

**Unaudited semi-annual report  
as at 30th June 2018**

# **METHOD INVESTMENTS SICAV**

Société d'Investissement à Capital Variable  
with multiple Sub-Funds  
Luxembourg

R.C.S. Luxembourg B 165 419

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No subscription can be received on the basis of this financial report. Subscriptions are only valid if made on the basis of the prospectus and key investor information document ("KIID"), supplemented by the latest annual report and the most recent semi-annual report, if published thereafter.

Subscription, redemption and conversion forms are available on request from:

- the Registered Office of the Company at 2, Rue d'Alsace, L-1122 Luxembourg
  - the Sub-Transfer Agent, EUROPEAN FUND ADMINISTRATION, 2, Rue d'Alsace, L-1122 Luxembourg.
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**METHOD INVESTMENTS SICAV**

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# METHOD INVESTMENTS SICAV

## Organisation

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### Registered Office

2, Rue d'Alsace  
L-1122 LUXEMBOURG

### Board of Directors

#### Chairman

Daniel VAN HOVE  
Managing Director  
ORIONIS MANAGEMENT S.A.  
370, Route de Longwy  
L-1940 LUXEMBOURG

#### Members

Elisa BIANCHI  
Financial Controller and Head of Accounting  
METHOD INVESTMENTS & ADVISORY LTD  
40 New Bond Street  
W1S 2RX LONDON

Carlo Alberto MONTAGNA  
THE DIRECTORS' OFFICE  
21st Century Building  
19, Rue de Bitbourg  
L-1273 LUXEMBOURG

#### Conducting persons

Eric GRENOUILLET  
Managing Director  
ORIONIS MANAGEMENT S.A.  
370, Route de Longwy  
L-1940 LUXEMBOURG

Carlo Alberto MONTAGNA  
THE DIRECTORS' OFFICE  
21st Century Building  
19, Rue de Bitbourg  
L-1273 LUXEMBOURG

Francesco ROCCO VINCENTI  
Independent Conducting Officer  
370, Route de Longwy  
L-1940 LUXEMBOURG

#### Investment Managers

METHOD INVESTMENTS & ADVISORY LTD  
40 New Bond Street  
W1S 2RX LONDON  
UNITED KINGDOM

FASANARA CAPITAL LTD  
40 New Bond Street  
W1S 2RX LONDON  
UNITED KINGDOM

## METHOD INVESTMENTS SICAV

### Organisation (continued)

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<b>Depository and Paying Agent</b>	KBL EUROPEAN PRIVATE BANKERS S.A. 43, Boulevard Royal L-2955 LUXEMBOURG
<b>Administrative Agent and Domiciliary Agent</b>	EUROPEAN FUND ADMINISTRATION S.A. 2, Rue d'Alsace L-1122 LUXEMBOURG
<b>Cabinet de révision agréé</b>	DELOITTE Audit Société à responsabilité limitée 560, Rue de Neudorf L-2220 LUXEMBOURG
<b>Promoter</b>	METHOD INVESTMENTS & ADVISORY LTD 40 New Bond Street W1S 2RX LONDON UNITED KINGDOM
<b>Legal adviser</b>	DECHERT (LUXEMBOURG) LLP Avocats à la Cour 1, Allée Scheffer B.P. 709 L-2520 LUXEMBOURG
<b>Representative agent in Switzerland</b>	ARM SWISS REPRESENTATIVES S.A. Route de Cité-Ouest 2 CH-1196 GLAND
<b>Paying agent in Switzerland</b>	BANQUE CANTONALE DE GENEVE 17, Quai de l'Île CH-1204 GENEVA

# METHOD INVESTMENTS SICAV

## General information

METHOD INVESTMENTS SICAV (the "Company") is an open-ended investment company organised under the laws of Luxembourg as a "*Société d'Investissement à Capital Variable*" (SICAV). The Company was incorporated under the form of a public limited liability company (*Société Anonyme*) on 14th December 2011 and is authorised under Part I of the amended law of 17th December 2010 (the "2010 Act") relating to Undertakings for Collective Investment under the Council Directive 2009/65/EC, as amended. The Company is a self-managed SICAV in accordance with article 27 of the 2010 Act.

The Directive 2014/91/EU of the European Parliament and of the Council of 23rd July 2014 amending the Directive 2009/65/EC had been transposed by the law of 10th May 2016 coming into force on 1st June 2016 and amending the amended law of 17th December 2010.

At the date of the present financial statements, the following Sub-Funds are open:

- Method Investments SICAV - Attractive Global Opportunities in EUR
- Method Investments SICAV - Attractive Global Opportunities Plus in EUR
- Method Investments SICAV - Target Selection in EUR
- Method Investments SICAV - Global Brands in EUR

By circular resolution dated 12th May 2017, the Board of Directors has resolved to suspend any subscription and redemption of the following Sub-Fund with immediate effect until 8th June 2017 and decided to maintain the Sub-Fund under CSSF circular 12/540 during a maximum period of 18 months starting at 8th June 2017 with the view to be able to accept further subscription request.

- Method Investments SICAV - Equity Rebalance in EUR  
(dormant since 8th June 2017)

At the date of the financial statements, the remaining cash account for this Sub-Fund amounts to EUR 11,685.97.

The Board of Directors resolves on 28th December 2016 to close the following Sub-Fund temporarily on 28th December 2016 while awaiting reactivation.

- Method Investments SICAV - Xingtai China Consumer in USD  
(dormant since 28th December 2016)

The Company reserves the right to create new Sub-Funds. If such Sub-Funds are created, the prospectus shall be amended accordingly.

The following classes of shares are open at the date of the financial statements:

- class I-Acc EUR shares, class I-Acc USD H shares and class P-Acc EUR shares: accumulation shares dedicated to institutional investors;
- class A-Acc EUR shares, class Listing - Acc EUR shares: accumulation shares dedicated to retail investors.

The Net Asset Value of the Sub-Funds Method Investments SICAV - Equity Rebalance was determined each Business Day (each a "Valuation Day") until it was dormant.

The Net Asset Value of the Sub-Funds Method Investments SICAV - Attractive Global Opportunities, Method Investments SICAV - Attractive Global Opportunities Plus, Method Investments SICAV - Target Selection and Method Investments SICAV - Global Brands is determined daily (each a "Valuation Day"). If such a day is not a Business Day, then the Net Asset Value of the Sub-Funds is calculated as at the immediately preceding Business Day in Luxembourg.

The combined accounts of the Company are held in Euro (EUR).  
The accounts of the Company are closed on 31st December each year.

## **METHOD INVESTMENTS SICAV**

### **General information (continued)**

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The complaint settlement procedure foreseen by the CSSF Regulation N° 13-02 relating to the out-of-court resolution of complaints is available at the registered office of the Company.

The following documents are available for inspection by Shareholders during normal business hours on any Business Day at the Registered Office of the Company:

- the Articles of incorporation,
- the Investment Management Agreement,
- the General Agreement, and
- the most recent annual and semi-annual financial statements of the Company.

A copy of the Prospectus, the key investor information document ("KIID"), the most recent financial statements and the Articles of incorporation may be obtained free of charge upon request at the Registered Office of the Company.

#### **Additional information for investors in Switzerland:**

The Prospectus, the Articles and annual financial statements can be obtained free of charge from the representative in Switzerland.

The place of performance and jurisdiction is the registered office of the representative in Switzerland

# METHOD INVESTMENTS SICAV

## Combined statement of net assets (in EUR)

as at 30th June 2018

### Assets

Securities portfolio at market value	37,000,912.98
Option contracts at market value	57,528.24
Deposits on futures contracts	2,302,655.25
Cash at banks	2,066,898.78
Other liquid assets	9,900,995.84
Formation expenses, net	8,409.60
Income receivable on portfolio	456,483.86
Unrealised gain on futures contracts	35,282.48
Other receivables	18,573.88
	<hr/>
Total assets	51,847,740.91

### Liabilities

Bank overdrafts	4,187.40
Other liquid liabilities	4,216,127.24
Payable on purchases of securities	153,621.00
Interest payable on credit default swap (CDS)	9,683.57
Interest payable on bank overdrafts	3,727.14
Unrealised loss on forward foreign exchange contracts	615,052.59
Unrealised loss on credit default swap contracts (CDS)	984,839.40
Unrealised loss on contracts for difference (CFD)	14,427.20
Expenses payable	114,195.05
Payable on option contracts	47,965.74
Other liabilities	76,180.00
	<hr/>
Total liabilities	6,240,006.33
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Net assets at the end of the period	45,607,734.58

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



## Method Investments SICAV - Attractive Global Opportunities

### Statement of net assets (in EUR)

as at 30th June 2018

#### Assets

Securities portfolio at market value	11,933,225.94
Option contracts at market value	57,528.24
Deposits on futures contracts	2,302,655.25
Cash at banks	421,101.01
Other liquid assets	9,649,446.63
Formation expenses, net	1,888.66
Income receivable on portfolio	119,203.78
Unrealised gain on futures contracts	35,282.48
Other receivables	18,573.88
<b>Total assets</b>	<b>24,538,905.87</b>

#### Liabilities

Bank overdrafts	4,187.40
Other liquid liabilities	4,216,127.24
Payable on purchases of securities	153,621.00
Interest payable on credit default swap (CDS)	9,683.57
Interest payable on bank overdrafts	3,727.14
Unrealised loss on forward foreign exchange contracts	28,021.14
Unrealised loss on credit default swap contracts (CDS)	984,839.40
Unrealised loss on contracts for difference (CFD)	14,427.20
Expenses payable	57,054.58
Payable on option contracts	47,965.74
Other liabilities	76,180.00
<b>Total liabilities</b>	<b>5,595,834.41</b>

Net assets at the end of the period	18,943,071.46
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#### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
A-Acc EUR	16,659.5151	EUR	774.60791	12,904,592.25
I-Acc EUR	6,620.3258	EUR	849.75955	5,625,685.11
I-Acc USD H	534.0784	USD	817.29644	373,876.13
Listing-Acc EUR	50.0000	EUR	778.35940	38,917.97
				<b>18,943,071.46</b>

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

## Method Investments SICAV - Attractive Global Opportunities

### Statement of investments and other net assets (in EUR)

as at 30th June 2018

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<b><u>Investments in securities</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
GBP	25,000	Arix Bioscience PLC	53,954.01	55,832.87	0.30
<b>Total shares</b>			53,954.01	55,832.87	0.30
<b>Bonds</b>					
EUR	800,000	Cred Suisse Gr Fd (Guer) Ltd 1.25% EMTN Sen 15/14.04.22	767,800.00	814,412.00	4.30
EUR	1,700,000	Deutschland 0.5% Sen 18/15.02.28	1,722,095.00	1,732,257.50	9.14
EUR	200,000	EasyJet Plc 1.75% EMTN Reg S Sen 16/09.02.23	205,800.00	208,605.00	1.10
EUR	100,000	HSBC Holdings Plc VAR Reg S Sub 14/16.03.Perpetual	98,250.00	105,300.00	0.56
EUR	3,000,000	Italia 2.05% T-Bonds Ser 10Y 17/01.08.27	3,062,160.00	2,864,505.00	15.12
EUR	200,000	Leonardo SpA 4.5% EMTN Sen 13/19.01.21	222,200.00	217,507.00	1.15
EUR	1,000,000	Vodafone Group Plc 4.65% 10/20.01.22	1,214,500.00	1,150,160.00	6.07
			7,292,805.00	7,092,746.50	37.44
GBP	800,000	BUPA Finance Plc 5% Reg S Sub 13/25.04.23	976,424.41	981,419.15	5.18
USD	800,000	Ford Motor Cred Co LLC 2.943% Ser MTN 16/08.01.19	733,069.56	685,385.86	3.62
USD	2,000,000	Goldman Sachs Group Inc 5.75% Sen 12/24.01.22	2,034,421.89	1,833,558.89	9.68
			2,767,491.45	2,518,944.75	13.30
<b>Total bonds</b>			11,036,720.86	10,593,110.40	55.92
<b><u>Open-ended investment funds</u></b>					
<b>Investment funds (UCITS)</b>					
EUR	1,242.1029	Method Investments Scv Attractive Global Opp Plus I EUR Cap	1,299,999.93	1,284,282.67	6.78
<b>Total investment funds (UCITS)</b>			1,299,999.93	1,284,282.67	6.78
Total investments in securities			12,390,674.80	11,933,225.94	63.00
<b><u>Options</u></b>					
<b><u>Listed financial instruments</u></b>					
<b>Index options</b>					
EUR	75	FTSE MIB Index PUT 07/18 MIL 20000	22,812.50	9,562.50	0.05
<b>Total index options</b>			22,812.50	9,562.50	0.05
<b><u>OTC financial instruments</u></b>					
<b>Currency options</b>					
USD	1	CALL USD/USD 0.19 07/23	47,965.74	47,965.74	0.25
<b>Total currency options</b>			47,965.74	47,965.74	0.25
Total options			70,778.24	57,528.24	0.30
Cash at banks				421,101.01	2.22
Bank overdrafts				-4,187.40	-0.02
Other net assets/(liabilities)				6,535,403.67	34.50
<b>Total</b>				18,943,071.46	100.00

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

## Method Investments SICAV - Attractive Global Opportunities

### Industrial and geographical classification of investments

as at 30th June 2018

#### Industrial classification

(in percentage of net assets)

Countries and governments	24.26 %
Financials	18.46 %
Investment funds	6.78 %
Telecommunications services	6.07 %
Healthcare	5.18 %
Industrials	2.25 %
Total	<u>63.00 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Italy	16.27 %
United States of America	13.30 %
United Kingdom	13.21 %
Germany	9.14 %
Luxembourg	6.78 %
Guernsey	4.30 %
Total	<u>63.00 %</u>

## Method Investments SICAV - Attractive Global Opportunities Plus

### Statement of net assets (in EUR)

as at 30th June 2018

#### Assets

Securities portfolio at market value	887,168.24
Cash at banks	145,040.19
Other liquid assets	251,549.21
Formation expenses, net	6,119.29
Income receivable on portfolio	12,697.39
Total assets	<u>1,302,574.32</u>

#### Liabilities

Unrealised loss on forward foreign exchange contracts	1,330.54
Expenses payable	16,961.11
Total liabilities	<u>18,291.65</u>
Net assets at the end of the period	<u>1,284,282.67</u>

#### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
I-Acc EUR	1,242.1029	EUR	1,033.95835	<u>1,284,282.67</u>
				<u>1,284,282.67</u>

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

## Method Investments SICAV - Attractive Global Opportunities Plus

### Statement of investments and other net assets (in EUR)

as at 30th June 2018

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<b><u>Investments in securities</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
EUR	16,000	Banco BPM SpA Reg	50,363.20	40,192.00	3.13
EUR	3,555	Deutsche Bank AG Reg	50,424.58	32,784.21	2.55
EUR	54,000	Stockholm IT Ventures AB Reg	4,914.00	3,159.00	0.25
			105,701.78	76,135.21	5.93
USD	118	Caterpillar Inc Reg	15,927.55	13,712.26	1.07
USD	4,600	Goldcorp Inc	50,392.79	54,017.99	4.21
			66,320.34	67,730.25	5.28
<b>Total shares</b>			172,022.12	143,865.46	11.21
<b>Bonds</b>					
EUR	100,000	Banco Santander SA VAR Sub 14/12.03.Perpetual	95,230.00	101,856.00	7.93
EUR	100,000	Société Générale SA VAR Reg S Sub 07.10.Perpetual	111,460.00	106,949.00	8.33
EUR	100,000	Telefonica Europe BV VAR Sub 14/31.03.Perpetual	107,850.00	109,202.50	8.50
			314,540.00	318,007.50	24.76
MXN	1,100,000	EIB 4% EMTN Reg S Ser 2161/0100 15/25.02.20	46,545.79	45,158.32	3.52
RUB	2,500,000	IBRD 8% Ser 11486 16/22.08.18	41,207.90	34,196.70	2.66
TRY	115,000	EIB 9.25% EMTN Reg S Sen 11/20.07.18	30,071.79	21,374.39	1.66
USD	70,000	Apple Inc 2.25% Sen 16/23.02.21	55,726.53	58,943.90	4.59
USD	60,000	Goldman Sachs Group Inc 5.75% Sen 12/24.01.22	52,337.60	55,006.77	4.28
USD	110,000	US 2.125% T-Notes Sen 11-2020 15/30.06.22	105,184.73	92,153.70	7.18
USD	100,000	US 2.25% T-Notes Ser K 2021 Sen 14/30.04.21	81,176.58	84,799.92	6.60
			294,425.44	290,904.29	22.65
ZAR	550,000	EIB 6% EMTN Sen Reg S 12/21.10.19	37,738.76	33,661.58	2.62
<b>Total bonds</b>			764,529.68	743,302.78	57.87
<b>Total investments in securities</b>			936,551.80	887,168.24	69.08
<b>Cash at banks</b>				145,040.19	11.29
<b>Other net assets/(liabilities)</b>				252,074.24	19.63
<b>Total</b>				1,284,282.67	100.00

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

## Method Investments SICAV - Attractive Global Opportunities Plus

### Industrial and geographical classification of investments

as at 30th June 2018

#### Industrial classification

(in percentage of net assets)

Financials	34.72 %
Countries and governments	13.78 %
International institutions	10.46 %
Technologies	4.59 %
Raw materials	4.21 %
Industrials	1.07 %
Cyclical consumer goods	0.25 %
Total	<u>69.08 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

United States of America	26.38 %
The Netherlands	8.50 %
France	8.33 %
Spain	7.93 %
Luxembourg	7.80 %
Canada	4.21 %
Italy	3.13 %
Germany	2.55 %
Sweden	0.25 %
Total	<u>69.08 %</u>

## Method Investments SICAV - Target Selection

### Statement of net assets (in EUR)

as at 30th June 2018

#### Assets

Securities portfolio at market value	8,595,538.60
Cash at banks	751,372.60
Income receivable on portfolio	3,466.81
Total assets	9,350,378.01

#### Liabilities

Unrealised loss on forward foreign exchange contracts	126,066.89
Expenses payable	23,144.33
Total liabilities	149,211.22
Net assets at the end of the period	9,201,166.79

#### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
A-Acc EUR	387.9721	EUR	1,012.13834	392,681.44
I-Acc EUR	8,652.7865	EUR	1,017.99407	8,808,485.35
				9,201,166.79

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

## Method Investments SICAV - Target Selection

### Statement of investments and other net assets (in EUR)

as at 30th June 2018

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<b><u>Investments in securities</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Shares</b>					
GBP	12,000	Aveva Group Plc Reg	378,440.18	364,476.97	3.96
GBP	31,000	Ocado Group PLC	388,046.84	360,185.61	3.92
GBP	260,000	Premier Oil Plc	354,705.93	378,385.72	4.11
GBP	130,000	Tullow Oil Plc	363,699.66	360,157.34	3.92
			1,484,892.61	1,463,205.64	15.91
JPY	46,000	Chiyoda Corp Reg	362,066.27	342,550.57	3.72
JPY	10,000	Daiichi Sankyo Co Ltd	335,620.90	327,641.60	3.56
JPY	7,500	Kikkoman Corp Reg	335,791.08	324,200.48	3.52
JPY	5,400	Shiseido Co Ltd	374,369.80	367,382.36	3.99
JPY	22,000	Tokai Carbon Co Ltd	371,454.59	338,715.07	3.68
JPY	12,100	Tokuyama Corp	381,531.03	332,633.17	3.62
			2,160,833.67	2,033,123.25	22.09
USD	6,000	HollyFrontier Corp	386,390.78	351,674.52	3.82
USD	20,400	Marathon Oil Corp	375,892.30	364,491.65	3.96
USD	3,200	Polo Ralph Lauren Corp A	377,077.34	344,585.87	3.75
USD	7,500	TripAdvisor Inc	382,130.32	357,880.09	3.89
USD	10,100	Twitter Inc	376,823.60	377,787.58	4.11
			1,898,314.34	1,796,419.71	19.53
<b>Total shares</b>			5,544,040.62	5,292,748.60	57.53
<b><u>Money market instruments</u></b>					
<b>Money market instruments</b>					
EUR	1,100,000	Italia 0% BOT 18/14.02.19	1,104,208.08	1,101,287.00	11.97
EUR	1,600,000	Italia 0% BOT Ser 12M 18/14.01.19	1,605,379.13	1,601,392.00	17.40
EUR	600,000	Italia 0% BOT Ser 1Y 18/14.05.19	600,357.84	600,111.00	6.52
<b>Total money market instruments</b>			3,309,945.05	3,302,790.00	35.89
<b>Total investments in securities</b>			8,853,985.67	8,595,538.60	93.42
<b>Cash at banks</b>				751,372.60	8.17
<b>Other net assets/(liabilities)</b>				-145,744.41	-1.59
<b>Total</b>				9,201,166.79	100.00

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



## Method Investments SICAV - Target Selection

### Industrial and geographical classification of investments as at 30th June 2018

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#### Industrial classification

(in percentage of net assets)

Countries and governments	35.89 %
Energy	15.81 %
Technologies	11.96 %
Non-cyclical consumer goods	11.43 %
Raw materials	7.30 %
Cyclical consumer goods	3.75 %
Industrials	3.72 %
Healthcare	3.56 %
Total	<u>93.42 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

Italy	35.89 %
Japan	22.09 %
United States of America	19.53 %
United Kingdom	15.91 %
Total	<u>93.42 %</u>

## Method Investments SICAV - Global Brands

### Statement of net assets (in EUR)

as at 30th June 2018

#### Assets

Securities portfolio at market value	15,584,980.20
Cash at banks	749,384.98
Formation expenses, net	401.65
Income receivable on portfolio	321,115.88
Total assets	16,655,882.71

#### Liabilities

Unrealised loss on forward foreign exchange contracts	459,634.02
Expenses payable	17,035.03
Total liabilities	476,669.05
Net assets at the end of the period	16,179,213.66

#### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
P-Acc EUR	17,561.0256	EUR	921.31371	16,179,213.66
				16,179,213.66

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

## Method Investments SICAV - Global Brands

### Statement of investments and other net assets (in EUR)

as at 30th June 2018

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<b><u>Investments in securities</u></b>					
<b><u>Transferable securities admitted to an official stock exchange listing</u></b>					
<b>Bonds</b>					
AUD	250,000	Anglo American Capital Plc 5.75% Sen 13/27.11.18	177,688.70	159,925.18	0.99
EUR	250,000	Alitalia Soci Aerea Italia SpA 5.25% Reg S Sen 15/30.07.20	247,500.00	14,747.50	0.09
EUR	250,000	Burger King France SAS FRN Sen Reg S 17/01.05.23	258,375.00	252,700.00	1.56
EUR	300,000	Casino Guichard Perrachon VAR EMTN Sub 13/31.01.Perpetual	292,903.33	254,319.00	1.57
EUR	300,000	EDP-Energias de Portugal SA VAR Reg S Sub 15/16.09.75	334,520.00	323,752.50	2.00
EUR	100,000	ICCREA Banca SpA FRN EMTN Sen Reg S 18/01.02.21	99,694.00	97,392.50	0.60
EUR	100,000	Orange VAR Reg S Sub 14/01.10.Perpetual	112,760.72	108,564.00	0.67
EUR	100,000	Piaggio & C. SpA 3.625% Sen Reg S 18/30.04.25	100,800.00	100,175.50	0.62
EUR	150,000	Picard Groupe FRN Sen Reg S 17/30.11.23	149,910.00	147,018.00	0.91
EUR	200,000	Pirelli & C. SpA 1.375% EMTN Sen Reg S 18/25.01.23	194,780.00	194,083.00	1.20
EUR	100,000	Talanx Finanz (Luxembourg) SA VAR EMTN Reg S Sub 12/15.06.42	130,730.00	123,246.50	0.76
EUR	500,000	Telefonica Europe BV VAR Sen Sub 13/18.09.Perpetual	584,445.00	574,937.50	3.55
EUR	350,000	Teva Pharmaceutical Fin II BV 0.375% Reg S Sen 16/25.07.20	342,775.00	341,799.50	2.11
EUR	200,000	Trevi Finanziaria SpA VAR Sen 14/28.07.19	193,800.00	170,000.00	1.05
EUR	350,000	Voestalpine VAR EMTN Sub Ser 2 13/31.10.Perpetual	384,250.00	368,214.00	2.28
EUR	400,000	Volkswagen Intl Finance NV VAR Sub Sen 13/04.09.Perpetual	451,039.00	433,486.00	2.68
EUR	100,000	Wind Tre SpA FRN Sen Reg S 17/20.01.24	93,000.00	83,422.50	0.52
			3,971,282.05	3,587,858.00	22.17
GBP	350,000	Aston Martin Capital Hgs Ltd 5.75% Sen Reg S 17/15.04.22	417,542.28	410,848.51	2.54
GBP	200,000	BAT Intl Finance Plc 7.25% EMTN Ser 33 Sen Reg S 08/12.03.24	290,352.14	283,741.80	1.75
GBP	300,000	Centrica Plc VAR Reg S Sub 15/10.04.75	359,840.96	356,194.48	2.20
GBP	600,000	ENEL SpA VAR Sen Sub Reg S 13/10.09.75	774,266.30	750,325.91	4.64
GBP	200,000	Orange VAR Sub Reg S 14/07.02.Perpetual	253,986.60	244,615.25	1.51
GBP	500,000	Prudential Plc VAR EMTN Ser 15 Sub Reg S 09/29.05.39	653,226.13	614,099.37	3.80
GBP	500,000	RWE AG VAR Sub Reg S 12/20.03.Perpetual	596,978.96	581,179.17	3.59
			3,346,193.37	3,241,004.49	20.03
USD	500,000	Aquarius + Invs Plc VAR Conv EMTN 12/01.09.Perpetual	501,285.15	431,284.80	2.67
USD	250,000	Arconic Inc 6.15% Sen 10/15.08.20	214,149.25	223,326.55	1.38
USD	850,000	Axa SA VAR Reg S Sub Ser A 06/14.06.Perpetual	758,917.47	713,537.69	4.41
USD	250,000	Bharti Airtel Intl Netherld BV 5.125% Reg S Sen 13/11.03.23	205,223.03	212,128.47	1.31
USD	300,000	Crédit Agricole SA VAR Reg S Sub 13/19.09.33	268,932.41	259,688.22	1.61
USD	200,000	Dow Chemical Co 7.375% Sen 99/01.11.29	239,165.82	214,588.44	1.33
USD	400,000	ENEL SpA VAR Sub Ser 144A 13/24.09.73	387,965.05	379,647.11	2.35
USD	250,000	Gaz Capital SA 5.999% Reg-S 11/23.01.21	214,833.60	223,209.85	1.38
USD	600,000	Gaz Capital SA 9.25% Ser REGS 09/23.04.19	601,989.65	536,813.71	3.32
USD	700,000	Goldman Sachs Group Inc 5.95% Sub 06/15.01.27	709,555.01	653,026.55	4.04
USD	200,000	IBM Corp 7% Sen 95/30.10.25	220,273.99	206,599.57	1.28
USD	250,000	JBS Investments GmbH 7.75% Reg S Sen 13/28.10.20	247,905.69	218,423.98	1.35
USD	100,000	JPMorgan Chase & Co 8% Sen Sub 97/29.04.27	119,292.62	107,982.87	0.67
USD	250,000	Kraft Heinz Co (The) 6.125% Ser B Sen 13/23.08.18	218,208.42	215,255.78	1.33
USD	250,000	MGM Resorts Intl 8.625% Ser B Sen 13/01.02.19	212,278.37	220,146.69	1.36
USD	250,000	Petrobras Global Finance BV 8.375% GI Sen 03/10.12.18	213,464.20	218,776.23	1.35
USD	500,000	Petroleos Mexicanos 8% Ser B Sen GI 09/03.05.19	442,772.19	443,995.72	2.74
USD	500,000	Société Générale SA VAR EMTN Sub 13/29.11.Perpetual	440,369.39	433,850.10	2.68
USD	500,000	Telecom Italia SA 7.175% Sen 09/18.06.19	435,572.82	441,282.65	2.73
USD	250,000	Turkiye Garanti Bankasi AS 6.25% Sen Reg S 11/20.04.21	245,575.64	213,912.21	1.32
USD	1,000,000	UBS Gr Funding Switzerland AG VAR Sen Su Reg S 15/19.02.Perp	897,836.54	881,203.43	5.45
USD	200,000	Unicredit SpA VAR Ser 3 Sub Reg S 17/19.06.32	167,470.90	152,559.32	0.94
			7,963,037.21	7,601,239.94	47.00
<b>Total bonds</b>			<b>15,458,201.33</b>	<b>14,590,027.61</b>	<b>90.19</b>

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

## Method Investments SICAV - Global Brands

### Statement of investments and other net assets (in EUR) (continued)

as at 30th June 2018

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets
<b><u>Transferable securities dealt in on another regulated market</u></b>					
<b>Bonds</b>					
EUR	250,000	Banco BPM SpA FRN Sub 08/20.10.18	245,390.00	249,550.00	1.54
EUR	200,000	Unicredit SpA FRN MTN Ser 02/12 Sen Sub 15/03.05.25	203,668.00	196,130.00	1.21
			449,058.00	445,680.00	2.75
USD	350,000	JPMorgan Chase Bank NA FRN Sen 16/23.09.19	301,957.08	301,305.78	1.86
USD	250,000	Siemens Financieringsmaatsc NV 6.125% Reg S Sen 06/17.08.26	267,595.70	247,966.81	1.53
			569,552.78	549,272.59	3.39
<b>Total bonds</b>			1,018,610.78	994,952.59	6.14
Total investments in securities			16,476,812.11	15,584,980.20	96.33
Cash at banks				749,384.98	4.63
Other net assets/(liabilities)				-155,151.52	-0.96
Total				16,179,213.66	100.00

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

## Method Investments SICAV - Global Brands

### Industrial and geographical classification of investments

as at 30th June 2018

#### Industrial classification

(in percentage of net assets)

Financials	56.50 %
Utilities	14.78 %
Cyclical consumer goods	4.74 %
Raw materials	4.60 %
Energy	4.09 %
Telecommunications services	4.01 %
Non-cyclical consumer goods	3.81 %
Industrials	2.52 %
Technologies	1.28 %
Total	<u>96.33 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

France	14.92 %
Italy	14.76 %
United States of America	13.25 %
The Netherlands	12.53 %
United Kingdom	8.74 %
Luxembourg	8.19 %
Switzerland	5.45 %
Austria	3.63 %
Germany	3.59 %
Mexico	2.74 %
Ireland	2.67 %
Jersey	2.54 %
Portugal	2.00 %
Turkey	1.32 %
Total	<u>96.33 %</u>

## Notes to the financial statements

as at 30th June 2018

### Note 1 - Significant accounting policies

#### a) Presentation of the financial statements

The financial statements of the Company are prepared in accordance with Luxembourg legal and regulatory requirements concerning Undertakings for Collective Investment and with generally accepted accounting principles in Luxembourg.

#### b) Valuation of assets

The value of any cash in hand or on deposit, notes and bills payable on demand and accounts receivable (including reimbursements of fees and expenses payable by any UCI in which the Company may invest), prepaid expenses and cash dividends declared and interest accrued but not yet collected, is deemed the nominal value of these assets unless it is improbable that it can be paid and collected in full; in which case, the value will be arrived at after deducting such amounts as the Board may consider appropriate to reflect the true value of these assets.

Securities and Money Market Instruments listed on an official stock exchange or dealt on any other Regulated Market are valued at their last available price on the Valuation Day and, if the security or Money Market Instrument is traded on several markets, on the basis of the last known price on the main market of this security. If the last known price is not representative, valuation is based on the fair value at which it is expected it can be sold, as determined with prudence and in good faith by the Board.

Unlisted securities and securities or Money Market Instruments not traded on a stock exchange or any other Regulated Market as well as listed securities and securities or Money Market Instruments listed on a Regulated Market for which no price is available, or securities or Money Market Instruments whose quoted price is, in the opinion of the Board, not representative of actual market value, are valued at their last known price in Luxembourg or, in the absence of such price, on the basis of their probable realisation value, as determined with prudence and in good faith by the Board.

The valuation of investments reaching maturity within a maximum period of 90 days may include straight-line daily amortisation of the difference between the principal 91 days before maturity and the value at maturity.

The liquidation value of futures, spot, forward or option contracts that are not traded on stock exchanges or other Regulated Markets is equal to their net liquidation value determined in accordance with the policies established by the Board on a basis consistently applied to each type of contract. The liquidation value of futures, spot, forward or option contracts traded on stock exchanges or other Regulated Markets is based on the latest available price for these contracts on the stock exchanges and Regulated Markets on which these option, spot, forward or futures contracts are traded, provided that if an option or futures contract cannot be liquidated on the date on which the net assets are valued, the basis for determining the liquidation value of said contract shall be determined by the Board in a fair and reasonable manner.

Liquid assets and money market instruments are valued at their nominal value plus accrued interest, or on the basis of amortised costs. The money market instruments are shown at cost and the difference between the cost and the cost of redemption on maturity is shown as interest.

Any other securities and assets are valued in accordance with the procedures put in place by the Board and with the help of specialist valuers, as the case may be, who are instructed by the Board to carry out the said valuations.

Shares or Units in underlying open-ended investment funds are valued at their last available Net Asset Value.

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

c) Acquisition cost of securities in the portfolio

The acquisition cost of the securities held by each Sub-Fund that are denominated in currencies other than the reference currency of the Sub-Fund is converted into this currency at the exchange rate prevailing on the date of purchase.

d) Net realised gain/(loss) on securities portfolio

The realised gains and losses on securities portfolio are calculated on the basis of the average acquisition cost.

e) Investment portfolio income

Dividend income is recorded at the ex-date, net of any withholding tax.

Interest income accrued and payable is recorded, net of any withholding tax.

f) Valuation of forward foreign exchange contracts

Forward foreign exchange contracts are valued at forward market rates for the remaining period from valuation date to the maturity of the contracts. Net unrealised gains or losses are disclosed in the statement of net assets.

g) Valuation of futures contracts

Open futures contracts are valued at the last settlement or close price on the stock exchanges or regulated markets. Unrealised gains or losses of open contracts are disclosed in the statement of net assets.

h) Valuation of option contracts

Premiums paid on the purchase of options are disclosed under the item "Option contracts at market value" in the statement of net assets and are presented as cost in the statement of investments and other net assets. Premiums received on issued options are disclosed under the item "Short option contracts at market value" in the statement of net assets and are presented as cost received in the statement of investments and other net assets. Option contracts outstanding at the date of the financial statements are valued at the last settlement or closing price on the stock exchanges or regulated markets.

i) Valuation of Contracts For Differences (CFD)

Contracts For Differences (CFD) are registered in the off-balance sheet and valued on the basis of the last available price of their underlying. Net unrealised gains or losses are disclosed in the statement of net assets.

j) Valuation of swaps contracts

Swaps contracts are registered on the off-balance sheet and valued on the basis of the recalculated market prices by using the traditional elements of pricing, considering the value, the volatility of the underlying, the interest rates and the residual value of the swap. Unrealised gains or losses are disclosed in the statement of net assets.

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

k) Formation expenses

Formation expenses are amortised on a straight line basis over a period of five years.

If the launch of a Sub-Fund occurs after the launch date of the Company, the formation expenses related to the launch of the new Sub-Fund is charged to such Sub-Fund alone and may be amortised over a maximum of five years with effect from the Sub-Fund's launch date.

l) Conversion of foreign currencies

Cash at banks, other net assets, liabilities and the market value of the securities in portfolio expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the financial statements. Income and expenses expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the transaction.

At the date of the financial statements, the exchange rates are as follows:

1	EUR	=	1.5800514	AUD	Australian Dollar
			0.8843357	GBP	Pound Sterling
			129.3181318	JPY	Japanese Yen
			22.9498393	MXN	Mexican Peso
			73.2168453	RUB	Russian Rouble
			5.3506525	TRY	New Turkish Lira (1 TRY=1,000,000 TRL)
			1.1675000	USD	US Dollar
			16.0070088	ZAR	South African Rand

m) Combined financial statements

The combined financial statements of the Company are expressed in EUR and are equal to the sum of the corresponding items in the financial statements of each Sub-Fund.

n) Other liquid assets / Other liquid liabilities

The captions "Other liquid assets" and "Other liquid liabilities" disclosed in the statement of net assets are mainly composed of treasury accounts at brokers.

### Note 2 - Investment Management Fee

The Investment Manager is entitled to receive out of the assets of each share Class an Investment Management Fee accrued on each Valuation Day and payable monthly in arrears at the following rates p.a.:

Sub-Funds	Effective rate
- Method Investments SICAV - Attractive Global Opportunities	
- for class A-Acc EUR	2.25%
- for class I-Acc EUR , class I-Acc USD H and class Listing-Acc EUR	1.75%



## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

Sub-Funds	Effective rate
- Method Investments SICAV - Attractive Global Opportunities Plus - for class I-Acc EUR	1.75%
- Method Investments SICAV - Target Selection - for class A-Acc EUR - for class I-Acc EUR	1.50% 1.00%
- Method Investments SICAV - Global Brands - for class P-Acc EUR* - for class I-Acc EUR	0.10% 0.75%
- Method Investment SICAV - Equity Rebalance - for class A-Acc EUR - for class I-Acc EUR - for class P-Acc EUR	2.25% 1.75% 0%

\*referring to the circular resolution dated 3rd March 2017

#### Note 3 - Management fees of the target funds

The Sub-Fund invests in UCITS and/or other UCIs whose management fees do not exceed 3% per year of the respective UCITS and/or other UCIs' net asset value. The actual amounts charged are shown in the Company's financial report.

#### Note 4 - Performance Fee

In addition to the Investment Management Fee, the Investment Manager is entitled to receive a Performance Fee out of the appreciation of the Net Asset Value per share and which is due as of each Valuation Day and is payable monthly in arrears. The Performance Fee is calculated with the following rates:

Sub-Funds	Rates
- Method Investments SICAV - Attractive Global Opportunities - for class A-Acc EUR - for class I-Acc EUR shares - for class I-Acc USD H shares - for class Listing-Acc EUR	20% above Bofa* 1M EUR LIBID 20% above Bofa* 1M EUR LIBID 20% above Bofa* 1M USD LIBID 20% above Bofa* 1M EUR LIBID
- Method Investments SICAV - Attractive Global Opportunities Plus - for class I-Acc EUR	20% above Bofa* 1M EUR LIBID

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

Sub-Funds	Rates
- Method Investments SICAV - Target Selection	
- for class H-Acc EUR shares	15%.
- for class Listing-Acc EUR	15%
- Method Investments SICAV - Global Brands	
- for class P-Acc EUR shares**	0%
- for class I-Acc EUR shares	15%
- Method Investments SICAV - Equity Rebalance	
- for class A-Acc EUR shares	20% above Bofa* 1M EUR LIBID
- for class I-Acc EUR shares	20% above Bofa* 1M EUR LIBID
- for class P-Acc EUR shares	15% above Bofa* 1M EUR LIBID

\*Bofa=Bank of America

\*\*referring to the circular resolution dated 3rd March 2017

The Performance Fee accrues only on the Valuation Day on which the Net Asset Value per share exceeds the "High Water Mark", which is equal to the highest Net Asset Value per share on any previous Valuation Day.

As of each Valuation Day, the Performance Fee (if any) which shall accrue is the amount equal to:

- (i) the positive difference between:
  - (A) the Net Asset Value per Share of the relevant class as of such Valuation Day and
  - (B) the highest Net Asset Value per Share of the relevant class on any previous Valuation Day plus the prorated benchmark;
- (ii) multiplied by the number of shares, which are in issue on the Valuation Day and
- (iii) multiplied by the percentage rate applicable to the calculation of the Performance Fee.

At the date of the financial statements, the performance fee was recorded for the following Sub-Fund and amounted to:

Method Investments SICAV – Target Selection	EUR	55,865.73
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No performance fees were recorded for the other Sub-Funds.

#### Note 5 - Commission on shares issued, redeemed and converted

The sales charges out of the Net Asset Value per class I-Acc EUR shares, class I-Acc USD H shares, class A-Acc EUR shares, class H-Acc EUR shares, class P-Acc EUR shares, class P-Acc EUR, class R EUR and class R USD shares may be added to the subscription price to be paid to distributors, sub-distributors or intermediaries. This sales charges are up to 5% for all Sub-Funds.

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

No sales charge is added for the subscription of class I EUR, Listing-Acc EUR and class I USD shares.

Shares are redeemed at an amount which equals the Net Asset Value per Share as of the applicable Valuation Day.

No conversion fee and no redemption fee are levied.

#### Note 6 - Subscription duty ("*taxe d'abonnement*")

The Company is governed by Luxembourg law.

Pursuant to the legislation and regulations in force, the Company is subject to an annual subscription duty ("*taxe d'abonnement*") of 0.05% of its net assets, calculated and payable quarterly and calculated on the basis of the net assets of each Sub-Fund on the last day of each quarter.

A lower rate of 0.01% is applied to the classes reserved to institutional investors according to Article 174 (2) of the amended law of 17th December 2010.

Pursuant to Article 175 (a) of the amended law of 17th December 2010 the net assets invested in undertakings for collective investment already subject to the "*taxe d'abonnement*" are exempt from this tax.

#### Note 7 - Cross investments

Pursuant to Article 181 (8) of the amended law of 17th December 2010 relating to Undertakings for Collective Investment, the Subs-Fund Method Investments SICAV - Attractive Global Opportunities invested respectively in the Sub-Fund Method Investment SICAV - Attractive Global Opportunities Plus as described below as at 30th June 2018:

Investing Sub-Funds	Description Invested	Currency	Quantity	Market value	% of total net assets of Investing Sub-Funds
Method Investments SICAV - Attractive Global Opportunities	Method Investments SICAV - Attractive Global Opportunities Plus I EUR Cap	EUR	1,242.1029	1,284,282.67	6.78%

The combined statement of net assets has not been adjusted to remove the impact of the above.

The commission on subscriptions and redemptions detailed in note 5 and the management fees detailed in note 2 are not applied to these assets.

#### Note 8 - Forward foreign exchange contracts

As at 30th June 2018, the Sub-Funds are committed in the following forward foreign exchange contracts with the following counterparties:

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

#### Method Investments SICAV - Attractive Global Opportunities

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
<b>Forward foreign exchange contracts (Bank of America Corp, United States of America)</b>					
EUR	999,200.64	GBP	875,000.00	06.07.2018	9,810.03
EUR	4,103,510.12	USD	4,804,800.00	06.07.2018	-11,384.39
					<u>-1,574.36</u>
<b>Forward foreign exchange contracts (Morgan Stanley &amp; Co Intl Plc, United Kingdom)</b>					
EUR	2,000,000.00	USD	2,348,455.00	12.07.2018	-10,263.20
EUR	1,000,000.00	USD	1,161,068.00	12.07.2018	6,139.92
USD	1,159,745.00	EUR	1,000,000.00	12.07.2018	-7,273.11
USD	2,314,229.00	EUR	2,000,000.00	12.07.2018	-19,052.44
					<u>-30,448.83</u>
<b>Forward foreign exchange contracts linked to class I-Acc USD H (Bank of America Corp, United States of America)</b>					
EUR	705,590.69	USD	822,718.75	06.07.2018	1,003.84
USD	1,265,400.00	EUR	1,080,707.15	06.07.2018	2,998.21
					<u>4,002.05</u>

#### Method Investments SICAV - Attractive Global Opportunities Plus

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
<b>Forward foreign exchange contracts (KBL Europ. Private Bankers SA, Luxembourg)</b>					
EUR	250,000.00	USD	293,612.50	12.07.2018	-1,330.54
					<u>-1,330.54</u>

#### Method Investments SICAV - Target Selection

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
<b>Forward foreign exchange contracts (KBL European Private Bankers SA, Luxembourg)</b>					
EUR	350,000.00	GBP	309,890.00	25.10.2018	854.38
EUR	1,114,640.81	GBP	1,000,000.00	25.10.2018	-12,089.09
EUR	283,029.55	GBP	250,000.00	25.10.2018	1,363.00
EUR	3,063,608.16	JPY	400,000,000.00	25.10.2018	-27,975.01
EUR	614,250.61	JPY	80,000,000.00	25.10.2018	-4,065.24
EUR	250,000.00	JPY	32,036,250.00	25.10.2018	2,395.54
EUR	384,582.51	USD	450,000.00	25.10.2018	2,534.89
EUR	213,967.82	USD	250,000.00	25.10.2018	1,721.89
EUR	2,392,439.89	USD	3,000,000.00	25.10.2018	-156,056.09
EUR	682,128.24	USD	800,000.00	25.10.2018	2,918.59
JPY	200,000,000.00	EUR	1,521,143.90	25.10.2018	24,653.12
JPY	48,950,825.00	EUR	385,000.00	25.10.2018	-6,666.28
USD	1,000,000.00	EUR	805,088.16	25.10.2018	44,343.41
					<u>-126,066.89</u>

#### Method Investments SICAV - Global Brands

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
<b>Forward foreign exchange contracts (KBL Europ. Private Bankers SA, Luxembourg)</b>					
EUR	397,298.37	GBP	350,000.00	31.10.2018	3,053.51
EUR	3,050,000.00	GBP	2,675,155.00	31.10.2018	36,719.69
EUR	1,000,000.00	USD	1,237,400.00	31.10.2018	-50,544.87
EUR	6,500,000.00	USD	8,171,150.00	31.10.2018	-438,220.42
EUR	435,146.44	USD	520,000.00	31.10.2018	-6,191.25
EUR	425,550.02	USD	500,000.00	31.10.2018	1,253.46
USD	500,000.00	EUR	429,959.58	31.10.2018	-5,704.14
					<u>-459,634.02</u>

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

#### Note 9 - Futures contracts

As at 30th June 2018, the Sub-Funds are committed in the following futures contracts with MORGAN STANLEY & CO INTL PLC, UNITED KINGDOM and INTERACTIVE BROKERS LTD, UNITED KINGDOM:

#### Method Investments SICAV - Attractive Global Opportunities

	Number of contracts	Denomination	Currency	Exposure (in EUR)	Unrealised result (in EUR)
Sale	22	Euro BTP 10 Years FUT 09/18 EUX	EUR	-2,799,280.00	10,120.00
Sale	11	Euro Bund 10 Years FUT 09/18 EUX	EUR	-1,788,050.00	-10,430.00
Purchase	500	Euro Stoxx 50 Volatility VSTOXX Index FUT 07/18 EUX	EUR	817,500.00	66,784.00
Sale	200	Euro Stoxx 50 Volatility VSTOXX Index FUT 08/18 EUX	EUR	-324,000.00	-21,000.00
Sale	110	Euro-Schatz 6% 2 Years FUT 09/18 EUX	EUR	-12,329,350.00	-16,500.00
Sale	18	FTSE MIB Index FUT 09/18 MIL	EUR	-1,941,120.00	36,180.00
Purchase	20	CBOE SPX Volatility Index FUT 07/18 CBF	USD	274,518.20	34,415.42
Sale	30	CBOE SPX Volatility Index FUT 08/18 CBF	USD	-420,770.88	-45,713.06
Sale	18	Nasdaq 100 Stock Index FUT 09/18 CME	USD	-2,179,040.69	-18,573.88
					<u>35,282.48</u>

At the date of the financial statements, the Sub-Fund has pledged assets, recorded in the item "Deposits on futures contracts" disclosed in the statement of net assets in favour of MORGAN STANLEY & CO INTL PLC, UNITED KINGDOM as well as with GOLDMAN SACHS GROUP INC, NEW-YORK.

#### Note 10 - Contracts For Differences (CFD)

As at 30th June 2018, the Sub-Fund Method Investments SICAV - Attractive Global Opportunities is committed in the following Contracts For Differences with MORGAN STANLEY & CO INTL PLC, UNITED KINGDOM:

	Number of contracts	Denomination	Currency	Market value (in EUR)	Unrealised result (in EUR)
Purchase	23,000	ENEL SpA CFD	EUR	109,411.00	529.00
Purchase	13,500	Leonardo SpA CFD	EUR	114,291.00	-6,993.00
Purchase	292,000	Stockholm IT Ventures AB Reg CFD	EUR	17,082.00	-876.00
Purchase	110,000	Banco BPM SpA Reg CFD	EUR	276,320.00	11,550.00
Purchase	21,800	Unicredit SpA Reg CFD	EUR	311,652.80	-8,589.20
Purchase	160,000	Telecom Italia SpA CFD	EUR	101,984.00	-10,048.00
				<u>930,740.80</u>	<u>-14,427.20</u>

#### Note 11 - Credit default swap contracts

As at 30th June 2018, the Sub-Fund Method Investments SICAV - Attractive Global Opportunities is committed in the following Credit default swap contracts:

## METHOD INVESTMENTS SICAV

### Notes to the financial statements (continued)

as at 30th June 2018

Sense of protection	Underlying	Counterparty	Maturity	Currency	Nominal	Underlying exposure (in EUR)	Unrealised result (in EUR)
Purchase	Japan 2% Ser JGB55 02/21.03.22	Goldman Sachs Ltd London	20.06.2022	USD	-17,000,000	15,712,586.72	-457,216.27
Purchase	United Kingdom 4.25% T-Stock 00/07.06.32	Goldman Sachs Ltd London	20.06.2022	USD	-15,000,000	17,155,952.89	-395,717.35
Purchase	United Kingdom 4.25% T-Stock 00/07.06.32	Goldman Sachs Ltd London	20.06.2022	USD	-5,000,000	5,718,650.96	-131,905.78
							<u>-984,839.40</u>

#### Note 12 - Changes in investments

The statement of changes in investments for the reporting period is available free of charge at the registered office of the Company.

## **METHOD INVESTMENTS SICAV**

### **Additional information**

as at 30th June 2018

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#### **Information concerning the transparency of securities financing transactions and of reuse of cash collateral (regulation EU 2015/2365, hereafter "SFTR")**

During the reporting period, the Company did not engage in transactions which are subject to the publication requirements of SFTR. Accordingly, no Information concerning the transparency of securities financing transactions and of reuse of cash collateral should be reported.