP INC	299	USD	35,754.42	0
LI NING COMPANY LTD	500	HKD	9,210.00	0
LIBERTY GLOBAL PLC -A-	(268)	USD	(7,233.32)	0
LIBERTY PROPERTY TRUST	(770)	USD	(38,530.80)	0
LIFE STORAGE INC /REIT	429	USD	40,789.32	0
LIGAND PHAR -B-	166	USD	18,948.90	0
LILLY (ELI) & CO	369	USD	40,881.51	0
LINCOLN ELECTRIC HLDGS INC	103	USD	8,478.96	0
LINCOLN NATIONAL CORP.	(505)	USD	(32,547.25)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
LINK ADMIN	1,903	AUD	9,515.00	0
LION CORP.	400	JPY	802,800.00	0
LITHIA MOTORS INC -A-	252	USD	29,932.56	0
LITTELFUSE INC	(88)	USD	(15,568.08)	0
LIVANOVA PLC	(311)	USD	(22,379.56)	0
LIVE NATION ENTERTAINMENT INC	(40)	USD	(2,650.00)	0
LIVEPERSON INC	(1,226)	USD	(34,377.04)	0
LIXIL GROUP SHS	(2,200)	JPY	(3,748,800.00)	0
LKQ	124	USD	3,299.64	0
LLOYDS BANKING GROUP PLC	11,779	GBP	6,665.74	0
LOCKHEED MARTIN CORP	145	USD	52,713.30	0
LOGITECH INTL SA	(177)	CHF	(6,904.77)	0
LOGMEIN INC	(49)	USD	(3,610.32)	0
LONDONMETRIC PROPERTY PLC	3,355	GBP	7,079.05	0
LONZA GROUP AG /NOM.	(77)	CHF	(25,363.80)	0
LOOMIS -B-	598	SEK	190,881.60	0
LOUISIANA-PACIFIC CO.	(514)	USD	(13,477.08)	0
LOWE S COMPANIES INC.	(161)	USD	(16,246.51)	0
LPL INVESTMENT HOLDINGS INC	474	USD	38,664.18	0
LSE GROUP	218	GBP	11,959.48	0
LTC PROPERTIES INC.	124	USD	5,661.84	0
LULULEMON ATHLETICA INC	11	USD	1,982.31	0
LUMENTUM HOLDINGS INC	(299)	USD	(15,969.59)	0
LUNDIN PETROLEUM AB	30	SEK	8,637.00	0
LVMH MOET HENNESSY EUR 0.3	74	EUR	27,698.20	0
LYONDELLBASELL IND NV -A-	(325)	USD	(27,992.25)	0
M&T BANK CORPORATION	129	USD	21,939.03	0
M3 INC	200	JPY	393,800.00	0
MA-COM TECHNOLOGY SOLUTIONS HO	184	USD	2,783.92	0
MACERICH	5	USD	167.45	0
MACK-CALI REALTY CORP.	18	USD	419.22	0
MACQUARIE GROUP LTD	137	AUD	17,178.43	309
MACQUARIE INFRASTRUCT.CO LLC	354	USD	14,351.16	0
MACROGENICS INC	(806)	USD	(13,677.82)	0
MACY S	(1,483)	USD	(31,825.18)	0
MAEDA CORP.	1,300	JPY	1,120,600.00	0
MAGELLAN FINANCIAL GROUP LTD	450	AUD	22,950.00	0
MAGELLAN MIDSTREAM PARTNERS	532	USD	34,048.00	0
MAKITA CORP	(200)	JPY	(732,000.00)	0
MALLINCKRODT PLC	(1,985)	USD	(18,222.30)	0
MAN GROUP PLC	8,593	GBP	13,387.89	0
MANPOWERGROUP INC	56	USD	5,409.60	0
MAPFRE SA	7,333	EUR	18,853.14	0
MARATHON OIL CORP.	1,312	USD	18,643.52	0
MARATHON PETROLEUM CORP	(257)	USD	(14,361.16)	0
MARINE HARVEST ASA	939	NOK	187,283.55	0
MARKEL CORP.	12	USD	13,075.20	0
MARKETAXESS HOLDING INC	50	USD	16,071.00	0
MARKS AND SPENCER /NEW	(10,423)	GBP	(21,961.26)	0
MARRIOTT INTL INC. A	(275)	USD	(38,579.75)	0
MARRIOTT VCT WD SHS	(218)	USD	(21,015.20)	0
MARSH & MC-LENNAN COS INC	(56)	USD	(5,586.00)	0
MARSHALLS PLC	1,014	GBP	6,920.55	0
MARSTON S PLC	10,951	GBP	12,779.82	0
MARTIN MARIETTA MATERIALS INC.	73	USD	16,798.03	0
MARUBENI CORP.	(2,100)	JPY	(1,497,300.00)	0
MARUI GROUP CO LTD	700	JPY	1,535,800.00	0
MARVELL TECHNOLOGY GROUP	(1,314)	USD	(31,365.18)	0
MASCO CORP.	105	USD	4,120.20	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
MASIMO CORPORATION	297	USD	44,199.54	0
MASONITE INTERNATIONAL CORP	25	USD	1,317.00	0
MASS TRANSIT RAILWAY CORP	(1,000)	HKD	(52,600.00)	0
MASTEC INC	(29)	USD	(1,494.37)	0
MASTERCARD INC. SHS-A-	172	USD	45,499.16	0
MATADOR RESOURCES CO	(1,013)	USD	(20,138.44)	0
MATCH GROUP INC	246	USD	16,548.42	0
MATSUMOTOKIYOSHI HOLDINGS CO	800	JPY	2,520,000.00	0
MATTEL INC.	(1,341)	USD	(15,032.61)	0
MAXIM INTEGRATED PRODUCTS	65	USD	3,888.30	0
MAXIMUS	860	USD	62,384.40	0
MAZDA MOTOR CORP	(400)	JPY	(449,800.00)	0
MC-CORMICK&CO/N.VOTING	156	USD	24,181.56	0
MCDONALD S CORP.	197	USD	40,909.02	0
MCKESSON CORP	(37)	USD	(4,972.43)	0
MDC HOLDINGS INC	42	USD	1,376.76	0
MDU RESOURCES GROUP INC	142	USD	3,663.60	0
MEDIASET ESPANA — SHS	1,405	EUR	8,983.57	0
MEDICAL PROPERTIES TRUST INC	3,334	USD	58,144.96	0
MEDICINES CO	(378)	USD	(13,785.66)	0
MEDIDATA SOLUTIONS	(177)	USD	(16,020.27)	0
MEDPACE HOLDINGS INC	395	USD	25,840.90	0
MEDTRONIC HOLDINGS LIMITED	365	USD	35,547.35	0
MEGGITT PLC	(3,185)	GBP	(16,689.40)	0
MELCO INTL DVPT LTD	(2,000)	HKD	(34,640.00)	0
MELIA HOTELS — SHS	2,726	EUR	22,898.40	0
MELLANOX TECHNOLOGIES LTD	104	USD	11,509.68	0
MERCADOLIBRE INC	17	USD	10,400.09	0
MERCK	802	USD	67,247.70	0
MERCK KGAA	558	EUR	51,313.68	0
MERCURY SYSTEM SHS	240	USD	16,884.00	0
MEREDITH CORP.	424	USD	23,345.44	0
MERIT MEDICAL SYSTEMS INC	184	USD	10,959.04	0
MERITAGE HOMES CORP	21	USD	1,078.14	0
MERITOR INC	596	USD	14,453.00	0
MERL SOCIMI /REIT	(1,568)	EUR	(19,129.60)	0
MERLIN ENTERTAINMENTS PLC	2,754	GBP	12,368.21	0
METLIFE INC	347	USD	17,235.49	0
METSA BOARD CORPORATION -B-	245	EUR	1,156.89	0
METSO CORP	1,129	EUR	39,006.95	0
METTLER TOLEDO INTL INC.	58	USD	48,720.00	0
MGM RESORTS INTERNATIONAL	(1,339)	USD	(38,255.23)	0
MICHAEL PAGE INTL PLC	510	GBP	2,616.30	0
MICHELIN B /NOM.	40	EUR	4,462.00	0
MICRO FOCUS INTERNATIONAL PLC	307	GBP	6,336.48	0
MICROCHIP TECHNOLOGY INC.	101	USD	8,756.70	0
MICRON TECHNOLOGY INC	(437)	USD	(16,863.83)	0
MICROSOFT CORP	345	USD	46,216.20	0
MID-AMERICA APARTMENT COMMUN.	(165)	USD	(19,430.40)	0
MIDDLEBY CORP	115	USD	15,605.50	0
MIMECAST LIMITED	199	USD	9,295.29	0
MINEBEA CO LTD	600	JPY	1,095,000.00	0
MINERAL RESOURCES LTD	(893)	AUD	(13,377.14)	0
MIRATI THERAPEUTICS INC SHS	(176)	USD	(18,128.00)	0
MISUMI GROUP INC	(100)	JPY	(270,200.00)	0
MITSUBISHI CHEMICAL HLDGS CORP	(1,700)	JPY	(1,279,420.00)	0
MITSUBISHI CORP	(500)	JPY	(1,420,000.00)	0
MITSUBISHI ELECTRIC CORP	400	JPY	567,600.00	0
MITSUBISHI ESTATE CO.	600	JPY	1,203,000.00	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
MITSUBISHI GAS CHEMICAL	(800)	JPY	(1,148,800.00)	0
MITSUBISHI HEAVY INDUSTRIES	1,200	JPY	5,629,200.00	0
MITSUBISHI MATERIALS CORP	(200)	JPY	(613,000.00)	0
MITSUBISHI MOTOR CORP.	1,900	JPY	980,400.00	0
MITSUBISHI TANABE PHARMA CORP	(1,000)	JPY	(1,200,000.00)	0
MITSUBISHI UFJ FINANCIAL GROUP	1,300	JPY	665,600.00	0
MITSUI & CO LTD	(800)	JPY	(1,403,200.00)	0
MITSUI CHEMICALS INC.	600	JPY	1,600,200.00	0
MITSUI MINING+SMELTING	(100)	JPY	(257,600.00)	0
MITSUI O.S.K.LINES LTD TOKYO	(100)	JPY	(257,900.00)	0
MIZUHO FINANCIAL GROUP INC	(14,600)	JPY	(2,279,060.00)	0
MKS INSTRUMENTS INC	(278)	USD	(21,653.42)	0
MOBISTAR	443	EUR	7,725.92	0
MOELIS & COMPANY	(45)	USD	(1,572.75)	0
MOHAWK INDUSTRIES	(19)	USD	(2,801.93)	0
MOLINA HEALTHCARE INC	86	USD	12,310.04	0
MOLSON COORS BREW-B-NON-VOT	(445)	USD	(24,920.00)	0
MONADELPHOUS GROUP LTD	432	AUD	8,125.92	0
MONDELEZ INTERNATIONAL INC WI	619	USD	33,364.10	0
MONDI PLC	1,204	GBP	21,551.60	0
MONEYSUPERMARKET.COM	11,393	GBP	46,973.34	0
MONOLITHIC POWER SYSTEMS INC	189	USD	25,662.42	0
MONRO MUFFLER BRAKE INC.	419	USD	35,740.70	0
MONSTER BEVERAGE CORP	621	USD	39,638.43	0
MOODY S CORP	108	USD	21,093.48	0
MORGAN ADVANCED MATERIALS PLC	1,959	GBP	5,446.02	0
MORGAN STANLEY	338	USD	14,807.78	0
MORI SEIKI	1,400	JPY	2,415,000.00	0
MORI TRUST SOGO REIT INC TOKYO	8	JPY	1,401,600.00	0
MORPHOSYS	(286)	EUR	(24,152.70)	0
MOSAIC CO	(673)	USD	(16,845.19)	0
MOTOROLA SOLTN/EX-DISTR	189	USD	31,511.97	0
MRC GLOBAL SHS	(214)	USD	(3,663.68)	0
MS&AD INSURANCE GROUP HOLDINGS	700	JPY	2,394,000.00	0
MSC INDUSTRIAL DIRECT CO -A-	122	USD	9,059.72	0
MSCI INC -A-	165	USD	39,400.35	0
MTU AERO ENGINES N NAMEN-AKT	171	EUR	35,824.50	0
MUENCHENER RUECKVERS/NAMENSAKT	270	EUR	59,589.00	0
MURATA MANUFACTURING CO LTD	100	JPY	484,000.00	0
MURPHY OIL CORP.	381	USD	9,391.65	0
MURPHY USA	161	USD	13,528.83	0
MYLAN N.V.	(1,591)	USD	(30,292.64)	0
MYRIAD GENETICS INC. *OPR*	(479)	USD	(13,306.62)	0
NABTESCO CORP	(400)	JPY	(1,197,600.00)	0
NASDAQ OMX GROUP INC	(12)	USD	(1,154.04)	0
NATIONAL AUSTRALIA BANK LTD	1,477	AUD	39,465.44	0
NATIONAL BANK HOLDINGS CORP	24	USD	871.20	0
NATIONAL EXPRESS GROUP PLC	1,450	GBP	5,820.30	0
NATIONAL FUEL GAS CO	1,535	USD	80,971.25	0
NATIONAL GRID PLC	(5,957)	GBP	(49,788.61)	(0)
NATIONAL HEALTH INVESTORS INC.	753	USD	58,756.59	0
NATIONAL OILWELL VARCO INC	(727)	USD	(16,161.21)	0
NATIONAL RETAIL PROPERTIES INC	334	USD	17,705.34	0
NATIXIS	5,284	EUR	18,700.08	0
NAVIENT CORP	297	USD	4,054.05	0
NCC AB B	376	SEK	60,517.20	0
NCR CORP	(788)	USD	(24,506.80)	0
NEC CORP	100	JPY	424,000.00	0
NEKTAR THERAPEUTICS SYSTEMS	3	USD	106.74	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
NEMETSCHKEK AKT	205	EUR	10,854.75	0
NEOGEN CORP.	(114)	USD	(7,080.54)	0
NEOGENOMICS INC	396	USD	8,688.24	0
NESTE OIL OYJ	490	EUR	14,621.60	0
NESTLE / ACT NOM	632	CHF	63,869.92	0
NET ONE SYSTEMS CO LTD	200	JPY	593,000.00	0
NETAPP INC	82	USD	5,059.40	0
NETEASE INC /ADR	84	USD	21,484.68	0
NETFLIX INC	(48)	USD	(17,631.36)	0
NEUROCRINE BIOSCIENCES INC	(145)	USD	(12,242.35)	0
NEVRO CORP	(349)	USD	(22,625.67)	0
NEW JERSEY RESOURCES CORP.	(232)	USD	(11,546.64)	0
NEW MELROSE INDUSTRIES PLC	(3,650)	GBP	(6,601.03)	(0)
NEW ORIENTALEDUCAT.TECH/ADR	(63)	USD	(6,084.54)	0
NEW RELIC INC	92	USD	7,958.92	0
NEW WORLD DEVELOPMENT CO. LTD	5,000	HKD	61,100.00	0
NEW YORK COMM.BANCORP	(2,459)	USD	(24,540.82)	0
NEW YORK MORTGAGE TRUST/REIT	224	USD	1,388.80	0
NEW YORK TIMES A	1,077	USD	35,131.74	0
NEWCREST MINING	189	AUD	6,038.55	0
NEWELL BRANDS INC	(1,585)	USD	(24,440.70)	0
NEWMONT MINING CORP.	(119)	USD	(4,577.93)	0
NEWS CORPORATION /-A- WHEN ISS	2,431	USD	32,794.19	0
NEXITY / -A-	(472)	EUR	(17,936.00)	0
NEXON CO LTD	1,100	JPY	1,718,200.00	0
NEXSTAR BROADCASTING GROUP -A-	288	USD	29,088.00	0
NEXT PLC	466	GBP	25,751.16	0
NEXTDC LTD	(1,729)	AUD	(11,221.21)	0
NEXTERA ENERGY	(192)	USD	(39,333.12)	0
NGK INSULATORS LTD	1,500	JPY	2,356,500.00	0
NGL ENERGY PARTNERS LP /LP	170	USD	2,510.90	0
NIBE INDUSTRIER AB	2,310	SEK	314,044.50	0
NICHIREI CORP.	1,200	JPY	3,068,400.00	0
NIDEC CORP	(200)	JPY	(2,945,000.00)	0
NIELSEN HOLDINGS PLC	(1,355)	USD	(30,623.00)	0
NIFCO INC	600	JPY	1,601,400.00	0
NIHON KOHDEN CORP	500	JPY	1,459,000.00	0
NIHON M&A CENTER INC	200	JPY	516,800.00	0
NIHON UNISYS LTD	100	JPY	361,500.00	0
NIKE INC B	488	USD	40,967.60	0
NIKON CORP.	1,000	JPY	1,524,000.00	0
NINE DRAGONS PAPER HLDGS LTD	2,000	HKD	13,860.00	0
NIPPON BUILDING FD / REIT	(5)	JPY	(3,690,000.00)	0
NIPPON ELECTRIC GLASS	100	JPY	272,900.00	0
NIPPON EXPRESS CO.LTD	100	JPY	573,000.00	0
NIPPON MEAT PACKERS	(100)	JPY	(461,500.00)	0
NIPPON PAINT CO LTD	100	JPY	418,000.00	0
NIPPON PAPER INDUSTRIES CO	300	JPY	572,400.00	0
NIPPON SHINKYAKU CO	500	JPY	3,800,000.00	0
NIPPON SHOKUBAI CO LTD	(100)	JPY	(712,000.00)	0
NIPPON TV HLDG	1,800	JPY	2,872,800.00	0
NIPPON YUSEN K K	(3,400)	JPY	(5,878,600.00)	0
NISOURCE INC	(235)	USD	(6,768.00)	0
NISSAN MOTOR CO.LTD	(1,700)	JPY	(1,311,720.00)	0
NISSHIN SEIFUN GROUP INC	1,300	JPY	3,196,700.00	0
NISSIN FOODS HOLDINGS CO LTD	(600)	JPY	(4,164,000.00)	0
NITTO DENKO CORP	(400)	JPY	(2,126,800.00)	0
NMC HEALTH PLC	137	GBP	3,292.11	0
NN GROUP N.V.	362	EUR	12,814.80	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
NOBLE ENERGY	(1,847)	USD	(41,372.80)	0
NOKIA OY	(9,629)	EUR	(42,040.21)	0
NOKIAN TYRES PLC	1,962	EUR	53,876.52	0
NOMAD FOODS LTD	1,333	USD	28,472.88	0
NOMURA HOLDINGS INC	(9,700)	JPY	(3,680,180.00)	0
NOMURA REAL ESTATE HDGS INC	1,400	JPY	3,242,400.00	0
NOMURA RESEARCH INST LTD	900	JPY	1,554,300.00	0
NORDSON CORP	132	USD	18,652.92	0
NORDSTROM INC	(482)	USD	(15,356.52)	0
NORFOLK SOUTHERN CORP.	(75)	USD	(14,949.75)	0
NORSK HYDRO AS	(7,794)	NOK	(237,717.00)	0
NORTHERN TRUST CORP	340	USD	30,600.00	0
NORTHROP GRUMMAN CORP	(41)	USD	(13,247.51)	0
NORWEGIAN CRUISE LINE SHS	420	USD	22,524.60	0
NOVARTIS AG BASEL/NAM.	268	CHF	23,905.60	0
NOVO NORDISK A/S /-B-	663	DKK	221,773.50	0
NOVOCURE LIMITED	243	USD	15,364.89	0
NOVOZYMES SHS-B-	(115)	DKK	(35,201.50)	0
NRG ENERGY INC *OPE*	405	USD	14,223.60	0
NS SOLUTIONS CORPORATION	400	JPY	1,368,000.00	0
NSK LTD	(800)	JPY	(768,000.00)	0
NTN CORP *OPR*	(6,600)	JPY	(2,112,000.00)	0
NTT DATA CORP	700	JPY	1,004,500.00	0
NTT DOCOMO INC	100	JPY	251,250.00	0
NU SKIN ENTERPRISES INC. A	82	USD	4,044.24	0
NUANCE COMMUNICATIONS INC	2,348	USD	37,497.56	0
NUCOR CORP.	936	USD	51,573.60	0
NUFARM LIMITED	(3,370)	AUD	(13,817.00)	0
NUSTAR ENERGY /PARTNESHIP	156	USD	4,233.84	0
NUVASIVE INC	(23)	USD	(1,346.42)	0
NVIDIA CORP.	(168)	USD	(27,590.64)	0
NVR INC	3	USD	10,110.75	0
NW NAT HLDG	376	USD	26,132.00	0
O REILLY AUTOMOTIVE INC	37	USD	13,664.84	0
OAKTREE CAPITAL GROUP -A- SHS	(375)	USD	(18,577.50)	0
OASIS PETRLM	(6,901)	USD	(39,197.68)	0
OBAYASHI CORP.	4,100	JPY	4,350,100.00	0
OBIC CO LTD TOKYO	100	JPY	1,220,000.00	0
OCADO GROUP	(533)	GBP	(6,220.11)	0
OCCIDENTAL PETROLEUM CORP	1,034	USD	51,989.52	0
OCEANEERING INTL INC.	(977)	USD	(19,921.03)	0
OCI	(428)	EUR	(10,331.92)	0
OGE ENERGY CORP	(349)	USD	(14,853.44)	0
OIL SEARCH LTD.	2,111	AUD	14,924.77	0
OJI HOLDINGS CORPORATION	300	JPY	186,600.00	0
OKUMA CORP	600	JPY	3,318,000.00	0
OLD DOMINION FREIGHT LINES	148	USD	22,090.48	0
OLD NATIONAL BANCORP (IND)	36	USD	597.24	0
OLIN CORP	147	USD	3,220.77	0
OLLIE S	(130)	USD	(11,324.30)	0
OLYMPUS CORP	(1,700)	JPY	(2,033,200.00)	0
OM ASSET MANAGEMENT PLC	238	USD	2,715.58	0
OMEGA HEALTHCARE INVESTORS	1,028	USD	37,779.00	0
OMNICELL INC	218	USD	18,754.54	0
OMNICOM GROUP INC.	143	USD	11,718.85	0
OMRON CORP	(300)	JPY	(1,686,000.00)	0
ON SEMICONDUCTOR CORP	(649)	USD	(13,116.29)	0
ONE GAS INC	672	USD	60,681.60	0
ONEOK INC (NEW)	225	USD	15,482.25	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
ONO PHARMACEUTICAL CO	500	JPY	966,000.00	0
ONTEX GROUP N.V.	698	EUR	9,897.64	0
OPEN HOUSE	100	JPY	441,000.00	0
ORACLE CORP	615	USD	35,036.55	0
ORICA LIMITED	975	AUD	19,763.25	0
ORIGIN ENERGY LTD	498	AUD	3,640.38	0
ORION CORP (NEW)- SHS-B-	1,324	EUR	42,672.52	0
ORION ENGINEERED CARBONS S.A.	103	USD	2,205.23	0
ORIX CORP	300	JPY	482,400.00	0
ORIX JREIT INC	27	JPY	5,308,200.00	0
ORKLA AS A	1,176	NOK	88,999.68	0
ORMAT TECHNOLOGIES INC	27	USD	1,711.53	0
ORPEA	76	EUR	8,063.60	0
OSAKA GAS CO LTD	2,300	JPY	4,317,100.00	0
OSHKOSH CORP	249	USD	20,789.01	0
OSRAM LICHT AKT.	(1,250)	EUR	(36,200.00)	0
OTSUKA CORP	600	JPY	2,601,000.00	0
OUTOKUMPU OYJ A	(7,341)	EUR	(22,023.00)	0
OUTOTEC OYJ	(8,609)	EUR	(39,980.20)	(0)
OUTSOURCING INC. SHIZUOKA	(800)	JPY	(1,044,800.00)	0
OWENS & MINOR INC.	349	USD	1,116.80	0
OWENS CORNING INC	(232)	USD	(13,502.40)	0
OWENS-ILLINOIS INC.	102	USD	1,761.54	0
OZ MINERALS LTD	659	AUD	6,609.77	0
PACCAR INC.	333	USD	23,862.78	0
PACIRA	384	USD	16,700.16	0
PACKAGING CORP OF AMERICA	293	USD	27,928.76	0
PACWEST BANCORP	(69)	USD	(2,679.27)	0
PADDY POWER PLC	(236)	GBP	(13,990.08)	0
PALO ALTO NETWORKS INC	41	USD	8,354.16	0
PANALPINA WELTR./NAMEN-AKT.	91	CHF	20,456.80	0
PANASONIC CORP	(1,600)	JPY	(1,436,160.00)	0
PANDORA A/S	(281)	DKK	(65,613.50)	0
PAPA JOHNS INTERNATIONAL	(482)	USD	(21,555.04)	0
PARAGON GROUP OF COMPANIES PLC	244	GBP	1,070.67	0
PARK24 CO LTD TOKYO	(400)	JPY	(1,003,600.00)	0
PARKER-HANNIFIN	77	USD	13,090.77	0
PARSLEY ENERGY SHS -A-	(663)	USD	(12,603.63)	0
PARTNERS GROUP HOLDING	(19)	CHF	(14,573.00)	0
PATTERN ENERGY GROUP INC	(308)	USD	(7,111.72)	0
PATTERSON COMPANIES INC	(355)	USD	(8,129.50)	0
PATTERSON UTI ENERGY INC	(1,823)	USD	(20,982.73)	0
PAYCHEX INC.	143	USD	11,767.47	0
PAYCOM SOFTWARE INC	27	USD	6,121.44	0
PAYLOCITY HOLDING CORP	34	USD	3,189.88	0
PAYPAL HOLDINGS INC	161	USD	18,428.06	0
PBF ENERGY INC	(130)	USD	(4,069.00)	0
PCCW LTD	(9,000)	HKD	(40,590.00)	0
PDC ENERGY INC ORD REG	(243)	USD	(8,762.58)	0
PEABODY ENERGY CORP (NEW)	588	USD	14,170.80	0
PEARSON PLC	(1,040)	GBP	(8,521.76)	0
PEBBLEBROOK HOTEL TRUST	122	USD	3,437.96	0
PEDIATRIX MEDICAL GROUP INC	(1,251)	USD	(31,562.73)	0
PENDAL GROUP LTD	23	AUD	164.45	0
PENN NATIONAL GAMING INC	(471)	USD	(9,071.46)	0
PENNON GROUP PLC	2,452	GBP	18,213.46	0
PENNYMAC MORTGAGE INVESTMENT	2,075	USD	45,297.25	0
PENSKE AUTOMOTIVE GROUP INC	67	USD	3,169.10	0
PENTAIR PLC	(1,431)	USD	(53,233.20)	0



# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
PENUMBRA INC	(45)	USD	(7,200.00)	0
PEOPLE S UNITED FINANCIAL INC	(1,023)	USD	(17,165.94)	0
PEPSICO INC	461	USD	60,450.93	0
PEPTIDREAM INC.	300	JPY	1,653,000.00	0
PERFORMANCE FOOD GROUP CO	(28)	USD	(1,120.84)	0
PERKINELMER INC	77	USD	7,418.18	0
PERNOD-RICARD	(26)	EUR	(4,213.30)	0
PERPETUAL LTD	53	AUD	2,238.72	0
PERRIGO COMPANY PLC	(229)	USD	(10,904.98)	0
PERSIMMON PLC	1,412	GBP	28,197.64	0
PETROCHINA CO LTD /-H-	(6,000)	HKD	(25,860.00)	0
PETROFAC LTD	1,901	GBP	8,174.30	0
PETROLEUM GEO-SERVICES ASA	(915)	NOK	(12,174.08)	0
PEUGEOT SA	4,336	EUR	93,961.12	0
PFIZER INC.	83	USD	3,595.56	0
PHILIP MORRIS INT.	453	USD	35,574.09	0
PHILIPS LIGHTING NEWCO B.V.	627	EUR	16,302.00	0
PHILLIPS 66	(133)	USD	(12,440.82)	0
PHILLIPS-VAN HEUSEN CORP	(247)	USD	(23,376.08)	0
PICC PROPERTY AND CASUALTY H	(2,000)	HKD	(16,860.00)	0
PIGEON CORP.	(300)	JPY	(1,300,500.00)	0
PILGRIMS PRIDE	(49)	USD	(1,244.11)	0
PING AN INSUR.(GRP)CO -H-	2,000	HKD	187,600.00	0
PINNACLE FINANCIAL PARTNERS	547	USD	31,441.56	0
PINNACLE WEST CAP.CORP.	409	USD	38,482.81	0
PIONEER NATURAL RESOURCES CO	(111)	USD	(17,078.46)	0
PITNEY BOWES INC	(527)	USD	(2,255.56)	0
PLAINS ALL-AM.PIPEL./PARTN	2,961	USD	72,100.35	0
PLAINS GP HOLDINGS LP /LP	2,446	USD	61,076.62	0
PLANET FITNESS INC	52	USD	3,766.88	0
PLASTIC OMNIUM	3,258	EUR	74,705.94	0
PLAYTECH LIMITED	(683)	GBP	(2,913.68)	(0)
PLEXUS CORP	27	USD	1,575.99	0
PNC FINANCIAL SERVICES GP	(150)	USD	(20,592.00)	0
PNM RESOURCES INC	37	USD	1,883.67	0
POLA ORBIS HOLDINGS INC	(300)	JPY	(903,000.00)	0
POLARIS INDUSTRIES INC	(99)	USD	(9,031.77)	0
POLO RALPH LAUREN	52	USD	5,906.68	0
POLYMETAL	1,057	GBP	10,536.18	0
POLYONE CORP / WHEN ISSUED	(640)	USD	(20,089.60)	0
POOL CORP	204	USD	38,964.00	0
POPULAR INC	960	USD	52,070.40	0
PORSCHE A HLDG/PREF	461	EUR	26,341.54	0
PORTLAND GENERAL ELECTRIC CO	1,111	USD	60,182.87	0
PORTOLA PHARMACEUTICALS INC	(656)	USD	(17,797.28)	0
POST HOLDING SHS-WHEN ISSUED	(147)	USD	(15,283.59)	0
POSTNL	448	EUR	682.53	0
POTLATCH CORP (HOLDING CO)	169	USD	6,587.62	0
POWER ASSETS HOLDINGS LTD	3,000	HKD	168,600.00	0
POWER INTEGRATIONS INC	31	USD	2,485.58	0
PPG INDUSTRIES INC.	91	USD	10,620.61	0
PPL CORP	1,662	USD	51,538.62	0
PPR SA	103	EUR	53,570.30	0
PRA HEALTH SCIENCES INC	206	USD	20,424.90	0
PREMIER INC	769	USD	30,075.59	0
PRINCIPAL FINANCIAL GROUP INC	65	USD	3,764.80	0
PROASSURANCE CORP	11	USD	397.21	0
PROCTER & GAMBLE CO.	423	USD	46,381.95	0
PROGRESSIVE CORP	638	USD	50,995.34	0

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## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
PROLOGIS INC	28	USD	2,242.80	0
PROOFPOINT INC	(56)	USD	(6,734.00)	0
PROS HOLDINGS INC	(312)	USD	(19,737.12)	0
PROSIEBEN SAT.1 MEDIA	(2,227)	EUR	(30,766.01)	(0)
PROSPERITY BANCSHARES INC	221	USD	14,597.05	0
PROVIDENT FINANCIAL SERVICES	22	USD	533.50	0
PRUDENTIAL FINANCIAL INC	(156)	USD	(15,756.00)	0
PRUDENTIAL PLC	381	GBP	6,537.96	0
PSP SWISS PROPERTY/NAM.	286	CHF	32,632.60	0
PTC INC SHS	(160)	USD	(14,361.60)	0
PTC THERAPEUTICS	(660)	USD	(29,700.00)	0
PUBL.SERV. ENTERPRISE	554	USD	32,586.28	0
PUBLIC STORAGE	194	USD	46,204.98	0
PUBLICIS GROUPE SA	521	EUR	24,190.03	0
PULTEGROUP INC	1,264	USD	39,967.68	0
PUMA BIOTECH	(165)	USD	(2,097.15)	0
PUMA SE	545	EUR	31,964.25	0
PURE STORAGE INC	(1,560)	USD	(23,821.20)	0
Q2 HOLDINGS INC	(753)	USD	(57,499.08)	0
QANTAS AIRWAYS LTD	648	AUD	3,499.20	0
QBE INSURANCE GROUP	2,472	AUD	29,243.76	0
QEP RES	(4,935)	USD	(35,680.05)	0
QIAGEN NV	227	USD	9,204.85	0
QINETIC GROUP PLC	2,355	GBP	6,579.87	0
QORVO INC	(86)	USD	(5,728.46)	0
QUALCOMM INC.	(135)	USD	(10,269.45)	0
QUALYS INC SHS	181	USD	15,761.48	0
QUANTA SERVICES INC	(168)	USD	(6,415.92)	0
QUEST DIAGNOSTICS INC.	141	USD	14,355.21	0
QUIDEL CORP	308	USD	18,270.56	0
QURATE RETAIL GROUP INC -A-	(1,833)	USD	(22,710.87)	0
RADIAN GROUP INC	2,350	USD	53,697.50	0
RAKUTEN INC TOKYO	1,200	JPY	1,536,000.00	0
RAMCO-GERS /REIT	404	USD	4,892.44	0
RAMSAY HEALTH CARE LTD RHC	185	AUD	13,364.40	0
RANDSTAD HOLDING (EUR 0.1)	222	EUR	10,722.60	0
RANGE RESOURCES	(1,640)	USD	(11,447.20)	0
RAPID7 INC	(232)	USD	(13,418.88)	0
RAYMOND JAMES FIN.INC	172	USD	14,542.60	0
RAYONIER INC REIT	(472)	USD	(14,301.60)	0
RAYTHEON COMPANY	(34)	USD	(5,911.92)	0
REA GROUP LTD	142	AUD	13,637.68	0
REALOGY HOLDINGS CORP SHS	(4,034)	USD	(29,206.16)	0
REALPAGE INC	(53)	USD	(3,119.05)	0
REALTY INCOME CORP	(47)	USD	(3,241.59)	0
RECKITT BENCKISER GROUP PLC	(656)	GBP	(40,763.84)	0
RECRUIT HOLDINGS CO.LTD.	200	JPY	718,800.00	0
RED ELECTRICA CORPORACION. SA	3,923	EUR	71,849.75	0
RED HAT INC	84	USD	15,771.84	0
REDROW PLC	1,283	GBP	6,979.52	0
REED ELSEVIER PLC	(322)	GBP	(6,148.59)	0
REGAL BELOIT CORP	337	USD	27,536.27	0
REGENCY CENTERS CORP.	107	USD	7,141.18	0
REGENERON PHARMA. INC.	107	USD	33,491.00	0
REGENXBIO INC	(302)	USD	(15,513.74)	0
REGIONS FINANCIAL CORP	(491)	USD	(7,335.54)	0
REGIS RESOURCES LTD	1,639	AUD	8,653.92	0
REINSURANCE GRP AMERICA INC	33	USD	5,148.99	0
RELIANCE STEEL & ALUMINIUM CO	325	USD	30,751.50	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
RELO HOLDINGS INC	400	JPY	1,085,200.00	0
REMY COINTREAU SA	(146)	EUR	(18,512.80)	0
RENAISSANCERE HLD LTD	379	USD	67,465.79	0
RENAULT SA	(974)	EUR	(53,852.46)	0
RENESAS ELECTRONICS CORP	(4,700)	JPY	(2,514,500.00)	0
RENGO CO LTD	200	JPY	173,000.00	0
RENT-A-CENTER INC	779	USD	20,744.77	0
RENTOKIL INITIAL PLC	(4,038)	GBP	(16,051.05)	0
REPLIGEN CORP.	129	USD	11,087.55	0
REPSOL SA	(482)	EUR	(6,644.37)	0
REPUBLIC SERVICES INC.	108	USD	9,357.12	0
RESMED INC	191	USD	23,307.73	0
RESONA HOLDINGS INC	1,400	JPY	628,040.00	0
RESORTTRUST INC. NAGOYA CITY	2,000	JPY	3,298,000.00	0
RESTAURANT GROUP PLC	7,190	GBP	9,476.42	0
RETAIL OPPORTUNITY INVEST CORP	(476)	USD	(8,153.88)	0
RETAIL PRPTIES OF AMERICA/REIT	168	USD	1,975.68	0
REXEL SA	(991)	EUR	(11,064.52)	(0)
REXNORD CORP SHS	561	USD	16,953.42	0
RHEINMETALL AG DUESSELDORF	(391)	EUR	(42,091.15)	0
RIGHT ACS 08.07.19 /SOUS	1,297	EUR	1,789.86	0
RIGHT BURVER 03.06.19 /SOUS	3,819	EUR	0.01	0
RIGHT EDENRED SA 05.06.19	238	EUR	0.01	0
RIGHT EDF 10.06.19 /SOUS	(943)	EUR	(48.39)	(48)
RIGHT HRTZ GLBL 12.07.19 /SOUS	(741)	USD	(1,444.95)	0
RIGHT KON DSM 27.05.19 /SOUS	138	EUR	211.14	211
RIGHT KONINKLIJKE 08.05.19	5,295	EUR	0.01	0
RIGHT REPSOL 04.07.19 /SOUS	(732)	EUR	(357.07)	(0)
RIGHT ROYAL PHIL 07.06.19	(213)	EUR	(0.01)	0
RIGHT SOCGEN 07.06.19 /SOUS	(1,311)	EUR	(0.01)	0
RIGHTMOVE PLC	16,831	GBP	89,995.36	0
RIGHTS AEGON NV 14.06.19	(2,870)	EUR	(0.01)	0
RIGHTS LAFARGEHOLCIM 25.06.19	180	CHF	360.00	324
RINGCENTRAL INC	110	USD	12,641.20	0
RINNAI CORP.	300	JPY	2,055,000.00	0
RIO TINTO LIMITED	258	AUD	26,770.08	0
RIO TINTO PLC /REG.	404	GBP	19,717.22	0
RLI CORP	23	USD	1,971.33	0
RLJ LODGING TRUST /REIT	1,506	USD	26,716.44	0
ROBERT HALF INTL INC.	392	USD	22,347.92	0
ROCHE HOLDING AG /GENUSSSCHEIN	340	CHF	93,381.00	0
ROCKET INTERNET AG	1,374	EUR	34,844.64	0
ROCKWELL AUTOMATION	51	USD	8,355.33	0
ROHTO PHARMA CO LTD	500	JPY	1,462,000.00	0
ROLLINS INC.	278	USD	9,971.86	0
ROLLS ROYCE HLD	(3,560)	GBP	(29,918.24)	0
ROLLS-ROYCE HOLDINGS PLC /PFD	(268,167)	GBP	(268.17)	(0)
ROPER INDUSTRIES	62	USD	22,708.12	0
ROSS STORES INC.	148	USD	14,669.76	0
ROTORK PLC	10,423	GBP	32,999.22	0
ROUND ONE CORP SAKAI	1,200	JPY	1,640,400.00	0
ROY.PHILIPS /EUR 0.2	(417)	EUR	(15,923.15)	(0)
ROYAL BANK OF SCOTLAND GROUP	(1,660)	GBP	(3,648.68)	0
ROYAL CARIBBEAN CRUISES LTD	215	USD	26,060.15	0
ROYAL DUTCH SHELL /-B-	5	GBP	129.05	0
ROYAL DUTCH SHELL PLC/-A-	1,010	GBP	25,982.25	0
ROYAL GOLD INC	36	USD	3,689.64	0
ROYAL MAIL PLC	(9,670)	GBP	(20,490.73)	0
ROYAL UNIBREW A/S	424	DKK	203,096.00	0

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## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
RPC GROUP PLC	(1,335)	GBP	(10,581.21)	0
RPC INC	(458)	USD	(3,302.18)	0
RPM INTERNATIONAL INC	46	USD	2,811.06	0
RSA INSURANCE GROUP PLC	(4,108)	GBP	(23,694.94)	0
RUBIS SHS	(342)	EUR	(16,935.84)	0
RUSH ENTERPRISES INC	43	USD	1,570.36	0
RWE	2,094	EUR	45,376.98	0
RYANAIR HOLDINGS PLC	(5,668)	EUR	(57,331.83)	(199)
RYDER SYSTEM INC.	(170)	USD	(9,911.00)	0
RYMAN HOSPITALITY PROPERTIES	375	USD	30,408.75	0
S&P GLOBAL SHS	33	USD	7,517.07	0
SA DES CIMENTS VICAT-VICAT	92	EUR	4,020.40	0
SAAB AB B	297	SEK	89,753.40	0
SABRA HC REIT /WHEN ISS	(2,494)	USD	(49,106.86)	0
SABRE CORP	(609)	USD	(13,519.80)	0
SACYR SA	2,000	EUR	4,264.00	0
SAFRAN SA	(37)	EUR	(4,767.45)	0
SAGE GRP	2,352	GBP	18,872.45	0
SAGE THERAPEUTICS INC	(94)	USD	(17,210.46)	0
SAINT-GOBAIN	(860)	EUR	(29,476.50)	0
SAIZERIYA CO LTD .YOSHIKAWA	400	JPY	935,600.00	0
SALLY BEAUTY HOLDINGS INC	111	USD	1,480.74	0
SALMAR ASA	901	NOK	334,180.90	0
SALZGITTER AG	505	EUR	12,715.90	0
SAMPO PLC A	1,368	EUR	56,772.00	0
SAMSONITE INTERNATIONAL	(2,100)	HKD	(37,632.00)	0
SANDERSON FARMS INC	(140)	USD	(19,118.40)	0
SANDS CHINA /IPO	(1,200)	HKD	(44,820.00)	0
SANDVIK AB	251	SEK	42,820.60	0
SANDY SPRING BANCORP INC	17	USD	592.96	0
SANGAMO BIOSCIENCES INC.	(220)	USD	(2,369.40)	0
SANOFI-AVENTIS	(315)	EUR	(23,911.65)	0
SANTANDER USA	20	USD	479.20	0
SANTEN PHARMACEUTICAL	300	JPY	535,500.00	0
SANTOS LTD	4,424	AUD	31,321.92	0
SANWA HOLDINGS CORP	4,400	JPY	5,095,200.00	0
SAP SE	(66)	EUR	(7,970.16)	0
SAPPORO HOLDINGS LTD	200	JPY	453,800.00	0
SAREPTA THERAPEUTICS INC	(167)	USD	(25,375.65)	0
SARTORIUS STEDIM BIOTECH	329	EUR	45,632.30	0
SAWAI PHARMACEUTICAL CO LTD	900	JPY	5,238,000.00	0
SBA COMMUNICATIONS CORP/REIT	(38)	USD	(8,543.92)	0
SBM OFFSHORE NV	3,390	EUR	57,562.20	0
SCENTRE GROUP /REIT	(2,941)	AUD	(11,293.44)	0
SCHAEFFLER AG /PFD	(5,000)	EUR	(32,720.00)	0
SCHIBSTED -A-	467	NOK	109,885.10	0
SCHINDLER HLD SA /NOM.	45	CHF	9,594.00	0
SCHINDLER HOLDING/PARTIC	14	CHF	3,042.20	0
SCHLUMBERGER LTD	(410)	USD	(16,293.40)	0
SCHNEIDER ELECTRIC SA	599	EUR	47,776.24	0
SCHRODERS PLC	(730)	GBP	(22,265.00)	0
SCIENCE APP - WHEN ISSUED	92	USD	7,963.52	0
SCIENTIFIC GAMES CORP -A-	75	USD	1,486.50	0
SCOR SE	(322)	EUR	(12,416.32)	0
SCOUT24 HOLDING GMBH	311	EUR	14,529.92	0
SCSK — SHS	(200)	JPY	(1,060,000.00)	0
SEA LTD /ADR	(187)	USD	(6,212.14)	0
SEAGATE TECHNOLOGIE PLC	9	USD	424.08	0
SEALED AIR CORP (NEW)	309	USD	13,219.02	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
SEAWORLD ENTERTAINMENT	90	USD	2,790.00	0
SEB SA	393	EUR	62,133.30	0
SECURITAS AB B	3,275	SEK	533,497.50	0
SEEK LTD	320	AUD	6,771.20	0
SEGRO PLC /REIT	(586)	GBP	(4,278.97)	0
SEI INVESTMENTS CO	(80)	USD	(4,488.00)	0
SEIBU HOLDINGS INC	(200)	JPY	(359,200.00)	0
SEIKO EPSON CORP	600	JPY	1,023,000.00	0
SEINO HOLDINGS CO LTD	1,300	JPY	1,865,500.00	0
SEKISUI CHEMICAL CO LTD	3,400	JPY	5,501,200.00	0
SEKISUI HOUSE LTD	100	JPY	177,550.00	0
SELECTIVE INSURANCE GROUP	776	USD	58,114.64	0
SEMPRA ENERGY	(48)	USD	(6,597.12)	0
SEMTECH CORP	(60)	USD	(2,883.00)	0
SENIOR HSG PR./SHS OF BEN.INT	(3,328)	USD	(27,522.56)	0
SENSATA TEC	84	USD	4,116.00	0
SERCO GROUP PLC	2,406	GBP	3,464.64	0
SERIA CO LTD	200	JPY	497,800.00	0
SERVICENOW INC	36	USD	9,884.52	0
SES SA /FDR	(322)	EUR	(4,427.50)	0
SEVEN & I HOLDINGS CO LTD	1,200	JPY	4,377,600.00	0
SEVEN GROUP HOLDINGS	8	AUD	147.92	0
SEVERN TRENT PLC	532	GBP	10,895.36	0
SFS GROUP LTD	18	CHF	1,495.80	0
SGS SA /NOM.	10	CHF	24,870.00	0
SHAFTESBURY PLC /REIT	2,151	GBP	17,294.04	0
SHAKE SHACK INC -A-	(116)	USD	(8,375.20)	0
SHARP CORP.	(400)	JPY	(472,800.00)	0
SHENZHEN INTL HOLD	3,096	HKD	47,988.00	0
SHENZHOU INTL GROUP LTD	700	HKD	75,180.00	0
SHERWIN-WILLIAMS CO	(9)	USD	(4,124.61)	0
SHIKOKU ELECTRIC POWER CO INC.	2,900	JPY	2,888,400.00	0
SHIMA SEIKI MFG LTD	(200)	JPY	(632,000.00)	0
SHIMADZU CORP	700	JPY	1,849,400.00	0
SHIMAMURA CORP.	(400)	JPY	(3,220,000.00)	0
SHIMAO PROPERTY HLD LTD	1,000	HKD	23,800.00	0
SHIMIZU CORP	2,100	JPY	1,879,500.00	0
SHIN-ETSU CHEMICAL CO	200	JPY	2,007,000.00	0
SHINKO ELECTRIC INDUSTRIES CO	(300)	JPY	(273,600.00)	0
SHINSEI BANK LTD	(1,900)	JPY	(3,178,700.00)	0
SHIONOGI & CO LTD	900	JPY	5,588,100.00	0
SHIP FINANCE INTERNATIONAL	686	USD	8,581.86	0
SHISEIDO CO.LTD	(100)	JPY	(812,100.00)	0
SHIZUOKA BANK LTD	(700)	JPY	(555,800.00)	0
SHOWA DENKO KK	1,000	JPY	3,170,000.00	0
SHUTTERFLY INC COM	(340)	USD	(17,187.00)	0
SIEGFRIED HOLDING SA/NAM.AKT.	(20)	CHF	(6,800.00)	0
SIEMENS AG /NAM.	27	EUR	2,824.20	0
SIG PLC	7,753	GBP	10,055.64	0
SIGNATURE BANK NY	223	USD	26,947.32	0
SIGNET JEWELERS LTD	(105)	USD	(1,877.40)	0
SIKA LTD	108	CHF	17,992.80	0
SILICON LABORATORIES INC	91	USD	9,409.40	0
SILTRONIC AG	176	EUR	11,306.24	0
SIMCORP A/S	427	DKK	271,145.00	0
SIMON PROPERTY/PAIRED SHS	148	USD	23,644.48	0
SIMS METAL MANAGEMENT LTD	(255)	AUD	(2,769.30)	0
SINA CORPORATION	(265)	USD	(11,429.45)	0
SINCLAIR BROADCAST GROUP INC.	(48)	USD	(2,574.24)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
SINO BIOPHARMA	(8,000)	HKD	(63,920.00)	0
SINO LAND CO LTD	(2,000)	HKD	(26,200.00)	0
SIRIUS XM HOLDINGS INC	(581)	USD	(3,241.98)	0
SITE CENTERS /REIT	(492)	USD	(6,514.08)	0
SITEONE LANDSCAPE SUPPLY INC	(470)	USD	(32,571.00)	0
SIX FLAGS ENTMT	(312)	USD	(15,500.16)	0
SJM HOLDINGS LTD	1,000	HKD	8,890.00	0
SKANDINAV. ENSK. BANKEN A	1,529	SEK	131,371.68	0
SKANSKA B	1,403	SEK	235,283.10	0
SKECHERS USA INC /-A-	27	USD	850.23	0
SKF AB B	660	SEK	112,695.00	0
SKYWEST INC.	(21)	USD	(1,274.07)	0
SKYWORKS SOLUTIONS INC *OPA*	(155)	USD	(11,976.85)	0
SL GREEN REALTY CORPORATION	(211)	USD	(16,958.07)	0
SLEEP NUMBER CORP	208	USD	8,401.12	0
SM ENERGY CO	(734)	USD	(9,189.68)	0
SMITH AND NEPHEW PLC	1,198	GBP	20,425.90	0
SMITH CORP..A.O.	61	USD	2,876.76	0
SMITHS GROUP PLC	(1,053)	GBP	(16,479.45)	0
SMURFIT KAPPA GROUP PLC	(451)	EUR	(12,001.11)	0
SMURFIT KAPPA GROUP PLC	(278)	GBP	(6,621.96)	0
SNAP-ON INC	261	USD	43,232.04	0
SODEXO	397	EUR	40,811.60	0
SOFTWARE AG	1,057	EUR	31,921.40	0
SOHGO SECURITY SERVICES CO	1,000	JPY	4,970,000.00	0
SOITEC	76	EUR	7,318.80	0
SOJITZ CORP	6,300	JPY	2,179,800.00	0
SOLAREEDGE TECHNOLOGIES INC	176	USD	10,992.96	0
SOLARWINDS CORPORATION	529	USD	9,701.86	0
SOLVAY SA	158	EUR	14,393.80	0
SONIC HEALTHCARE	705	AUD	19,105.50	0
SONOCO PRODUCTS CO	1,161	USD	75,859.74	0
SONOVA HOLDING AG /NOM.	173	CHF	38,371.40	0
SONY CORP JPY 50	200	JPY	1,129,600.00	0
SONY FINANCIAL HOLDING INC	200	JPY	517,600.00	0
SOPHOS GROUP PLC	926	GBP	3,654.92	0
SOPRA STERIA ACT.	266	EUR	27,265.00	0
SOSEI GROUP CORP	(200)	JPY	(473,800.00)	0
SOUTH JERSEY INDUSTRIES INC	250	USD	8,432.50	0
SOUTH STATE CORP	8	USD	589.36	0
SOUTHERN CO.	634	USD	35,047.52	0
SOUTHERN COPPER CORP	(51)	USD	(1,981.35)	0
SOUTHWEST AIRLINES CO	293	USD	14,878.54	0
SOUTHWEST GAS CORP.	201	USD	18,013.62	0
SOUTHWESTERN ENERGY CO	(2,885)	USD	(9,116.60)	0
SPARTANNASH CO.	168	USD	1,960.56	0
SPECTRIS PLC	(391)	GBP	(11,252.98)	0
SPECTRUM BRANDS HLDS INC	16	USD	860.32	0
SPIE SA	1,507	EUR	24,609.31	0
SPIRAX-SARCO ENGINEERING PLC	367	GBP	33,708.95	0
SPIRE INC	654	USD	54,883.68	0
SPIRIT AEROSYSTEMS HLDG	641	USD	52,158.17	0
SPIRIT AIRLINES INC	394	USD	18,805.62	0
SPIRIT RLTY /REIT	(1,008)	USD	(43,001.28)	0
SPLUNK INC	(257)	USD	(32,317.75)	0
SPORTS DIRECT INTERNATIONAL	1,023	GBP	2,825.53	0
SPRINT	(4,100)	USD	(26,937.00)	0
SPROUTS FARMERS MARKET INC	1,655	USD	31,262.95	0
SQUARE ENIX HOLDINGS CO LTD	(200)	JPY	(690,000.00)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
SQUARE INC	(186)	USD	(13,490.58)	0
SS&C TECHNOLOGIES HOLDINGS INC	(8)	USD	(460.88)	0
SSAB CORPORATION /-A-	6,228	SEK	201,600.36	0
SSE PLC	(181)	GBP	(2,030.82)	0
SSP GROUP PLC	104	GBP	713.44	0
ST.JAMES S PLACE PLC	(1,435)	GBP	(15,756.30)	0
STAG INDUSTRIAL INC -SHS-	(421)	USD	(12,731.04)	0
STANDARD CHARTERED PLC	(308)	GBP	(2,199.74)	(0)
STANDARD LIFE PLC	(6,382)	GBP	(18,801.37)	0
STANLEY BLACK & DECKER INC	(139)	USD	(20,100.79)	0
STANLEY ELECTRIC CO LTD	300	JPY	794,400.00	0
STARBUCKS CORP.	152	USD	12,742.16	0
START TODAY	(600)	JPY	(1,211,400.00)	0
STARWOOD PROPERTY TRUST	(1,237)	USD	(28,104.64)	0
STATE STREET CORP	(795)	USD	(44,567.70)	0
STE GEN.PARIS -A-	(945)	EUR	(20,997.90)	0
STEEL DYNAMICS INC.	369	USD	11,143.80	0
STERICYCLE INC	(1,199)	USD	(57,252.25)	0
STERIS PLC	314	USD	46,748.32	0
STERLING BANC — SHS	843	USD	17,939.04	0
STEVEN MADDEN LTD	429	USD	14,564.55	0
STOCKLAND /UNITS	(4,144)	AUD	(17,280.48)	0
STORA ENSO AB /-R-	(1,530)	EUR	(15,812.55)	0
STOREBRAND AS /BUNDNA	2,788	NOK	174,751.84	0
STRAUMANN HOLDING AG/NOM.	23	CHF	19,812.20	0
STRYKER CORP.	100	USD	20,558.00	0
SUBSEA 7 SA	(548)	NOK	(56,252.20)	0
SUBURBAN PROPANE PARTNERS UNITS	219	USD	5,319.51	0
SUEZ ENVIRONNEMENT CIE	6,675	EUR	84,705.75	0
SUGI HOLDINGS CO LTD	900	JPY	4,581,000.00	0
SUMCO CORP	(500)	JPY	(641,000.00)	0
SUMI DAI PHARMA SHS	100	JPY	204,300.00	0
SUMITOMO CHEMICAL CO.LTD	(1,000)	JPY	(500,000.00)	0
SUMITOMO ELECTRIC INDUSTRIES	700	JPY	990,150.00	0
SUMITOMO FORESTRY CO.	1,800	JPY	2,323,800.00	0
SUMITOMO HEAVY IND LTD	200	JPY	741,000.00	0
SUMITOMO METAL MINING CO.LTD	(700)	JPY	(2,253,300.00)	0
SUMITOMO MITSUI FINANC.GR	100	JPY	380,600.00	0
SUMITOMO MITSUI TRUST HOLDINGS	600	JPY	2,343,600.00	0
SUMITOMO REALTY+DEVELPMNT	100	JPY	384,800.00	0
SUMITOMO RUBBER IND.	(2,200)	JPY	(2,741,200.00)	0
SUMMIT HOTEL PROPERTIES I/REST	51	USD	584.97	0
SUMMIT MATERIALS INC	(1,122)	USD	(21,598.50)	0
SUN ART RETAIL GROUP LTD	4,500	HKD	33,300.00	0
SUN COMMUNITIES INC	199	USD	25,509.81	0
SUNAC CHINA HOLDINGS LTD	1,000	HKD	38,400.00	0
SUNCORP GROUP LTD	1,034	AUD	13,927.98	0
SUNDRUG CO LTD	200	JPY	583,200.00	0
SUNNY OPTICAL TECHNOLOGY	(200)	HKD	(16,140.00)	0
SUNRISE	308	CHF	22,437.80	0
SUNRUN INC	(310)	USD	(5,815.60)	0
SUNSTONE HOTEL INVESTORS INC	2,234	USD	30,628.14	0
SUNTORY B & F	600	JPY	2,811,000.00	0
SUNTRUST BANKS INC.	(237)	USD	(14,895.45)	0
SUPER RETAIL GROUP LTD	1,049	AUD	8,633.27	0
SUPERNUS PH SHS	667	USD	22,071.03	0
SURUGA BANK LTD	(1,800)	JPY	(721,800.00)	0
SUZUKI MOTOR CORP	(300)	JPY	(1,519,200.00)	0
SVB FINANCIAL GROUP	80	USD	17,967.20	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
SVENSKA CELLUL.-B-	(412)	SEK	(33,248.40)	0
SVENSKA HANDELSBANKEN AB	3,986	SEK	366,233.68	0
SWEDBANK AB -A-	(136)	SEK	(18,965.20)	0
SWEDISH MATCH AB	330	SEK	129,360.00	0
SWEDISH ORPHAN BIOVITRUM AB	679	SEK	121,439.15	0
SWIFT TRANS	(12)	USD	(394.08)	0
SWIRE PACIFIC LTD A	2,000	HKD	192,000.00	0
SWIRE PROPERTIES LTD	(5,600)	HKD	(176,680.00)	0
SWISS LIFE HOLDING /NAM	66	CHF	31,930.80	0
SWISS RE-NAMEN	(130)	CHF	(12,901.20)	0
SWISSCOM /NAM.	150	CHF	73,515.00	0
SYDBANK A/S	(3,052)	DKK	(381,805.20)	0
SYDNEY AIRPORT-STAPLED SECURITY	413	AUD	3,320.52	0
SYMANTEC CORP.	(1,786)	USD	(38,863.36)	0
SYMRISE AG	849	EUR	71,859.36	0
SYNAPTICS INC	(43)	USD	(1,253.02)	0
SYNCHRONY FINANCIAL	994	USD	34,461.98	0
SYNNEX CORP	(9)	USD	(885.60)	0
SYNOPSYS INC.	341	USD	43,883.29	0
SYNOVUS FINANCIAL CORP	(103)	USD	(3,605.00)	0
SYNTHOMER SHS	3,205	GBP	11,967.47	0
SYSCO CORP.	460	USD	32,531.20	0
T ROWE PRICE GROUP INC.	286	USD	31,377.06	0
T&D HOLDINGS INC TOKYO	200	JPY	233,900.00	0
T-MOBILE US INC	224	USD	16,607.36	0
TABLEAU SOFTWARE INC	(99)	USD	(16,435.98)	0
TADANO LTD	1,300	JPY	1,459,900.00	0
TAG IMMOBILIEN AG	3,895	EUR	79,146.40	0
TAIHEIYO CEMENT CORP. TOKYO	400	JPY	1,304,000.00	0
TAISEI CORP.	300	JPY	1,174,500.00	0
TAISHO PHARMACEUTICAL HOLDINGS	100	JPY	827,000.00	0
TAIYO NIP.SANSO CORP	200	JPY	457,600.00	0
TAIYO YUDEN CO LTD	700	JPY	1,403,500.00	0
TAKE TWO INTERACT. SOFTWARE	140	USD	15,894.20	0
TAKEDA PHARMACEUTICAL CO LTD	(1,000)	JPY	(3,823,000.00)	0
TAL EDUCATION GROUP /ADR	114	USD	4,343.40	0
TALANX AG - NAMEN-AKT	133	EUR	5,067.30	0
TANGER FACTORY OUT. CENTERS	348	USD	5,641.08	0
TAPESTRY INC	710	USD	22,528.30	0
TARGA RESOURCES	(664)	USD	(26,068.64)	0
TARGET CORP	40	USD	3,464.40	0
TASER INTERNATIONAL INC	(233)	USD	(14,960.93)	0
TATE + LYLE PLC	1,906	GBP	14,073.90	0
TAYLOR MORRISON HOME CORP 2013	84	USD	1,760.64	0
TAYLOR WIMPEY PLC	4,284	GBP	6,758.01	0
TCF FINANCIAL CORP	(292)	USD	(6,070.68)	0
TD AMERITRADE HOLDING CORP NEW	261	USD	13,029.12	0
TE CONNECTIVITY /REG SHS	406	USD	38,886.68	0
TECH DATA CORP	324	USD	33,890.40	0
TECHNIPFMC PLC	(1,393)	USD	(36,134.42)	0
TECHNOLOGY ONE LIMITED	2,135	AUD	16,823.80	0
TECHNOPRO HOLDINGS.INC.	200	JPY	1,144,000.00	0
TECHTRONIC INDUSTRIES CO LTD	1,500	HKD	89,700.00	0
TEIJIN LTD	1,000	JPY	1,837,000.00	0
TELADOC INC	(150)	USD	(9,961.50)	0
TELE2 AK B	1,733	SEK	234,821.50	0
TELEFLEX INC.	33	USD	10,927.95	0
TELEFONICA DEUTSCHLAND HOLD	(11,810)	EUR	(29,017.17)	0
TELEFONICA SA	947	EUR	6,838.29	0



# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
TELENET GROUP HOLDING	315	EUR	15,435.00	0
TELENOR AS	323	NOK	58,495.30	0
TELEPERFORMANCE	112	EUR	19,734.40	0
TELEVISION FRANCAISE 1	(887)	EUR	(8,213.62)	0
TELIASONERA AB	4,749	SEK	195,848.76	0
TELSTRA CORPORATION LTD	451	AUD	1,736.35	0
TEMENOS GROUP AG /NAMEN.	(11)	CHF	(1,921.15)	0
TEMP HOLDINGS	600	JPY	1,518,600.00	0
TEMPUR SEALY INTERNATIONAL	(151)	USD	(11,078.87)	0
TENCENT HOLDINGS LTD	(100)	HKD	(35,260.00)	0
TENET HEALTHCARE	(905)	USD	(18,697.30)	0
TENNECO INC	(157)	USD	(1,741.13)	0
TERADATA	(823)	USD	(29,504.55)	0
TERADYNE INC	731	USD	35,022.21	0
TEREX CORP.	(2,173)	USD	(68,232.20)	0
TERRAFORM POWER INC	202	USD	2,888.60	0
TERRENO REALTY CORP	19	USD	931.76	0
TESCO PLC	245	GBP	555.42	0
TESLA MTRS	(25)	USD	(5,586.50)	0
TETRA TECH INC.	740	USD	58,127.00	0
TEXAS CAPITAL BANCSHARES INC	56	USD	3,436.72	0
TEXAS INSTRUMENTS INC	175	USD	20,083.00	0
TEXAS ROADHOUSE INC	277	USD	14,866.59	0
TGS NOPEC GEOPHYSICAL CO	865	NOK	206,908.00	0
THALES	108	EUR	11,734.20	0
THE HERSHEY CO	380	USD	50,931.40	0
THE HOWARD HUGHES	(130)	USD	(16,099.20)	0
THE KRAFT HEINZ COMPANY	(1,316)	USD	(40,848.64)	0
THE MADISON SQUARE GARDEN -A-	(44)	USD	(12,317.36)	0
THE MICHAELS COMPANIES INC	(481)	USD	(4,184.70)	0
THE SCOTTS MIRACLE-GRO CO A	266	USD	26,201.00	0
THE SWATCH GROUP AG	(80)	CHF	(22,360.00)	0
THERMO FISHER SCIENTIFIC INC	139	USD	40,821.52	0
THOR INDUSTRIES INC.	(388)	USD	(22,678.60)	0
THYSSENKRUPP AG DUESSELDORF	(4,492)	EUR	(57,609.90)	0
TIETO CORPORATION	240	EUR	6,254.40	0
TIFFANY & CO	(284)	USD	(26,593.76)	0
TIMKEN CO	545	USD	27,980.30	0
TINGYI HLD CORP.(CAYMAN ISL.)	4,000	HKD	52,160.00	0
TIVITY HEALTH INC	(235)	USD	(3,863.40)	0
TJX COMPANIES INC	(50)	USD	(2,644.00)	0
TKH GROUP CERT	(167)	EUR	(9,109.85)	0
TOHOKU ELECTR.POWER JPY 500	3,300	JPY	3,593,700.00	0
TOKAI CARBON LTD	700	JPY	786,800.00	0
TOKAI RIKA CO LTD	(300)	JPY	(533,100.00)	0
TOKIO MARINE HOLDINGS INC	100	JPY	539,900.00	0
TOKUYAMA	600	JPY	1,747,200.00	0
TOKYO GAS CO.LTD *OPR*	1,900	JPY	4,821,250.00	0
TOKYO OHKA KOGYO	(200)	JPY	(673,000.00)	0
TOKYO SEIMITSU CO LTD	500	JPY	1,384,500.00	0
TOKYO STEEL MFG	4,800	JPY	3,907,200.00	0
TOKYO TATEMONO CO LTD	(2,200)	JPY	(2,633,400.00)	0
TOKYU FUDOSAN HOLDING CRP/REIT	1,900	JPY	1,130,500.00	0
TOLL BROTHERS	694	USD	25,414.28	0
TOMTOM N.V.	(107)	EUR	(1,083.27)	(0)
TOPBUILD CORP	218	USD	18,041.68	0
TOPDANMARK A/S	252	DKK	93,290.40	0
TORAY INDUSTRIES INC.	(400)	JPY	(327,680.00)	0
TORCHMARK CORP.	(130)	USD	(11,629.80)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
TOSHIBA CORP	(500)	JPY	(1,677,500.00)	0
TOSOH CORP	1,100	JPY	1,666,500.00	0
TOTAL SA	1,581	EUR	77,903.78	0
TOTAL SYSTEM SERVICES INC	(302)	USD	(38,737.54)	0
TOTO LTD	(400)	JPY	(1,702,000.00)	0
TOYO SUISAN KAISHA	1,500	JPY	6,660,000.00	0
TOYO TIRE + RUBBER CO	(1,100)	JPY	(1,558,700.00)	0
TOYOBO CO LTD	400	JPY	514,400.00	0
TOYODA GOSEI CO LTD	1,400	JPY	2,941,400.00	0
TOYOTA BOSHOKU CORP.	(100)	JPY	(141,400.00)	0
TOYOTA INDUSTRIES CORP	200	JPY	1,186,000.00	0
TOYOTA MOTOR CORP.	(200)	JPY	(1,337,600.00)	0
TOYOTA TSUSHO CORP.	200	JPY	653,000.00	0
TPG TELECOM	46	AUD	296.24	0
TRACTOR SUPPLY CO	79	USD	8,595.20	0
TRANSDIGM GROUP INC	(11)	USD	(5,321.80)	0
TRANSOCEAN LTD	(4,164)	USD	(26,691.24)	0
TRANSUNION	(394)	USD	(28,962.94)	0
TRANSURBAN GROUP	(1,258)	AUD	(18,542.92)	0
TRAVELERS COMPANIES INC *OPR*	193	USD	28,857.36	0
TRAVELSKY TECHNOLOGY LTD -H-	2,000	HKD	31,400.00	0
TRAVIS PERKINS PLC	238	GBP	3,033.31	0
TREASURY WINE ESTATES	(447)	AUD	(6,669.24)	0
TREEHOUSE FOODS /WHEN ISSUED	(341)	USD	(18,448.10)	0
TRELLEBORG B	(188)	SEK	(24,787.80)	0
TREND MICRO INC..TOKYO	400	JPY	1,922,000.00	0
TREX COMPANY INC	(18)	USD	(1,290.60)	0
TRI POINTE HOMES INC	(789)	USD	(9,444.33)	0
TRIBUNE MEDIA CO. SHS -A-	(204)	USD	(9,428.88)	0
TRIMBLE NAVIGATION LTD	420	USD	18,946.20	0
TRINITY IND.INC	(1,825)	USD	(37,868.75)	0
TRIPADVISOR INC	199	USD	9,211.71	0
TRITAX BIG BOX REIT PLC /REIT	13,220	GBP	20,398.46	0
TRUSTMARK CORP	25	USD	831.25	0
TRYG A/S	3,521	DKK	751,381.40	0
TUI AG	(1,751)	EUR	(15,065.60)	0
TUI AG	(1,682)	GBP	(12,991.77)	(0)
TULLOW OIL PLC	(10,719)	GBP	(22,456.31)	(0)
TV ASAHI CORP	300	JPY	521,400.00	0
TWILIO INC -A-	(139)	USD	(18,952.65)	0
TWITTER INC	409	USD	14,274.10	0
TWO HARBORS /REIT	(1,729)	USD	(21,906.43)	0
TYLER TECHNOLOGIES INC	(33)	USD	(7,128.66)	0
TYSON FOODS INC.-A-	260	USD	20,992.40	0
UBE INDUSTRIES LTD	1,000	JPY	2,234,000.00	0
UBISOFT ENTERTAINMENT	(389)	EUR	(26,778.76)	0
UBM FINANCIAL CORP	192	USD	12,637.44	0
UBS GROUP AG	134	CHF	1,554.40	0
UCB	1,057	EUR	77,076.44	0
UDR INC /REIT	940	USD	42,196.60	0
ULTA SALON COSMET & FRAG INC	39	USD	13,528.71	0
ULTRA ELECTRONICS HLDGS PLC	(222)	GBP	(3,663.00)	0
ULTRAGENYX PHARMACEUTICAL INC	(400)	USD	(25,400.00)	0
UMICORE SA	(970)	EUR	(27,354.00)	0
UMPQUA HOLDINGS CORP	(1,497)	USD	(24,835.23)	0
UNDER ARMOUR INC /A-	(816)	USD	(20,685.60)	0
UNICHARM CORP	500	JPY	1,622,000.00	0
UNILEVER CERT.OF SHS	1,263	EUR	67,646.28	0
UNILEVER PLC	276	GBP	13,508.82	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
UNION PACIFIC CORP.	61	USD	10,315.71	0
UNITE GROUP PLC	(1,093)	GBP	(10,651.29)	(0)
UNITED BANKSHARES INC	78	USD	2,893.02	0
UNITED COMMUNITY BANKS	110	USD	3,141.60	0
UNITED CONTINENTAL HOLDINGS	457	USD	40,010.35	0
UNITED DRUG PLC	(1,699)	GBP	(13,575.01)	0
UNITED INTERN.&CO/NAMENSAKT	(112)	EUR	(3,243.52)	0
UNITED RENTALS INC.	(50)	USD	(6,631.50)	0
UNITED STATES STEEL	422	USD	6,460.82	0
UNITED TECHNOLOGIES CORP	30	USD	3,906.00	0
UNITED URBAN INV / REIT	14	JPY	2,528,400.00	0
UNITED UTILITIES GROUP PLC	5,104	GBP	39,954.11	0
UNITEDHEALTH GROUP INC	15	USD	3,660.15	0
UNIV.HEALTH SERV.INC B	190	USD	24,774.10	0
UNIVAR INC	(535)	USD	(11,791.40)	0
UNIVERSAL DISPLAY CORP.	(49)	USD	(9,214.94)	0
UNUM GROUP	(223)	USD	(7,481.65)	0
UPM-KYMMENE CORP	1,439	EUR	33,629.43	0
URBAN OUTFITTERS INC.	159	USD	3,617.25	0
US BANCORP	401	USD	21,012.40	0
US FOODS HOLDING CORP	128	USD	4,577.28	0
US SILICA HOLDINGS INC	86	USD	1,099.94	0
USS CO LTD TOKAI	2,000	JPY	4,246,000.00	0
UTD PARCEL SERVICE INC B	(99)	USD	(10,223.73)	0
UTD THERAPEUTICS CORP (DE)	(531)	USD	(41,449.86)	0
VAIL RESORTS INC	49	USD	10,935.82	0
VALEO SA	(2,075)	EUR	(59,345.00)	0
VALERO ENER. CORP	(8)	USD	(684.88)	0
VALLEY NATIONAL BANCORP	1,633	USD	17,603.74	0
VALMET CORPORATION	2,801	EUR	61,397.92	0
VALMONT IND.INC	(101)	USD	(12,807.81)	0
VARIAN MEDICAL SYSTEMS INC	263	USD	35,802.19	0
VARONIS SYSTEMS INC	(366)	USD	(22,670.04)	0
VAT GROUP LTD	(80)	CHF	(9,620.00)	0
VEEVA SYSTEMS INC	132	USD	21,398.52	0
VENTAS INC.	(223)	USD	(15,242.05)	0
VEOLIA ENVIRONNEMENT	706	EUR	15,122.52	0
VERINT SYSTEMS INC	568	USD	30,547.04	0
VERISK ANLYTCS -A-	365	USD	53,457.90	0
VERIZON COMMUNICATIONS INC	242	USD	13,825.46	0
VERTEX PHARMACEUTICALS	246	USD	45,111.48	0
VESTAS WIND SYSTEMS AS / REG	(23)	DKK	(13,041.00)	0
VF CORP	225	USD	19,653.75	0
VIACOM INC -B-	784	USD	23,418.08	0
VIASAT INC. CARLSBAD. CALIF.	267	USD	21,578.94	0
VIAVI SOLUTIONS INC	928	USD	12,333.12	0
VICTREX PLC	(982)	GBP	(21,250.48)	0
VINCI	284	EUR	25,577.04	0
VIPSHOP HLDG SADR REPR. 2 SHS	1,399	USD	12,073.37	0
VIRTU FINANCIAL INC -A-	(1,309)	USD	(28,510.02)	0
VISCOFAN — SHS	183	EUR	8,428.98	0
VISHAY INTERTECHNOLOGY INC	1,721	USD	28,430.92	0
VISTEON CORP	(522)	USD	(30,578.76)	0
VIVENDI	(276)	EUR	(6,681.96)	0
VOCUS COMMUNICATIONS	804	AUD	2,629.08	0
VODAFONE GROUP PLC	(40,680)	GBP	(52,607.38)	(0)
VOESTALPINE AG	189	EUR	5,135.13	0
VOLKSWAGEN AG /VORZUG.	(26)	EUR	(3,853.72)	0
VOLVO B	1,158	SEK	170,631.30	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
VONAGE HOLDINGS CORP	(535)	USD	(6,061.55)	0
VONOVIA SE /NAMEN	(89)	EUR	(3,738.00)	0
VONTOBEL HOLDING AG /NAM.	24	CHF	1,303.20	0
VORNADO REALTY TRUST	(47)	USD	(3,012.70)	0
VOYA FINANCIAL	(485)	USD	(26,820.50)	0
VULCAN MATERL CO HOLD.CO*OPE*	132	USD	18,124.92	0
W.R.GRACE AND COMPANY (NEW)	298	USD	22,680.78	0
WABCO HOLDINGS INC	(91)	USD	(12,066.60)	0
WABTEC CORP	(368)	USD	(26,407.68)	0
WACKER CHEMIE AG MUENCHEN	(252)	EUR	(17,534.16)	0
WAL-MART STORES INC	256	USD	28,285.44	0
WALGREENS BOOTS ALLIANCE INC	(58)	USD	(3,170.86)	0
WALT DISNEY /DISNEY SER.	71	USD	9,914.44	0
WANT WANT CHINA HOLDINGS LTD	(9,000)	HKD	(57,150.00)	0
WARRIOR MET COAL LLC	440	USD	11,492.80	0
WARTSILA CORPORATION -B-	666	EUR	8,494.83	0
WASHINGTON REAL ESTATE /SBI	177	USD	4,731.21	0
WASTE CONNECTIONS INC	232	USD	22,174.56	0
WASTE MANAGEMENT INC	21	USD	2,422.77	0
WATERS CORPORATION	75	USD	16,143.00	0
WATSCO INC	(42)	USD	(6,868.26)	0
WATTS WATER TECHNOLOGIES INC	23	USD	2,143.14	0
WAYFAIR INC /REIT -A-	(149)	USD	(21,754.00)	0
WEBSTER FINANCIAL (CONN)	(195)	USD	(9,315.15)	0
WEC ENERGY GROUP INC	593	USD	49,438.41	0
WEICHAJ POWER CO LTD /-H-	3,000	HKD	39,600.00	0
WEIGHT WATCHERS INTL INC	(294)	USD	(5,615.40)	0
WEINGARTEN REALTY INV.	(352)	USD	(9,651.84)	0
WEIR GROUP PLC	(1,430)	GBP	(22,114.95)	0
WELCIA HOLDINGS CO LTD	(200)	JPY	(877,000.00)	0
WELLCARE HEALTH PLANS INC	(60)	USD	(17,104.20)	0
WELLS FARGO & CO	(125)	USD	(5,915.00)	0
WELLTOWER INC /REIT	(198)	USD	(16,142.94)	0
WENDEL	389	EUR	46,641.10	0
WENDY S CO	799	USD	15,644.42	0
WERELDHAVE(BELEG.MIJ)(EUR 10)	(364)	EUR	(8,386.56)	0
WERNER ENTERPRISES INC	773	USD	24,024.84	0
WESBANCO INC	102	USD	3,932.10	0
WESCO INTERNATIONAL INC	84	USD	4,254.60	0
WESFARMERS - SHS	737	AUD	26,649.92	0
WEST JAPAN RAILWAY CO	(200)	JPY	(1,743,200.00)	0
WEST PHARMACEUTICAL SERVICES	188	USD	23,528.20	0
WESTERN ALLIANCE BANCORP	699	USD	31,259.28	0
WESTERN DIGITAL CORP.	(1,061)	USD	(50,450.55)	0
WESTERN MIDSTREAM /PARTNERSHIP	623	USD	19,169.71	0
WESTERN UNION COMPANY	1,315	USD	26,155.35	0
WESTLAKE CHEMICAL CORP	(374)	USD	(25,978.04)	0
WESTPAC BANKING CORP	(367)	AUD	(10,408.12)	0
WESTROCK CO	(387)	USD	(14,113.89)	0
WEX	30	USD	6,243.00	0
WEYERHAEUSER CO	(1,852)	USD	(48,781.68)	0
WH GROUP LTD	(12,500)	HKD	(99,000.00)	0
WH SMITH PLC	(681)	GBP	(13,415.70)	0
WHARF HOLDINGS LIMITED .THE	1,000	HKD	20,700.00	0
WHEELLOCK & CO	4,000	HKD	224,000.00	0
WHITBREAD PLC	59	GBP	2,731.11	0
WHITEHAVEN COAL	3,294	AUD	12,056.04	0
WHITING PETROLEUM CORP	270	USD	5,043.60	0
WILLIAM DEMANT HOLDING A/S	(877)	DKK	(178,995.70)	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
WILLIAM HILL PLC	(16,585)	GBP	(25,632.12)	(0)
WILLIAMS COMPANIES INC	(268)	USD	(7,514.72)	0
WILLIAMS-SONOMA INC	(182)	USD	(11,830.00)	0
WILLIS TOWERS WATS NPV	(34)	USD	(6,512.36)	0
WINGSTOP INC	122	USD	11,559.50	0
WINNEBAGO INDUSTRIES	37	USD	1,430.05	0
WINTRUST FINANCIAL CORP	186	USD	13,607.76	0
WIX.COM LTD	(32)	USD	(4,547.20)	0
WIZZ AIR HOLDINGS PLC	434	GBP	14,795.06	0
WM MORRISON SUPERMARKETS PLC	6,329	GBP	12,746.61	0
WOLTERS KLUWER NV	311	EUR	19,910.22	0
WOLVERINE WORLD WIDE INC	(51)	USD	(1,404.54)	0
WOOD GROUP	(4,054)	GBP	(18,324.08)	0
WOODSIDE PETROLEUM LTD	764	AUD	27,779.04	0
WOODWARD INC	235	USD	26,592.60	0
WOOLWORTHS	47	AUD	1,561.81	0
WORKDAY INC - CLASS A	(64)	USD	(13,157.12)	0
WORKSPACE GP R.E.I.T.	465	GBP	4,064.10	0
WORLD WRESTLING ENTERTAINM. A	112	USD	8,087.52	0
WORLDLINE SA	(487)	EUR	(31,168.00)	0
WORLDPAY INC -A-	(293)	USD	(35,907.15)	0
WORLEYPARSONS LTD	761	AUD	11,194.31	0
WP CAREY INC REIT	252	USD	20,457.36	0
WPP PLC SHS	(2,174)	GBP	(21,526.95)	(0)
WPX ENERGY INC	562	USD	6,468.62	0
WR BERKLEY CORP.	664	USD	43,777.52	0
WRIGHT MEDICAL GROUP N.V.	(385)	USD	(11,480.70)	0
WW GRAINGER INC	(5)	USD	(1,341.15)	0
WYNDHAM WORLDWIDE CORP	531	USD	23,310.90	0
WYNN MACAU	1,200	HKD	21,000.00	0
WYNN RESORTS LTD	(37)	USD	(4,587.63)	0
XCEL ENERGY INC	111	USD	6,603.39	0
XERO LTD	31	AUD	1,858.14	0
XEROX CORP	560	USD	19,829.60	0
XILINX INC.	197	USD	23,230.24	0
XINYI GLASS HOLDING CO LTD	2,000	HKD	16,400.00	0
XPO LOGISTICS INC	(260)	USD	(15,030.60)	0
XYLEM INC	(238)	USD	(19,906.32)	0
YAHOO JAPAN CORP TOKYO	200	JPY	63,200.00	0
YAKULT HONSHA	100	JPY	635,000.00	0
YAMADA DENKI CO LTD	(4,400)	JPY	(2,098,800.00)	0
YAMAGUCHI FINANCIAL GROUP INC	(2,800)	JPY	(2,060,800.00)	0
YAMAHA MOTOR CO LTD	(700)	JPY	(1,340,500.00)	0
YAMATO HOLDINGS CO LTD	(200)	JPY	(438,200.00)	0
YAMAZAKI BAKING CO	(700)	JPY	(1,140,300.00)	0
YANDEX NV -A-	685	USD	26,030.00	0
YANZHOU COAL MINING CO H	(4,000)	HKD	(29,200.00)	0
YARA INTERNATIONAL ASA	(347)	NOK	(143,588.60)	0
YASKAWA ELECTRIC CORP.	(600)	JPY	(2,196,000.00)	0
YELP INC SHS -A-	(367)	USD	(12,544.06)	0
YOKOGAWA ELECTRIC CORP	1,900	JPY	4,012,800.00	0
YOKOHAMA RUBBER CO LTD	1,800	JPY	3,564,000.00	0
YUE YUEN IND HLD LTD	(2,500)	HKD	(53,500.00)	0
YUM BRANDS	259	USD	28,663.53	0
YY INCORP/SADR	196	USD	13,659.24	0
ZAYO GROUP HOLDINGS INC	(154)	USD	(5,068.14)	0
ZEBRA TECHNOLOGIES A	45	USD	9,427.05	0
ZENDESK INC	(190)	USD	(16,915.70)	0
ZENKOKU HOSHO CO LTD	300	JPY	1,240,500.00	0

# LUX MULTIMANAGER SICAV

## Notes to the Financial Statements as at 30 June 2019 (continued)

### NOTE 10 - CONTRACTS FOR DIFFERENCE (continued)

Description	Number of contracts	Currency	Commitments	Unrealised profit/(loss) (in EUR)
ZHAOJIN MINING IND.-H-	1,000	HKD	8,750.00	0
ZHONGSHENG GRP	500	HKD	10,875.00	0
ZHUZHOU CSR TIMES ELECTRIC -H-	600	HKD	24,690.00	0
ZILLOW GROUP INC	(536)	USD	(24,527.36)	0
ZIMMER HOLDINGS INC	(284)	USD	(33,438.16)	0
ZIONS BANCORP	(408)	USD	(18,759.84)	0
ZOETIS INC -A-	176	USD	19,974.24	0
ZOGENIX INC	(183)	USD	(8,743.74)	0
ZURICH INSURANCE GROUP/NAM	(3)	CHF	(1,019.70)	0
ZYNGA -A-	(2,761)	USD	(16,924.93)	0
				<b>925</b>

### NOTE 11 - EVENTS OCCURED DURING THE PERIOD

With effect from 4 January 2019, the Board of Directors has decided to launch a new sub-fund, namely Bainbridge Equity Market Neutral Fund.

# LUX MULTIMANAGER SICAV

## Additional unaudited information

### RISK MANAGEMENT

The SICAV uses the commitment approach to calculate aggregate risk.

### SECURITIES FINANCING TRANSACTIONS REGULATION ("SFTR")

As at 30 June 2019, the SICAV is currently in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of securities financing transactions and of reuse.

Nevertheless, no corresponding transactions were carried out during the period referring to the financial statements.